

DFA INVESTMENT DIMENSIONS GROUP INC.
PORTFOLIO HOLDINGS REPORT
January 31, 2025
(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
EURIBOR	Euro Interbank Offered Rate
FRN	Floating Rate Note
GDR	Global Depositary Receipt
GO	General Obligation
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
SD CRED PROG	School District Credit Program
SOFR	Secured Overnight Financing Rate
ST AID WITHHLDG	State Aid Withholding
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 Dollars

Investment Footnotes

^	Denominated in USD, unless otherwise noted.
†	See Security Valuation Note within the Notes to Schedules of Investments.
(r)	The adjustable rate shown is effective as of January 31, 2025.
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.
∞	Rates reflect the effective yields at purchase date.
@	Security purchased with cash collateral received from Securities on Loan.

CONTINUED

§	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).
Y	Represents 7 Day subsidized yield as of 1/31/25
Δ	Zero Coupon Security.
□	Pre-refunded bonds are collateralized by U.S. Government or other eligible securities that are held in escrow and used to pay principal and interest and retire the bonds at the earliest refunding date (payment date) and/or whose interest rates vary with changes in a designated base rate (such as the prime interest rate).

ENHANCED U.S. LARGE COMPANY PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
BONDS — (59.5%)			CANADA — (Continued)		
AUSTRALIA — (5.9%)			(r) SOFR + 0.620%,		
ANZ New Zealand			FRN, 5.013%,		
International Ltd., SOFR			09/15/26.....	300	\$ 300,430
+ 0.600%, FRN			Canadian Imperial Bank of		
(r)Ω 5.063%, 02/18/25.....	460	\$ 460,086	Commerce		
Australia & New Zealand			3.945%, 08/04/25.....	2,250	2,243,525
Banking Group Ltd.			Canadian Natural		
4.050%, 05/12/25..... AUD	900	558,737	Resources Ltd.		
(r)Ω SOFR + 0.810%,			3.900%, 02/01/25.....	2,450	2,450,000
FRN, 4.810%,			Nutrien Ltd.		
01/18/27.....	400	402,795	3.000%, 04/01/25.....	186	185,473
(r) SOFR + 0.810%,			5.950%, 11/07/25.....	1,500	1,514,204
FRN, 5.178%,			Province of Alberta		
01/18/27.....	250	251,747	1.000%, 05/20/25.....	600	593,913
(r) 3M Swap + 0.970%,			Royal Bank of Canada		
FRN, 5.387%,			3.403%, 03/24/25..... CAD	10,000	<u>6,884,439</u>
05/12/27..... AUD	500	313,259	TOTAL CANADA.....		<u>14,972,349</u>
Commonwealth Bank of					
Australia			FRANCE — (1.7%)		
(r) SOFR + 0.400%,			Banque Federative du Credit		
FRN, 4.760%,			Mutuel SA		
07/07/25.....	1,100	1,100,854	(r)Ω SOFR + 0.410%,		
(r)Ω SOFR + 0.750%,			FRN, 4.932%,		
FRN, 5.141%,			02/04/25.....	1,000	1,000,004
03/13/26.....	892	895,804	(r) SOFR + 1.400%,		
(r)Ω SOFR + 0.520%,			FRN, 5.772%,		
FRN, 4.908%,			07/13/26.....	1,300	1,316,696
06/15/26.....	1,218	1,219,798	Credit Agricole SA, SOFR		
Macquarie Bank Ltd.,			+ 0.870%, FRN		
SOFR + 0.920%, FRN			(r)Ω 5.272%, 03/11/27.....	1,800	<u>1,806,099</u>
(r)Ω 5.284%, 07/02/27.....	2,000	2,019,280	TOTAL FRANCE.....		<u>4,122,799</u>
National Australia Bank					
Ltd.			GERMANY — (3.4%)		
3.900%, 05/30/25..... AUD	4,000	2,481,378	Daimler Truck Finance		
Westpac Banking Corp.			North America LLC		
2.350%, 02/19/25.....	4,000	3,995,774	Ω 3.500%, 04/07/25.....	1,871	1,867,089
(r) 3M Swap + 1.050%,			Landeskreditbank		
FRN, 5.470%,			Baden-Wuerttemberg		
05/20/27..... AUD	500	<u>313,691</u>	Foerderbank, SONIA +		
TOTAL AUSTRALIA.....		<u>14,013,203</u>	1.250%, FRN		
			(r) 5.978%, 02/23/26..... GBP	3,800	4,761,326
CANADA — (6.3%)			Landwirtschaftliche		
Bank of Montreal			Rentenbank		
(r) SOFR + 1.060%,			0.500%, 05/27/25.....	600	592,747
FRN, 5.473%,			Mercedes-Benz Finance		
06/07/25.....	110	110,299	North America LLC,		
(r) SOFR + 1.330%,			SOFR + 0.630%, FRN		
FRN, 5.748%,			(r)Ω 5.012%, 07/31/26.....	600	600,636
06/05/26.....	683	690,066			

ENHANCED U.S. LARGE COMPANY PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
GERMANY — (Continued)			SINGAPORE — (Continued)		
T-Mobile USA, Inc. 3.500%, 04/15/25.....	300	\$ 299,256	United Overseas Bank Ltd., 3M Swap + 0.720%, FRN		
TOTAL GERMANY.....		<u>8,121,054</u>	(r) 5.135%, 02/24/27..... AUD	3,000	\$ 1,869,184
JAPAN — (3.3%)			TOTAL SINGAPORE.....		<u>2,620,172</u>
American Honda Finance Corp. (r) SOFR + 0.600%, FRN, 5.069%, 08/14/25.....	269	269,426	SPAIN — (0.2%) Santander Holdings USA, Inc. 3.450%, 06/02/25	452	<u>449,788</u>
(r) SOFR + 0.710%, FRN, 4.997%, 07/09/27.....	1,661	1,665,758	SUPRANATIONAL ORGANIZATION OBLIGATIONS — (8.2%)		
Aviation Capital Group LLC Ω 4.125%, 08/01/25.....	1,700	1,693,243	Asian Development Bank, SOFR + 1.000%, FRN		
Japan Bank for International Cooperation 0.625%, 07/15/25.....	468	460,058	(r) 5.375%, 04/06/27.....	5,000	5,078,715
Japan Finance Organization for Municipalities 2.375%, 02/13/25.....	1,500	1,499,151	Asian Infrastructure Investment Bank 0.500%, 05/28/25.....	148	146,180
Mitsubishi UFJ Financial Group, Inc. 2.193%, 02/25/25.....	2,200	<u>2,196,788</u>	European Investment Bank 1.250%, 05/12/25..... SEK	35,000	3,146,016
TOTAL JAPAN.....		<u>7,784,424</u>	(r) SONIA + 0.340%, FRN, 5.067%, 03/12/26..... GBP	3,000	3,726,855
NETHERLANDS — (1.1%)			International Bank for Reconstruction & Development 0.625%, 04/22/25.....	78	77,356
Cooperatieve Rabobank UA (r) SOFR + 0.710%, FRN, 5.080%, 01/09/26.....	300	301,177	(r) SOFR + 0.180%, FRN, 4.582%, 06/15/26.....	174	173,885
(r) SOFR + 0.900%, FRN, 5.268%, 10/05/26.....	500	504,159	(r) SOFR + 0.430%, FRN, 4.900%, 08/19/27.....	5,000	5,020,543
(r) 3M Swap + 0.870%, FRN, 5.288%, 02/26/27..... AUD	3,000	<u>1,873,231</u>	International Finance Corp. 4.000%, 04/03/25..... AUD	3,569	<u>2,217,122</u>
TOTAL NETHERLANDS....		<u>2,678,567</u>	TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS.....		<u>19,586,672</u>
NEW ZEALAND — (0.9%)			SWITZERLAND — (0.3%) UBS Group AG 3.750%, 03/26/25	700	<u>699,335</u>
New Zealand Local Government Funding Agency Bonds 2.750%, 04/15/25 NZD	4,000	<u>2,250,187</u>	UNITED KINGDOM — (0.7%) Barclays PLC 3.650%, 03/16/25.....	564	563,212
NORWAY — (1.4%) Kommunalbanken AS (r) SOFR + 1.000%, FRN, 5.399%, 06/17/26	3,200	3,229,838	Reynolds American, Inc. 4.450%, 06/12/25.....	1,027	<u>1,026,091</u>
SINGAPORE — (1.1%) DBS Group Holdings Ltd., SOFR + 0.610%, FRN (r) 5.019%, 09/12/25.....	750	750,988	TOTAL UNITED KINGDOM.....		<u>1,589,303</u>
			UNITED STATES — (25.0%) AbbVie, Inc. 3.800%, 03/15/25.....	241	240,786
			3.600%, 05/14/25.....	100	99,755

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)		
Amcor Flexibles North America, Inc. 4.000%, 05/17/25.....	1,245	\$1,241,276	Discover Financial Services 3.750%, 03/04/25.....	700	\$ 699,476
American Express Co. (r) SOFR + 0.930%, FRN, 5.352%, 03/04/25.....	500	500,000	Dollar Tree, Inc. 4.000%, 05/15/25.....	1,800	1,797,207
(r) SOFR + 0.650%, FRN, 5.172%, 11/04/26.....	266	266,823	EIDP, Inc. 1.700%, 07/15/25.....	670	661,232
American Tower Corp. 2.400%, 03/15/25.....	1,700	1,695,139	Energy Transfer LP 2.900%, 05/15/25.....	2,000	1,988,605
American Water Capital Corp. 3.400%, 03/01/25.....	2,600	2,597,185	EOG Resources, Inc. 3.150%, 04/01/25.....	2,107	2,102,064
Ameriprise Financial, Inc. 3.000%, 04/02/25.....	1,814	1,810,560	Franklin Resources, Inc. 2.850%, 03/30/25.....	970	966,980
Amgen, Inc. 3.125%, 05/01/25.....	3,000	2,989,516	General Motors Financial Co., Inc. 3.800%, 04/07/25.....	1,500	1,497,638
ARES Capital Corp. 3.250%, 07/15/25.....	1,600	1,589,117	Georgia-Pacific LLC Ω 3.600%, 03/01/25.....	2,140	2,138,057
AutoZone, Inc. 3.250%, 04/15/25.....	690	688,170	Gilead Sciences, Inc. 3.500%, 02/01/25.....	1,000	1,000,000
Bank of America NA, SOFR + 1.020%, FRN (r) 5.484%, 08/18/26.....	300	302,550	Global Payments, Inc. 2.650%, 02/15/25.....	300	299,613
Bank of New York Mellon Corp., SOFR + 0.620%, FRN (r) 5.002%, 04/25/25.....	1,500	1,501,130	Haleon U.K. Capital PLC 3.125%, 03/24/25.....	1,500	1,496,754
Bristol-Myers Squibb Co., SOFR + 0.490%, FRN (r) 4.944%, 02/20/26.....	750	752,369	HCA, Inc. 5.375%, 02/01/25.....	1,310	1,310,000
Brixmor Operating Partnership LP 3.850%, 02/01/25.....	1,800	1,800,000	Intel Corp. 3.400%, 03/25/25.....	330	329,357
Campbell's Co. 3.300%, 03/19/25.....	310	309,435	J.M. Smucker Co. 3.500%, 03/15/25.....	200	199,651
Caterpillar Financial Services Corp. 5.400%, 03/10/25.....	498	498,591	John Deere Capital Corp. (r) SOFR + 0.440%, FRN, 4.869%, 03/06/26.....	500	501,070
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP Ω 5.125%, 04/01/25.....	1,093	1,093,477	(r) SOFR + 0.790%, FRN, 5.211%, 06/08/26.....	1,072	1,078,081
Citibank NA, SOFR + 1.060%, FRN (r) 5.482%, 12/04/26.....	1,500	1,515,873	JPMorgan Chase Bank NA, SOFR + 1.000%, FRN (r) 5.413%, 12/08/26.....	1,700	1,719,776
Citigroup, Inc. 3.300%, 04/27/25.....	270	269,193	Marathon Petroleum Corp. 4.700%, 05/01/25.....	1,000	999,968
CNO Financial Group, Inc. 5.250%, 05/30/25.....	1,800	1,800,465	Morgan Stanley Bank NA, SOFR + 1.165%, FRN (r) 5.548%, 10/30/26.....	1,350	1,365,991
DCP Midstream Operating LP 5.375%, 07/15/25.....	130	130,230	National Rural Utilities Cooperative Finance Corp. 1.875%, 02/07/25.....	1,000	999,624
			(r) SOFR + 0.800%, FRN, 5.314%, 02/05/27.....	1,218	1,227,866
			Netflix, Inc. Ω 3.625%, 06/15/25.....	240	238,973

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)			(r) 3M USTMMR +		
NextEra Energy Capital Holdings, Inc.			0.150%, FRN,		
6.051%, 03/01/25.....	962	\$ 962,924	4.390%, 04/30/26 ...	8,000	\$ 8,007,111
(r) SOFR + 0.760%,			TOTAL U.S. TREASURY		
FRN, 5.142%,			OBLIGATIONS.....		<u>42,511,245</u>
01/29/26.....	750	752,774	COMMERCIAL PAPER — (21.0%)		
Ovintiv, Inc.			AUSTRALIA — (1.7%)		
5.650%, 05/15/25.....	1,815	1,818,555	Australia & New Zealand		
Philip Morris International, Inc.			Banking Group Ltd.		
1.500%, 05/01/25.....	140	138,984	Ω 4.562%, 03/10/25.....	4,000	<u>3,981,706</u>
Phillips 66 Co.			CANADA — (2.8%)		
3.605%, 02/15/25.....	130	129,902	Bank of Montreal		
Principal Financial Group, Inc.			4.584%, 03/19/25.....	500	497,166
3.400%, 05/15/25.....	174	173,390	Canadian National Railway		
Public Storage Operating Co., SOFR + 0.600%,			Co.		
FRN			Ω 4.510%, 02/12/25.....	1,250	1,248,166
(r) 4.982%, 07/25/25.....	190	190,320	Ω 4.563%, 03/17/25.....	1,000	994,456
QUALCOMM, Inc.			Canadian Pacific Railway		
3.450%, 05/20/25.....	151	150,537	Co.		
Ross Stores, Inc.			Ω 4.628%, 03/05/25.....	1,500	1,493,755
4.600%, 04/15/25.....	899	899,051	TELUS Corp.		
Synchrony Financial			Ω 4.705%, 07/11/25.....	1,000	979,680
4.500%, 07/23/25.....	1,800	1,796,556	TransCanada PipeLines		
Truist Financial Corp.			Ltd.		
4.000%, 05/01/25.....	680	678,811	Ω 4.594%, 03/19/25.....	1,500	<u>1,491,087</u>
U.S. Bancorp			TOTAL CANADA.....		<u>6,704,310</u>
1.450%, 05/12/25.....	1,337	1,325,692	FRANCE — (1.7%)		
Ventas Realty LP			BPCE SA		
3.500%, 02/01/25.....	400	400,000	Ω 4.497%, 04/28/25.....	2,000	1,978,787
Virginia Electric & Power Co.			TotalEnergies Capital SA		
3.100%, 05/15/25.....	159	158,585	Ω 4.439%, 02/25/25.....	2,000	<u>1,993,961</u>
WP Carey, Inc.			TOTAL FRANCE.....		<u>3,972,748</u>
4.000%, 02/01/25.....	1,600	<u>1,600,000</u>	ITALY — (0.1%)		
TOTAL UNITED STATES...		<u>59,485,704</u>	Intesa Sanpaolo		
TOTAL BONDS.....		<u>141,603,395</u>	Funding LLC		
U.S. TREASURY OBLIGATIONS — (17.9%)			5.031%, 02/10/25.....	250	<u>249,671</u>
U.S. Treasury Notes			SINGAPORE — (0.8%)		
0.250%, 05/31/25	3,000	2,960,672	DBS Bank Ltd.		
(r) 3M USTMMR +			Ω 4.566%, 03/24/25.....	2,000	<u>1,987,314</u>
0.125%, FRN,			UNITED KINGDOM — (2.5%)		
4.365%, 07/31/25 ...	1,000	1,000,420	Experian Finance PLC		
(r) 3M USTMMR +			Ω 4.648%, 02/10/25.....	500	499,384
0.170%, FRN,			Lloyds Bank PLC		
4.410%, 10/31/25 ...	18,500	18,519,606	4.463%, 05/05/25.....	2,250	2,224,385
(r) 3M USTMMR +			LSEGA Financing PLC		
0.245%, FRN,			Ω 4.497%, 02/13/25.....	2,000	1,996,799
4.485%, 01/31/26 ...	12,000	12,023,436			

ENHANCED U.S. LARGE COMPANY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED KINGDOM — (Continued)			UNITED STATES — (Continued)		
Standard Chartered Bank			Parker-Hannifin Corp.		
Ω 4.630%, 02/14/25.....	1,238	\$1,235,917	Ω 4.792%, 02/03/25.....	2,000	\$ 1,999,254
TOTAL UNITED			Ω 4.705%, 02/19/25.....	500	498,811
KINGDOM.....		<u>5,956,485</u>	Province of Quebec		
UNITED STATES — (11.4%)			Ω 4.459%, 03/20/25.....	2,000	1,988,609
Amcors Flexibles North			Sherwin-Williams Co.		
America, Inc.			Ω 4.566%, 03/10/25.....	1,500	1,492,998
Ω 4.621%, 02/27/25.....	500	498,251	Southern Co.		
Ameren Corp.			Ω 4.577%, 02/04/25.....	1,500	1,499,254
4.613%, 02/21/25.....	1,750	1,745,430	Walt Disney Co.		
Archer-Daniels-Midland Co.			Ω 4.462%, 03/07/25.....	2,000	<u>1,991,590</u>
Ω 4.457%, 03/11/25.....	2,000	1,990,550	TOTAL UNITED STATES... ..		<u>27,150,146</u>
Becton Dickinson & Co.			TOTAL COMMERCIAL		
Ω 4.576%, 02/13/25.....	1,500	1,497,565	PAPER		
Broadcom, Inc.			(Cost \$50,006,501).....		<u>50,002,380</u>
Ω 4.621%, 02/20/25.....	1,500	1,496,036	FOREIGN SOVEREIGN OBLIGATIONS — (1.6%)		
Consolidated Edison Co. of			UNITED KINGDOM — (1.6%)		
New York, Inc.			U.K. Treasury Bills		
Ω 4.710%, 02/27/25.....	500	498,306	∞ 4.730%, 02/10/25..... GBP	3,000	<u>3,716,298</u>
CVS Health Corp.			TOTAL INVESTMENT		
Ω 5.121%, 04/09/25.....	1,500	1,486,619	SECURITIES		
Duke Energy Corp.			(Cost \$238,914,828).....		<u>237,833,318</u>
Ω 4.580%, 03/24/25.....	1,500	1,490,240	Shares		
Enel Finance America LLC			SECURITIES LENDING COLLATERAL — (0.0%)		
Ω 4.644%, 03/14/25.....	1,000	994,710	@§ The DFA Short Term		
Entergy Corp.			Investment Fund....	65	<u>751</u>
Ω 4.731%, 02/28/25.....	1,500	1,494,709	TOTAL INVESTMENTS — (100.0%)		
Eversource Energy			(Cost \$238,915,579) [^] ...		<u>\$237,834,069</u>
Ω 4.716%, 02/25/25.....	1,500	1,495,377			
Glencore Funding LLC					
Ω 4.631%, 02/21/25.....	1,000	997,366			
Mondelez International,					
Inc.					
Ω 4.579%, 02/26/25.....	1,500	1,495,158			
NextEra Energy Capital					
Holdings, Inc.					
Ω 4.604%, 02/11/25.....	500	499,313			

As of January 31, 2025, Enhanced U.S. Large Company Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

Currency Purchased	Currency Sold	Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD 14,960,326	AUD 22,576,833	Barclays Capital	02/11/25	\$ 924,198
USD 3,204,646	SEK 35,241,202	NatWest Markets PLC	02/28/25	21,680
USD 12,339,558	GBP 9,855,869	NatWest Markets PLC	03/24/25	121,228
USD 7,052,157	CAD 10,084,357	Citibank, N.A.	04/17/25	91,258
USD 2,270,993	NZD 3,997,905	Barclays Capital	04/24/25	12,617
USD 24,848	NZD 43,780	Citibank, N.A.	04/24/25	117
Total Appreciation				\$1,171,098

ENHANCED U.S. LARGE COMPANY PORTFOLIO
CONTINUED

<u>Currency Purchased</u>		<u>Currency Sold</u>		<u>Counterparty</u>	<u>Settlement Date</u>	<u>Unrealized Foreign Exchange Appreciation (Depreciation)</u>
AUD	3,953,421	USD	2,567,335	Australia and New Zealand Bank	02/11/25	\$ (109,474)
AUD	2,968,404	USD	1,846,959	Citibank, N.A.	02/11/25	(1,487)
Total (Depreciation)						\$ (110,961)
Total Appreciation (Depreciation)						\$1,060,137

As of January 31, 2025, 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.....	825	03/21/25	\$250,404,019	\$250,274,062	\$(129,957)
Total Futures Contracts.....			\$250,404,019	\$250,274,062	\$(129,957)

As of January 31, 2025, the value of Rule 144A securities amounted to \$60,721,069 or 24.7% of net assets.

Summary of the Portfolio's investments as of January 31, 2025, 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>
Assets				
Bonds				
Australia.....	—	\$ 14,013,203	—	\$ 14,013,203
Canada.....	—	14,972,349	—	14,972,349
France.....	—	4,122,799	—	4,122,799
Germany.....	—	8,121,054	—	8,121,054
Japan.....	—	7,784,424	—	7,784,424
Netherlands.....	—	2,678,567	—	2,678,567
New Zealand.....	—	2,250,187	—	2,250,187
Norway.....	—	3,229,838	—	3,229,838
Singapore.....	—	2,620,172	—	2,620,172
Spain.....	—	449,788	—	449,788
Supranational Organization Obligations.....	—	19,586,672	—	19,586,672
Switzerland.....	—	699,335	—	699,335
United Kingdom.....	—	1,589,303	—	1,589,303
United States.....	—	59,485,704	—	59,485,704
U.S. Treasury Obligations.....	—	42,511,245	—	42,511,245
Commercial Paper.....	—	50,002,380	—	50,002,380
Foreign Sovereign Obligations.....	—	3,716,298	—	3,716,298
Securities Lending Collateral.....	—	751	—	751
Total Investments in Securities.....	—	\$237,834,069	—	\$237,834,069

ENHANCED U.S. LARGE COMPANY PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Financial Instruments				
Assets				
Forward Currency Contracts**.....	—	\$ 1,171,098	—	\$ 1,171,098
Liabilities				
Forward Currency Contracts**.....	—	(110,961)	—	(110,961)
Futures Contracts**.....	\$(129,957)	—	—	(129,957)
Total Financial Instruments.....	\$(129,957)	\$ 1,060,137	—	\$ 930,180

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

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

**January 31, 2025
(Unaudited)**

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
The U.S. Large Cap Value Series.....	<u>\$24,713,347,450</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES [^]	<u>\$24,713,347,450</u>

Summary of the Portfolio's Master Fund's investments as of January 31, 2025, based on their valuation inputs, is located within this report (see Security Valuation Note).

U.S. TARGETED VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (93.2%)			COMMUNICATION SERVICES — (Continued)		
COMMUNICATION SERVICES — (2.9%)			* Liberty Broadband		
#* Advantage Solutions,			Corp. (LBRDK US),		
Inc.....	609,879	\$ 1,610,081	Class C.	452,180	\$34,664,119
* AMC Networks, Inc.,			* Liberty Global Ltd.		
Class A.	225,244	2,169,100	(LBTYA US),		
* Angi, Inc.....	193,707	348,673	Class A.	718,705	8,272,295
ATN International, Inc...	111,349	1,731,477	#* Liberty Global Ltd.		
* Bandwidth, Inc.,			(LBTYK US),		
Class A.	195,364	3,471,618	Class C.	710,934	8,339,256
* Boston Omaha Corp.,			* Liberty Latin America		
Class A.	212,434	3,088,790	Ltd. (LILA US),		
* Bumble, Inc., Class A...	422,809	3,428,981	Class A.	258,272	1,596,121
* BuzzFeed, Inc.....	12,661	30,893	* Liberty Latin America		
# Cable One, Inc.....	22,876	6,954,533	Ltd. (LILAK US),		
#* Cardlytics, Inc.....	9,507	29,091	Class C.	1,147,754	7,035,732
* Cars.com, Inc.....	535,367	9,593,777	* Liberty Media		
* Creative Realities, Inc..	6,116	15,290	Corp.-Liberty Live		
* Cumulus Media, Inc.,			(LLYVA US),		
Class A.	72,039	64,115	Class A.	7,325	527,180
* DHI Group, Inc.....	195,952	554,544	* Liberty Media		
Entravision			Corp.-Liberty Live		
Communications			(LLYVK US),		
Corp., Class A.	240,124	516,267	Class C.	8,643	636,038
* EW Scripps Co.,			* Lions Gate		
Class A.	583,502	1,096,984	Entertainment Corp.		
* Fluent, Inc.....	1,541	4,361	(LGF/A US),		
* Frontier			Class A.	32,998	259,034
Communications			* Lions Gate		
Parent, Inc.....	1,224,698	43,795,200	Entertainment Corp.		
* Gaia, Inc.....	122,644	689,259	(LGF/B US),		
* Gambling.com Group			Class B.	86,077	604,261
Ltd.....	27,809	391,829	* Madison Square		
* Gannett Co., Inc.....	607,395	2,745,425	Garden		
Gray Media, Inc.....	623,777	2,332,926	Entertainment Corp...	68,203	2,478,497
* Harte Hanks, Inc.....	5,598	30,173	* Magnite, Inc.....	998,207	17,169,160
* Integral Ad Science			Marcus Corp.....	175,150	3,524,018
Holding Corp.....	289,299	3,040,532	* National CineMedia,		
* Intelligent Protection			Inc.....	13,635	89,855
Management Corp....	1,133	1,994	# Nexstar Media Group,		
Interpublic Group of			Inc.....	278,725	42,706,245
Cos., Inc.....	1,030,583	29,546,815	#* Nextdoor Holdings,		
* IZEA Worldwide, Inc....	21,662	54,155	Inc.....	171,037	448,117
John Wiley & Sons,			* Outbrain, Inc.....	70,312	422,575
Inc. (WLY US),			# Paramount Global		
Class A.	131,241	5,371,694	(PARA US), Class B.	30,405	330,806
John Wiley & Sons,			Paramount Global		
Inc. (WLYB US),			(PARAA US),		
Class B.	223	9,152	Class A.	512	11,679
* Liberty Broadband			* Playstudios, Inc.....	72,410	126,718
Corp. (LBRDA US),			* PubMatic, Inc.,		
Class A.	71,646	5,447,245	Class A.	262,835	3,974,065
			* Reservoir Media, Inc....	56,766	471,725

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	Shares	Value†		Shares	Value†
COMMUNICATION SERVICES — (Continued)			CONSUMER DISCRETIONARY — (Continued)		
Saga Communications, Inc., Class A.....	47,086	\$ 586,221	* American Axle & Manufacturing Holdings, Inc.....	1,023,083	\$ 5,350,724
Scholastic Corp.....	273,403	5,306,752	American Eagle Outfitters, Inc.....	1,575,311	25,425,520
Shenandoah Telecommunications Co.....	243,657	2,631,496	* American Outdoor Brands, Inc.....	114,681	1,970,220
Shutterstock, Inc.....	75,738	2,235,786	* American Public Education, Inc.....	121,568	2,695,163
# Sinclair, Inc.....	216,347	3,169,484	* America's Car-Mart, Inc.....	46,060	2,242,661
# Sirius XM Holdings, Inc.....	53,492	1,284,343	#* AMMO, Inc.....	25,968	45,444
* SPAR Group, Inc.....	9,860	19,819	* Aptiv PLC.....	377,209	23,545,386
#* Sphere Entertainment Co.....	231,847	10,804,070	Aramark.....	173,410	6,747,383
Spok Holdings, Inc.....	146,791	2,360,399	Ark Restaurants Corp...	34,043	448,006
#* Sunrise Communications AG, ADR, Class A.....	285,927	14,219,150	Arko Corp.....	58,515	413,701
* TechTarget, Inc.....	11,911	202,844	* Asbury Automotive Group, Inc.....	147,113	43,645,485
TEGNA, Inc.....	1,466,969	26,728,175	* Aterian, Inc.....	18,559	41,758
Telephone & Data Systems, Inc.....	783,985	27,713,870	* Autoliv, Inc.....	75,016	7,251,047
* Thryv Holdings, Inc.....	51,628	904,006	* AutoNation, Inc.....	299,131	56,401,150
Townsquare Media, Inc., Class A.....	17,155	152,336	* Bally's Corp.....	17,840	324,331
* TripAdvisor, Inc.....	365,409	6,416,582	Bassett Furniture Industries, Inc.....	88,637	1,290,555
* TrueCar, Inc.....	383,562	1,319,453	* Beazer Homes USA, Inc.....	151,803	3,363,954
* U.S. Cellular Corp.....	429,873	26,996,024	* Biglari Holdings, Inc. (BH US), Class B....	15,476	3,590,587
* Urban One, Inc. (UONEK US).....	244,383	218,772	* Biglari Holdings, Inc. (BH/A US), Class A...	943	1,046,645
* Vimeo, Inc.....	405,768	2,722,703	* BJ's Restaurants, Inc...	170,951	6,186,717
* WideOpenWest, Inc.....	131,801	562,790	BorgWarner, Inc.....	1,684,556	53,737,336
* Yelp, Inc.....	130,117	5,196,873	Brunswick Corp.....	311,204	20,987,598
* Zedge, Inc., Class B....	17,114	46,379	Build-A-Bear Workshop, Inc.....	2,782	117,790
* Ziff Davis, Inc.....	307,272	16,558,888	* Caesars Entertainment, Inc....	151,067	5,445,965
* ZoomInfo Technologies, Inc....	52,909	544,434	Caleres, Inc.....	302,150	5,538,409
TOTAL COMMUNICATION SERVICES.....		<u>420,754,119</u>	* Capri Holdings Ltd.....	319,808	7,924,842
CONSUMER DISCRETIONARY — (12.9%)			Carriage Services, Inc..	69,120	2,830,464
#* 1-800-Flowers.com, Inc., Class A.....	445,130	3,574,394	# Carter's, Inc.....	191,493	10,325,303
* 1stdibs.com, Inc.....	59,734	232,365	Cato Corp., Class A....	188,545	631,626
# Academy Sports & Outdoors, Inc.....	542,486	28,377,443	* Cavco Industries, Inc....	49,139	24,994,061
* Adient PLC.....	538,699	9,389,524	* Century Casinos, Inc....	5,106	16,033
ADT, Inc.....	1,933,296	14,847,713	Century Communities, Inc.....	281,556	21,505,247
* Adtalem Global Education, Inc.....	379,827	40,690,866	* Chegg, Inc.....	568,367	875,285
# Advance Auto Parts, Inc.....	409,832	19,876,852	* Citi Trends, Inc.....	52,917	1,370,550
# A-Mark Precious Metals, Inc.....	226,744	6,387,378	* Clarus Corp.....	266,858	1,296,930
AMCON Distributing Co.....	2,433	310,207	* ContextLogic, Inc., Class A.....	52,223	405,773
			# Cracker Barrel Old Country Store, Inc....	16,656	1,082,307
			* Crocs, Inc.....	15,091	1,540,338
			Crown Crafts, Inc.....	34,975	158,437
			* Culp, Inc.....	87,684	472,617
			Dana, Inc.....	995,682	15,871,171

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	Shares	Value†
CONSUMER DISCRETIONARY — (Continued)		
# Designer Brands, Inc., Class A.....	310,076	\$ 1,559,682
#* Destination XL Group, Inc.....	198,512	539,953
# Dillard's, Inc., Class A..	35,467	16,602,457
* Dorman Products, Inc...	96,744	12,700,552
#* Dream Finders Homes, Inc., Class A.....	69,494	1,603,227
* Duluth Holdings, Inc., Class B.....	204,650	597,578
* Educational Development Corp....	794	1,294
* El Pollo Loco Holdings, Inc.....	384,376	4,562,543
# Escalade, Inc.....	36,769	544,917
# Ethan Allen Interiors, Inc.....	228,482	7,087,512
#* Figs, Inc., Class A.....	684,653	3,895,676
* First Watch Restaurant Group, Inc.....	197,367	4,140,760
Flanigan's Enterprises, Inc.....	3,498	86,995
Flexsteel Industries, Inc.....	40,142	1,980,205
* Foot Locker, Inc.....	670,557	13,444,668
* Full House Resorts, Inc.....	19,344	103,877
#* Funko, Inc., Class A....	262,384	3,673,376
Gap, Inc.....	2,057,687	49,528,526
* Genesco, Inc.....	100,400	4,181,660
* Gentherm, Inc.....	99,637	3,801,152
* G-III Apparel Group Ltd.....	332,138	10,369,348
Golden Entertainment, Inc.....	7,107	232,683
* Good Times Restaurants, Inc.....	24,349	61,846
* Goodyear Tire & Rubber Co.....	2,028,152	17,989,708
#* GoPro, Inc., Class A....	61,172	59,465
Graham Holdings Co., Class B.....	32,455	30,144,853
* Green Brick Partners, Inc.....	190,182	11,500,306
Group 1 Automotive, Inc.....	114,300	52,176,807
* GrowGeneration Corp...	373,348	522,687
# Guess?, Inc.....	407,467	5,260,399
Hamilton Beach Brands Holding Co., Class A.....	40,098	686,077
Harley-Davidson, Inc....	921,114	24,925,345
Haverty Furniture Cos., Inc. (HVT US).....	144,416	3,239,251
Haverty Furniture Cos., Inc. (HVT/A US), Class A.....	844	18,872

	Shares	Value†
CONSUMER DISCRETIONARY — (Continued)		
* Helen of Troy Ltd.....	83,145	\$ 5,136,698
* Hilton Grand Vacations, Inc.....	209,303	8,623,284
* Holley, Inc.....	86,733	264,536
Hooker Furnishings Corp.....	81,129	1,032,772
* Hovnanian Enterprises, Inc., Class A.....	20,336	2,692,283
* JAKKS Pacific, Inc.....	76,914	2,313,573
Jerash Holdings U.S., Inc.....	25,144	88,004
# Johnson Outdoors, Inc., Class A.....	68,403	2,216,257
KB Home.....	221,451	14,859,362
# Kohl's Corp.....	822,467	10,864,789
# Krispy Kreme, Inc.....	508,435	4,611,505
Lakeland Industries, Inc.....	67,577	1,567,111
* Lands' End, Inc.....	124,261	1,547,049
* Landsea Homes Corp...	130,637	1,084,287
* Latham Group, Inc.....	264,430	1,930,339
* Laureate Education, Inc.....	1,148,334	21,496,812
La-Z-Boy, Inc.....	373,906	17,648,363
LCI Industries.....	155,369	16,281,117
Lear Corp.....	359,828	33,856,217
* Legacy Housing Corp...	80,535	2,065,723
Leggett & Platt, Inc....	182,146	1,923,462
* LGI Homes, Inc.....	210,076	18,755,585
* Life Time Group Holdings, Inc.....	302,883	8,780,578
Lifetime Brands, Inc....	144,062	933,522
* Lincoln Educational Services Corp.....	137,358	2,241,683
Lithia Motors, Inc.....	197,965	74,454,636
* Live Ventures, Inc.....	1,033	9,968
LKQ Corp.....	525,438	19,646,127
#* Lovesac Co.....	112,959	2,887,232
* M/I Homes, Inc.....	132,543	16,673,909
Macy's, Inc.....	2,491,516	38,817,819
* Malibu Boats, Inc., Class A.....	138,157	5,290,032
Marine Products Corp...	36,115	339,120
* MarineMax, Inc.....	177,473	5,388,080
Marriott Vacations Worldwide Corp.....	244,143	21,184,288
#* MasterCraft Boat Holdings, Inc.....	116,277	2,117,404
* Mattel, Inc.....	444,025	8,276,626
Meritage Homes Corp..	504,272	39,267,661
* MGM Resorts International.....	53,816	1,855,576
* Mister Car Wash, Inc....	250,208	2,006,668
#* Mobileye Global, Inc., Class A.....	696,559	11,510,637
* Mohawk Industries, Inc.....	465,585	56,941,045

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	Shares	Value†		Shares	Value†
CONSUMER DISCRETIONARY — (Continued)			CONSUMER DISCRETIONARY — (Continued)		
Monarch Casino & Resort, Inc.....	13,813	\$ 1,178,801	* Strattec Security Corp..	28,599	\$ 1,071,319
Monro, Inc.....	210,044	4,125,264	#* Stride, Inc.....	178,511	24,081,134
* Motorcar Parts of America, Inc.....	144,967	961,131	Sturm Ruger & Co., Inc.....	17,741	631,580
* Movado Group, Inc.....	128,374	2,454,511	Superior Group of Cos., Inc.....	109,546	1,653,049
* National Vision Holdings, Inc.....	540,060	6,156,684	* Tandy Leather Factory, Inc.....	5,876	28,587
Newell Brands, Inc.....	2,825,485	28,141,831	* Target Hospitality Corp.....	13,024	125,421
* ODP Corp.....	232,199	5,247,697	* Taylor Morrison Home Corp.....	917,604	59,148,754
* ONE Group Hospitality, Inc.....	25,108	94,155	# Thor Industries, Inc.....	390,679	40,177,428
OneSpaWorld Holdings Ltd.....	95,215	2,033,792	* Tile Shop Holdings, Inc.....	310,004	2,337,430
#* OneWater Marine, Inc., Class A.....	101,757	1,838,749	* Tilly's, Inc., Class A.....	163,133	706,366
# Oxford Industries, Inc...	110,107	9,233,573	Toll Brothers, Inc.....	391	53,102
# Patrick Industries, Inc...	256,819	24,947,398	#* Topgolf Callaway Brands Corp.....	1,297,526	10,198,554
# Penske Automotive Group, Inc.....	308,138	51,036,897	* Traeger, Inc.....	58,922	143,770
Perdoceo Education Corp.....	586,437	16,877,657	* Tri Pointe Homes, Inc...	836,624	30,837,961
* Petco Health & Wellness Co., Inc.....	539,039	1,843,513	* Under Armour, Inc. (UA US), Class C.....	1,557,218	11,725,852
* PetMed Express, Inc....	56,189	267,460	#* Under Armour, Inc. (UAA US), Class A...	1,528,904	12,766,348
Phinia, Inc.....	346,848	17,651,095	* Unifi, Inc.....	136,663	865,077
* Playa Hotels & Resorts NV.....	1,093,157	13,402,105	* Universal Electronics, Inc.....	73,404	734,040
# Polaris, Inc.....	54,217	2,586,151	* Universal Technical Institute, Inc.....	30,393	833,680
#* Portillo's, Inc., Class A..	225,558	3,137,512	Upbound Group, Inc....	346,816	10,175,581
PVH Corp.....	411,361	36,857,946	* Urban Outfitters, Inc....	495,956	27,485,882
RCI Hospitality Holdings, Inc.....	72,575	4,030,815	#* Vera Bradley, Inc.....	214,175	801,014
Rocky Brands, Inc.....	68,371	1,712,010	* Visteon Corp.....	83,015	6,978,241
* Sally Beauty Holdings, Inc.....	655,865	7,129,253	#* VOXX International Corp.....	180,969	1,335,551
# Shoe Carnival, Inc.....	243,659	6,593,413	Weyco Group, Inc.....	79,851	2,853,875
Signet Jewelers Ltd.....	390,760	23,144,715	Whirlpool Corp.....	44,375	4,659,819
Smith & Wesson Brands, Inc.....	403,882	4,236,722	# Winnebago Industries, Inc.....	258,838	12,372,456
* Solo Brands, Inc., Class A.....	74,910	73,412	Worthington Enterprises, Inc.....	353,649	14,817,893
Sonic Automotive, Inc., Class A.....	223,246	16,576,015	* Zumiez, Inc.....	171,111	2,730,932
* Sonos, Inc.....	51,651	712,267	TOTAL CONSUMER DISCRETIONARY.....		<u>1,871,666,806</u>
* Sportsman's Warehouse Holdings, Inc.....	117,521	239,743	CONSUMER STAPLES — (4.4%)		
Standard Motor Products, Inc.....	172,929	5,364,258	Alico, Inc.....	52,988	1,636,799
* Star Equity Holdings, Inc.....	2,843	6,084	Andersons, Inc.....	304,549	12,410,372
#* Stitch Fix, Inc., Class A.....	127,765	601,773	# B&G Foods, Inc.....	508,476	3,294,924
* Stoneridge, Inc.....	199,634	1,032,108	* Boston Beer Co., Inc., Class A.....	18,207	4,563,949
Strategic Education, Inc.....	179,806	17,662,343	* Bridgford Foods Corp..	1,732	17,753
			Bunge Global SA.....	282,032	21,471,096
			Calavo Growers, Inc....	119,015	2,724,253
			Cal-Maine Foods, Inc...	346,236	37,358,864
			Campbell's Co.....	263,242	10,205,892

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
#* Central Garden & Pet Co. (CENT US).....	111,731	\$ 4,077,064
* Central Garden & Pet Co. (CENTA US), Class A.....	459,193	14,322,230
* Coffee Holding Co., Inc.....	5,738	22,665
Conagra Brands, Inc....	980,874	25,394,828
* Coty, Inc., Class A.....	520,638	3,816,277
* Darling Ingredients, Inc.....	787,240	29,490,010
Dole PLC.....	232,197	3,162,523
Edgewell Personal Care Co.....	409,751	13,644,708
* Farmer Bros Co.....	98,238	169,952
Flowers Foods, Inc.....	121,871	2,382,578
Fresh Del Monte Produce, Inc.....	439,706	13,406,636
* Grocery Outlet Holding Corp.....	551,111	8,922,487
* Hain Celestial Group, Inc.....	378,764	1,916,546
* HF Foods Group, Inc....	67,847	180,473
Ingles Markets, Inc., Class A.....	128,530	8,511,257
Ingredion, Inc.....	430,680	58,761,979
J&J Snack Foods Corp.....	4,275	586,658
J.M. Smucker Co.....	407,947	43,605,455
John B Sanfilippo & Son, Inc.....	3,182	230,186
Lifevantage Corp.....	358	7,575
* Lifeway Foods, Inc.....	122,758	2,828,344
# Limoneira Co.....	93,634	2,159,200
* Mannatech, Inc.....	1,106	12,664
# MGP Ingredients, Inc....	94,368	3,409,516
* Mission Produce, Inc....	241,406	2,870,317
# Molson Coors Beverage Co., Class B.....	979,075	53,604,356
* Natural Alternatives International, Inc.....	43,065	183,026
Natural Grocers by Vitamin Cottage, Inc.....	207,408	9,030,544
* Nature's Sunshine Products, Inc.....	99,462	1,383,516
Nu Skin Enterprises, Inc., Class A.....	11,876	77,788
Oil-Dri Corp. of America.....	101,706	4,273,686
#* Olaplex Holdings, Inc....	151,611	236,513
* Performance Food Group Co.....	204,351	18,454,939
#* Pilgrim's Pride Corp....	283,375	13,188,273
* Post Holdings, Inc.....	442,874	47,015,504
PriceSmart, Inc.....	227,546	20,699,860

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
Reynolds Consumer Products, Inc.....	16,320	\$ 450,595
Seaboard Corp.....	6,428	15,673,650
* Seneca Foods Corp. (SENEA US), Class A.....	62,234	4,537,481
*» Seneca Foods Corp. (SENEB US), Class B.....	189	13,839
* Simply Good Foods Co.....	594,078	22,574,964
SpartanNash Co.....	290,247	5,291,203
Spectrum Brands Holdings, Inc.....	256,093	21,655,224
Tootsie Roll Industries, Inc.....	58,637	1,821,265
* TreeHouse Foods, Inc..	473,171	16,333,863
* United Natural Foods, Inc.....	437,296	13,005,183
Universal Corp.....	222,421	11,815,004
* USANA Health Sciences, Inc.....	88,257	2,874,530
Utz Brands, Inc.....	30,555	408,215
Village Super Market, Inc., Class A.....	108,087	3,686,848
Weis Markets, Inc.....	259,076	17,503,175
TOTAL CONSUMER STAPLES.....		
		<u>643,369,074</u>
ENERGY — (9.6%)		
Adams Resources & Energy, Inc.....	30,611	1,161,687
* Amplify Energy Corp....	367,711	1,963,577
* Antero Resources Corp.....	2,136,645	79,739,591
# APA Corp.....	1,294,390	28,385,973
Archrock, Inc.....	1,481,698	41,620,897
Ardmore Shipping Corp.....	381,247	4,525,402
# Atlas Energy Solutions, Inc.....	38,673	887,932
* Barnwell Industries, Inc.....	2,009	3,576
Berry Corp.....	548,859	2,393,025
* Bristow Group, Inc.....	202,033	6,741,841
California Resources Corp.....	494,046	24,307,063
Chord Energy Corp. (CHRD US).....	170,320	19,152,484
Civitas Resources, Inc.....	273,906	13,903,469
* Clean Energy Fuels Corp.....	1,561,827	5,169,647
* CNX Resources Corp...	1,351,863	37,014,009
#* Comstock Resources, Inc.....	2,101,953	39,012,248

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)			ENERGY — (Continued)		
Core Laboratories, Inc.....	4,552	\$ 77,247	* National Energy Services Reunited Corp.....	1,200	\$ 11,340
# Core Natural Resources, Inc.....	447,602	40,436,365	* Natural Gas Services Group, Inc.....	105,441	2,759,391
Crescent Energy Co., Class A.....	306,318	4,613,149	* NCS Multistage Holdings, Inc.....	1,837	52,924
# CVR Energy, Inc.....	161,380	3,058,151	# Noble Corp. PLC.....	213,430	6,840,432
# Delek U.S. Holdings, Inc.....	538,828	9,623,468	Nordic American Tankers Ltd.....	1,552,309	4,191,234
DHT Holdings, Inc.....	1,442,172	16,325,387	# Northern Oil & Gas, Inc.....	343,796	12,359,466
* DMC Global, Inc.....	172,615	1,405,086	NOV, Inc.....	2,703,973	39,072,410
Dorian LPG Ltd.....	389,380	9,360,695	* NPK International, Inc..	789,966	5,466,565
* DT Midstream, Inc.....	425,741	43,033,900	* Oil States International, Inc.....	347,622	1,765,920
Energy Services of America Corp.....	2,852	34,253	* Orintiv, Inc.....	1,636,903	69,110,045
Epsilon Energy Ltd.....	50,548	304,299	* Par Pacific Holdings, Inc.....	286,227	4,785,715
Evolution Petroleum Corp.....	256,465	1,361,829	Patterson-UTI Energy, Inc.....	537,678	4,339,061
# Expand Energy Corp....	1,664,461	169,109,188	PBF Energy, Inc., Class A.....	866,426	25,351,625
* Expro Group Holdings NV.....	670,902	8,473,492	# Peabody Energy Corp.. Permian Resources Corp.....	1,052,196	19,097,357
* Forum Energy Technologies, Inc....	83,153	1,506,732	3,286,380	48,145,467	
FutureFuel Corp.....	305,434	1,667,670	PHX Minerals, Inc.....	240,070	905,064
* Geospace Technologies Corp....	79,898	726,273	* PrimeEnergy Resources Corp.....	7,551	1,645,363
# Granite Ridge Resources, Inc.....	123,308	763,277	* ProPetro Holding Corp.....	770,375	6,840,930
* Green Plains, Inc.....	287,359	2,566,116	Range Resources Corp.....	757,530	28,058,911
* Gulf Island Fabrication, Inc.....	118,659	850,785	Ranger Energy Services, Inc., Class A.....	131,266	2,151,450
* Gulfport Energy Corp... Hallador Energy Co.....	56,498	10,085,458	* REX American Resources Corp.....	165,108	6,888,306
* Helix Energy Solutions Group, Inc.....	274,817	2,948,786	# Riley Exploration Permian, Inc.....	37,706	1,249,954
Helmerich & Payne, Inc.....	704,516	22,255,660	RPC, Inc.....	1,516,935	9,298,812
HF Sinclair Corp.....	1,447,378	52,221,398	SandRidge Energy, Inc.....	265,318	3,144,018
* Innovex International, Inc.....	473,519	7,377,426	Scorpio Tankers, Inc....	490,401	23,352,896
# International Seaways, Inc.....	441,987	17,215,394	* SEACOR Marine Holdings, Inc.....	190,165	1,289,319
Kodiak Gas Services, Inc.....	79,821	3,734,026	* Seadrill Ltd.....	472,739	17,094,242
#* Kosmos Energy Ltd....	1,746,845	5,554,967	Select Water Solutions, Inc.....	918,925	11,486,562
Liberty Energy, Inc.....	1,272,951	23,307,733	SFL Corp. Ltd.....	1,075,571	11,347,274
# Magnolia Oil & Gas Corp., Class A.....	649,279	15,387,912	Sitio Royalties Corp., Class A.....	191,736	3,861,563
* Mammoth Energy Services, Inc.....	215,397	644,037	SM Energy Co.....	1,020,088	38,722,540
Matador Resources Co.....	932,173	54,066,034	Smart Sand, Inc.....	178,811	427,358
Mexco Energy Corp....	1,995	24,131	* Stabilis Solutions, Inc... Talos Energy, Inc.....	586	4,454
Murphy Oil Corp.....	1,299,135	34,595,965	* Teekay Corp. Ltd.....	989,031	9,811,188
* Nabors Industries Ltd... NACCO Industries, Inc., Class A.....	56,584	3,237,736		701,414	5,008,096
	51,248	1,620,974			

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)			FINANCIALS — (Continued)		
Teekay Tankers Ltd., Class A.....	271,345	\$ 11,374,782	Bank of the James Financial Group, Inc.....	3,940	\$ 53,978
* TETRA Technologies, Inc.....	175,134	726,806	Bank OZK.....	993,970	50,483,736
* Tidewater, Inc.....	190,132	10,478,175	Bank7 Corp.....	31,467	1,351,822
* TOP Ships, Inc.....	1,650	10,082	BankFinancial Corp....	144,704	1,950,610
#* Transocean Ltd.....	6,012,546	23,569,180	BankUnited, Inc.....	531,172	21,836,481
VAALCO Energy, Inc....	342,206	1,403,045	Bankwell Financial Group, Inc.....	42,351	1,320,504
* Valaris Ltd.....	265,037	12,705,874	Banner Corp.....	244,435	17,274,221
#* Vital Energy, Inc.....	116,994	3,732,109	Bar Harbor Bankshares.....	104,443	3,308,754
# Vitesse Energy, Inc....	199,920	5,173,930	BayCom Corp.....	88,102	2,465,975
World Kinect Corp.....	528,258	14,933,854	BCB Bancorp, Inc.....	116,200	1,258,446
TOTAL ENERGY.....		<u>1,396,503,678</u>	Berkshire Hills Bancorp, Inc.....	363,075	10,678,036
FINANCIALS — (28.6%)			* Blue Foundry Bancorp..	154,479	1,506,170
1st Source Corp.....	216,609	13,585,716	* Blue Ridge Bankshares, Inc.....	22,459	75,687
* Acacia Research Corp.....	293,131	1,278,051	#* BM Technologies, Inc...	1,801	9,005
# ACNB Corp.....	40,332	1,657,645	BOK Financial Corp....	450,624	49,757,902
Affiliated Managers Group, Inc.....	6,948	1,305,807	Bread Financial Holdings, Inc.....	430,862	27,286,490
* Affinity Bancshares, Inc.....	6,529	119,154	* Bridgewater Bancshares, Inc.....	124,936	1,764,096
Alerus Financial Corp...	50,408	1,065,625	* Brighthouse Financial, Inc.....	492,898	30,416,736
Ally Financial, Inc.....	2,167,576	84,470,437	* Broadway Financial Corp.....	6,851	52,821
Amalgamated Financial Corp.....	211,761	7,398,929	Brookline Bancorp, Inc.....	698,765	8,545,896
* Ambac Financial Group, Inc.....	409,184	4,758,810	Burke & Herbert Financial Services Corp.....	50,025	3,217,108
Amerant Bancorp, Inc...	158,253	3,671,470	Business First Bancshares, Inc.....	93,901	2,534,388
Ameris Bancorp.....	526,081	34,537,218	* BV Financial, Inc.....	3,558	54,224
AmeriServ Financial, Inc.....	127,994	346,864	Byline Bancorp, Inc....	297,955	8,742,000
Ames National Corp....	47,094	853,814	C&F Financial Corp....	20,710	1,582,658
Arrow Financial Corp....	115,759	3,080,347	Cadence Bank.....	1,433,853	50,471,626
Associated Banc-Corp.....	1,389,953	34,943,418	* California BanCorp....	21,176	351,522
Associated Capital Group, Inc., Class A..	18,218	666,232	» California First Leasing Corp.....	755	16,610
Assured Guaranty Ltd...	443,627	41,967,114	Camden National Corp.....	100,119	4,541,398
# Atlantic Union Bankshares Corp....	704,824	26,621,202	Capital Bancorp, Inc....	56,429	1,750,428
* Atlanticus Holdings Corp.....	95,883	5,702,162	Capital City Bank Group, Inc.....	150,069	5,536,045
Auburn National BanCorp, Inc.....	1,419	30,296	Capitol Federal Financial, Inc.....	915,193	5,445,398
Axis Capital Holdings Ltd.....	718,352	65,384,399	* Carter Bankshares, Inc.....	154,746	2,726,625
* Axos Financial, Inc....	501,657	35,080,874	* Carver Bancorp, Inc....	3,882	6,988
BancFirst Corp.....	4,567	543,838	Cass Information Systems, Inc.....	1,538	63,350
Bank First Corp.....	1,377	139,325	Cathay General Bancorp.....	509,923	24,216,243
Bank of Hawaii Corp....	24,000	1,788,240			
Bank of Marin Bancorp.....	95,777	2,420,285			
Bank of NT Butterfield & Son Ltd.....	215,326	7,900,311			

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
CB Financial Services, Inc.....	1,337	\$ 39,843	Eagle Bancorp, Inc.....	205,971	\$ 5,398,500
* CCUR Holdings, Inc....	14	28,000	Eastern Bankshares, Inc.....	867,995	15,936,388
Central Pacific Financial Corp.....	191,391	5,720,677	* eHealth, Inc.....	197,150	1,959,671
CF Bankshares, Inc.....	88	2,151	Employers Holdings, Inc.....	223,496	10,987,063
Chemung Financial Corp.....	26,191	1,323,955	Enact Holdings, Inc.....	220,611	7,452,240
# ChoiceOne Financial Services, Inc.....	4,550	152,471	* Encore Capital Group, Inc.....	232,525	11,509,988
Citizens & Northern Corp.....	102,993	2,196,841	* Enova International, Inc.....	235,749	26,479,328
Citizens Community Bancorp, Inc.....	25,657	406,407	* Enstar Group Ltd.....	98,976	32,364,162
Citizens Financial Services, Inc.....	278	17,025	Enterprise Bancorp, Inc.....	59,266	2,508,730
City Holding Co.....	6,691	790,408	Enterprise Financial Services Corp.....	259,709	15,540,987
Civista Bancshares, Inc.....	104,722	2,310,167	Equity Bancshares, Inc., Class A.....	109,441	4,771,628
CNB Financial Corp.....	117,218	2,965,615	ESSA Bancorp, Inc.....	35,707	746,633
CNO Financial Group, Inc.....	789,069	31,515,416	Essent Group Ltd.....	737,908	42,983,141
* Coastal Financial Corp.....	9,727	867,454	Evans Bancorp, Inc.....	25,160	1,090,938
Cohen & Co., Inc.....	2,487	24,223	#* EZCORP, Inc., Class A.....	456,467	5,482,169
Colony Bankcorp, Inc..	100,022	1,685,371	F&G Annuities & Life, Inc.....	1,233	56,607
Columbia Banking System, Inc.....	669,475	18,678,353	# Farmers & Merchants Bancorp, Inc.....	18,404	500,037
#* Columbia Financial, Inc.....	284,635	4,209,752	Farmers National Banc Corp.....	240,687	3,311,853
Comerica, Inc.....	798,628	53,763,637	FB Financial Corp.....	433,241	22,879,457
Community Financial System, Inc.....	254,932	16,705,694	Federal Agricultural Mortgage Corp. (AGM US), Class C..	64,690	12,794,388
Community Trust Bancorp, Inc.....	166,382	8,903,101	Federal Agricultural Mortgage Corp. (AGM/A US), Class A.....	301	45,147
Community West Bancshares.....	92,902	1,810,660	Fidelis Insurance Holdings Ltd.....	5,991	98,852
ConnectOne Bancorp, Inc.....	285,786	7,241,817	Fidelity D&D Bancorp, Inc.....	1,845	82,656
* Consumer Portfolio Services, Inc.....	213,629	2,533,640	* Finance of America Cos., Inc., Class A... Financial Institutions, Inc.....	449	11,207
* CrossFirst Bankshares, Inc.....	323,706	5,256,985	Inc.....	112,179	2,958,160
* Customers Bancorp, Inc.....	274,921	15,664,999	Finward Bancorp.....	2,970	78,913
CVB Financial Corp.....	940,223	19,594,247	* Finwise Bancorp.....	4,384	81,236
DigitalBridge Group, Inc.....	285,326	3,130,026	First American Financial Corp.....	717,656	45,370,212
Dime Community Bancshares, Inc.....	232,911	7,273,811	First BanCorp.....	1,425,884	29,601,352
* Dominari Holdings, Inc.....	3,827	13,356	First Bancorp, Inc.....	78,661	2,032,600
Donegal Group, Inc. (DGICA US), Class A.....	269,955	4,003,433	First Bancorp/Southern Pines NC.....	291,043	12,843,728
Eagle Bancorp Montana, Inc.....	28,310	435,974	First Bancshares, Inc....	243,897	9,353,450
			First Bank.....	123,311	1,875,560
			First Busey Corp.....	456,882	11,093,095

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
First Business			Great Southern		
Financial Services,			Bancorp, Inc.....	113,685	\$ 6,683,541
Inc.....	76,778	\$ 3,966,351	* Green Dot Corp.,		
First Capital, Inc.....	385	12,166	Class A.....	224,006	1,986,933
First Commonwealth			* Greenlight Capital Re		
Financial Corp.....	902,564	15,054,768	Ltd., Class A.....	304,410	4,109,535
First Community			# Guaranty Bancshares,		
Bankshares, Inc.....	186,524	8,089,546	Inc.....	76,251	3,134,679
First Community Corp..	23,664	613,608	Hancock Whitney		
First Financial			Corp.....	748,903	44,739,465
Bancorp.....	834,473	23,381,933	Hanmi Financial Corp..	214,751	5,158,319
First Financial Corp....	83,564	4,026,949	HarborOne Bancorp,		
First Financial			Inc.....	313,412	3,406,788
Northwest, Inc.....	82,917	1,752,865	Hawthorn Bancshares,		
# First Foundation, Inc....	379,274	1,953,261	Inc.....	790	25,833
# First Hawaiian, Inc.....	904,951	24,994,747	HBT Financial, Inc.....	56,821	1,381,887
First Horizon Corp.....	3,817,933	83,574,553	Heartland Financial		
First Internet Bancorp..	60,753	1,978,725	USA, Inc.....	304,353	19,682,509
First Interstate			Hennessy Advisors,		
BancSystem, Inc.,			Inc.....	3,114	38,302
Class A.....	658,748	21,705,747	Heritage Commerce		
First Merchants Corp....	414,569	18,423,446	Corp.....	417,829	4,048,763
# First Mid Bancshares,			Heritage Financial		
Inc.....	142,066	5,388,563	Corp.....	244,551	6,284,961
First Northwest			* Heritage Global, Inc....	7,421	16,029
Bancorp.....	67,736	741,709	* Heritage Insurance		
First of Long Island			Holdings, Inc.....	209,218	2,303,490
Corp.....	151,887	1,974,531	Hilltop Holdings, Inc....	498,481	15,044,157
First Savings Financial			# Hingham Institution For		
Group, Inc.....	2,215	54,843	Savings.....	4,157	1,061,074
First United Corp.....	44,311	1,443,652	* Hippo Holdings, Inc....	31,318	876,904
* First Western			Home Bancorp, Inc....	56,815	2,852,113
Financial, Inc.....	46,305	977,036	Home BancShares,		
FirstCash Holdings,			Inc.....	988,421	29,840,430
Inc.....	1,013	110,569	* HomeStreet, Inc.....	52,081	524,456
Five Star Bancorp.....	21,401	650,804	HomeTrust		
Flagstar Financial, Inc..	9,641	114,053	Bancshares, Inc.....	79,091	2,908,176
Flushing Financial			Hope Bancorp, Inc.....	911,032	10,622,633
Corp.....	211,021	2,943,743	Horace Mann		
FNB Corp.....	2,547,855	39,975,845	Educators Corp.....	290,708	11,230,050
Franklin Financial			Horizon Bancorp, Inc....	296,909	4,985,102
Services Corp.....	2,704	93,531	Independent Bank		
# Franklin Resources,			Corp. (IBCP US).....	177,501	6,461,036
Inc.....	2,049,780	45,587,107	Independent Bank		
FS Bancorp, Inc.....	69,560	2,813,006	Corp. (INDB US).....	310,688	20,865,806
Fulton Financial Corp..	1,423,950	28,963,143	International		
* Fundamental Global,			Bancshares Corp.....	603,123	39,739,774
Inc.....	2,749	58,554	Invesco Ltd.....	2,916,245	56,079,391
#* FVCBankcorp, Inc.....	55,112	665,202	Investar Holding Corp..	51,799	987,807
* Genworth Financial,			Investors Title Co.....	13,443	3,029,380
Inc.....	3,753,473	27,137,610	Jackson Financial, Inc.,		
German American			Class A.....	636,951	60,026,262
Bancorp, Inc.....	199,185	8,232,316	James River Group		
Glacier Bancorp, Inc....	4,071	202,207	Holdings Ltd.....	123,301	589,379
Globe Life, Inc.....	134,011	16,361,403	Janus Henderson		
* GoHealth, Inc.,			Group PLC.....	1,138,700	51,161,791
Class A.....	5,126	83,554			

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
Jefferies Financial Group, Inc.....	239,820	\$18,439,760	Northwest Bancshares, Inc.....	906,177	\$11,970,598
Kearny Financial Corp.....	438,843	3,028,017	Norwood Financial Corp.....	10,002	266,253
Kemper Corp.....	401,179	26,951,205	Oak Valley Bancorp. ...	12,203	315,692
Lake Shore Bancorp, Inc.....	406	6,350	OceanFirst Financial Corp.....	418,270	7,512,129
Landmark Bancorp, Inc.....	1,819	42,998	OFG Bancorp.....	466,692	19,932,415
LCNB Corp.....	57,089	882,596	Ohio Valley Banc Corp.....	13,383	319,185
* LendingClub Corp.....	776,594	10,476,253	* Old Market Capital Corp.....	43,400	281,232
Live Oak Bancshares, Inc.....	140,874	4,999,618	Old National Bancorp...	2,321,423	55,365,939
Magyar Bancorp, Inc....	1,882	26,988	Old Point Financial Corp.....	1,868	45,579
* Maiden Holdings Ltd....	474,884	479,633	Old Republic International Corp....	1,607,392	58,798,399
MainStreet Bancshares, Inc.....	9,640	160,120	Old Second Bancorp, Inc.....	326,738	6,139,407
Mercantile Bank Corp...	142,513	6,956,060	OneMain Holdings, Inc.....	581,436	32,292,955
Merchants Bancorp.....	171,993	7,211,667	* Onity Group, Inc.....	51,277	1,852,125
# Mercury General Corp.....	395,152	19,694,376	OP Bancorp.....	67,076	890,769
Meridian Corp.....	18,651	311,845	* Oportun Financial Corp.....	141,034	648,756
Metrocity Bankshares, Inc.....	52,313	1,614,379	Oppenheimer Holdings, Inc., Class A.....	65,321	4,495,391
* Metropolitan Bank Holding Corp.....	37,440	2,401,027	* OptimumBank Holdings, Inc.....	28,972	132,112
MGIC Investment Corp.....	2,233,839	57,052,248	Orange County Bancorp, Inc.....	3,770	97,530
Mid Penn Bancorp, Inc.....	85,113	2,563,604	Origin Bancorp, Inc.....	169,191	6,415,723
Midland States Bancorp, Inc.....	173,134	3,334,561	Orrstown Financial Services, Inc.....	108,134	3,929,590
MidWestOne Financial Group, Inc.....	134,546	4,255,690	Pacific Premier Bancorp, Inc.....	682,680	17,681,412
* Mr. Cooper Group, Inc.....	464,321	48,201,163	Park National Corp.....	33,762	5,729,749
# MVB Financial Corp.....	67,685	1,320,534	Parke Bancorp, Inc.....	79,478	1,608,635
National Bank Holdings Corp., Class A.....	331,016	14,276,720	Pathfinder Bancorp, Inc.....	806	13,420
National Bankshares, Inc.....	21,024	617,895	Pathward Financial, Inc.....	224,755	17,919,716
Navient Corp.....	1,233,233	16,858,295	* Paysafe Ltd.....	278,397	5,400,902
# NBT Bancorp, Inc.....	356,388	16,974,760	PCB Bancorp.....	59,347	1,144,804
* NCR Atleos Corp.....	172,577	5,498,303	Peapack-Gladstone Financial Corp.....	151,126	4,783,138
Nelnet, Inc., Class A....	253,591	27,938,120	Penns Woods Bancorp, Inc.....	30,797	937,153
* NI Holdings, Inc.....	56,328	850,553	PennyMac Financial Services, Inc.....	392,459	41,086,533
Nicolet Bankshares, Inc.....	103,993	11,660,735	Peoples Bancorp of North Carolina, Inc....	18,274	520,626
* NMI Holdings, Inc.....	724,343	27,974,127	Peoples Bancorp, Inc...	312,666	10,208,545
Northeast Bank.....	74,012	7,490,014	Peoples Financial Services Corp.....	24,222	1,246,706
Northeast Community Bancorp, Inc.....	35,616	883,277			
Northfield Bancorp, Inc.....	350,336	4,088,421			
Northrim BanCorp, Inc.....	57,569	4,900,849			

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
Pinnacle Financial			Simmons First National		
Partners, Inc.....	456,168	\$56,916,081	Corp., Class A.....	892,136	\$20,269,330
* Pioneer Bancorp, Inc....	23,464	271,713	* SiriusPoint Ltd.....	728,247	10,603,276
Plumas Bancorp.....	4,821	219,838	* Skyward Specialty		
* Ponce Financial			Insurance Group,		
Group, Inc.....	139,268	1,848,086	Inc.....	28,830	1,276,592
Popular, Inc.....	616,200	63,431,628	SmartFinancial, Inc....	101,267	3,570,674
* PRA Group, Inc.....	263,814	5,832,928	* SoFi Technologies,		
Preferred Bank.....	111,272	10,165,810	Inc.....	260,799	4,115,408
Premier Financial			Sound Financial		
Corp.....	252,786	7,035,034	Bancorp, Inc.....	476	25,161
Primis Financial Corp...	116,180	1,288,436	South Plains Financial,		
Princeton Bancorp,			Inc.....	76,395	2,744,872
Inc.....	4,856	148,205	* Southern First		
* ProAssurance Corp....	344,729	5,157,146	Bancshares, Inc.....	54,408	2,002,214
Prosperity Bancshares,			Southern Missouri		
Inc.....	675,112	54,008,960	Bancorp, Inc.....	75,109	4,444,951
* Provident Bancorp,			Southern States		
Inc.....	59,959	702,120	Bancshares, Inc.....	5,826	191,559
Provident Financial			Southside Bancshares,		
Holdings, Inc.....	48,431	776,833	Inc.....	209,559	6,586,439
Provident Financial			SouthState Corp.....	748,234	79,006,028
Services, Inc.....	903,512	16,778,218	Stellar Bancorp, Inc....	245,000	6,958,000
QCR Holdings, Inc.....	163,316	12,699,452	* Sterling Bancorp, Inc....	86,728	408,489
Radian Group, Inc.....	758,065	25,789,371	Stewart Information		
RBB Bancorp.....	127,454	2,397,410	Services Corp.....	247,507	16,134,981
Red River Bancshares,			Stock Yards Bancorp,		
Inc.....	6,658	371,516	Inc.....	38,573	2,843,216
Regional Management			* StoneX Group, Inc.....	236,046	25,851,758
Corp.....	98,770	3,534,978	Summit State Bank....	10,474	77,089
Reinsurance Group of			* SWK Holdings Corp....	8,025	130,406
America, Inc.....	22,207	5,060,087	Synovus Financial		
RenaissanceRe			Corp.....	593,657	33,494,128
Holdings Ltd.....	41,745	9,709,052	Territorial Bancorp,		
# Renasant Corp.....	443,323	17,236,398	Inc.....	59,405	536,427
*# Repay Holdings Corp...	624,888	4,667,913	* Texas Capital		
Republic Bancorp, Inc.,			Bancshares, Inc.....	408,185	32,226,206
Class A.....	105,108	6,879,319	TFS Financial Corp....	52,458	719,724
Richmond Mutual			* Third Coast		
BanCorp, Inc.....	3,315	47,802	Bancshares, Inc.....	23,375	842,669
Riverview Bancorp,			Timberland Bancorp,		
Inc.....	261,491	1,474,809	Inc.....	75,171	2,256,633
S&T Bancorp, Inc.....	285,624	11,265,011	Tiptree, Inc.....	382,659	7,668,486
Safety Insurance			Tompkins Financial		
Group, Inc.....	130,826	10,336,562	Corp.....	89,757	6,289,273
Sandy Spring Bancorp,			Towne Bank.....	631,770	22,598,413
Inc.....	318,716	10,782,162	TriCo Bancshares.....	233,558	10,246,189
SB Financial Group,			*# Triumph Financial, Inc..	98,192	7,566,676
Inc.....	2,107	47,134	TrustCo Bank Corp....	167,343	5,381,751
Seacoast Banking			Trustmark Corp.....	586,703	22,001,363
Corp. of Florida.....	468,341	13,324,301	U.S. Global Investors,		
* Security National			Inc., Class A.....	3,324	8,177
Financial Corp.,			UMB Financial Corp....	145,312	17,132,285
Class A.....	68,347	845,452	United Bancorp, Inc....	4,772	59,698
Shore Bancshares,			United Bancshares,		
Inc.....	273,271	4,467,981	Inc.....	6,084	176,436
Sierra Bancorp.....	103,227	3,111,262			

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			HEALTH CARE — (Continued)		
United Bankshares, Inc.....	962,011	\$ 37,037,424	* 89bio, Inc.....	13,801	\$ 132,490
United Community Banks, Inc.....	935,483	31,029,971	#* Absci Corp.....	45,879	170,211
United Fire Group, Inc.....	159,317	3,952,655	* Acadia Healthcare Co., Inc.....	587,664	26,509,523
United Security Bancshares.....	131,423	1,257,718	#* Accolade, Inc.....	337,722	2,326,905
Unity Bancorp, Inc.....	74,071	3,581,333	* ACELYRIN, Inc.....	16,509	32,523
Universal Insurance Holdings, Inc.....	220,152	4,257,740	* Aclaris Therapeutics, Inc.....	444	1,101
Univest Financial Corp.....	357,596	10,867,342	#* Acrivon Therapeutics, Inc.....	6,389	38,781
Unum Group.....	1,399,445	106,707,681	* Acumen Pharmaceuticals, Inc.....	13,857	20,786
USCB Financial Holdings, Inc.....	1,565	29,704	* AdaptHealth Corp.....	695,755	7,528,069
Valley National Bancorp.....	4,447,198	45,717,195	* Addus HomeCare Corp.....	112,644	14,098,523
* Velocity Financial, Inc...	16,188	300,126	* Adverum Biotechnologies, Inc.....	43,824	184,937
Veritex Holdings, Inc....	361,438	9,686,538	* Agios Pharmaceuticals, Inc.....	116,666	4,012,144
Virginia National Bankshares Corp....	5,561	202,754	* Alector, Inc.....	21,611	35,874
Virtus Investment Partners, Inc.....	36,912	7,363,944	* Aligos Therapeutics, Inc.....	1,131	29,180
Voya Financial, Inc.....	182,933	12,986,414	#* Allogene Therapeutics, Inc.....	532,554	958,597
WaFd, Inc.....	681,564	20,228,820	* Amedisys, Inc.....	71,846	6,645,755
Walker & Dunlop, Inc...	173,736	16,690,818	* American Shared Hospital Services....	38,407	118,305
Washington Trust Bancorp, Inc.....	117,528	3,851,393	* AMN Healthcare Services, Inc.....	26,385	726,115
Waterstone Financial, Inc.....	193,859	2,663,623	* Amneal Pharmaceuticals, Inc.....	34,835	287,737
Webster Financial Corp.....	1,110,058	66,869,894	* Amphastar Pharmaceuticals, Inc.....	43,065	1,501,677
WesBanco, Inc.....	434,772	15,234,411	* Amylyx Pharmaceuticals, Inc.....	43,171	157,574
West BanCorp, Inc.....	114,387	2,508,507	* AngioDynamics, Inc.....	223,616	2,551,459
Westamerica BanCorp..	59,406	3,074,855	* ANI Pharmaceuticals, Inc.....	87,428	5,126,778
Western Alliance Bancorp.....	354,650	31,163,096	* Anika Therapeutics, Inc.....	112,337	1,916,469
Western New England Bancorp, Inc.....	172,136	1,621,521	* Annexon, Inc.....	54,559	209,507
Westwood Holdings Group, Inc.....	37,183	572,246	* Aprea Therapeutics, Inc.....	7,981	31,764
White Mountains Insurance Group Ltd.....	22,645	43,760,557	#* Artivion, Inc.....	144,810	4,483,318
William Penn Bancorp..	515	6,494	* Atea Pharmaceuticals, Inc.....	210,357	643,692
Wintrust Financial Corp.....	398,437	52,119,544	* Aura Biosciences, Inc...	1,314	10,315
#* World Acceptance Corp.....	25,391	3,584,194	* Avanos Medical, Inc....	323,659	5,573,408
WSFS Financial Corp...	518,594	29,041,264	* Avidity Biosciences, Inc.....	15,010	494,279
WVS Financial Corp....	111	1,390	* Azenta, Inc.....	407,146	22,006,241
Zions Bancorp NA.....	1,204,682	69,702,901			
TOTAL FINANCIALS.....		<u>4,142,659,477</u>			
HEALTH CARE — (5.2%)					
#* 2seventy bio, Inc.....	103,583	275,531			

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)			HEALTH CARE — (Continued)		
* Bio-Rad Laboratories, Inc., Class A.....	127,858	\$46,141,395	* EyePoint Pharmaceuticals, Inc.....	5,420	\$ 41,463
* Black Diamond Therapeutics, Inc.....	116,809	306,040	#* Fate Therapeutics, Inc.....	746,552	970,518
#* Brookdale Senior Living, Inc.....	1,249,607	5,785,680	* FONAR Corp.....	48,165	758,599
* C4 Therapeutics, Inc.....	98,906	343,204	* Fulcrum Therapeutics, Inc.....	129,238	511,782
* CareCloud, Inc.....	9,671	33,268	* Fulgen Genetics, Inc....	215,412	3,584,456
#* Caribou Biosciences, Inc.....	386,510	552,709	* Generation Bio Co.....	197,434	153,229
* Castle Biosciences, Inc.....	146,984	4,155,238	* GoodRx Holdings, Inc., Class A.....	49,014	233,797
* Certara, Inc.....	1,525,734	21,711,195	* Harvard Bioscience, Inc.....	338,224	578,363
* Cocrystal Pharma, Inc.. Concentra Group Holdings Parent, Inc.....	9,487	19,259	* Health Catalyst, Inc.....	371,953	2,094,095
	387,273	9,027,334	HealthStream, Inc.....	296,976	9,696,266
CONMED Corp.....	68,700	4,931,286	* Hookipa Pharma, Inc....	9,400	18,424
#* CRISPR Therapeutics AG.....	11,590	482,028	* iBio, Inc.....	14,123	42,510
* Cross Country Healthcare, Inc.....	319,154	5,814,986	* ICU Medical, Inc.....	61,390	10,090,060
#* CryoPort, Inc.....	98,894	745,661	* ImmuCell Corp.....	15,443	82,157
* Cullinan Therapeutics, Inc.....	212,090	2,239,670	* InfuSystem Holdings, Inc.....	70,695	571,923
* Cumberland Pharmaceuticals, Inc.....	79,720	180,167	#* Innovative Eyewear, Inc.....	960	5,002
* Cytek Biosciences, Inc.....	12,181	62,732	#* Innoviva, Inc.....	618,399	11,526,957
* Definitive Healthcare Corp.....	364,707	1,772,476	* Inogen, Inc.....	122,185	1,428,343
Dentsply Sirona, Inc....	760,341	15,024,338	#* Instil Bio, Inc.....	10,230	227,720
* Design Therapeutics, Inc.....	32,514	157,693	* Integer Holdings Corp..	240,015	34,134,933
* DocGo, Inc.....	10,083	49,306	* Integra LifeSciences Holdings Corp.....	417,458	10,895,654
#* Dynavax Technologies Corp.....	362,448	4,729,946	* Intellia Therapeutics, Inc.....	388,540	4,009,733
#* Editas Medicine, Inc....	452,668	592,995	* iTeos Therapeutics, Inc.....	258,759	1,951,043
* Elanco Animal Health, Inc.....	2,493,105	29,992,053	* Jazz Pharmaceuticals PLC.....	157,750	19,619,367
* Electromed, Inc.....	28,854	992,578	* Kewaunee Scientific Corp.....	16,878	1,085,255
* Emergent BioSolutions, Inc.....	217,015	2,441,419	* Kezar Life Sciences, Inc.....	10,630	68,882
* Enanta Pharmaceuticals, Inc.....	48,463	247,646	* Kodiak Sciences, Inc....	147,206	942,118
* Enhabit, Inc.....	350,143	2,941,201	* Kura Oncology, Inc.....	35,157	278,092
* Enovis Corp.....	394,858	18,550,429	* Lantern Pharma, Inc....	21,316	105,514
* Entrada Therapeutics, Inc.....	15,831	212,769	* Leap Therapeutics, Inc.....	5,330	2,985
* Envista Holdings Corp.....	700,317	14,370,505	* LENSAR, Inc.....	99,733	1,107,036
* Erasca, Inc.....	118,967	224,848	* LifeStance Health Group, Inc.....	187,133	1,491,450
* Evolent Health, Inc., Class A.....	163,096	1,704,353	#* Lifeward Ltd.....	14,949	20,779
			* Ligand Pharmaceuticals, Inc.....	128,883	15,021,314
			* Lipocine, Inc.....	6,920	29,894
			* Lisata Therapeutics, Inc.....	3,039	7,628
			* LivaNova PLC.....	36,307	1,813,535
			* MaxCyte, Inc.....	65,868	297,065
			* MEI Pharma, Inc.....	10,410	29,564

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)			HEALTH CARE — (Continued)		
* MetaVia, Inc.....	91	\$ 166	* QuidelOrtho Corp.....	239,809	\$10,422,099
* Myriad Genetics, Inc....	3,083	39,062	* Quipt Home Medical Corp.....	23,403	75,592
* National HealthCare Corp.....	140,121	14,386,223	#* REGENXBIO, Inc.....	224,594	1,812,474
* Nautilus Biotechnology, Inc.....	182,476	312,034	* Relay Therapeutics, Inc.....	515,847	2,305,836
#* Neogen Corp.....	773,706	8,866,671	* Rezolute, Inc.....	16,592	87,108
* NeoGenomics, Inc.....	11,195	160,088	* Sage Therapeutics, Inc.....	35,717	258,948
* Nkarta, Inc.....	102,575	240,025	#* Sagimet Biosciences, Inc., Class A.....	6,274	27,606
* Nuvation Bio, Inc.....	58,479	135,086	#* Sana Biotechnology, Inc.....	68,913	221,900
* Olema Pharmaceuticals, Inc.....	99,563	608,330	Select Medical Holdings Corp.....	495,613	9,748,708
» OmniAb, Inc. (2200963D US).....	10,236	0	# Semler Scientific, Inc....	7,389	383,932
*» OmniAb, Inc. (2200964D US).....	10,236	0	* Sensus Healthcare, Inc.....	28,842	237,514
#* OmniAb, Inc. (OABI UQ).....	253,672	816,824	# SIGA Technologies, Inc.....	293,905	1,757,552
* Omnicell, Inc.....	139,897	6,293,966	* Simulations Plus, Inc....	16,528	567,241
*†† Opiant Pharmaceuticals, Inc.....	26,299	0	* Singular Genomics Systems, Inc.....	347	6,898
* OptimizeRx Corp.....	108,164	600,310	* Solid Biosciences, Inc...	49,668	157,944
* Oramed Pharmaceuticals, Inc.....	13,879	31,089	* STAAR Surgical Co.....	28,530	690,141
* OraSure Technologies, Inc.....	632,892	2,544,226	* Supernus Pharmaceuticals, Inc.....	479,709	18,406,434
* Organogenesis Holdings, Inc.....	432,643	1,592,126	#* Surgery Partners, Inc...	313,331	7,986,807
* Orthofix Medical, Inc....	175,944	3,225,054	* Sutro Biopharma, Inc....	34,944	67,092
* OrthoPediatrics Corp....	131,014	3,144,336	* Tactile Systems Technology, Inc.....	111,119	1,945,694
* Owens & Minor, Inc....	601,059	8,559,080	* Tango Therapeutics, Inc.....	21,677	64,597
* Pacira BioSciences, Inc.....	321,325	8,460,487	* Teladoc Health, Inc....	1,048,053	10,648,218
* Patterson Cos., Inc....	407,681	12,617,727	#* Tenax Therapeutics, Inc.....	16,708	100,248
*†† PDL BioPharma, Inc....	1,058,582	613,978	* Tenet Healthcare Corp.....	69,324	9,767,058
* Pediatrix Medical Group, Inc.....	441,913	6,177,944	* Terns Pharmaceuticals, Inc.....	121,371	541,315
* PepGen, Inc.....	2,254	2,908	†† Tetrphase Pharmaceuticals, Inc.....	1,600	48
# Perrigo Co. PLC.....	960,568	23,927,749	* Third Harmonic Bio, Inc.....	3,231	16,995
* Personalis, Inc.....	3,507	18,307	* TruBridge, Inc.....	70,707	1,754,948
* PharmaCyme Biotech, Inc.....	2,009	3,234	* TScan Therapeutics, Inc.....	41,685	107,130
* Phibro Animal Health Corp., Class A.....	107,909	2,353,495	U.S. Physical Therapy, Inc.....	14,523	1,288,335
#* Pliant Therapeutics, Inc.....	6,900	74,175	Universal Health Services, Inc., Class B.....	36,315	6,847,556
* Precision BioSciences, Inc.....	22,400	112,224	* Utah Medical Products, Inc.....	13,274	812,767
# Premier, Inc., Class A...	718,912	16,290,546			
* Prestige Consumer Healthcare, Inc.....	359,132	27,570,564			
* Puma Biotechnology, Inc.....	89,433	258,461			
* Quanterix Corp.....	71,571	657,737			

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)			INDUSTRIALS — (Continued)		
* Vanda Pharmaceuticals, Inc.....	401,842	\$ 1,772,123	* Astronics Corp. (ATROB US), Class B.....	5,003	\$ 97,208
* Varex Imaging Corp.....	290,314	3,988,914	#* Asure Software, Inc.....	175,835	2,078,370
* Ventyx Biosciences, Inc.....	41,479	83,373	* Atkore, Inc.....	20,336	1,656,164
* Veracyte, Inc.....	516,889	23,508,112	* Avalon Holdings Corp., Class A.....	10,736	38,757
#* Verve Therapeutics, Inc.....	101,371	771,433	* AZZ, Inc.....	152,409	13,075,168
Viatrix, Inc.....	2,599,653	29,324,086	* Beacon Roofing Supply, Inc.....	20,639	2,442,419
* Vir Biotechnology, Inc...	400,404	4,164,202	#* Beam Global.....	8,188	21,862
* Voyager Therapeutics, Inc.....	272,991	1,487,801	* BGSF, Inc.....	76,852	401,936
* Werewolf Therapeutics, Inc.....	34,060	45,640	* Blade Air Mobility, Inc...	465,772	1,793,222
* Xencor, Inc.....	27,920	510,378	* BlueLinX Holdings, Inc.....	75,717	8,160,778
* Zimvie, Inc.....	109,564	1,516,366	Boise Cascade Co.....	347,909	43,892,199
* Zura Bio Ltd.....	6,128	11,521	* Bowman Consulting Group Ltd.....	10,488	266,710
* Zymeworks, Inc.....	27,175	396,755	* Brady Corp., Class A...	72,898	5,430,172
TOTAL HEALTH CARE.....		<u>748,295,151</u>	* BrightView Holdings, Inc.....	481,879	7,594,413
INDUSTRIALS — (15.6%)			* Broadwind, Inc.....	53,882	91,061
#* 3D Systems Corp.....	215,385	775,386	* Cadeler AS (CDLR US), ADR.....	22,532	471,144
* AAR Corp.....	326,414	22,117,813	#* CECO Environmental Corp.....	225,070	6,373,982
ABM Industries, Inc.....	561,310	29,951,502	#* Chart Industries, Inc....	75,517	15,978,642
ACCO Brands Corp.....	816,763	4,296,173	Chicago Rivet & Machine Co.....	2,571	39,593
Acme United Corp.....	33,138	1,201,252	Civeo Corp.....	81,308	1,913,990
* AerSale Corp.....	48,450	328,007	#* Clarivate PLC.....	1,505,043	8,157,333
AGCO Corp.....	504,154	52,648,802	CNH Industrial NV.....	3,029,703	39,022,575
* Air Industries Group....	3,792	16,533	Columbus McKinnon Corp.....	258,294	9,407,067
Air Lease Corp.....	995,632	45,998,198	* Commercial Vehicle Group, Inc.....	269,378	563,000
#* Air Transport Services Group, Inc.....	748,941	16,641,469	CompX International, Inc.....	11,443	280,468
Alamo Group, Inc.....	101,965	18,920,625	# Concentrix Corp.....	176,146	9,208,913
* Alaska Air Group, Inc...	922,273	67,556,497	Concrete Pumping Holdings, Inc.....	263,215	2,226,799
Albany International Corp., Class A.....	84,343	6,810,697	#* Conduent, Inc.....	1,526,374	6,044,441
Alight, Inc., Class A.....	2,874,493	19,690,277	Copa Holdings SA, Class A.....	113,387	10,569,936
# Allegiant Travel Co.....	125,660	12,871,354	†† Costa Communications, Inc.....	17,714	2,657
Allient, Inc.....	82,887	2,089,581	Costamare, Inc.....	848,679	9,895,597
* Alpha Pro Tech Ltd....	21,849	116,892	Covenant Logistics Group, Inc.....	182,952	5,069,600
# Alta Equipment Group, Inc.....	94,590	690,507	*» CPI Aerostructures, Inc.....	20,542	98,602
* Ameresco, Inc., Class A.....	37,137	840,410	* Custom Truck One Source, Inc.....	366,207	1,863,994
* American Woodmark Corp.....	135,257	10,531,110	# Deluxe Corp.....	269,126	6,241,032
Apogee Enterprises, Inc.....	183,439	9,359,058	#* Distribution Solutions Group, Inc.....	111,156	3,584,781
ArcBest Corp.....	211,376	20,209,659			
Arcosa, Inc.....	285,922	28,963,899			
Argan, Inc.....	107,752	14,740,474			
Aris Water Solutions, Inc., Class A.....	70,856	1,808,954			
Astec Industries, Inc....	222,271	7,759,481			
#* Astronics Corp. (ATRO US).....	163,703	2,897,543			

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)			INDUSTRIALS — (Continued)		
* DLH Holdings Corp.....	54,086	\$ 405,645	Heidrick & Struggles		
* DNOW, Inc.....	778,709	11,587,190	International, Inc.....	181,623	\$ 8,443,653
Douglas Dynamics,			Helios Technologies,		
Inc.....	65,819	1,701,421	Inc.....	139,641	6,229,385
* Driven Brands			Herc Holdings, Inc.....	1,127	229,863
Holdings, Inc.....	13,879	229,142	#* Hertz Global Holdings,		
* Ducommun, Inc.....	135,693	9,278,687	Inc.....	598,290	2,470,938
# Dun & Bradstreet			Hillenbrand, Inc.....	307,828	10,463,074
Holdings, Inc.....	3,339,339	41,073,870	* Hillman Solutions		
* DXP Enterprises, Inc....	161,754	16,384,063	Corp.....	635,092	6,350,920
Eastern Co.....	43,844	1,184,665	HNI Corp.....	144,858	7,221,171
EnerSys.....	150,879	14,645,825	Hub Group, Inc.,		
Ennis, Inc.....	238,930	4,957,797	Class A.....	546,164	24,364,376
Enpro, Inc.....	149,251	27,715,911	* Hudson Global, Inc....	20,045	257,779
* Enviri Corp.....	514,492	4,928,833	* Hudson Technologies,		
Esab Corp.....	135,708	16,806,079	Inc.....	318,390	1,846,662
ESCO Technologies,			Hurco Cos., Inc.....	53,516	1,150,059
Inc.....	223,713	29,695,664	* Huron Consulting		
Espey Mfg. &			Group, Inc.....	134,469	17,047,980
Electronics Corp.....	13,609	387,448	* Hyliion Holdings Corp...	50,374	118,379
* Everus Construction			Hyster-Yale, Inc.....	53,765	2,872,126
Group, Inc.....	67,288	4,630,087	* IBEX Holdings Ltd.....	46,910	1,032,489
EVI Industries, Inc.....	3,546	61,488	ICF International, Inc....	139,198	16,245,799
#* First Advantage Corp....	155,735	2,940,277	Insteel Industries, Inc...	176,086	5,051,907
* Forrester Research,			Interface, Inc.....	260,286	6,444,681
Inc.....	49,372	752,923	* Janus International		
* Frontier Group			Group, Inc.....	259,005	2,147,151
Holdings, Inc.....	14,942	125,961	# JBT Marel Corp.....	29,521	3,926,293
FTAI Infrastructure,			* JELD-WEN Holding,		
Inc.....	97,806	686,598	Inc.....	580,151	5,174,947
* Gates Industrial Corp.			#* JetBlue Airways Corp...	2,656,760	17,481,481
PLC.....	1,926,144	39,851,919	Karat Packaging, Inc....	1,744	53,907
GATX Corp.....	186,481	30,857,011	Kelly Services, Inc.,		
Genco Shipping &			Class A.....	303,365	4,271,379
Trading Ltd.....	390,645	5,648,727	Kennametal, Inc.....	581,267	13,921,345
* Gencor Industries, Inc..	90,701	1,395,888	* Kirby Corp.....	155,918	17,018,450
Genpact Ltd.....	267,138	13,006,949	Knight-Swift		
* Gibraltar Industries,			Transportation		
Inc.....	272,461	16,720,932	Holdings, Inc.....	1,222,697	69,803,772
Global Industrial Co....	4,731	116,903	Korn Ferry.....	461,124	32,615,301
* GMS, Inc.....	351,183	29,618,774	* Kratos Defense &		
Gorman-Rupp Co.....	272,710	10,466,610	Security Solutions,		
* Graham Corp.....	36,837	1,673,137	Inc.....	7,057	235,492
# Granite Construction,			* L.B. Foster Co.,		
Inc.....	221,523	19,525,037	Class A.....	97,525	2,714,121
* Great Lakes Dredge &			Lindsay Corp.....	7,153	959,861
Dock Corp.....	600,622	6,600,836	LSI Industries, Inc.....	271,408	5,718,567
Greenbrier Cos., Inc....	281,755	18,669,086	Luxfer Holdings PLC....	116,700	1,651,305
* GXO Logistics, Inc.....	7,145	324,740	* Manitowoc Co., Inc....	268,417	2,681,486
H&E Equipment			ManpowerGroup, Inc....	329,344	19,833,096
Services, Inc.....	10,225	906,855	Marten Transport Ltd....	592,920	9,130,968
* Hayward Holdings,			* Mastech Digital, Inc....	16,223	226,635
Inc.....	510,560	7,689,034	* Masterbrand, Inc.....	439,984	7,620,523
* Healthcare Services			* Matrix Service Co.....	148,670	2,015,965
Group, Inc.....	500,348	5,548,859	# Matson, Inc.....	174,537	24,758,073
Heartland Express,			Matthews International		
Inc.....	558,831	6,393,027	Corp., Class A.....	229,777	6,431,458
			Maximus, Inc.....	64,463	4,853,419

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)			INDUSTRIALS — (Continued)		
* Mayville Engineering Co., Inc.....	128,612	\$ 2,038,500	Rush Enterprises, Inc. (RUSHB US), Class B.....	79,269	\$ 4,543,699
McGrath RentCorp.....	122,343	15,007,816	Ryder System, Inc.....	370,749	59,101,098
* Mercury Systems, Inc...	408,636	17,036,035	# Schneider National, Inc., Class B.....	621,289	18,483,348
Miller Industries, Inc.....	102,389	6,754,602	Science Applications International Corp....	17,921	1,940,486
MillerKnoll, Inc.....	481,663	10,808,518	Sensata Technologies Holding PLC.....	571,165	15,512,841
* Mistras Group, Inc.....	216,178	2,144,486	* Servotronics, Inc.....	1,391	15,510
#* Montrose Environmental Group, Inc.....	58,477	1,217,491	Shyft Group, Inc.....	40,821	490,260
Moog, Inc., Class A....	98,141	17,828,294	* SIFCO Industries, Inc...	17,808	69,163
* MRC Global, Inc.....	495,472	7,273,529	* Skillsoft Corp.....	3,875	116,250
MSC Industrial Direct Co., Inc., Class A....	69,976	5,626,770	* SkyWest, Inc.....	358,499	43,349,699
Mueller Industries, Inc..	408,700	32,185,125	Standex International Corp.....	16,358	2,988,607
* MYR Group, Inc.....	7,010	992,406	Stanley Black & Decker, Inc.....	198,886	17,515,890
National Presto Industries, Inc.....	49,655	4,775,321	Steelcase, Inc., Class A.....	494,094	5,672,199
#* Nikola Corp.....	39,586	31,277	* Stratasys Ltd.....	55,029	512,320
NL Industries, Inc.....	166,671	1,283,367	* Sun Country Airlines Holdings, Inc.....	374,853	6,357,507
* NN, Inc.....	112,363	341,584	#* Sunrun, Inc.....	1,204,704	10,902,571
* Northwest Pipe Co.....	91,366	4,418,460	* TaskUS, Inc., Class A...	37,230	612,433
* NV5 Global, Inc.....	327,159	6,163,676	* Taylor Devices, Inc.....	6,879	229,759
* OPENLANE, Inc.....	914,317	18,569,778	* Team, Inc.....	2,399	40,327
* Orion Group Holdings, Inc.....	268,621	2,116,733	Tennant Co.....	10,583	905,058
Oshkosh Corp.....	76,490	8,903,436	Terex Corp.....	514,866	24,759,906
* PAMT Corp.....	125,253	2,005,301	* Thermon Group Holdings, Inc.....	302,170	8,364,066
Pangaea Logistics Solutions Ltd.....	295,174	1,549,663	Timken Co.....	62,637	5,027,872
Park Aerospace Corp...	58,126	842,246	* Titan International, Inc..	571,510	5,046,433
Park-Ohio Holdings Corp.....	96,473	2,400,248	* Titan Machinery, Inc....	179,538	3,360,951
* Paycor HCM, Inc.....	151,368	3,349,774	Trinity Industries, Inc....	793,811	30,029,870
* Perma-Pipe International Holdings, Inc.....	37,820	574,486	* TrueBlue, Inc.....	225,934	1,841,362
# Powell Industries, Inc... Preformed Line Products Co.....	63,400	15,202,052	* Tutor Perini Corp.....	343,521	8,275,421
Primoris Services Corp.....	47,292	7,114,608	Twin Disc, Inc.....	89,713	1,012,860
Corp.....	504,782	38,752,114	UFP Industries, Inc.....	217,982	25,209,618
* Proto Labs, Inc.....	172,711	7,207,230	#* U-Haul Holding Co. (UHAL US).....	21,194	1,544,407
Quad/Graphics, Inc.....	110,089	739,798	U-Haul Holding Co. (UHAL/B US).....	443,164	28,690,437
Quanex Building Products Corp.....	308,040	6,468,840	* Ultralife Corp.....	133,967	1,015,470
* Quest Resource Holding Corp.....	29,268	171,218	UniFirst Corp.....	111,937	23,990,338
* Radiant Logistics, Inc...	450,127	3,159,892	Universal Logistics Holdings, Inc.....	87,547	3,871,328
Regal Rexnord Corp...	262,328	41,639,323	* V2X, Inc.....	107,729	5,615,913
* Resideo Technologies, Inc.....	1,037,935	23,374,296	Vestis Corp.....	323,072	4,516,547
Resources Connection, Inc.....	256,675	2,156,070	Virco Mfg. Corp.....	42,050	458,345
REV Group, Inc.....	532,683	18,484,100	* VirTra, Inc.....	33,241	211,745
# Rush Enterprises, Inc. (RUSHA US), Class A.....	494,431	30,036,683	# VSE Corp.....	131,057	13,413,684
			Wabash National Corp.....	257,318	4,014,161
			# Werner Enterprises, Inc.....	559,766	20,207,553

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)			INFORMATION TECHNOLOGY — (Continued)		
WESCO International, Inc.....	361,694	\$ 66,913,390	CTS Corp.....	226,221	\$11,557,631
* Wilhelmina International, Inc.....	3,380	11,999	#* Daily Journal Corp.....	4,296	1,761,790
* Willdan Group, Inc.....	62,126	2,195,843	* Daktronics, Inc.....	335,955	5,513,022
Willis Lease Finance Corp.....	26,768	5,190,851	* Data I/O Corp.....	81,759	251,000
TOTAL INDUSTRIALS.....		<u>2,257,061,413</u>	#* Data Storage Corp.....	10,026	44,916
INFORMATION TECHNOLOGY — (6.9%)			* Diebold Nixdorf, Inc.....	29,298	1,268,310
* 8x8, Inc.....	133,476	373,733	* Digi International, Inc....	325,526	10,172,687
* 908 Devices, Inc.....	157,776	394,440	* Diodes, Inc.....	323,861	19,101,322
* ACCESS Newswire, Inc.....	7,604	76,496	* DoubleVerify Holdings, Inc.....	160,335	3,304,504
* ACI Worldwide, Inc.....	283,342	15,172,964	* DXC Technology Co....	1,266,830	27,515,548
* Alithya Group, Inc., Class A.....	17,314	20,257	#* E2open Parent Holdings, Inc.....	1,711,026	4,499,998
* Alpha & Omega Semiconductor Ltd....	237,023	9,106,424	* Eastman Kodak Co....	377,613	2,790,560
Amkor Technology, Inc.....	1,774,900	43,680,289	* eGain Corp.....	126,893	774,047
* Amtech Systems, Inc....	108,194	546,380	* ePlus, Inc.....	205,942	16,454,766
* Arrow Electronics, Inc....	464,062	54,086,426	* EverCommerce, Inc....	16,275	165,028
* ASGN, Inc.....	63,530	5,603,981	* Everspin Technologies, Inc.....	28,152	172,290
#* Aspen Technology, Inc.....	43,194	11,383,779	* FARO Technologies, Inc.....	134,904	4,279,155
* AstroNova, Inc.....	66,617	772,757	#* Fastly, Inc., Class A. ...	840,581	8,800,883
* Astrotech Corp.....	100	660	* Flex Ltd.....	373,295	15,547,737
* Aviat Networks, Inc.....	53,732	1,023,595	* FormFactor, Inc.....	41,550	1,664,077
* Avnet, Inc.....	855,782	44,209,698	* Franklin Wireless Corp.....	15,682	77,155
* Aware, Inc.....	88,586	147,939	Frequency Electronics, Inc.....	98,589	1,649,394
* Axcelis Technologies, Inc.....	13,493	917,524	* Grid Dynamics Holdings, Inc.....	132,479	2,992,701
Bel Fuse, Inc. (BELFA US), Class A.....	3,065	253,200	#* GSI Technology, Inc....	15,906	44,537
Bel Fuse, Inc. (BELFB US), Class B.....	116,101	9,415,791	* Ichor Holdings Ltd.....	309,540	8,499,968
Belden, Inc.....	25,105	2,923,979	* Identiv, Inc.....	41,334	143,016
Benchmark Electronics, Inc.....	322,761	13,768,984	* Immersion Corp.....	18,382	153,857
* Calix, Inc.....	121,188	4,808,740	#* indie Semiconductor, Inc., Class A.....	264,252	1,083,433
#* Cerence, Inc.....	105,109	1,309,658	Information Services Group, Inc.....	298,719	914,080
* CEVA, Inc.....	39,277	1,265,112	* Insight Enterprises, Inc.....	2,538	438,439
#* Cleanspark, Inc.....	1,271,986	13,279,534	* inTEST Corp.....	112,763	1,031,781
#* Clearfield, Inc.....	25,167	918,344	* Intevac, Inc.....	298,773	1,051,681
Climb Global Solutions, Inc.....	10,838	1,373,500	* IPG Photonics Corp....	130,206	9,548,006
* Coherent Corp.....	589,416	53,336,254	# Juniper Networks, Inc...	291,177	10,150,430
* Cohu, Inc.....	408,980	9,369,732	* Key Tronic Corp.....	108,829	397,226
* Comtech Telecommunications Corp.....	127,821	255,642	* Kimball Electronics, Inc.....	225,024	4,090,936
* CoreCard Corp.....	5,843	135,032	* Knowles Corp.....	913,653	17,295,451
#* Corsair Gaming, Inc....	372,911	3,415,865	Kulicke & Soffa Industries, Inc.....	195,410	8,666,433
Crane NXT Co.....	55,813	3,570,358	* KVH Industries, Inc....	128,929	787,756
* Crexendo, Inc.....	40,096	231,354	* Lantronix, Inc.....	188,284	739,956
CSP, Inc.....	33,977	678,860	* LiveRamp Holdings, Inc.....	193,564	6,581,176
			Logility Supply Chain Solutions, Inc.....	139,211	1,965,659

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	Shares	Value†
INFORMATION TECHNOLOGY — (Continued)		
* Magnachip Semiconductor Corp.....	286,475	\$ 1,160,224
* Matterport, Inc.....	1,182,041	6,158,434
Methode Electronics, Inc.....	126,721	1,434,482
* Mirion Technologies, Inc.....	775,832	12,289,179
* Mitek Systems, Inc.....	306,016	3,121,363
* N-able, Inc.....	64,989	629,743
* nCino, Inc.....	1,200	40,812
* NETGEAR, Inc.....	253,160	6,999,874
* NetScout Systems, Inc.....	605,996	14,446,945
* NetSol Technologies, Inc.....	19,650	52,072
Network-1 Technologies, Inc.....	105,957	144,102
* Nortech Systems, Inc...	5,183	52,815
* Olo, Inc., Class A.....	640,681	4,728,226
* ON24, Inc.....	306,349	2,110,745
* OneSpan, Inc.....	17,695	340,452
#* Optical Cable Corp.....	52,935	260,970
* OSI Systems, Inc.....	118,957	23,367,913
PC Connection, Inc.....	188,024	13,955,141
* Penguin Solutions, Inc.....	171,666	3,481,386
* Photonics, Inc.....	566,339	13,020,134
#* Plexus Corp.....	245,769	34,827,925
* Qorvo, Inc.....	8,951	742,754
* RF Industries Ltd.....	32,903	172,083
* Ribbon Communications, Inc.....	812,696	3,332,054
Richardson Electronics Ltd.....	110,233	1,455,076
#* Riot Platforms, Inc.....	973,392	11,563,897
* Rogers Corp.....	140,207	13,046,261
* Sanmina Corp.....	454,272	38,036,195
Sapiens International Corp. NV.....	15,032	411,276
* ScanSource, Inc.....	214,001	8,955,942
* SecureWorks Corp., Class A.....	4,362	37,121
* SigmaTron International, Inc.....	14,077	22,664
*†† Silicon Graphics, Inc....	494	0
* SmartRent, Inc.....	318,454	468,127
SolarWinds Corp.....	1,088,162	16,191,851
#* Soluna Holdings, Inc....	10,037	19,171
* Sonim Technologies, Inc.....	212	606
* SoundThinking, Inc.....	23,808	317,837
* Synaptics, Inc.....	47,397	4,024,005
* Synchronoss Technologies, Inc.....	6,954	68,706
Taitron Components, Inc., Class A.....	17,671	46,121

	Shares	Value†
INFORMATION TECHNOLOGY — (Continued)		
TD SYNEX Corp.....	630,395	\$ 89,837,591
* Telos Corp.....	83,055	258,301
* TransAct Technologies, Inc.....	35,780	160,294
* Trio-Tech International..	7,885	47,705
* TTM Technologies, Inc.....	933,768	22,961,355
* Twilio, Inc., Class A....	312,558	45,814,752
* Ultra Clean Holdings, Inc.....	411,409	15,168,650
* Veeco Instruments, Inc.....	385,942	9,795,208
* Verint Systems, Inc.....	305,413	7,751,382
* Viavi Solutions, Inc.....	511,031	6,152,813
#* VirnetX Holding Corp....	3,850	33,688
Vishay Intertechnology, Inc.....	1,111,786	18,822,537
* Vishay Precision Group, Inc.....	109,755	2,557,291
* Vislink Technologies, Inc.....	8,713	24,396
#* Wolfspeed, Inc.....	115,756	709,584
# Xerox Holdings Corp....	1,348,592	11,516,976
* Xperi, Inc.....	314,588	2,837,584
TOTAL INFORMATION TECHNOLOGY.....		997,754,414
MATERIALS — (5.7%)		
AdvanSix, Inc.....	189,610	5,931,001
* Alcoa Corp.....	1,036,274	36,601,198
* Alpha Metallurgical Resources, Inc.....	107,729	19,732,721
* Alto Ingredients, Inc.....	278,037	453,200
* Amcor PLC.....	94,549	919,016
American Vanguard Corp.....	192,530	1,189,835
* Ampco-Pittsburgh Corp.....	35,971	89,928
* Arcadium Lithium PLC..	1,248,290	7,165,185
* Arq, Inc.....	51,401	320,742
* Ascent Industries Co....	71,200	803,848
* Ashland, Inc.....	371,685	23,598,281
* Aspen Aerogels, Inc.....	163,927	1,916,307
* Avient Corp.....	331,668	14,228,557
* Cabot Corp.....	10,222	883,896
Caledonia Mining Corp. PLC.....	39,950	375,131
Carpenter Technology Corp.....	280,276	54,110,085
* Celanese Corp.....	23,501	1,669,511
* Century Aluminum Co... Clearwater Paper Corp.....	68,649	1,254,904
* Cleveland-Cliffs, Inc....	137,724	4,427,827
* Coeur Mining, Inc.....	3,214,408	32,915,538
* Commercial Metals Co.....	3,587,755	23,679,183
	1,029,753	49,932,723

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)			MATERIALS — (Continued)		
# Compass Minerals International, Inc.....	110,780	\$ 1,291,695	Quaker Chemical Corp.....	42,980	\$ 6,067,916
* Core Molding Technologies, Inc.....	37,724	557,184	Radius Recycling, Inc...	250,505	3,008,565
Eastman Chemical Co.....	203,220	20,250,873	# Ramaco Resources, Inc. (METC US), Class A.....	268,456	2,542,278
* Ecovyst, Inc.....	861,700	6,686,792	# Ramaco Resources, Inc. (METCB US), Class B.....	4,089	36,024
Element Solutions, Inc.....	493,841	12,746,036	* Ranpak Holdings Corp.....	233,152	1,706,673
Ferroglobe PLC.....	384,426	1,495,417	* Rayonier Advanced Materials, Inc.....	483,359	3,866,872
Flexible Solutions International, Inc.....	23,309	141,719	†† Rolute Forest Products, Inc.....	792,851	211,136
* Flotek Industries, Inc....	37,362	345,599	Ryerson Holding Corp..	228,025	5,098,639
FMC Corp.....	18,364	1,024,344	Sensient Technologies Corp.....	121,838	9,199,987
Fortitude Gold Corp....	93,160	488,158	Silgan Holdings, Inc....	247,715	13,629,279
Friedman Industries, Inc.....	71,065	1,078,056	Sonoco Products Co....	360,864	17,191,561
Graphic Packaging Holding Co.....	580,951	15,935,486	Stepan Co.....	179,033	11,348,902
Greif, Inc. (GEF US), Class A.....	229,568	14,054,153	SunCoke Energy, Inc....	750,080	7,043,251
Greif, Inc. (GEF/B US), Class B.....	51,100	3,238,207	Sylvamo Corp.....	112,401	9,003,320
Hawkins, Inc.....	28,725	3,070,990	* Tredgar Corp.....	225,317	1,768,738
HB Fuller Co.....	219,331	13,846,366	TriMas Corp.....	293,831	7,140,093
Hecla Mining Co.....	4,776,662	27,131,440	Tronox Holdings PLC...	1,212,427	12,451,625
Huntsman Corp.....	1,268,913	21,355,806	U.S. Lime & Minerals, Inc.....	6,120	676,750
Innospec, Inc.....	221,866	25,148,511	U.S. Steel Corp.....	1,214,837	44,766,743
* Intrepid Potash, Inc....	93,443	2,456,616	Warrior Met Coal, Inc...	163,848	8,646,259
Kaiser Aluminum Corp.....	102,024	7,141,680	Worthington Steel, Inc..	363,123	10,548,723
* Knife River Corp.....	19,721	2,042,701	TOTAL MATERIALS.....		825,499,908
Koppers Holdings, Inc..	141,961	4,224,759	REAL ESTATE — (1.1%)		
Kronos Worldwide, Inc.....	496,190	4,758,462	* AMREP Corp.....	16,504	501,061
* LSB Industries, Inc....	255,602	2,157,281	* Anywhere Real Estate, Inc.....	764,211	2,758,802
#* Magnera Corp.....	106,308	1,983,707	* Cushman & Wakefield PLC.....	1,598,389	22,041,784
Materion Corp.....	176,437	17,820,137	* Douglas Elliman, Inc....	158,776	282,621
Mativ Holdings, Inc.....	381,728	3,645,502	* Five Point Holdings LLC, Class A.....	106,160	697,471
#* McEwen Mining, Inc....	112,677	928,459	* Forestar Group, Inc....	355,559	8,483,638
Mercer International, Inc.....	520,669	3,504,102	* FRP Holdings, Inc.....	139,701	4,266,469
* Metallus, Inc.....	381,802	5,704,122	* Howard Hughes Holdings, Inc.....	354,444	27,068,888
Minerals Technologies, Inc.....	287,566	22,053,437	* Jones Lang LaSalle, Inc.....	170,536	48,227,581
Mosaic Co.....	2,140,479	59,697,959	*» JW Mays, Inc.....	126	5,230
#* MP Materials Corp.....	335,135	7,359,565	Kennedy-Wilson Holdings, Inc.....	1,216,579	11,010,040
Myers Industries, Inc....	59,466	715,971	Marcus & Millichap, Inc.....	268,135	10,232,032
* Nexa Resources SA....	56,050	349,752	Newmark Group, Inc., Class A.....	1,128,123	15,940,378
Northern Technologies International Corp....	38,194	452,217			
* O-I Glass, Inc.....	1,092,852	13,048,653			
Olin Corp.....	812,625	23,801,786			
Olympic Steel, Inc.....	99,517	3,430,351			
Orion SA.....	314,408	4,385,992			
Pactiv Evergreen, Inc...	165,029	2,927,614			
* Perimeter Solutions, Inc.....	229,624	2,870,300			

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
REAL ESTATE — (Continued)			UTILITIES — (Continued)		
#* Opendoor Technologies, Inc.....	1,129,166	\$ 1,558,249	New Jersey Resources Corp.....	62,593	\$ 3,001,334
* Rafael Holdings, Inc., Class B.....	13,499	27,808	Ormat Technologies, Inc.....	23,763	1,524,396
* RE/MAX Holdings, Inc., Class A.....	124,710	1,244,606	* Sunnova Energy International, Inc.....	32,529	83,600
RMR Group, Inc., Class A.....	28,362	529,519	TOTAL UTILITIES.....		<u>45,566,380</u>
#* Seaport Entertainment Group, Inc.....	89,305	2,376,406	TOTAL COMMON STOCKS		
* Star Holdings.....	19,851	176,475	Cost (\$9,297,841,220)....		<u>13,510,831,788</u>
* Stratus Properties, Inc.....	43,697	842,915	TEMPORARY CASH INVESTMENTS — (1.8%)		
* Tejon Ranch Co.....	211,430	<u>3,429,395</u>	‡ State Street Institutional U.S. Government Money Market Fund 4.330%.....	260,790,881	<u>260,790,881</u>
TOTAL REAL ESTATE.....		<u>161,701,368</u>	SECURITIES LENDING COLLATERAL — (5.0%)		
UTILITIES — (0.3%)			@§ The DFA Short Term Investment Fund	62,614,183	<u>724,320,870</u>
#* Altus Power, Inc.....	577,440	2,327,083	TOTAL INVESTMENTS — (100.0%)		
Brookfield Infrastructure Corp., Class A.....	397,669	16,590,751	(Cost		
# Brookfield Renewable Corp.....	348,779	9,308,911	\$10,282,879,274)^.....		<u>\$14,495,943,539</u>
Genie Energy Ltd., Class B.....	176,935	2,535,479			
MDU Resources Group, Inc.....	569,607	10,150,397			
* Montauk Renewables, Inc.....	10,629	44,429			

As of January 31, 2025, 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.....	474	03/21/25	\$143,314,300	\$143,793,825	\$479,525
Total Futures Contracts.....			<u>\$143,314,300</u>	<u>\$143,793,825</u>	<u>\$479,525</u>

Summary of the Portfolio's investments as of January 31, 2025, 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>
Assets				
Common Stocks				
Communication Services.....	\$ 420,754,119	—	—	\$ 420,754,119
Consumer Discretionary.....	1,871,666,806	—	—	1,871,666,806
Consumer Staples.....	643,355,235	\$ 13,839	—	643,369,074
Energy.....	1,396,503,678	—	—	1,396,503,678
Financials.....	4,142,642,867	16,610	—	4,142,659,477
Health Care.....	747,681,125	—	\$ 614,026	748,295,151

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Industrials.	\$ 2,256,960,154	\$ 98,602	\$ 2,657	\$ 2,257,061,413
Information Technology.....	997,754,414	—	—	997,754,414
Materials.....	825,288,772	—	211,136	825,499,908
Real Estate.....	161,696,138	5,230	—	161,701,368
Utilities.....	45,566,380	—	—	45,566,380
Temporary Cash Investments.....	260,790,881	—	—	260,790,881
Securities Lending Collateral.....	—	724,320,870	—	724,320,870
Total Investments in Securities.....	\$13,770,660,569	\$724,455,151	\$827,819<>	\$14,495,943,539
Financial Instruments				
Assets				
Futures Contracts**.....	479,525	—	—	479,525
Total Financial Instruments.....	\$ 479,525	—	—	\$ 479,525

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

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

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

January 31, 2025

(Unaudited)

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (94.1%)			COMMUNICATION SERVICES — (Continued)		
COMMUNICATION SERVICES — (2.5%)			* Liberty Latin America		
#* Advantage Solutions,			Ltd. (LILA US),		
Inc.....	626,510	\$ 1,653,986	Class A.....	539,998	\$ 3,337,188
* AMC Networks, Inc.,			#* Liberty Latin America		
Class A.....	393,520	3,789,598	Ltd. (LILAK US),		
#* Angi, Inc.....	613,090	1,103,562	Class C.....	2,319,235	14,216,911
ATN International, Inc...	212,246	3,300,425	* Madison Square		
* Bandwidth, Inc.,			Garden		
Class A.....	218,793	3,887,952	Entertainment Corp...	64,577	2,346,728
* Boston Omaha Corp.,			* Magnite, Inc.....	19,309	332,115
Class A.....	392,525	5,707,313	# Marcus Corp.....	368,353	7,411,262
* Bumble, Inc., Class A...	1,304,421	10,578,854	* National CineMedia,		
* BuzzFeed, Inc.....	45,860	111,898	Inc.....	42,977	283,218
# Cable One, Inc.....	19,073	5,798,383	Nexstar Media Group,		
* Cars.com, Inc.....	212,311	3,804,613	Inc.....	59,005	9,040,746
* Creative Realities, Inc...	16,024	40,060	* Outbrain, Inc.....	49,994	300,464
* Cumulus Media, Inc.,			# Paramount Global		
Class A.....	15,922	14,171	(PARA US), Class B.	535,567	5,826,969
* DHI Group, Inc.....	564,689	1,598,070	Saga Communications,		
#* EchoStar Corp.,			Inc., Class A.....	88,923	1,107,091
Class A.....	62,374	1,725,265	Scholastic Corp.....	727,553	14,121,804
# Entravision			Shenandoah		
Communications			Telecommunications		
Corp., Class A.....	357,845	769,367	Co.....	453,649	4,899,409
* EW Scripps Co.,			Shutterstock, Inc.....	124,502	3,675,299
Class A.....	984,879	1,851,572	Sinclair, Inc.....	2,607	38,193
* Frontier			#* Sphere Entertainment		
Communications			Co.....	192,453	8,968,310
Parent, Inc.....	959,072	34,296,415	Spok Holdings, Inc.....	37,931	609,930
* Gaia, Inc.....	17,852	100,328	#* Sunrise		
* Gannett Co., Inc.....	955,756	4,320,017	Communications AG,		
Gray Media, Inc.....	1,275,974	4,772,143	ADR, Class A.....	529,812	26,347,551
Gray Media, Inc.,			# TEGNA, Inc.....	2,300,217	41,909,954
Class A.....	3,121	23,173	Telephone & Data		
* Integral Ad Science			Systems, Inc.....	1,639,920	57,971,172
Holding Corp.....	291,831	3,067,144	* Thryv Holdings, Inc....	60,735	1,063,470
John Wiley & Sons,			Townsquare Media,		
Inc. (WLY US),			Inc., Class A.....	331	2,939
Class A.....	19,468	796,825	* TripAdvisor, Inc.....	232,635	4,085,071
* Liberty Broadband			* U.S. Cellular Corp.....	542,801	34,087,903
Corp. (LBRDA US),			#* Urban One, Inc.		
Class A.....	32,708	2,486,789	(UONE US).....	92,609	125,022
* Liberty Broadband			* Urban One, Inc.		
Corp. (LBRDK US),			(UONEK US).....	136,607	122,291
Class C.....	55,660	4,266,896	* Ziff Davis, Inc.....	638,808	34,425,363
* Liberty Global Ltd.			* ZoomInfo		
(LBTYA US),			Technologies, Inc....	1,374,396	14,142,535
Class A.....	1,936,503	22,289,149			
#* Liberty Global Ltd.			TOTAL COMMUNICATION		
(LBTYK US),			SERVICES.....		<u>434,013,704</u>
Class C.....	1,795,467	21,060,828			

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (15.3%)		
#* 1-800-Flowers.com, Inc., Class A.....	548,628	\$ 4,405,483
# Academy Sports & Outdoors, Inc.....	785,558	41,092,539
* Adient PLC.....	782,659	13,641,746
* ADT, Inc.....	5,865,068	45,043,722
* Adtalem Global Education, Inc.....	476,440	51,041,017
# Advance Auto Parts, Inc.....	881,219	42,739,121
A-Mark Precious Metals, Inc.....	23,280	655,798
AMCON Distributing Co.....	4,641	591,727
* American Axle & Manufacturing Holdings, Inc.....	1,660,908	8,686,549
American Eagle Outfitters, Inc.....	1,395,902	22,529,858
* American Outdoor Brands, Inc.....	177,431	3,048,265
* American Public Education, Inc.....	49,046	1,087,350
#* AMMO, Inc.....	60,904	106,582
Ark Restaurants Corp...	2,951	38,835
* Asbury Automotive Group, Inc.....	272,397	80,814,742
#* Bally's Corp.....	19,027	345,911
Bassett Furniture Industries, Inc.....	158,285	2,304,630
* Beazer Homes USA, Inc.....	54,686	1,211,842
* Biglari Holdings, Inc. (BH US), Class B....	10,371	2,406,176
* Biglari Holdings, Inc. (BH/A US), Class A...	951	1,055,524
* BJ's Restaurants, Inc...	219,130	7,930,315
BorgWarner, Inc.....	2,899,650	92,498,835
Brunswick Corp.....	13,124	885,083
* Caesars Entertainment, Inc....	142,090	5,122,344
Caleres, Inc.....	385,800	7,071,714
Canterbury Park Holding Corp.....	15,171	326,176
#* Capri Holdings Ltd.....	531,793	13,177,831
Cato Corp., Class A....	65,745	220,246
Century Communities, Inc.....	555,080	42,397,010
#* Citi Trends, Inc.....	83,330	2,158,247
Clarus Corp.....	241,281	1,172,626
Crown Crafts, Inc.....	139,711	632,891
* Culp, Inc.....	25,135	135,478
Dana, Inc.....	2,209,613	35,221,231
# Designer Brands, Inc., Class A.....	588,265	2,958,973
#* Destination XL Group, Inc.....	332,195	903,570

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
#* Dream Finders Homes, Inc., Class A.....	63,253	\$ 1,459,247
* Duluth Holdings, Inc., Class B.....	9,452	27,600
* El Pollo Loco Holdings, Inc.....	487,829	5,790,530
Escalade, Inc.....	44,219	655,326
Ethan Allen Interiors, Inc.....	439,621	13,637,043
#* First Watch Restaurant Group, Inc.....	327,616	6,873,384
Flanigan's Enterprises, Inc.....	5,134	127,683
Flexsteel Industries, Inc.....	110,073	5,429,901
* Foot Locker, Inc.....	1,385,440	27,778,072
Gap, Inc.....	1,678,609	40,404,119
* Genesco, Inc.....	175,808	7,322,403
* Gentherm, Inc.....	115,662	4,412,505
* G-III Apparel Group Ltd.....	602,919	18,823,131
Golden Entertainment, Inc.....	29,399	962,523
* Goodyear Tire & Rubber Co.....	4,159,622	36,895,847
# Graham Holdings Co., Class B.....	90,789	84,326,639
* Green Brick Partners, Inc.....	440,128	26,614,540
Group 1 Automotive, Inc.....	206,801	94,402,588
# Guess?, Inc.....	683,744	8,827,135
Hamilton Beach Brands Holding Co., Class A.....	12,490	213,704
# Harley-Davidson, Inc....	1,920,618	51,971,923
Haverty Furniture Cos., Inc. (HVT US).....	275,651	6,182,852
Haverty Furniture Cos., Inc. (HVT/A US), Class A.....	5,701	127,474
* Helen of Troy Ltd.....	242,833	15,002,223
#* Hilton Grand Vacations, Inc.....	607,474	25,027,929
* Holley, Inc.....	381,290	1,162,934
Hooker Furnishings Corp.....	262,773	3,345,100
* Hovnanian Enterprises, Inc., Class A.....	21,385	2,831,160
* JAKKS Pacific, Inc.....	154,144	4,636,652
# Johnson Outdoors, Inc., Class A.....	117,884	3,819,442
KB Home.....	389,505	26,135,785
# Kohl's Corp.....	1,527,511	20,178,420
# Krispy Kreme, Inc.....	842,358	7,640,187
Lakeland Industries, Inc.....	129,929	3,013,054

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)			CONSUMER DISCRETIONARY — (Continued)		
* Lands' End, Inc.....	114,515	\$ 1,425,712	» QEP Co., Inc.....	4,152	\$ 184,556
* Landsea Homes Corp..	411,755	3,417,566	RCI Hospitality		
* Latham Group, Inc.....	676,023	4,934,968	Holdings, Inc.....	10,621	589,890
* Laureate Education,			Rocky Brands, Inc.....	137,309	3,438,217
Inc.....	775,021	14,508,393	* Sally Beauty Holdings,		
La-Z-Boy, Inc.....	665,798	31,425,666	Inc.....	619,982	6,739,204
LCI Industries.....	199,970	20,954,856	# Shoe Carnival, Inc.....	471,702	12,764,256
Lear Corp.....	722,085	67,940,978	# Signet Jewelers Ltd.....	392,258	23,233,441
* Legacy Housing Corp...	230,415	5,910,145	* Skechers USA, Inc.,		
* LGI Homes, Inc.....	371,846	33,198,411	Class A.....	253,263	19,080,834
* Life Time Group			Smith & Wesson		
Holdings, Inc.....	1,354,360	39,262,896	Brands, Inc.....	618,600	6,489,114
Lifetime Brands, Inc....	313,952	2,034,409	Sonic Automotive, Inc.,		
* Lincoln Educational			Class A.....	303,022	22,499,383
Services Corp.....	87,255	1,424,002	* Sportsman's		
Lithia Motors, Inc.....	261,493	98,347,517	Warehouse		
* Live Ventures, Inc.....	9,604	92,679	Holdings, Inc.....	34,274	69,919
LKQ Corp.....	314,855	11,772,428	Standard Motor		
#* Lovesac Co.....	146,578	3,746,534	Products, Inc.....	363,175	11,265,688
* M/I Homes, Inc.....	405,508	51,012,906	* Stoneridge, Inc.....	276,497	1,429,489
# Macy's, Inc.....	4,003,412	62,373,159	Strategic Education,		
#* Malibu Boats, Inc.,			Inc.....	346,498	34,036,499
Class A.....	177,808	6,808,268	* Strattec Security Corp..	56,286	2,108,474
* MarineMax, Inc.....	363,456	11,034,524	Sturm Ruger & Co.,		
Marriott Vacations			Inc.....	29,894	1,064,226
Worldwide Corp.....	491,300	42,630,101	Superior Group of		
* MasterCraft Boat			Cos., Inc.....	226,363	3,415,818
Holdings, Inc.....	192,904	3,512,782	* Superior Industries		
Meritage Homes Corp..	1,046,522	81,492,668	International, Inc.....	164	343
* Mister Car Wash, Inc....	119,681	959,842	* Target Hospitality		
* Mohawk Industries,			Corp.....	7,292	70,222
Inc.....	717,849	87,792,933	* Taylor Morrison Home		
Monro, Inc.....	403,306	7,920,930	Corp.....	1,901,961	122,600,406
* Motorcar Parts of			# Thor Industries, Inc.....	817,149	84,035,603
America, Inc.....	139,118	922,352	* Tile Shop Holdings,		
Movado Group, Inc.....	260,020	4,971,582	Inc.....	92,044	694,012
* National Vision			* Tilly's, Inc., Class A....	124,623	539,618
Holdings, Inc.....	1,121,907	12,789,740	#* Topgolf Callaway		
Newell Brands, Inc.....	5,389,904	53,683,444	Brands Corp.....	2,683,952	21,095,863
» Nobility Homes, Inc....	984	29,520	* Traeger, Inc.....	73,792	180,052
#* ODP Corp.....	621,689	14,050,171	* Tri Pointe Homes, Inc...	1,624,073	59,863,331
#* OneWater Marine, Inc.,			#* Under Armour, Inc. (UA		
Class A.....	39,493	713,639	US), Class C.....	3,004,256	22,622,048
# Oxford Industries, Inc...	114,183	9,575,386	* Under Armour, Inc.		
# Patrick Industries, Inc...	200,473	19,473,947	(UAA US), Class A...	1,974,787	16,489,471
Penske Automotive			* Universal Electronics,		
Group, Inc.....	2,563	424,510	Inc.....	15,339	153,390
Perdoceo Education			* Urban Outfitters, Inc....	1,290,603	71,525,218
Corp.....	1,033,637	29,748,073	#* Vera Bradley, Inc.....	383,963	1,436,022
* Petco Health &			* Visteon Corp.....	59,593	5,009,388
Wellness Co., Inc....	314,437	1,075,375	* VOXX International		
* PetMed Express, Inc....	9,310	44,316	Corp.....	69,713	514,482
Phinia, Inc.....	388,238	19,757,432	Weyco Group, Inc.....	129,611	4,632,297
* Playa Hotels & Resorts			# Whirlpool Corp.....	314,159	32,989,837
NV.....	1,686,902	20,681,419	Winnebago Industries,		
# Polaris, Inc.....	80,437	3,836,845	Inc.....	443,590	21,203,602
* Portillo's, Inc., Class A..	10,801	150,242			
PVH Corp.....	813,566	72,895,514			

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	Shares	Value†
CONSUMER DISCRETIONARY — (Continued)		
Worthington		
Enterprises, Inc.....	212,788	\$ 8,915,817
* Zumiez, Inc.....	244,621	3,904,151
TOTAL CONSUMER DISCRETIONARY.....		<u>2,679,362,003</u>
CONSUMER STAPLES — (3.9%)		
# Alico, Inc.....	56,845	1,755,942
Andersons, Inc.....	658,757	26,844,348
# B&G Foods, Inc.....	860,318	5,574,861
* Bridgford Foods Corp...	13,817	141,624
Calavo Growers, Inc....	4,557	104,310
Cal-Maine Foods, Inc...	401,766	43,350,551
#* Central Garden & Pet Co. (CENT US).....	169,732	6,193,521
#* Central Garden & Pet Co. (CENTA US), Class A.....	791,122	24,675,095
* Coty, Inc., Class A.....	1,590,616	11,659,215
* Darling Ingredients, Inc.....	1,905,626	71,384,750
Dole PLC.....	623,196	8,487,930
# Edgewell Personal Care Co.....	820,529	27,323,616
Fresh Del Monte Produce, Inc.....	1,020,566	31,117,057
* Grocery Outlet Holding Corp.....	1,071,464	17,347,002
* Hain Celestial Group, Inc.....	123,454	624,677
* HF Foods Group, Inc....	39,053	103,881
*†† Imperial Sugar Co.....	83,457	0
Ingles Markets, Inc., Class A.....	254,722	16,867,691
Ingredion, Inc.....	463,019	63,174,312
# MGP Ingredients, Inc....	145,804	5,267,899
* Mission Produce, Inc....	279,679	3,325,383
* Natural Alternatives International, Inc.....	149,173	633,985
Natural Grocers by Vitamin Cottage, Inc.....	145,931	6,353,836
* Nature's Sunshine Products, Inc.....	87,611	1,218,669
Oil-Dri Corp. of America.....	147,699	6,206,312
#* Olaplex Holdings, Inc...	349,558	545,311
#* Pilgrim's Pride Corp....	495,482	23,059,732
* Post Holdings, Inc.....	788,220	83,677,435
PriceSmart, Inc.....	3,332	303,112
# Seaboard Corp.....	14,788	36,058,172
#* Seneca Foods Corp. (SENEA US), Class A.....	104,704	7,633,969
*» Seneca Foods Corp. (SENEB US), Class B.....	24,020	1,758,744

	Shares	Value†
CONSUMER STAPLES — (Continued)		
* Simply Good Foods Co.....	125,988	\$ 4,787,544
SpartanNash Co.....	600,118	10,940,151
* TreeHouse Foods, Inc..	729,029	25,166,081
* United Natural Foods, Inc.....	853,066	25,370,183
# Universal Corp.....	568,119	30,178,481
* USANA Health Sciences, Inc.....	91,970	2,995,463
Village Super Market, Inc., Class A.....	180,505	6,157,026
Weis Markets, Inc.....	595,895	40,258,666
* Willamette Valley Vineyards, Inc.....	4,137	24,036
TOTAL CONSUMER STAPLES.....		<u>678,650,573</u>
ENERGY — (10.0%)		
Adams Resources & Energy, Inc.....	74,510	2,827,655
* Amplify Energy Corp....	654,924	3,497,294
* Antero Resources Corp.....	2,532,680	94,519,618
# APA Corp.....	1,459,956	32,016,835
Archrock, Inc.....	963,431	27,062,777
Ardmore Shipping Corp.....	684,952	8,130,380
# Atlas Energy Solutions, Inc.....	66,000	1,515,360
Berry Corp.....	1,046,281	4,561,785
* Bristow Group, Inc.....	387,918	12,944,824
California Resources Corp.....	774,759	38,118,143
Chord Energy Corp. (CHRD US).....	219,772	24,713,361
Civitas Resources, Inc.....	945,835	48,010,585
* Clean Energy Fuels Corp.....	847,010	2,803,603
#* CNX Resources Corp...	2,131,351	58,356,390
#* Comstock Resources, Inc.....	3,949,663	73,305,745
# Core Natural Resources, Inc.....	517,432	46,744,807
# Crescent Energy Co., Class A.....	1,296,032	19,518,242
# CVR Energy, Inc.....	18,121	343,393
# Delek U.S. Holdings, Inc.....	885,249	15,810,547
# DHT Holdings, Inc.....	2,799,556	31,690,974
* DMC Global, Inc.....	119,389	971,826
Dorian LPG Ltd.....	722,428	17,367,169
* DT Midstream, Inc.....	982,628	99,324,038
Epsilon Energy Ltd.....	89,687	539,916
Evolution Petroleum Corp.....	177,407	942,031
# Expand Energy Corp....	480,113	48,779,481

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)			ENERGY — (Continued)		
* Expro Group Holdings			# PHX Minerals, Inc.....	392,167	\$ 1,478,470
NV.....	956,980	\$12,086,657	* PrimeEnergy		
* Forum Energy			Resources Corp.....	2,255	491,365
Technologies, Inc....	123,106	2,230,681	#* ProPetro Holding		
FutureFuel Corp.....	589,270	3,217,414	Corp.....	1,638,938	14,553,769
* Geospace			Range Resources		
Technologies Corp....	89,280	811,555	Corp.....	1,437,221	53,234,666
# Granite Ridge			Ranger Energy		
Resources, Inc.....	317,047	1,962,521	Services, Inc.,		
* Green Plains, Inc.....	57,584	514,225	Class A.....	318,732	5,224,017
* Gulf Island Fabrication,			* REX American		
Inc.....	127	911	Resources Corp.....	296,078	12,352,374
* Gulfport Energy Corp...	125,314	22,369,802	Riley Exploration		
* Hallador Energy Co.....	541,601	5,811,379	Permian, Inc.....	50,306	1,667,644
* Helix Energy Solutions			# RPC, Inc.....	2,888,223	17,704,807
Group, Inc.....	2,402,215	19,265,764	SandRidge Energy,		
# Helmerich & Payne,			Inc.....	158,615	1,879,588
Inc.....	1,479,231	46,728,907	Scorpio Tankers, Inc....	833,225	39,678,175
HF Sinclair Corp.....	1,306,092	47,123,799	* SEACOR Marine		
* Innovex International,			Holdings, Inc.....	338,863	2,297,491
Inc.....	263,317	4,102,479	* Seadrill Ltd.....	993,453	35,923,261
# International Seaways,			Select Water Solutions,		
Inc.....	774,772	30,177,369	Inc.....	1,401,273	17,515,913
# Kodiak Gas Services,			SFL Corp. Ltd.....	2,110,239	22,263,021
Inc.....	32,932	1,540,559	SM Energy Co.....	1,620,128	61,500,059
* Kosmos Energy Ltd.....	1,324,724	4,212,622	#* Talos Energy, Inc.....	2,461,270	24,415,798
# Liberty Energy, Inc.....	2,314,030	42,369,889	Teekay Corp. Ltd.....	1,531,127	10,932,247
* Mammoth Energy			Teekay Tankers Ltd.,		
Services, Inc.....	104,576	312,682	Class A.....	469,742	19,691,585
Matador Resources			#* Transocean Ltd.....	12,067,465	47,304,463
Co.....	899,803	52,188,574	# VAALCO Energy, Inc....	651,794	2,672,355
Mexco Energy Corp....	4,558	55,133	#* Valaris Ltd.....	476,839	22,859,662
Murphy Oil Corp.....	2,057,317	54,786,352	#* Vital Energy, Inc.....	444,644	14,184,144
NACCO Industries,			# Vitesse Energy, Inc....	207,373	5,366,813
Inc., Class A.....	125,103	3,957,008	World Kinect Corp.....	948,328	26,809,233
* National Energy					
Services Reunited			TOTAL ENERGY.....		<u>1,759,575,490</u>
Corp.....	7,956	75,184	FINANCIALS — (28.1%)		
* Natural Gas Services			1st Source Corp.....	270,262	16,950,833
Group, Inc.....	189,868	4,968,846	* Acacia Research		
# Noble Corp. PLC.....	413,055	13,238,413	Corp.....	307,139	1,339,126
# Nordic American			ACNB Corp.....	31,500	1,294,650
Tankers Ltd.....	2,994,109	8,084,094	* Affinity Bancshares,		
# Northern Oil & Gas,			Inc.....	1,447	26,408
Inc.....	534,089	19,200,500	Alerus Financial Corp...	163,859	3,463,979
NOV, Inc.....	4,882,087	70,546,157	Amalgamated Financial		
* NPK International, Inc..	1,348,402	9,330,942	Corp.....	9,303	325,047
* Oil States International,			* Ambac Financial		
Inc.....	365,277	1,855,607	Group, Inc.....	558,150	6,491,285
Ovintiv, Inc.....	65,859	2,780,567	Amerant Bancorp, Inc...	138,796	3,220,067
Patterson-UTI Energy,			Ameris Bancorp.....	1,007,961	66,172,640
Inc.....	1,075,963	8,683,021	AmeriServ Financial,		
PBF Energy, Inc.,			Inc.....	324,794	880,192
Class A.....	1,680,613	49,174,736	Arrow Financial Corp....	30,604	814,372
# Peabody Energy Corp..	1,906,263	34,598,673	Associated		
Permian Resources			Banc-Corp.....	2,647,240	66,551,614
Corp.....	327,288	4,794,769			

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
Associated Capital			CB Financial Services,		
Group, Inc., Class A..	18,742	\$ 685,395	Inc.....	1,113	\$ 33,167
Assured Guaranty Ltd..	1,126,316	106,549,494	* CCUR Holdings, Inc....	53	106,000
Atlantic American			Central Pacific		
Corp.....	196,322	331,784	Financial Corp.....	171,299	5,120,127
# Atlantic Union			Chemung Financial		
Bankshares Corp.....	1,336,512	50,480,058	Corp.....	9,784	494,581
Axis Capital Holdings			ChoiceOne Financial		
Ltd.....	730,395	66,480,553	Services, Inc.....	1,844	61,792
Bank of Marin			Citizens & Northern		
Bancorp.....	189,505	4,788,791	Corp.....	3,518	75,039
Bank OZK.....	1,564,702	79,471,215	Citizens Community		
BankFinancial Corp.....	172,883	2,330,463	Bancorp, Inc.....	54,998	871,168
BankUnited, Inc.....	1,092,500	44,912,675	Citizens Financial		
Bankwell Financial			Services, Inc.....	1,758	107,660
Group, Inc.....	31,945	996,045	Civista Bancshares,		
Banner Corp.....	452,333	31,966,373	Inc.....	197,507	4,357,004
Bar Harbor			CNB Financial Corp.....	232,111	5,872,408
Bankshares.....	208,208	6,596,029	Colony Bankcorp, Inc..	109,708	1,848,580
BayCom Corp.....	141,573	3,962,628	Columbia Banking		
BCB Bancorp, Inc.....	229,217	2,482,420	System, Inc.....	2,118,258	59,099,398
Berkshire Hills			Comerica, Inc.....	1,073,399	72,261,221
Bancorp, Inc.....	634,437	18,658,792	Community Trust		
* Blue Foundry Bancorp..	144,480	1,408,680	Bancorp, Inc.....	165,536	8,857,831
BOK Financial Corp.....	229,704	25,363,916	Community West		
Bread Financial			Bancshares.....	82,561	1,609,114
Holdings, Inc.....	749,892	47,490,660	# ConnectOne Bancorp,		
* Bridgewater			Inc.....	528,771	13,399,057
Bancshares, Inc.....	119,046	1,680,930	#* Consumer Portfolio		
* Brighthouse Financial,			Services, Inc.....	367,480	4,358,313
Inc.....	851,328	52,535,451	* CrossFirst Bankshares,		
Brookline Bancorp,			Inc.....	649,755	10,552,021
Inc.....	1,269,226	15,522,634	* Customers Bancorp,		
Burke & Herbert			Inc.....	491,732	28,018,889
Financial Services			CVB Financial Corp.....	876,020	18,256,257
Corp.....	98,806	6,354,214	Dime Community		
Business First			Bancshares, Inc.....	568,979	17,769,214
Bancshares, Inc.....	151,663	4,093,384	Donegal Group, Inc.		
* BV Financial, Inc.....	10,977	167,290	(DGICA US),		
Byline Bancorp, Inc.....	497,131	14,585,824	Class A.....	396,238	5,876,210
C&F Financial Corp.....	44,514	3,401,760	Donegal Group, Inc.		
Cadence Bank.....	2,391,358	84,175,802	(DGICB US),		
* California BanCorp.....	3,125	51,875	Class B.....	54,141	774,216
» California First Leasing			Eagle Bancorp		
Corp.....	12,672	278,784	Montana, Inc.....	7,023	108,154
Camden National			Eagle Bancorp, Inc.....	394,747	10,346,319
Corp.....	182,744	8,289,268	Eastern Bankshares,		
Capital Bancorp, Inc....	1,169	36,262	Inc.....	1,837,722	33,740,576
Capital City Bank			* eHealth, Inc.....	45,159	448,880
Group, Inc.....	75,184	2,773,538	Employers Holdings,		
Capitol Federal			Inc.....	484,955	23,840,388
Financial, Inc.....	364,422	2,168,311	Enact Holdings, Inc....	556,012	18,782,085
* Carter Bankshares,			* Encore Capital Group,		
Inc.....	213,387	3,759,879	Inc.....	218,440	10,812,780
# Cathay General			* Enstar Group Ltd.....	132,334	43,271,895
Bancorp.....	934,992	44,402,770	Enterprise Bancorp,		
			Inc.....	17,810	753,897

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
Enterprise Financial Services Corp.....	463,615	\$27,742,722	First United Corp.....	94,009	\$ 3,062,813
Equity Bancshares, Inc., Class A.....	43,593	1,900,655	* First Western Financial, Inc.....	13,247	279,512
ESSA Bancorp, Inc.....	171,996	3,596,436	* Firstsun Capital Bancorp.....	2,252	95,034
Essent Group Ltd.....	1,031,946	60,110,855	Flushing Financial Corp.....	391,793	5,465,512
Evans Bancorp, Inc.....	25,588	1,109,496	FNB Corp.....	6,256,727	98,168,047
#* EZCORP, Inc., Class A.....	861,082	10,341,595	Franklin Financial Services Corp.....	6,568	227,187
F&G Annuities & Life, Inc.....	3,498	160,593	Franklin Resources, Inc.....	14,267	317,298
Farmers & Merchants Bancorp, Inc.....	12,394	336,745	FS Bancorp, Inc.....	58,027	2,346,612
Farmers National Banc Corp.....	35,190	484,214	Fulton Financial Corp...	2,778,912	56,523,070
FB Financial Corp.....	25,604	1,352,147	* Fundamental Global, Inc.....	1,501	31,971
Fidelis Insurance Holdings Ltd.....	115,354	1,903,341	* FVCBankcorp, Inc.....	7,504	90,573
Financial Institutions, Inc.....	243,657	6,425,235	* Genworth Financial, Inc.....	6,792,468	49,109,544
Finward Bancorp.....	280	7,440	Great Southern Bancorp, Inc.....	67,964	3,995,604
* Finwise Bancorp.....	8,326	154,281	* Green Dot Corp., Class A.....	441,178	3,913,249
First American Financial Corp.....	358,101	22,639,145	* Greenlight Capital Re Ltd., Class A.....	503,024	6,790,824
First Bancorp, Inc.....	442	11,421	Guaranty Bancshares, Inc.....	3,005	123,536
First Bancorp/Southern Pines NC.....	386,147	17,040,667	Hancock Whitney Corp.....	1,165,024	69,598,534
First Bancshares, Inc....	408,259	15,656,733	Hanmi Financial Corp...	371,466	8,922,613
First Bank.....	162,864	2,477,161	HarborOne Bancorp, Inc.....	509,961	5,543,276
# First Busey Corp.....	782,948	19,009,977	Hawthorn Bancshares, Inc.....	41,714	1,364,048
First Business Financial Services, Inc.....	130,396	6,736,257	HBT Financial, Inc.....	9,524	231,624
First Commonwealth Financial Corp.....	1,356,012	22,618,280	Heartland Financial USA, Inc.....	462,628	29,918,153
First Community Bankshares, Inc.....	48,145	2,088,049	Heritage Commerce Corp.....	808,009	7,829,607
First Community Corp...	4,471	115,933	Heritage Financial Corp.....	403,423	10,367,971
First Financial Bancorp.....	1,495,759	41,911,167	* Heritage Insurance Holdings, Inc.....	305,905	3,368,014
First Financial Corp.....	164,290	7,917,135	Hilltop Holdings, Inc....	1,016,716	30,684,489
First Financial Northwest, Inc.....	251,056	5,307,324	Home Bancorp, Inc....	100,806	5,060,461
First Foundation, Inc....	164,349	846,397	Home BancShares, Inc.....	252,975	7,637,315
# First Hawaiian, Inc.....	1,132,439	31,277,965	* HomeStreet, Inc.....	132,932	1,338,625
First Horizon Corp.....	4,562,287	99,868,462	HomeTrust Bancshares, Inc.....	228,321	8,395,363
First Internet Bancorp...	105,929	3,450,108	Hope Bancorp, Inc.....	1,617,808	18,863,641
First Interstate BancSystem, Inc., Class A.....	1,435,208	47,290,104	Horace Mann Educators Corp.....	553,613	21,386,070
First Merchants Corp....	791,902	35,192,125	Horizon Bancorp, Inc....	441,032	7,404,927
First Mid Bancshares, Inc.....	128,786	4,884,853	Independent Bank Corp. (IBCP US)....	43,595	1,586,858
First Northwest Bancorp.....	22,373	244,984			
First of Long Island Corp.....	280,125	3,641,625			

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
Independent Bank			OFG Bancorp.....	628,461	\$ 26,841,569
Corp. (INDB US).....	578,508	\$ 38,852,597	* Old Market Capital		
International			Corp.....	138,264	895,951
Bancshares Corp.....	544,697	35,890,085	Old National Bancorp...	4,454,278	106,234,530
Invesco Ltd.....	6,065,903	116,647,315	Old Republic		
Investar Holding Corp...	75,928	1,447,947	International Corp....	75,931	2,777,556
# Jackson Financial, Inc.,			Old Second Bancorp,		
Class A.....	1,144,151	107,824,790	Inc.....	221,123	4,154,901
James River Group			* Onity Group, Inc.....	78,966	2,852,252
Holdings Ltd.....	13,241	63,292	OP Bancorp.....	140,693	1,868,403
Janus Henderson			Oppenheimer		
Group PLC.....	1,457,159	65,470,154	Holdings, Inc.,		
Kearny Financial			Class A.....	150,240	10,339,517
Corp.....	873,838	6,029,482	* OptimumBank		
Landmark Bancorp,			Holdings, Inc.....	1,253	5,714
Inc.....	58,562	1,383,820	Origin Bancorp, Inc....	230,714	8,748,675
LCNB Corp.....	114,223	1,765,888	Orrstown Financial		
* LendingClub Corp.....	1,213,067	16,364,274	Services, Inc.....	168,956	6,139,861
Magyar Bancorp, Inc....	45,382	650,778	Pacific Premier		
MainStreet			Bancorp, Inc.....	1,457,281	37,743,578
Bancshares, Inc.....	29,679	492,968	Parke Bancorp, Inc....	121,112	2,451,307
Mercantile Bank Corp...	284,049	13,864,432	* Paysafe Ltd.....	117,839	2,286,077
Merchants Bancorp.....	49,981	2,095,703	PCB Bancorp.....	136,427	2,631,677
Meridian Corp.....	44,248	739,827	Peapack-Gladstone		
* Metropolitan Bank			Financial Corp.....	234,444	7,420,153
Holding Corp.....	15,561	997,927	Penns Woods		
MGIC Investment			Bancorp, Inc.....	50,884	1,548,400
Corp.....	3,767,178	96,213,726	PennyMac Financial		
Mid Penn Bancorp,			Services, Inc.....	239,578	25,081,421
Inc.....	60,907	1,834,519	Peoples Bancorp of		
Middlefield Banc Corp..	12,468	323,046	North Carolina, Inc....	7,096	202,165
Midland States			Peoples Bancorp, Inc...	617,597	20,164,542
Bancorp, Inc.....	316,014	6,086,430	Peoples Financial		
MidWestOne Financial			Services Corp.....	48,421	2,492,229
Group, Inc.....	154,916	4,899,993	Pinnacle Financial		
* Mr. Cooper Group,			Partners, Inc.....	495,382	61,808,812
Inc.....	426,883	44,314,724	* Pioneer Bancorp, Inc....	1,132	13,109
MVB Financial Corp....	41,673	813,040	* Ponce Financial		
National Bank Holdings			Group, Inc.....	111,733	1,482,697
Corp., Class A.....	244,903	10,562,666	Popular, Inc.....	668,940	68,860,684
Navient Corp.....	2,208,419	30,189,088	* PRA Group, Inc.....	349,286	7,722,713
NBT Bancorp, Inc.....	4,583	218,288	Premier Financial		
Nelnet, Inc., Class A...	623,585	68,700,359	Corp.....	550,745	15,327,233
Nicolet Bankshares,			Primis Financial Corp...	322,801	3,579,863
Inc.....	52,286	5,862,829	Princeton Bancorp,		
* NMI Holdings, Inc.....	340,494	13,149,878	Inc.....	39,787	1,214,299
Northeast Bank.....	24,077	2,436,592	* ProAssurance Corp....	664,413	9,939,619
Northeast Community			Prosperity Bancshares,		
Bancorp, Inc.....	90,411	2,242,193	Inc.....	1,247,800	99,824,000
Northfield Bancorp,			#* Provident Bancorp,		
Inc.....	576,484	6,727,568	Inc.....	94,170	1,102,731
Northrim BanCorp,			Provident Financial		
Inc.....	144,251	12,280,088	Holdings, Inc.....	170,109	2,728,548
Northwest Bancshares,			Provident Financial		
Inc.....	1,955,005	25,825,616	Services, Inc.....	2,125,171	39,464,426
OceanFirst Financial			QCR Holdings, Inc.....	133,561	10,385,703
Corp.....	668,757	12,010,876	Radian Group, Inc.....	1,590,600	54,112,212

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
RBB Bancorp.....	116,617	\$ 2,193,566	Timberland Bancorp, Inc.....	136,306	\$ 4,091,906
Red River Bancshares, Inc.....	764	42,631	Tiptree, Inc.....	603,064	12,085,403
Regional Management Corp.....	176,044	6,300,615	Tompkins Financial Corp.....	34,345	2,406,554
Renasant Corp.....	840,254	32,669,076	Towne Bank.....	984,732	35,223,864
* Repay Holdings Corp...	846,168	6,320,875	TriCo Bancshares.....	150,342	6,595,504
Republic Bancorp, Inc., Class A.....	176,291	11,538,246	TrustCo Bank Corp....	288,909	9,291,313
Richmond Mutual BanCorp, Inc.....	6,642	95,778	# Trustmark Corp.....	837,226	31,395,975
Riverview Bancorp, Inc.....	334,941	1,889,067	UMB Financial Corp....	3,223	379,992
S&T Bancorp, Inc.....	536,673	21,166,383	*» Unico American Corp... United Bancshares, Inc.....	99,017	6,931
Sandy Spring Bancorp, Inc.....	615,292	20,815,328	United Bankshares, Inc.....	1,971,279	75,894,242
SB Financial Group, Inc.....	65,538	1,466,085	United Community Banks, Inc.....	1,341,012	44,481,368
Seacoast Banking Corp. of Florida.....	165,027	4,695,018	United Fire Group, Inc.....	259,705	6,443,281
* Security National Financial Corp., Class A.....	156,654	1,937,810	United Security Bancshares.....	273,651	2,618,840
* Selectquote, Inc.....	95,791	412,859	Unity Bancorp, Inc.....	59,228	2,863,674
Shore Bancshares, Inc.....	246,249	4,026,171	Universal Insurance Holdings, Inc.....	29,558	571,652
Sierra Bancorp.....	302,494	9,117,169	Univest Financial Corp.....	448,363	13,625,752
Simmons First National Corp., Class A.....	1,724,232	39,174,551	Valley National Bancorp.....	6,939,705	71,340,167
* SiriusPoint Ltd.....	1,275,581	18,572,459	* Velocity Financial, Inc...	18,689	346,494
# SmartFinancial, Inc.....	191,294	6,745,026	Veritex Holdings, Inc....	724,259	19,410,141
South Plains Financial, Inc.....	35,719	1,283,384	WaFd, Inc.....	1,328,007	39,415,248
* Southern First Bancshares, Inc.....	38,328	1,410,470	Washington Trust Bancorp, Inc.....	215,835	7,072,913
Southern Missouri Bancorp, Inc.....	22,413	1,326,401	Waterstone Financial, Inc.....	294,983	4,053,066
Southern States Bancshares, Inc.....	3,077	101,172	Webster Financial Corp.....	1,518,118	91,451,428
Southside Bancshares, Inc.....	59,571	1,872,317	WesBanco, Inc.....	961,932	33,706,097
SouthState Corp.....	827,630	87,389,452	Western Alliance Bancorp.....	658,252	57,840,603
Stellar Bancorp, Inc....	403,252	11,452,357	Western New England Bancorp, Inc.....	356,282	3,356,176
#* Sterling Bancorp, Inc....	221,553	1,043,515	Westwood Holdings Group, Inc.....	14,001	215,475
Stewart Information Services Corp.....	238,403	15,541,492	White Mountains Insurance Group Ltd.....	37,279	72,040,176
Summit State Bank.....	10,197	75,050	William Penn Bancorp..	38,124	480,744
* SWK Holdings Corp.....	5,520	89,700	Wintrust Financial Corp.....	457,706	59,872,522
Synovus Financial Corp.....	524,918	29,615,874	WSFS Financial Corp...	765,483	42,867,048
Territorial Bancorp, Inc.....	115,434	1,042,369	WVS Financial Corp....	1,740	21,785
* Texas Capital Bancshares, Inc.....	699,460	55,222,367	Zions Bancorp NA.....	1,519,039	87,891,597
* Third Coast Bancshares, Inc.....	106,315	3,832,656			
			TOTAL FINANCIALS.....		<u>4,930,283,125</u>

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (4.5%)			HEALTH CARE — (Continued)		
* Acadia Healthcare Co., Inc.....	410,944	\$18,537,684	*» OmniAb, Inc. (2200964D US).....	2,029	\$ 0
* AdaptHealth Corp.....	68,220	738,140	* Omnicell, Inc.....	280,841	12,635,037
* American Shared Hospital Services.....	118,315	364,446	* OraSure Technologies, Inc.....	911,164	3,662,879
* AMN Healthcare Services, Inc.....	28,283	778,348	* Organogenesis Holdings, Inc.....	481,447	1,771,725
* Anika Therapeutics, Inc.....	18,585	317,060	* OrthoPediatrics Corp....	55,123	1,322,952
* Avanos Medical, Inc....	662,533	11,408,818	* Owens & Minor, Inc.....	1,139,901	16,232,190
#* Azenta, Inc.....	848,933	45,884,829	* Pacira BioSciences, Inc.....	513,784	13,527,933
* Bio-Rad Laboratories, Inc., Class A.....	199,832	72,115,372	* Patterson Cos., Inc....	130,605	4,042,225
* Castle Biosciences, Inc.....	57,795	1,633,865	*†† PDL BioPharma, Inc....	1,226,353	711,285
* Certara, Inc.....	989,684	14,083,203	* Pediatrix Medical Group, Inc.....	548,680	7,670,546
* Charles River Laboratories International, Inc.....	31,526	5,194,224	* Perrigo Co. PLC.....	1,901,644	47,369,952
* Cross Country Healthcare, Inc.....	213,370	3,887,601	# Premier, Inc., Class A...	1,371,491	31,077,986
* Cytex Biosciences, Inc.....	24,993	128,714	* Prestige Consumer Healthcare, Inc.....	641,833	49,273,519
* Dentsply Sirona, Inc....	2,262,331	44,703,661	* Puma Biotechnology, Inc.....	22,623	65,381
* DocGo, Inc.....	55,543	271,605	* QuidelOrtho Corp.....	101,059	4,392,024
* Elanco Animal Health, Inc.....	4,678,382	56,280,936	* Quipt Home Medical Corp.....	7,997	25,830
* Enhabit, Inc.....	283,080	2,377,872	#* Sensus Healthcare, Inc.....	79,133	651,660
#* Enovis Corp.....	769,442	36,148,385	* Supernus Pharmaceuticals, Inc.....	330,876	12,695,712
* Entrada Therapeutics, Inc.....	37,674	506,339	#* Surgery Partners, Inc...	534,256	13,618,185
* Envista Holdings Corp.....	1,643,333	33,721,193	* Tactile Systems Technology, Inc.....	126,581	2,216,433
* Evolent Health, Inc., Class A.....	87,256	911,825	* Teleflex, Inc.....	74,033	13,343,708
* FONAR Corp.....	75,865	1,194,874	* Utah Medical Products, Inc.....	18,616	1,139,858
* HealthStream, Inc.....	19,181	626,260	* Vanda Pharmaceuticals, Inc.....	411,690	1,815,553
* ICU Medical, Inc.....	31,973	5,255,082	* Vares Imaging Corp.....	564,511	7,756,381
* Immucell Corp.....	18,384	97,803	* Voyager Therapeutics, Inc.....	192,187	1,047,419
#* Innoviva, Inc.....	1,265,464	23,588,249	* Zimvie, Inc.....	357,058	4,941,683
#* Integer Holdings Corp..	203,008	28,871,798			
* Integra LifeSciences Holdings Corp.....	300,536	7,843,990	TOTAL HEALTH CARE.....		<u>798,442,629</u>
* Jazz Pharmaceuticals PLC.....	566,786	70,491,175	INDUSTRIALS — (16.9%)		
* Kewaunee Scientific Corp.....	51,334	3,300,776	* AAR Corp.....	560,849	38,003,113
* LENSAR, Inc.....	68,648	761,993	* ABM Industries, Inc....	1,079,418	57,597,744
* LifeStance Health Group, Inc.....	150,039	1,195,811	* ACCO Brands Corp.....	710,298	3,736,167
* National HealthCare Corp.....	202,433	20,783,796	* Acme United Corp.....	27,459	995,389
#* Neogen Corp.....	2,649,103	30,358,720	* AerSale Corp.....	3,075	20,818
* NeoGenomics, Inc.....	74,834	1,070,126	# AGCO Corp.....	523,045	54,621,589
*†† OCA, Inc.....	492,841	0	* Air Industries Group....	3,938	17,170
*» OmniAb, Inc. (2200963D US).....	2,029	0	# Air Lease Corp.....	1,651,724	76,309,649
			* Air Transport Services Group, Inc.....	299,516	6,655,245
			* Alamo Group, Inc.....	15,047	2,792,121
			* Alaska Air Group, Inc...	1,592,233	116,631,067

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)			INDUSTRIALS — (Continued)		
# Alight, Inc., Class A.....	7,369,584	\$50,481,650	# Dun & Bradstreet		
# Allegiant Travel Co.....	118,046	12,091,452	Holdings, Inc.....	3,881,799	\$47,746,128
Allient, Inc.....	64,745	1,632,221	* DXP Enterprises, Inc....	200,171	20,275,321
#* Ameresco, Inc.,			Eastern Co.....	98,687	2,666,523
Class A.....	134,063	3,033,846	EnerSys.....	117,196	11,376,216
* American Woodmark			Ennis, Inc.....	565,791	11,740,163
Corp.....	255,830	19,918,924	Enpro, Inc.....	206,836	38,409,445
ArcBest Corp.....	323,726	30,951,443	* Enviri Corp.....	1,113,683	10,669,083
Arcosa, Inc.....	716,486	72,580,032	ESCO Technologies,		
Astec Industries, Inc....	331,845	11,584,709	Inc.....	135,429	17,976,845
* Asure Software, Inc....	151,498	1,790,706	Espey Mfg. &		
Atkore, Inc.....	136,370	11,105,973	Electronics Corp.....	1,224	34,847
* Avalon Holdings Corp.,			* Everus Construction		
Class A.....	10,149	36,638	Group, Inc.....	460,091	31,658,862
# AZZ, Inc.....	137,061	11,758,463	#* First Advantage Corp....	647,045	12,216,210
BGSF, Inc.....	13,716	71,735	* Forrester Research,		
* BlueLinx Holdings,			Inc.....	38,443	586,256
Inc.....	132,713	14,303,807	# FTAI Infrastructure,		
Boise Cascade Co.....	318,788	40,218,294	Inc.....	200,000	1,404,000
#* Bowman Consulting			* Gates Industrial Corp.		
Group Ltd.....	37,248	947,217	PLC.....	3,785,315	78,318,167
* BrightView Holdings,			GATX Corp.....	570,002	94,318,231
Inc.....	1,024,020	16,138,555	# Genco Shipping &		
* Broadwind, Inc.....	39,495	66,747	Trading Ltd.....	698,232	10,096,435
* Cadeler AS (CDLR			* Gencor Industries, Inc..	186,095	2,864,002
US), ADR.....	81,238	1,698,687	* Gibraltar Industries,		
#* CECO Environmental			Inc.....	193,579	11,879,943
Corp.....	56,391	1,596,993	* GMS, Inc.....	251,985	21,252,415
#* Chart Industries, Inc....	259,455	54,898,083	* Graham Corp.....	31,372	1,424,916
Chicago Rivet &			Granite Construction,		
Machine Co.....	27,374	421,560	Inc.....	6,534	575,907
Civeo Corp.....	97,749	2,301,011	* Great Lakes Dredge &		
#* Clarivate PLC.....	1,190,563	6,452,851	Dock Corp.....	977,927	10,747,418
Columbus McKinnon			# Greenbrier Cos., Inc....	520,257	34,472,229
Corp.....	461,804	16,818,902	* GXO Logistics, Inc.....	510,446	23,199,771
* Commercial Vehicle			* Healthcare Services		
Group, Inc.....	64,487	134,778	Group, Inc.....	308,122	3,417,073
CompX International,			# Heartland Express,		
Inc.....	66,839	1,638,224	Inc.....	825,660	9,445,550
Concrete Pumping			Heidrick & Struggles		
Holdings, Inc.....	433,992	3,671,572	International, Inc.....	279,312	12,985,215
* Conduent, Inc.....	413,150	1,636,074	Helios Technologies,		
Copa Holdings SA,			Inc.....	138,141	6,162,470
Class A.....	185,021	17,247,658	Hillenbrand, Inc.....	355,601	12,086,878
Costamare, Inc.....	1,804,636	21,042,056	* Hillman Solutions		
Covenant Logistics			Corp.....	1,510,662	15,106,620
Group, Inc.....	372,100	10,310,891	HNI Corp.....	16,880	841,468
*» CPI Aerostructures,			Hub Group, Inc.,		
Inc.....	34,339	164,827	Class A.....	1,136,673	50,706,982
#* Custom Truck One			* Hudson Technologies,		
Source, Inc.....	634,226	3,228,210	Inc.....	355,451	2,061,616
Deluxe Corp.....	588,221	13,640,845	Huntington Ingalls		
* DLH Holdings Corp.....	20,847	156,352	Industries, Inc.....	67,168	13,249,560
* DNOW, Inc.....	1,432,491	21,315,466	Hurco Cos., Inc.....	112,492	2,417,453
Douglas Dynamics,			* Huron Consulting		
Inc.....	6,274	162,183	Group, Inc.....	8,620	1,092,844
* Ducommun, Inc.....	256,466	17,537,145	Hyster-Yale, Inc.....	13,926	743,927

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)			INDUSTRIALS — (Continued)		
* IBEX Holdings Ltd.....	45,100	\$ 992,651	* Perma-Pipe International Holdings, Inc.....	160,293	\$ 2,434,851
ICF International, Inc....	114,948	13,415,581	Preformed Line Products Co.....	92,786	13,958,726
Insteel Industries, Inc...	215,250	6,175,522	Primoris Services Corp.....		30,814,096
Interface, Inc.....	348,769	8,635,520	* Proto Labs, Inc.....	401,382	10,810,866
* Janus International Group, Inc.....	256,537	2,126,692	Quad/Graphics, Inc.....	217,868	1,464,073
# JBT Marel Corp.....	95,340	12,680,220	Quanex Building Products Corp.....	695,578	14,607,138
* JELD-WEN Holding, Inc.....	765,861	6,831,480	* Radiant Logistics, Inc...	628,615	4,412,877
* JetBlue Airways Corp...	220,312	1,449,653	Regal Rexnord Corp....	12,563	1,994,125
Kelly Services, Inc., Class A.....	744,866	10,487,713	* Resideo Technologies, Inc.....	2,036,569	45,863,534
# Kennametal, Inc.....	1,107,524	26,525,200	Resources Connection, Inc.....	485,065	4,074,546
* Kirby Corp.....	679,006	74,113,505	Rush Enterprises, Inc. (RUSHA US), Class A.....	1,050,291	63,805,178
Knight-Swift Transportation Holdings, Inc.....	1,698,165	96,948,240	Rush Enterprises, Inc. (RUSHB US), Class B.....	585,272	33,547,791
Korn Ferry.....	715,510	50,608,022	Ryder System, Inc.....	195,965	31,238,781
* L.B. Foster Co., Class A.....	160,670	4,471,446	# Schneider National, Inc., Class B.....	1,224,900	36,440,775
LSI Industries, Inc.....	104,682	2,205,650	# Sensata Technologies Holding PLC.....	1,721,558	46,757,515
Luxfer Holdings PLC....	91,058	1,288,471	* Servotronics, Inc.....	15,025	167,529
#* Manitowoc Co., Inc....	513,578	5,130,644	Shyft Group, Inc.....	65,768	789,874
ManpowerGroup, Inc....	648,172	39,032,918	* SIFCO Industries, Inc...	49,091	190,660
Marten Transport Ltd....	1,452,498	22,368,469	* SkyWest, Inc.....	770,671	93,189,537
* Masterbrand, Inc.....	876,401	15,179,265	Steelcase, Inc., Class A.....	1,414,403	16,237,346
Matson, Inc.....	513,392	72,824,655	* Stratasys Ltd.....	68,353	636,366
Matthews International Corp., Class A.....	370,498	10,370,239	* Sun Country Airlines Holdings, Inc.....	221,856	3,762,678
* Mayville Engineering Co., Inc.....	95,975	1,521,204	#* Sunrun, Inc.....	1,004,071	9,086,842
* Mercury Systems, Inc...	104,302	4,348,350	* Taylor Devices, Inc.....	5,858	195,657
#* Middleby Corp.....	228,393	39,087,178	Terex Corp.....	218,889	10,526,372
Miller Industries, Inc....	198,507	13,095,507	* Thermon Group Holdings, Inc.....	225,588	6,244,276
MillerKnoll, Inc.....	975,561	21,891,589	Timken Co.....	291,498	23,398,544
* Mistras Group, Inc.....	354,255	3,514,210	* Titan International, Inc..	346,273	3,057,591
* Montrose Environmental Group, Inc.....	12,895	268,474	* Titan Machinery, Inc....	428,445	8,020,490
* MRC Global, Inc.....	340,450	4,997,806	Trinity Industries, Inc....	1,007,470	38,112,590
National Presto Industries, Inc.....	68,799	6,616,400	* TrueBlue, Inc.....	160,526	1,308,287
# NL Industries, Inc.....	787,540	6,064,058	#* Tutor Perini Corp.....	533,312	12,847,486
* NN, Inc.....	35,040	106,522	Twin Disc, Inc.....	86,168	972,837
* Northwest Pipe Co.....	174,124	8,420,637	UFP Industries, Inc.....	13,192	1,525,655
* NV5 Global, Inc.....	97,374	1,834,526	* Ultralife Corp.....	226,959	1,720,349
* OPENLANE, Inc.....	1,471,602	29,888,237	UniFirst Corp.....	129,803	27,819,379
* Orion Group Holdings, Inc.....	253,652	1,998,778	Universal Logistics Holdings, Inc.....	46,881	2,073,078
Oshkosh Corp.....	508,543	59,194,405	* V2X, Inc.....	112,399	5,859,360
* PAMT Corp.....	351,655	5,629,996	Vestis Corp.....	784,184	10,962,892
Pangaea Logistics Solutions Ltd.....	604,343	3,172,801	Virco Mfg. Corp.....	105,487	1,149,808
Park-Ohio Holdings Corp.....	179,677	4,470,364	* VirTra, Inc.....	47,855	304,836
* Paycor HCM, Inc.....	151,791	3,359,135			

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	Shares	Value†		Shares	Value†
INDUSTRIALS — (Continued)			INFORMATION TECHNOLOGY — (Continued)		
# VSE Corp.....	50,100	\$ 5,127,735	* Key Tronic Corp.....	214,941	\$ 784,535
Wabash National Corp.....	368,481	5,748,304	* Kimball Electronics, Inc.....	584,679	10,629,464
# Werner Enterprises, Inc.....	869,916	31,403,968	* Knowles Corp.....	1,326,165	25,104,303
WESCO International, Inc.....	387,820	71,746,700	* KVH Industries, Inc....	57,545	351,600
* Willdan Group, Inc.....	7,746	273,782	* Lantronix, Inc.....	116,882	459,346
Willis Lease Finance Corp.....	232,067	45,002,433	* LiveRamp Holdings, Inc.....	292,186	9,934,324
TOTAL INDUSTRIALS.....		<u>2,963,423,887</u>	* Mirion Technologies, Inc.....	1,663,095	26,343,425
INFORMATION TECHNOLOGY — (5.5%)			* Mitek Systems, Inc.....	103,978	1,060,576
#* Alithya Group, Inc., Class A.....	143,485	167,877	* NETGEAR, Inc.....	65,080	1,799,462
* Alpha & Omega Semiconductor Ltd....	490,279	18,836,519	* NetScout Systems, Inc.....	977,629	23,306,675
Amkor Technology, Inc.....	3,676,105	90,468,944	* Nortech Systems, Inc...	584	5,951
* Amtech Systems, Inc....	382,991	1,934,105	* Olo, Inc., Class A.....	122,460	903,755
* Arrow Electronics, Inc...	685,511	79,896,307	* Optical Cable Corp.....	113,004	557,110
#* ASGN, Inc.....	109,507	9,659,612	* PC Connection, Inc....	523,974	38,889,350
* AstroNova, Inc.....	170,149	1,973,728	* Penguin Solutions, Inc.....	209,247	4,243,529
* Aviat Networks, Inc....	27,268	519,455	* Photonics, Inc.....	1,069,144	24,579,621
Avnet, Inc.....	1,756,480	90,739,757	* Plexus Corp.....	161,792	22,927,544
* Aware, Inc.....	401,024	669,710	* Qorvo, Inc.....	20,146	1,671,715
Bel Fuse, Inc. (BELFA US), Class A.....	10,778	890,371	* Ribbon Communications, Inc.....	1,080,643	4,430,636
# Bel Fuse, Inc. (BELFB US), Class B.....	166,097	13,470,467	# Richardson Electronics Ltd.....	249,993	3,299,908
Benchmark Electronics, Inc.....	714,940	30,499,340	* Rogers Corp.....	130,925	12,182,571
#* Cipher Mining, Inc....	571,661	3,275,618	* Sanmina Corp.....	1,043,372	87,361,538
* Clearfield, Inc.....	3,081	112,426	#* ScanSource, Inc.....	392,724	16,435,499
#* Coherent Corp.....	165,954	15,017,177	* SigmaTron International, Inc.....	4,886	7,866
* Cohu, Inc.....	678,062	15,534,400	*†† Silicon Graphics, Inc....	289,563	0
* Comtech Telecommunications Corp.....	229,164	458,328	* SolarWinds Corp.....	787,887	11,723,759
* Corsair Gaming, Inc....	48,853	447,494	* SoundThinking, Inc....	245	3,271
CSP, Inc.....	170,112	3,398,838	Taitron Components, Inc., Class A.....	7,394	19,298
* Daktronics, Inc.....	191,158	3,136,903	TD SYNnex Corp.....	8,714	1,241,832
* Diebold Nixdorf, Inc....	104,197	4,510,688	* TransAct Technologies, Inc.....	108,712	487,030
* Digi International, Inc....	483,029	15,094,656	* Trio-Tech International..	57,299	346,665
* Diodes, Inc.....	397,106	23,421,312	* TTM Technologies, Inc.....	1,798,729	44,230,746
* DXC Technology Co....	2,550,582	55,398,641	* Ultra Clean Holdings, Inc.....	231,271	8,526,962
* E2open Parent Holdings, Inc.....	267,713	704,085	* Veeco Instruments, Inc.....	43,214	1,096,771
#* Eastman Kodak Co....	500,584	3,699,316	* Verint Systems, Inc....	348,073	8,834,093
* ePlus, Inc.....	87,596	6,998,920	#* Viasat, Inc.....	197,967	1,904,443
* FARO Technologies, Inc.....	33,233	1,054,151	# Vishay Intertechnology, Inc.....	2,094,618	35,461,883
Frequency Electronics, Inc.....	138,424	2,315,834	* Vishay Precision Group, Inc.....	210,940	4,914,902
* Ichor Holdings Ltd.....	256,166	7,034,318	# Xerox Holdings Corp....	1,562,760	<u>13,345,970</u>
* Immersion Corp.....	23,936	200,344	TOTAL INFORMATION TECHNOLOGY.....		<u>969,675,391</u>
* IPG Photonics Corp....	255,391	18,727,822			

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
MATERIALS — (6.0%)			MATERIALS — (Continued)		
AdvanSix, Inc.....	396,595	\$12,405,492	* O-I Glass, Inc.....	2,178,922	\$ 26,016,329
Alcoa Corp.....	662,487	23,399,041	Olin Corp.....	229,366	6,718,130
* Alpha Metallurgical			Olympic Steel, Inc.....	192,086	6,621,204
Resources, Inc.....	155,645	28,509,495	Orion SA.....	385,442	5,376,916
* Alto Ingredients, Inc.....	105,404	171,809	Pactiv Evergreen, Inc...	521,350	9,248,749
# American Vanguard			* Perimeter Solutions,		
Corp.....	381,007	2,354,623	Inc.....	880,939	11,011,738
* Arcadium Lithium PLC..	271,381	1,557,727	Quaker Chemical		
* Arq, Inc.....	50,804	317,017	Corp.....	53,282	7,522,353
* Ascent Industries Co....	47,244	533,385	Radius Recycling, Inc...	446,274	5,359,751
Ashland, Inc.....	732,113	46,481,854	# Ramaco Resources,		
* Aspen Aerogels, Inc.....	52,971	619,231	Inc. (METC US),		
Avient Corp.....	911,184	39,089,794	Class A.....	432,441	4,095,216
# Caledonia Mining			Ramaco Resources,		
Corp. PLC.....	85,694	804,667	Inc. (METCB US),		
Celanese Corp.....	197,112	14,002,836	Class B.....	11,753	103,544
* Clearwater Paper			* Ranpak Holdings		
Corp.....	225,323	7,244,134	Corp.....	582,836	4,266,360
#* Cleveland-Cliffs, Inc....	6,647,695	68,072,397	* Rayonier Advanced		
* Coeur Mining, Inc.....	524,267	3,460,162	Materials, Inc.....	961,428	7,691,424
Commercial Metals			†† Rolute Forest		
Co.....	1,724,114	83,602,288	Products, Inc.....	1,372,760	365,566
* Core Molding			Ryerson Holding Corp..	447,350	10,002,746
Technologies, Inc....	148,824	2,198,130	Sonoco Products Co....	278,180	13,252,495
* Ecovyst, Inc.....	1,705,269	13,232,887	Stepan Co.....	227,375	14,413,301
Element Solutions,			SunCoke Energy, Inc....	1,569,334	14,736,046
Inc.....	2,296,388	59,269,774	TriMas Corp.....	569,388	13,836,128
Ferroglobe PLC.....	380,758	1,481,149	Tronox Holdings PLC...	2,238,194	22,986,252
* Flotek Industries, Inc....	2,022	18,704	# U.S. Steel Corp.....	3,049,811	112,385,535
FMC Corp.....	598,661	33,393,311	Warrior Met Coal, Inc...	380,293	20,068,062
Fortitude Gold Corp....	40,459	212,005	*» Webco Industries, Inc..	4,296	859,200
Friedman Industries,			Worthington Steel, Inc..	300,742	8,736,555
Inc.....	170,848	2,591,764			
Greif, Inc. (GEF US),			TOTAL MATERIALS.....		1,054,401,433
Class A.....	568,408	34,797,938			
Greif, Inc. (GEF/B US),			REAL ESTATE — (0.8%)		
Class B.....	27,841	1,764,284	* AMREP Corp.....	19,530	592,931
HB Fuller Co.....	149,258	9,422,658	* Anywhere Real Estate,		
Hecla Mining Co.....	3,768,457	21,404,836	Inc.....	1,648,156	5,949,843
Huntsman Corp.....	2,525,623	42,506,235	#* Cushman & Wakefield		
Innospec, Inc.....	2,217	251,297	PLC.....	2,603,901	35,907,795
#* Intrepid Potash, Inc....	141,694	3,725,135	* Five Point		
Kaiser Aluminum			Holdings LLC,		
Corp.....	108,179	7,572,530	Class A.....	98,323	645,982
Koppers Holdings, Inc..	268,544	7,991,869	* Forestar Group, Inc....	703,326	16,781,358
Kronos Worldwide,			* FRP Holdings, Inc.....	172,204	5,259,110
Inc.....	644,633	6,182,030	* Howard Hughes		
* LSB Industries, Inc....	229,519	1,937,140	Holdings, Inc.....	376,702	28,768,732
Materion Corp.....	144,233	14,567,533	* Jones Lang LaSalle,		
Mativ Holdings, Inc.....	152,635	1,457,664	Inc.....	109,322	30,916,262
Mercer International,			Marcus & Millichap,		
Inc.....	431,551	2,904,338	Inc.....	27,428	1,046,652
* Metallus, Inc.....	665,458	9,941,943	Newmark Group, Inc.,		
Minerals Technologies,			Class A.....	619,387	8,751,938
Inc.....	486,309	37,295,037	* RE/MAX Holdings,		
Mosaic Co.....	2,795,341	77,962,061	Inc., Class A.....	252,710	2,522,046
Myers Industries, Inc....	100,330	1,207,973	#* Seaport Entertainment		
* Nexa Resources SA....	130,073	811,656	Group, Inc.....	94,913	2,525,635

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
REAL ESTATE — (Continued)			TEMPORARY CASH INVESTMENTS — (1.0%)		
#* Stratus Properties, Inc.....	109,516	\$ 2,112,564	‡ State Street Institutional		
* Tejon Ranch Co.....	424,854	6,891,132	U.S. Government Money Market Fund		
TOTAL REAL ESTATE.....		<u>148,671,980</u>	4.330%.....	171,433,253	\$ 171,433,253
UTILITIES — (0.6%)			SECURITIES LENDING COLLATERAL — (4.9%)		
* Altus Power, Inc.....	521,342	2,101,008	@§ The DFA Short Term Investment Fund	75,380,237	<u>871,998,579</u>
# Brookfield Infrastructure Corp., Class A.....	481,836	20,102,198	TOTAL INVESTMENTS — (100.0%)		
Genie Energy Ltd., Class B.....	2,289	32,801	(Cost		
MDU Resources Group, Inc.....	2,361,626	42,084,175	\$13,162,310,012)^.....		<u>\$17,565,237,507</u>
New Jersey Resources Corp.....	677,703	32,495,859			
Ormat Technologies, Inc.....	132,337	8,489,419			
TOTAL UTILITIES.....		<u>105,305,460</u>			
TOTAL COMMON STOCKS					
Cost (\$12,118,949,326)..		<u>16,521,805,675</u>			

As of January 31, 2025, 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.....	498	03/21/25	\$150,570,720	\$151,074,525	\$503,805
Total Futures Contracts.....			<u>\$150,570,720</u>	<u>\$151,074,525</u>	<u>\$503,805</u>

Summary of the Portfolio's investments as of January 31, 2025, 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>
Assets				
Common Stocks				
Communication Services.....	\$ 434,013,704	—	—	\$ 434,013,704
Consumer Discretionary.....	2,679,147,927	\$ 214,076	—	2,679,362,003
Consumer Staples.....	676,891,829	1,758,744	—	678,650,573
Energy.....	1,759,575,490	—	—	1,759,575,490
Financials.....	4,929,997,410	285,715	—	4,930,283,125
Health Care.....	797,731,344	—	\$ 711,285	798,442,629
Industrials.....	2,963,259,060	164,827	—	2,963,423,887
Information Technology.....	969,675,391	—	—	969,675,391
Materials.....	1,053,176,667	859,200	365,566	1,054,401,433
Real Estate.....	148,671,980	—	—	148,671,980
Utilities.....	105,305,460	—	—	105,305,460

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Temporary Cash Investments.....	\$ 171,433,253	—	—	\$ 171,433,253
Securities Lending Collateral.....	—	\$871,998,579	—	871,998,579
Total Investments in Securities.....	<u>\$16,688,879,515</u>	<u>\$875,281,141</u>	<u>\$1,076,851<></u>	<u>\$17,565,237,507</u>
Financial Instruments				
Assets				
Futures Contracts**.....	503,805	—	—	503,805
Total Financial Instruments.....	<u>\$ 503,805</u>	<u>—</u>	<u>—</u>	<u>\$ 503,805</u>

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

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

U.S. CORE EQUITY 1 PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (96.6%)			COMMUNICATION SERVICES — (Continued)		
COMMUNICATION SERVICES — (8.2%)			* Harte Hanks, Inc.....	1,754	\$ 9,454
# Alphabet, Inc. (GOOG			IDT Corp., Class B.....	170,439	8,041,312
US), Class C.....	2,455,878	\$504,928,517	* IMAX Corp.....	46,190	1,087,775
Alphabet, Inc. (GOOGL			* Integral Ad Science		
US), Class A.....	2,762,096	563,522,826	Holding Corp.....	77,690	816,522
* AMC Networks, Inc.,			Interpublic Group of		
Class A.....	44,672	430,191	Cos., Inc.....	682,571	19,569,311
* Anterix, Inc.....	19,697	562,743	Iridium		
AT&T, Inc.....	4,674,552	110,927,119	Communications,		
#* Atlanta Braves			Inc.....	209,946	6,035,948
Holdings, Inc.			John Wiley & Sons,		
(2291915D US),			Inc. (WLY US),		
Class A.....	15,003	640,478	Class A.....	36,150	1,479,620
* Atlanta Braves			John Wiley & Sons,		
Holdings, Inc.			Inc. (WLYB US),		
(2292098D US),			Class B.....	84	3,447
Class C.....	55,951	2,168,101	* Lee Enterprises, Inc.....	5,601	72,253
ATN International, Inc...	17,342	269,668	* Liberty Broadband		
* Bandwidth, Inc.,			Corp. (LBRDA US),		
Class A.....	44,262	786,536	Class A.....	9,694	737,035
* Boston Omaha Corp.,			* Liberty Broadband		
Class A.....	1,260	18,320	Corp. (LBRDK US),		
* BuzzFeed, Inc.....	6,695	16,336	Class C.....	96,897	7,428,124
# Cable One, Inc.....	6,483	1,970,897	* Liberty Global Ltd.		
* Cargurus, Inc.....	104,444	4,094,205	(LBTYA US),		
* Cars.com, Inc.....	163,514	2,930,171	Class A.....	101,939	1,173,318
#* Charter			* Liberty Global Ltd.		
Communications,			(LBTYK US),		
Inc., Class A.....	101,255	34,982,590	Class C.....	130,873	1,535,140
#* Cinemark Holdings,			* Liberty Latin America		
Inc.....	163,217	4,672,903	Ltd. (LILA US),		
Comcast Corp.,			Class A.....	125,630	776,393
Class A.....	3,950,603	132,977,297	#* Liberty Latin America		
* Creative Realities, Inc...	2,329	5,823	Ltd. (LILAK US),		
* DHI Group, Inc.....	775,296	2,194,088	Class C.....	181,900	1,115,047
# Electronic Arts, Inc.....	155,923	19,164,496	* Liberty Media		
Entravision			Corp.-Liberty		
Communications			Formula One		
Corp., Class A.....	54,378	116,913	(FWONA US),		
Fox Corp. (FOX US),			Class A.....	9,224	811,896
Class B.....	208,363	10,126,442	* Liberty Media		
Fox Corp. (FOXA US),			Corp.-Liberty		
Class A.....	278,213	14,238,941	Formula One		
* Frontier			(FWONK US),		
Communications			Class C.....	174,666	16,715,536
Parent, Inc.....	218,769	7,823,179	* Liberty Media		
* Gaia, Inc.....	5,400	30,348	Corp.-Liberty Live		
* Gambling.com Group			(LLYVA US),		
Ltd.....	5,258	74,085	Class A.....	20,487	1,474,449
* Gannett Co., Inc.....	117,731	532,144			
Gray Media, Inc.....	124,188	464,463			
Gray Media, Inc.,					
Class A.....	600	4,455			

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
* Liberty Media Corp.-Liberty Live (LLYVK US), Class C.....	55,388	\$ 4,076,003
#* Lions Gate Entertainment Corp. (LGF/A US), Class A.....	193,930	1,522,351
* Lions Gate Entertainment Corp. (LGF/B US), Class B.....	432,799	3,038,249
* Live Nation Entertainment, Inc....	139,583	20,194,868
* Lumen Technologies, Inc.....	191,501	946,015
* Madison Square Garden Entertainment Corp...	42,724	1,552,590
* Madison Square Garden Sports Corp.....	12,424	2,731,665
#* Magnite, Inc.....	303,286	5,216,519
Marcus Corp.....	25,713	517,346
Match Group, Inc.....	190,786	6,811,060
Meta Platforms, Inc., Class A.....	1,205,814	831,022,893
* Netflix, Inc.....	170,109	166,155,667
New York Times Co., Class A.....	270,403	14,682,883
# News Corp. (NWS US), Class B.....	207,046	6,553,006
News Corp. (NWSA US), Class A.....	398,434	11,203,964
# Nexstar Media Group, Inc.....	87,453	13,399,549
* Nextdoor Holdings, Inc.....	56,384	147,726
# Omnicom Group, Inc....	276,600	24,006,114
# Paramount Global (PARA US), Class B.....	102,584	1,116,114
# Paramount Global (PARAA US), Class A.....	9,352	213,319
* Pinterest, Inc., Class A.....	169,998	5,603,134
Playtika Holding Corp...	47,899	343,436
* PubMatic, Inc., Class A.....	87,542	1,323,635
* QuinStreet, Inc.....	67,642	1,600,410
* Reservoir Media, Inc....	17,019	141,428
* ROBLOX Corp., Class A.....	52,531	3,733,378
* Roku, Inc.....	64,254	5,317,661
Saga Communications, Inc., Class A.....	14,867	185,094
Scholastic Corp.....	35,918	697,168

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
Shenandoah Telecommunications Co.....	73,298	\$ 791,618
Shutterstock, Inc.....	5,361	158,257
# Sinclair, Inc.....	51,300	751,545
# Sirius XM Holdings, Inc.....	111,629	2,680,212
* Snap, Inc., Class A.....	266,016	3,003,321
#* Sphere Entertainment Co.....	52,228	2,433,825
Spok Holdings, Inc.....	38,438	618,083
* Spotify Technology SA.....	34,542	18,948,014
* Stagwell, Inc.....	179,530	1,120,267
#* Sunrise Communications AG, ADR, Class A.....	39,623	1,970,452
#* Take-Two Interactive Software, Inc.....	129,603	24,042,653
* TechTarget, Inc.....	44,033	749,882
# TEGNA, Inc.....	282,397	5,145,273
Telephone & Data Systems, Inc.....	50,227	1,775,524
* Thryv Holdings, Inc.....	32,795	574,240
#* TKO Group Holdings, Inc.....	75,267	11,682,191
T-Mobile U.S., Inc.....	354,944	82,691,304
Townsquare Media, Inc., Class A.....	18,542	164,653
* Trade Desk, Inc., Class A.....	131,381	15,592,297
* Travelzoo.....	40,759	808,251
* TripAdvisor, Inc.....	65,970	1,158,433
* TrueCar, Inc.....	164,406	565,557
* U.S. Cellular Corp.....	47,023	2,953,044
Verizon Communications, Inc.....	3,152,505	124,177,172
* Vimeo, Inc.....	192,609	1,292,406
Walt Disney Co.....	871,520	98,534,051
* Warner Bros Discovery, Inc.....	151,593	1,582,631
# Warner Music Group Corp., Class A.....	38,622	1,228,180
* WideOpenWest, Inc....	52,827	225,571
#* Yelp, Inc.....	47,044	1,878,937
* Zedge, Inc., Class B....	7,377	19,992
#* Ziff Davis, Inc.....	49,887	2,688,410
TOTAL COMMUNICATION SERVICES.....		
		<u>3,035,616,346</u>
CONSUMER DISCRETIONARY — (10.8%)		
#* 1-800-Flowers.com, Inc., Class A.....	56,792	456,040
* 1stdibs.com, Inc.....	7,657	29,786
* Abercrombie & Fitch Co., Class A.....	117,642	14,044,102

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
# Academy Sports & Outdoors, Inc.....	69,857	\$ 3,654,220
# Acushnet Holdings Corp.....	122,824	8,022,864
* Adient PLC.....	107,909	1,880,854
* ADT, Inc.....	386,432	2,967,798
* Adtalem Global Education, Inc.....	101,505	10,874,231
# Advance Auto Parts, Inc.....	49,495	2,400,508
* Airbnb, Inc., Class A....	101,590	13,325,560
A-Mark Precious Metals, Inc.....	38,309	1,079,165
* Amazon.com, Inc.....	4,552,800	1,082,109,504
AMCON Distributing Co.....	377	48,068
* American Axle & Manufacturing Holdings, Inc.....	194,120	1,015,248
American Eagle Outfitters, Inc.....	252,594	4,076,867
* American Outdoor Brands, Inc.....	29,787	511,741
* American Public Education, Inc.....	32,259	715,182
* America's Car-Mart, Inc.....	13,791	671,484
* Aptiv PLC.....	206,300	12,877,246
Aramark.....	348,221	13,549,279
Arhaus, Inc.....	33,807	415,150
Ark Restaurants Corp...	3,088	40,638
Arko Corp.....	125,207	885,213
* Asbury Automotive Group, Inc.....	38,038	11,285,114
Autoliv, Inc.....	155,841	15,063,591
* AutoNation, Inc.....	112,335	21,180,764
* AutoZone, Inc.....	8,138	27,264,009
* Barnes & Noble Education, Inc.....	723	8,090
Bassett Furniture Industries, Inc.....	10,823	157,583
Bath & Body Works, Inc.....	155,937	5,864,791
* Beazer Homes USA, Inc.....	61,898	1,371,660
Best Buy Co., Inc.....	357,713	30,713,238
* Biglari Holdings, Inc. (BH US), Class B....	3,890	902,519
* Biglari Holdings, Inc. (BH/A US), Class A...	309	342,962
#* BJ's Restaurants, Inc...	33,882	1,226,190
# Bloomin' Brands, Inc....	93,744	1,177,425
Booking Holdings, Inc...	15,960	75,611,458
#* Boot Barn Holdings, Inc.....	47,423	7,627,990
BorgWarner, Inc.....	237,914	7,589,457
Boyd Gaming Corp.....	41,929	3,213,858

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Bright Horizons Family Solutions, Inc.....	70,176	\$ 8,603,578
* Brinker International, Inc.....	63,587	11,570,926
Brunswick Corp.....	128,205	8,646,145
# Buckle, Inc.....	79,317	3,776,282
Build-A-Bear Workshop, Inc.....	37,650	1,594,101
* Burlington Stores, Inc...	39,201	11,130,340
* Caesars Entertainment, Inc....	61,534	2,218,301
# Caleres, Inc.....	51,818	949,824
Camping World Holdings, Inc., Class A.....	59,147	1,365,704
* Capri Holdings Ltd.....	7,151	177,202
#* CarMax, Inc.....	206,378	17,674,212
* Carnival Corp.....	261,584	7,238,029
Carriage Services, Inc..	37,494	1,535,379
# Carter's, Inc.....	41,597	2,242,910
* Carvana Co.....	62,273	15,411,322
Cato Corp., Class A....	18,389	61,603
* Cava Group, Inc.....	44,326	5,986,226
* Cavco Industries, Inc....	11,807	6,005,512
Century Communities, Inc.....	70,527	5,386,852
* Champion Homes, Inc.....	96,528	8,912,430
# Cheesecake Factory, Inc.....	106,271	5,967,117
* Chewy, Inc., Class A....	41,298	1,609,796
* Chipotle Mexican Grill, Inc.....	657,500	38,365,125
# Choice Hotels International, Inc.....	60,898	8,972,102
Churchill Downs, Inc....	71,300	8,811,254
* Citi Trends, Inc.....	19,163	496,322
Clarus Corp.....	2,357	11,455
# Columbia Sportswear Co.....	111,796	9,871,587
* Cooper-Standard Holdings, Inc.....	2,818	43,454
* Coupang, Inc.....	159,776	3,756,334
Cracker Barrel Old Country Store, Inc....	7,279	472,989
#* Crocs, Inc.....	72,500	7,400,075
* Culp, Inc.....	1,114	6,004
Dana, Inc.....	218,714	3,486,301
Darden Restaurants, Inc.....	145,476	28,402,734
#* Dave & Buster's Entertainment, Inc....	32,687	868,167
* Deckers Outdoor Corp.....	111,006	19,688,024
* Denny's Corp.....	30,109	190,590
Designer Brands, Inc., Class A.....	28,712	144,421

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	Shares	Value†
CONSUMER DISCRETIONARY — (Continued)		
* Destination XL Group, Inc.....	61,036	\$ 166,018
Dick's Sporting Goods, Inc.....	107,809	25,879,550
# Dillard's, Inc., Class A..	22,573	10,566,647
Domino's Pizza, Inc.....	16,396	7,363,772
* DoorDash, Inc., Class A.....	122,416	23,115,813
* Dorman Products, Inc...	47,411	6,224,116
DR Horton, Inc.....	237,364	33,681,952
* DraftKings, Inc., Class A.....	202,091	8,477,717
* Dream Finders Homes, Inc., Class A.....	9,170	211,552
#* Duolingo, Inc.....	4,918	1,790,103
* Dutch Bros, Inc., Class A.....	27,368	1,711,047
eBay, Inc.....	580,318	39,159,859
* El Pollo Loco Holdings, Inc.....	59,005	700,389
Escalade, Inc.....	24,025	356,051
Ethan Allen Interiors, Inc.....	48,425	1,502,144
* Etsy, Inc.....	85,661	4,703,646
* Expedia Group, Inc.....	77,987	13,331,878
* Figs, Inc., Class A.....	6,810	38,749
* First Watch Restaurant Group, Inc.....	4,892	102,634
* Five Below, Inc.....	84,265	7,902,372
Flanigan's Enterprises, Inc.....	1,100	27,357
Flexsteel Industries, Inc.....	11,820	583,081
#* Floor & Decor Holdings, Inc., Class A.....	163,679	16,384,268
#* Foot Locker, Inc.....	118,348	2,372,877
Ford Motor Co.....	3,184,817	32,102,955
* Fox Factory Holding Corp.....	58,850	1,607,782
* Frontdoor, Inc.....	84,680	5,070,638
* Full House Resorts, Inc.....	1,684	9,043
* Funko, Inc., Class A....	20,168	282,352
Gap, Inc.....	436,511	10,506,820
Garmin Ltd.....	151,480	32,696,958
# Garrett Motion, Inc.....	114,631	1,098,165
General Motors Co.....	923,389	45,670,820
* Genesco, Inc.....	20,915	871,110
Gentex Corp.....	383,833	9,948,951
* Gentherm, Inc.....	33,703	1,285,769
Genuine Parts Co.....	150,801	17,530,616
* G-III Apparel Group Ltd.....	119,162	3,720,238
* Global Business Travel Group I.....	7,579	66,847
* Goodyear Tire & Rubber Co.....	240,879	2,136,597

	Shares	Value†
CONSUMER DISCRETIONARY — (Continued)		
Graham Holdings Co., Class B.....	7,210	\$ 6,696,792
* Grand Canyon Education, Inc.....	49,375	8,672,225
* Green Brick Partners, Inc.....	14,320	865,930
Group 1 Automotive, Inc.....	27,011	12,330,251
# Guess?, Inc.....	81,181	1,048,047
# H&R Block, Inc.....	203,394	11,249,722
Hamilton Beach Brands Holding Co., Class A.....	17,781	304,233
* Hanesbrands, Inc.....	390,447	3,170,430
# Harley-Davidson, Inc....	37,341	1,010,447
Hasbro, Inc.....	152,710	8,832,746
Haverty Furniture Cos., Inc. (HVT US).....	21,988	493,191
Haverty Furniture Cos., Inc. (HVT/A US), Class A.....	1,608	35,955
* Helen of Troy Ltd.....	32,270	1,993,641
#* Hilton Grand Vacations, Inc.....	94,290	3,884,748
Hilton Worldwide Holdings, Inc.....	165,906	42,483,549
Home Depot, Inc.....	578,985	238,530,240
Hooker Furnishings Corp.....	21,480	273,440
* Hovnanian Enterprises, Inc., Class A.....	99	13,107
Hyatt Hotels Corp., Class A.....	73,948	11,700,792
# Installed Building Products, Inc.....	44,277	8,804,039
International Game Technology PLC.....	41,102	699,556
J Jill, Inc.....	10,193	278,473
# Jack in the Box, Inc.....	33,995	1,332,264
* JAKKS Pacific, Inc.....	597	17,958
Jerash Holdings U.S., Inc.....	289	1,012
Johnson Outdoors, Inc., Class A.....	10,775	349,110
# KB Home.....	105,351	7,069,052
# Kohl's Corp.....	1,200	15,852
Kontoor Brands, Inc.....	73,560	6,756,486
Krispy Kreme, Inc.....	66,175	600,207
#* Kura Sushi USA, Inc., Class A.....	2,896	231,680
Lakeland Industries, Inc.....	22,183	514,424
* Lands' End, Inc.....	33,646	418,893
* Landsea Homes Corp...	16,604	137,813
# Las Vegas Sands Corp.....	191,870	8,793,402

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	Shares	Value†
CONSUMER DISCRETIONARY — (Continued)		
* Laureate Education, Inc.....	108,963	\$ 2,039,787
*†† Lazare Kaplan International, Inc.....	1,600	0
La-Z-Boy, Inc.....	96,652	4,561,974
# LCI Industries.....	49,396	5,176,207
Lear Corp.....	81,316	7,651,022
* Legacy Housing Corp... Lennar Corp. (LEN US), Class A.....	7,534	193,247
# Lennar Corp. (LENB US), Class B.....	217,117	28,494,435
Levi Strauss & Co., Class A.....	10,480	1,318,279
* LGI Homes, Inc.....	69,348	1,319,692
* Life Time Group Holdings, Inc.....	48,714	4,349,186
Lifetime Brands, Inc.....	92,073	2,669,196
* Light & Wonder, Inc.....	38,957	252,441
* Lincoln Educational Services Corp.....	132,363	11,636,031
* Lindblad Expeditions Holdings, Inc.....	44,740	730,157
# Lithia Motors, Inc.....	6,019	76,562
* Live Ventures, Inc.....	42,762	16,082,788
LKQ Corp.....	91	878
#* Lovesac Co.....	280,798	10,499,037
# Lowe's Cos., Inc.....	25,870	661,237
# Lucky Strike Entertainment Corp...	296,062	76,987,962
* Lululemon Athletica, Inc.....	13,832	147,311
* M/I Homes, Inc.....	64,632	26,770,574
* Macy's, Inc.....	799	100,514
* Malibu Boats, Inc., Class A.....	386,055	6,014,737
Marine Products Corp...	50,547	1,935,445
* MarineMax, Inc.....	25,388	238,393
Marriott International, Inc., Class A.....	31,740	963,626
Marriott Vacations Worldwide Corp.....	165,646	48,135,071
* MasterCraft Boat Holdings, Inc.....	54,790	4,754,128
* Mattel, Inc.....	23,564	429,100
McDonald's Corp.....	258,507	4,818,570
Meritage Homes Corp...	392,232	113,237,378
* MGM Resorts International.....	84,408	6,572,851
* Mister Car Wash, Inc....	252,492	8,705,924
* Modine Manufacturing Co.....	17,362	139,243
* Mohawk Industries, Inc.....	83,598	8,481,017
Monarch Casino & Resort, Inc.....	56,698	6,934,165
Monro, Inc.....	6,425	548,310
	41,734	819,656

	Shares	Value†
CONSUMER DISCRETIONARY — (Continued)		
* Motorcar Parts of America, Inc.....	38,506	\$ 255,295
Movado Group, Inc.....	20,373	389,532
Murphy USA, Inc.....	33,424	16,809,264
Nathan's Famous, Inc...	7,775	629,075
Newell Brands, Inc.....	6,199	61,742
NIKE, Inc., Class B.....	653,823	50,278,989
» Nobility Homes, Inc....	1,105	33,150
Nordstrom, Inc.....	62,023	1,500,957
#* Norwegian Cruise Line Holdings Ltd.....	269,588	7,642,820
* NVR, Inc.....	3,904	31,295,167
* ODP Corp.....	41,630	940,838
#* Ollie's Bargain Outlet Holdings, Inc.....	106,876	11,917,743
OneSpaWorld Holdings Ltd.....	104,196	2,225,627
* OneWater Marine, Inc., Class A.....	11,262	203,504
#* O'Reilly Automotive, Inc.....	27,322	35,366,143
# Oxford Industries, Inc...	25,572	2,144,468
# Papa John's International, Inc.....	29,672	1,174,121
# Patrick Industries, Inc...	65,249	6,338,288
* Penn Entertainment, Inc.....	113,225	2,332,435
Penske Automotive Group, Inc.....	125,601	20,803,294
Perdoceo Education Corp.....	150,714	4,337,549
* Petco Health & Wellness Co., Inc.....	35,253	120,565
* Phinia, Inc.....	82,276	4,187,026
* Planet Fitness, Inc., Class A.....	121,589	13,151,066
* Playa Hotels & Resorts NV.....	214,627	2,631,327
* PlayAGS, Inc.....	2,831	34,085
# Polaris, Inc.....	83,467	3,981,376
Pool Corp.....	30,526	10,508,576
* Potbelly Corp.....	1,811	22,475
PulteGroup, Inc.....	298,695	33,985,517
PVH Corp.....	73,278	6,565,709
#* QuantumScape Corp....	422,554	2,184,604
Ralph Lauren Corp.....	51,193	12,782,892
RCI Hospitality Holdings, Inc.....	8,400	466,536
# Red Rock Resorts, Inc., Class A.....	70,239	3,445,223
* Revolve Group, Inc.....	22,800	720,024
* RH.....	21,751	9,116,062
Rocky Brands, Inc.....	12,303	308,067
Ross Stores, Inc.....	287,335	43,261,158
Royal Caribbean Cruises Ltd.....	149,970	39,982,002
* Sabre Corp.....	24,348	81,566

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	Shares	Value†
CONSUMER DISCRETIONARY — (Continued)		
* Sally Beauty Holdings, Inc.....	146,195	\$ 1,589,140
Service Corp. International.....	233,460	18,237,895
* Shake Shack, Inc., Class A.....	21,616	2,553,498
* SharkNinja, Inc.....	57,927	6,476,818
# Shoe Carnival, Inc.....	60,434	1,635,344
# Signet Jewelers Ltd.....	98,427	5,829,831
* Skechers USA, Inc., Class A.....	204,231	15,386,764
* Sleep Number Corp.....	16,674	298,131
Smith & Wesson Brands, Inc.....	87,799	921,012
Sonic Automotive, Inc., Class A.....	78,578	5,834,417
* Sonos, Inc.....	46,619	642,876
* Sportsman's Warehouse Holdings, Inc.....	36,515	74,491
Standard Motor Products, Inc.....	36,665	1,137,348
Starbucks Corp.....	594,978	64,067,231
Steven Madden Ltd.....	117,747	4,833,514
* Stitch Fix, Inc., Class A.....	157,938	743,888
* Stoneridge, Inc.....	46,502	240,415
Strategic Education, Inc.....	39,673	3,897,079
* Strattec Security Corp..	4,696	175,912
#* Stride, Inc.....	91,908	12,398,389
Superior Group of Cos., Inc.....	35,200	531,168
* Superior Industries International, Inc.....	15,495	32,385
#* Sweetgreen, Inc., Class A.....	145,042	4,774,783
* Tandy Leather Factory, Inc.....	1,227	5,969
Tapestry, Inc.....	334,434	24,393,616
* Taylor Morrison Home Corp.....	276,183	17,802,756
Tempur Sealy International, Inc.....	197,627	12,478,169
* Tesla, Inc.....	643,531	260,372,643
Texas Roadhouse, Inc.....	96,575	17,489,732
# Thor Industries, Inc.....	96,116	9,884,569
* Tile Shop Holdings, Inc.....	100,937	761,065
* Tilly's, Inc., Class A.....	16,515	71,510
TJX Cos., Inc.....	700,104	87,365,978
Toll Brothers, Inc.....	208,623	28,333,090
* TopBuild Corp.....	44,281	15,174,213
#* Topgolf Callaway Brands Corp.....	84,900	667,314
# Tractor Supply Co.....	466,822	25,376,444

	Shares	Value†
CONSUMER DISCRETIONARY — (Continued)		
Travel & Leisure Co.....	121,603	\$ 6,610,339
* Tri Pointe Homes, Inc...	196,905	7,257,918
* Ulta Beauty, Inc.....	48,202	19,866,454
* Under Armour, Inc. (UA US), Class C.....	274,592	2,067,678
#* Under Armour, Inc. (UAA US), Class A...	205,574	1,716,543
* Unifi, Inc.....	7,519	47,595
#* United Parks & Resorts, Inc.....	97,387	5,118,661
* Universal Electronics, Inc.....	1,355	13,550
* Universal Technical Institute, Inc.....	85,046	2,332,812
Upbound Group, Inc.....	82,954	2,433,870
* Urban Outfitters, Inc....	219,639	12,172,393
# Vail Resorts, Inc.....	36,055	6,133,677
* Valvoline, Inc.....	153,819	5,708,223
* Vera Bradley, Inc.....	56,580	211,609
# VF Corp.....	62,302	1,617,983
* Victoria's Secret & Co..	46,505	1,690,922
* Visteon Corp.....	45,101	3,791,190
* VOXX International Corp.....	54,366	401,221
* Warby Parker, Inc., Class A.....	125,724	3,483,812
# Wendy's Co.....	363,034	5,383,794
Weyco Group, Inc.....	14,654	523,734
# Whirlpool Corp.....	51,336	5,390,793
Williams-Sonoma, Inc...	119,742	25,309,867
Wingstop, Inc.....	37,504	11,172,442
Winmark Corp.....	4,036	1,572,385
# Winnebago Industries, Inc.....	50,794	2,427,953
Wolverine World Wide, Inc.....	7,927	177,010
Worthington Enterprises, Inc.....	83,258	3,488,510
Wyndham Hotels & Resorts, Inc.....	101,410	10,650,078
Wynn Resorts Ltd.....	39,919	3,466,965
*Ω XPEL, Inc.....	5,028	210,824
#* YETI Holdings, Inc.....	41,265	1,537,534
Yum! Brands, Inc.....	172,941	22,568,800
* Zumiez, Inc.....	34,443	549,710
TOTAL CONSUMER DISCRETIONARY.....		4,034,129,370
CONSUMER STAPLES — (5.6%)		
Albertsons Cos., Inc., Class A.....	324,525	6,506,726
Alicia, Inc.....	16,449	508,110
# Altria Group, Inc.....	782,547	40,872,430
Andersons, Inc.....	69,341	2,825,646
B&G Foods, Inc.....	33,715	218,473
* BellRing Brands, Inc....	175,325	13,561,389

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	Shares	Value†
CONSUMER STAPLES — (Continued)		
* BJ's Wholesale Club Holdings, Inc.....	191,460	\$ 18,964,113
* Boston Beer Co., Inc., Class A.....	12,086	3,029,598
* Bridgford Foods Corp... Brown-Forman Corp. (BF/A US), Class A...	5,919	60,670
# Brown-Forman Corp. (BFB US), Class B...	47,745	1,590,863
Bunge Global SA.....	225,181	7,433,225
Calavo Growers, Inc....	176,791	13,459,099
Cal-Maine Foods, Inc....	27,114	620,639
# Campbell's Co.....	68,722	7,415,104
Casey's General Stores, Inc.....	259,445	10,058,683
* Celsius Holdings, Inc....	61,537	25,954,461
* Central Garden & Pet Co. (CENT US).....	71,426	1,784,221
* Central Garden & Pet Co. (CENTA US), Class A.....	20,527	749,030
#* Chefs' Warehouse, Inc.....	107,569	3,355,077
Church & Dwight Co., Inc.....	51,044	2,749,230
Clorox Co.....	176,491	18,623,330
# Coca-Cola Co.....	106,669	16,926,237
Coca-Cola Consolidated, Inc....	2,283,694	144,968,895
Colgate-Palmolive Co...	11,891	16,262,369
Conagra Brands, Inc....	461,059	39,973,815
# Constellation Brands, Inc., Class A.....	309,482	8,012,489
Costco Wholesale Corp.....	118,130	21,357,904
* Coty, Inc., Class A.....	244,634	239,711,964
* Darling Ingredients, Inc.....	514,068	3,768,118
Dole PLC.....	276,415	10,354,506
# Dollar General Corp....	30,743	418,720
* Dollar Tree, Inc.....	166,750	11,849,255
# Edgewell Personal Care Co.....	231,361	16,970,329
#* elf Beauty, Inc.....	53,866	1,793,738
Energizer Holdings, Inc.....	5,700	569,487
Estee Lauder Cos., Inc., Class A.....	37,389	1,270,852
* FitLife Brands, Inc....	123,536	10,306,608
Flowers Foods, Inc.....	305	9,370
Fresh Del Monte Produce, Inc.....	293,820	5,744,181
* Fresh Market, Inc.....	98,917	3,015,979
* Freshpet, Inc.....	23,061	0
General Mills, Inc.....	46,320	7,408,884
* Grocery Outlet Holding Corp.....	389,782	23,441,490
* Herbalife Ltd.....	93,100	1,507,289
	15,799	86,263

	Shares	Value†
CONSUMER STAPLES — (Continued)		
Hershey Co.....	110,231	\$16,451,977
* HF Foods Group, Inc....	18,282	48,630
* Honest Co., Inc.....	50,169	321,583
Hormel Foods Corp....	190,577	5,713,498
Ingles Markets, Inc., Class A.....	37,572	2,488,018
Ingredion, Inc.....	113,515	15,487,987
Interparfums, Inc.....	46,967	6,623,286
J&J Snack Foods Corp.....	25,025	3,434,181
J.M. Smucker Co.....	75,725	8,094,245
John B Sanfilippo & Son, Inc.....	14,620	1,057,611
Kellanova.....	230,467	18,836,068
Kenvue, Inc.....	1,858,904	39,576,066
Keurig Dr. Pepper, Inc..	612,099	19,648,378
Kimberly-Clark Corp....	198,892	25,849,993
Kraft Heinz Co.....	449,163	13,403,024
Kroger Co.....	1,272,898	78,461,433
# Lamb Weston Holdings, Inc.....	109,413	6,558,215
Lancaster Colony Corp.....	41,557	7,012,328
Lifevantage Corp.....	11,327	239,679
* Lifeway Foods, Inc....	13,678	315,141
* Limoneira Co.....	29,057	670,054
* Mama's Creations, Inc.....	5,508	42,412
* Mannatech, Inc.....	500	5,725
McCormick & Co., Inc. (MKC US).....	176,036	13,595,260
McCormick & Co., Inc. (MKC/V US).....	8,596	662,150
* Medifast, Inc.....	17,621	276,650
# MGP Ingredients, Inc....	30,287	1,094,269
* Mission Produce, Inc....	38,275	455,090
# Molson Coors Beverage Co., Class B.....	145,009	7,939,243
Mondelez International, Inc., Class A.....	577,565	33,492,994
* Monster Beverage Corp.....	300,184	14,621,963
National Beverage Corp.....	92,365	3,883,948
* Natural Alternatives International, Inc.....	9,699	41,221
Natural Grocers by Vitamin Cottage, Inc.....	50,818	2,212,616
Natural Health Trends Corp.....	4,427	22,179
* Nature's Sunshine Products, Inc.....	37,029	515,073
Nu Skin Enterprises, Inc., Class A.....	4,801	31,447

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	Shares	Value†		Shares	Value†
CONSUMER STAPLES — (Continued)			CONSUMER STAPLES — (Continued)		
Oil-Dri Corp. of America.....	21,238	\$ 892,421	# WK Kellogg Co.....	56,060	\$ 930,035
PepsiCo, Inc.....	977,554	147,307,612	TOTAL CONSUMER		
* Performance Food Group Co.....	275,753	24,903,253	STAPLES.....		
Philip Morris International, Inc.....	635,337	82,720,877	<u>2,078,484,912</u>		
#* Pilgrim's Pride Corp.....	192,549	8,961,230	ENERGY — (4.6%)		
* Post Holdings, Inc.....	125,799	13,354,822	Adams Resources & Energy, Inc.....	3,234	122,730
PriceSmart, Inc.....	39,270	3,572,392	* Amplify Energy Corp....	65,372	349,086
Primo Brands Corp.....	49,400	1,599,078	Antero Midstream Corp.....	588,304	9,436,396
Procter & Gamble Co...	1,494,389	248,053,630	* Antero Resources Corp.....	340,017	12,689,434
Reynolds Consumer Products, Inc.....	44,200	1,220,362	APA Corp.....	239,744	5,257,586
Seaboard Corp.....	828	2,018,946	Archrock, Inc.....	473,845	13,310,306
* Seneca Foods Corp. (SENEA US), Class A.....	18,887	1,377,051	Ardmore Shipping Corp.....	81,498	967,381
*» Seneca Foods Corp. (SENEB US), Class B.....	1,662	121,692	Baker Hughes Co.....	588,091	27,158,042
* Simply Good Foods Co.....	139,441	5,298,758	Berry Corp.....	122,200	532,792
SpartanNash Co.....	42,349	772,022	* Bristow Group, Inc.....	40,242	1,342,876
Spectrum Brands Holdings, Inc.....	65,145	5,508,661	# Cactus, Inc., Class A...	64,311	3,840,010
* Sprouts Farmers Market, Inc.....	171,785	27,200,437	# California Resources Corp.....	102,221	5,029,273
Sysco Corp.....	342,238	24,955,995	#* Centrus Energy Corp., Class A.....	12,401	1,020,602
Target Corp.....	313,394	43,220,167	ChampionX Corp.....	120,777	3,459,053
Tootsie Roll Industries, Inc.....	44,289	1,375,616	Cheniere Energy, Inc....	149,180	33,364,107
* TreeHouse Foods, Inc..	59,099	2,040,097	Chevron Corp.....	1,195,783	178,398,866
Turning Point Brands, Inc.....	24,666	1,572,211	* Clean Energy Fuels Corp.....	302,984	1,002,877
Tyson Foods, Inc., Class A.....	211,919	11,971,304	* CNX Resources Corp...	318,040	8,707,935
* U.S. Foods Holding Corp.....	409,497	29,045,622	#* Comstock Resources, Inc.....	46,810	868,794
* United Natural Foods, Inc.....	129,013	3,836,847	ConocoPhillips.....	1,260,170	124,542,601
United-Guardian, Inc....	1,741	19,987	# Core Laboratories, Inc.....	28,599	485,325
Universal Corp.....	43,354	2,302,964	# Core Natural Resources, Inc.....	123,105	11,121,306
* USANA Health Sciences, Inc.....	18,998	618,765	Coterra Energy, Inc....	1,087,859	30,155,452
Utz Brands, Inc.....	45,505	607,947	Crescent Energy Co., Class A.....	48,654	732,729
Village Super Market, Inc., Class A.....	19,632	669,648	CVR Energy, Inc.....	21,336	404,317
#* Vita Coco Co., Inc.....	28,975	1,084,824	# Delek U.S. Holdings, Inc.....	63,263	1,129,877
#* Vital Farms, Inc.....	40,187	1,763,205	Devon Energy Corp....	878,701	29,963,704
Walmart, Inc.....	2,593,329	254,561,175	DHT Holdings, Inc.....	372,797	4,220,062
WD-40 Co.....	17,214	4,044,429	Diamondback Energy, Inc.....	220,982	36,320,602
# Weis Markets, Inc.....	55,071	3,720,597	* DMC Global, Inc.....	31,758	258,510
* Willamette Valley Vineyards, Inc.....	1,332	7,739	Dorian LPG Ltd.....	86,855	2,087,994
			* DT Midstream, Inc.....	133,219	13,465,777
			* Encore Energy Corp....	5,489	18,169
			Energy Services of America Corp.....	14,777	177,472
			EOG Resources, Inc....	500,872	63,004,689
			Epsilon Energy Ltd.....	60,463	363,987
			EQT Corp.....	476,829	24,375,498

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)			ENERGY — (Continued)		
Evolution Petroleum Corp.....	62,663	\$ 332,741	NOV, Inc.....	139,283	\$ 2,012,639
Excelerate Energy, Inc., Class A.....	4,589	137,073	* NPK International, Inc..	178,323	1,233,995
Expand Energy Corp....	238,429	24,224,386	# Occidental Petroleum Corp.....	698,169	32,569,584
* Expro Group Holdings NV.....	65,808	831,155	* Oceaneering International, Inc.....	224,425	5,576,961
Exxon Mobil Corp.....	3,603,758	384,989,467	* Oil States International, Inc.....	110,400	560,832
* Forum Energy Technologies, Inc.....	14,479	262,359	# ONEOK, Inc.....	565,985	54,996,716
FutureFuel Corp.....	4,197	22,916	* Ovintiv, Inc.....	260,358	10,992,315
#* Geospace Technologies Corp....	10,582	96,190	* Par Pacific Holdings, Inc.....	75,826	1,267,811
Granite Ridge Resources, Inc.....	3,091	19,133	PBF Energy, Inc., Class A.....	143,739	4,205,803
#* Green Plains, Inc.....	65,930	588,755	# Peabody Energy Corp..	100,129	1,817,341
* Gulf Island Fabrication, Inc.....	2,022	14,498	Permian Resources Corp.....	627,543	9,193,505
* Gulfport Energy Corp...	16,031	2,861,694	Phillips 66.....	302,239	35,624,911
* Hallador Energy Co.....	8,905	95,551	PHX Minerals, Inc.....	57,379	216,319
Halliburton Co.....	822,633	21,404,911	* PrimeEnergy Resources Corp.....	843	183,690
* Helix Energy Solutions Group, Inc.....	264,929	2,124,731	* ProPetro Holding Corp.....	152,342	1,352,797
# Helmerich & Payne, Inc.....	113,188	3,575,609	Range Resources Corp.....	421,322	15,605,767
Hess Corp.....	230,914	32,103,973	Ranger Energy Services, Inc., Class A.....	29,454	482,751
HF Sinclair Corp.....	309,128	11,153,338	* REX American Resources Corp.....	34,281	1,430,203
* Innovex International, Inc.....	8,299	129,298	Riley Exploration Permian, Inc.....	1,793	59,438
# International Seaways, Inc.....	73,620	2,867,499	RPC, Inc.....	46,911	287,564
Kinder Morgan, Inc.....	1,165,002	32,014,255	SandRidge Energy, Inc.....	36,068	427,406
# Kinetik Holdings, Inc....	36,392	2,344,737	Schlumberger NV.....	734,158	29,571,884
* Kosmos Energy Ltd.....	156,646	498,134	Scorpio Tankers, Inc....	94,268	4,489,042
Liberty Energy, Inc.....	309,163	5,660,775	* SEACOR Marine Holdings, Inc.....	41,604	282,075
# Magnolia Oil & Gas Corp., Class A.....	289,721	6,866,388	* Seadrill Ltd.....	43,360	1,567,898
* Mammoth Energy Services, Inc.....	27,003	80,739	# Select Water Solutions, Inc.....	209,702	2,621,275
Marathon Petroleum Corp.....	381,020	55,518,424	SFL Corp. Ltd.....	241,084	2,543,436
Matador Resources Co.....	308,984	17,921,072	Sitio Royalties Corp., Class A.....	35,514	715,252
Mexco Energy Corp.....	4,333	52,412	SM Energy Co.....	171,411	6,506,762
Murphy Oil Corp.....	213,879	5,695,598	Solaris Energy Infrastructure, Inc.....	42,219	1,152,157
* Nabors Industries Ltd...	12,059	690,016	* Stabilis Solutions, Inc...	2,642	20,079
NACCO Industries, Inc., Class A.....	10,033	317,344	* Talos Energy, Inc.....	131,703	1,306,494
* Natural Gas Services Group, Inc.....	32,924	861,621	Targa Resources Corp.....	242,766	47,776,349
# New Fortress Energy, Inc.....	14,050	210,750	TechnipFMC PLC.....	539,026	16,197,731
# Noble Corp. PLC.....	116,721	3,740,908	Teekay Corp. Ltd.....	109,481	781,694
Nordic American Tankers Ltd.....	291,261	786,405	Teekay Tankers Ltd., Class A.....	69,546	2,915,368
# Northern Oil & Gas, Inc.....	135,747	4,880,105			

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CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)			FINANCIALS — (Continued)		
* TETRA Technologies, Inc.....	91,487	\$ 379,671	Arch Capital Group Ltd.....	365,322	\$ 34,000,519
# Texas Pacific Land Corp.....	3,783	4,907,194	ARES Management Corp., Class A.....	54,844	10,871,178
#* Tidewater, Inc.....	74,980	4,132,148	Arrow Financial Corp....	17,452	464,398
#* Transocean Ltd.....	413,038	1,619,109	Arthur J Gallagher & Co.....	108,245	32,670,506
#* Uranium Energy Corp... VAALCO Energy, Inc....	139,314	983,557	# Artisan Partners Asset Management, Inc., Class A.....	77,502	3,463,564
#* Valaris Ltd.....	77,369	3,709,070	Associated Banc-Corp.....	272,106	6,840,745
Valero Energy Corp....	416,760	55,429,080	Associated Capital Group, Inc., Class A.....	4,191	153,265
* Vital Energy, Inc.....	3,742	119,370	Assurant, Inc.....	86,759	18,669,669
# Vitesse Energy, Inc.... Weatherford International PLC....	61,130	1,582,044	Assured Guaranty Ltd..	126,709	11,986,671
Williams Cos., Inc.....	1,023,874	56,753,336	Atlantic American Corp.....	2,737	4,626
World Kinect Corp.....	124,028	3,506,272	# Atlantic Union Bankshares Corp....	100,901	3,811,031
TOTAL ENERGY.....		<u>1,712,458,813</u>	* Atlanticus Holdings Corp.....	19,232	1,143,727
FINANCIALS — (16.4%)			Auburn National BanCorp, Inc.....	2,633	56,215
1st Source Corp.....	52,420	3,287,782	* AvidXchange Holdings, Inc.....	182,342	1,932,825
* Acacia Research Corp.....	114,844	500,720	Axis Capital Holdings Ltd.....	141,267	12,858,122
Acadian Asset Management, Inc....	65,502	1,632,310	* Axos Financial, Inc.....	110,770	7,746,146
ACNB Corp.....	14,313	588,264	#* Baldwin Insurance Group, Inc.....	44,998	1,842,668
Affiliated Managers Group, Inc.....	35,352	6,644,055	BancFirst Corp.....	61,993	7,382,126
* Affinity Bancshares, Inc.....	8,297	151,420	#* Bancorp, Inc.....	129,404	7,901,408
* Affirm Holdings, Inc....	81,200	4,958,884	Bank of America Corp..	3,912,477	181,147,685
Aflac, Inc.....	378,948	40,691,436	Bank of Hawaii Corp....	41,337	3,080,020
Alerus Financial Corp... Alerus Financial Corp...	10,949	231,462	Bank of Marin Bancorp.....	9,928	250,881
Allstate Corp.....	245,952	47,303,948	Bank of New York Mellon Corp.....	467,865	40,203,639
Ally Financial, Inc.....	528,777	20,606,440	Bank of NT Butterfield & Son Ltd.....	51,516	1,890,122
Amalgamated Financial Corp.....	46,392	1,620,936	Bank of the James Financial Group, Inc.....	3,363	46,073
* Ambac Financial Group, Inc.....	51,615	600,282	Bank OZK.....	166,416	8,452,269
Amerant Bancorp, Inc...	37,732	875,382	Bank7 Corp.....	2,632	113,071
American Coastal Insurance Corp.....	11,492	140,087	BankFinancial Corp....	22,978	309,743
American Express Co...	390,463	123,952,479	BankUnited, Inc.....	85,379	3,509,931
American Financial Group, Inc.....	120,375	16,438,410	Bankwell Financial Group, Inc.....	9,630	300,263
American International Group, Inc.....	626,222	46,127,513	Banner Corp.....	72,224	5,104,070
Ameriprise Financial, Inc.....	106,786	58,023,241	Bar Harbor Bankshares.....	27,269	863,882
Ameris Bancorp.....	138,321	9,080,774	BayCom Corp.....	20,776	581,520
AMERISAFE, Inc.....	32,642	1,632,753	BCB Bancorp, Inc.....	30,485	330,153
AmeriServ Financial, Inc.....	8,436	22,862	* Berkshire Hathaway, Inc., Class B.....	954,456	447,324,894
Ames National Corp....	1,136	20,596			
Aon PLC, Class A.....	113,269	42,002,411			
# Apollo Global Management, Inc....	156,296	26,723,490			

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
Berkshire Hills			Charles Schwab Corp...	573,157	\$47,411,547
Bancorp, Inc.....	88,997	\$ 2,617,402	Chemung Financial		
BGC Group, Inc.,			Corp.....	6,655	336,410
Class A.....	440,515	4,202,513	# ChoiceOne Financial		
Blackrock, Inc.....	61,690	66,347,595	Services, Inc.....	1,826	61,189
Blackstone, Inc.....	209,625	37,126,684	# Chubb Ltd.....	227,406	61,827,143
* Block, Inc.....	196,700	17,864,294	Cincinnati Financial		
* Blue Foundry Bancorp..	29,554	288,151	Corp.....	131,496	18,021,527
* BM Technologies, Inc...	1,011	5,055	Citigroup, Inc.....	692,112	56,358,680
BOK Financial Corp.....	81,414	8,989,734	Citizens & Northern		
Bread Financial			Corp.....	29,752	634,610
Holdings, Inc.....	82,737	5,239,734	Citizens Community		
Bridge Investment			Bancorp, Inc.....	18,370	290,981
Group Holdings,			Citizens Financial		
Inc., Class A.....	21,757	174,274	Group, Inc.....	364,457	17,337,219
* Bridgewater			#* Citizens, Inc.....	12,883	63,513
Bancshares, Inc.....	22,825	322,289	# City Holding Co.....	31,756	3,751,336
* Brighthouse Financial,			Civista Bancshares,		
Inc.....	42,243	2,606,816	Inc.....	32,428	715,362
Brookline Bancorp,			CME Group, Inc.....	135,048	31,941,553
Inc.....	163,466	1,999,189	CNB Financial Corp.....	41,093	1,039,653
Brown & Brown, Inc.....	249,639	26,127,218	CNO Financial Group,		
Burke & Herbert			Inc.....	178,117	7,113,993
Financial Services			* Coastal Financial		
Corp.....	10,553	678,663	Corp.....	26,487	2,362,111
Business First			# Cohen & Steers, Inc....	85,298	7,559,962
Bancshares, Inc.....	11,738	316,809	* Coinbase Global, Inc.,		
* BV Financial, Inc.....	4,641	70,729	Class A.....	58,183	16,950,453
Byline Bancorp, Inc....	34,323	1,007,037	Colony Bankcorp, Inc...	12,083	203,599
C&F Financial Corp.....	3,812	291,313	Columbia Banking		
Cadence Bank.....	226,319	7,966,429	System, Inc.....	31,595	881,500
* California BanCorp.....	2,613	43,376	#* Columbia Financial,		
Camden National			Inc.....	69,180	1,023,172
Corp.....	19,005	862,067	Comerica, Inc.....	142,539	9,595,725
* Cantaloupe, Inc.....	11,909	96,939	Commerce		
Capital Bancorp, Inc....	6,836	212,053	Bancshares, Inc.....	235,870	15,756,116
Capital City Bank			Community Financial		
Group, Inc.....	34,347	1,267,061	System, Inc.....	81,224	5,322,609
Capital One Financial			Community Trust		
Corp.....	272,221	55,454,140	Bancorp, Inc.....	53,596	2,867,922
Capitol Federal			Community West		
Financial, Inc.....	291,665	1,735,407	Bancshares.....	25,402	495,085
# Carlyle Group, Inc.....	239,056	13,425,385	ConnectOne Bancorp,		
* Carter Bankshares,			Inc.....	72,347	1,833,273
Inc.....	27,375	482,347	* Consumer Portfolio		
Cass Information			Services, Inc.....	137,807	1,634,391
Systems, Inc.....	17,765	731,740	Corebridge Financial,		
Cathay General			Inc.....	286,492	9,671,970
Bancorp.....	129,800	6,164,202	* Corpay, Inc.....	87,994	33,480,837
CB Financial Services,			Crawford & Co.		
Inc.....	1,493	44,491	(CRD/A US),		
Choe Global Markets,			Class A.....	86,071	1,033,713
Inc.....	91,390	18,673,719	Crawford & Co.		
* CCUR Holdings, Inc....	1	2,000	(CRD/B US),		
Central Pacific			Class B.....	47,154	554,059
Financial Corp.....	56,790	1,697,453	* Credit Acceptance		
CF Bankshares, Inc.....	3,744	91,503	Corp.....	19,114	9,705,516

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* CrossFirst Bankshares, Inc.....	56,683	\$ 920,532
# Cullen/Frost Bankers, Inc.....	102,909	14,345,515
* Customers Bancorp, Inc.....	55,910	3,185,752
CVB Financial Corp.....	209,681	4,369,752
* Dave, Inc.....	1,221	116,996
Diamond Hill Investment Group, Inc.....	4,352	652,974
DigitalBridge Group, Inc.....	178,387	1,956,905
Dime Community Bancshares, Inc.....	70,511	2,202,059
Discover Financial Services.....	219,616	44,162,581
Donegal Group, Inc. (DGICA US), Class A.....	86,728	1,286,176
Donegal Group, Inc. (DGICB US), Class B.....	2,147	30,702
* Donnelley Financial Solutions, Inc.....	63,953	4,244,561
Eagle Bancorp Montana, Inc.....	2,666	41,056
Eagle Bancorp, Inc.....	9,342	244,854
East West Bancorp, Inc.....	200,070	20,601,208
Eastern Bankshares, Inc.....	57,473	1,055,204
* eHealth, Inc.....	8,121	80,723
Employers Holdings, Inc.....	52,597	2,585,669
Enact Holdings, Inc.....	3,358	113,433
* Encore Capital Group, Inc.....	58,645	2,902,927
* Enova International, Inc.....	84,162	9,453,076
* Enstar Group Ltd.....	32,164	10,517,306
Enterprise Bancorp, Inc.....	14,956	633,087
Enterprise Financial Services Corp.....	68,314	4,087,910
Equitable Holdings, Inc.....	495,360	26,957,491
Equity Bancshares, Inc., Class A.....	26,825	1,169,570
Erie Indemnity Co., Class A.....	32,468	13,082,981
# Esquire Financial Holdings, Inc.....	15,778	1,410,080
ESSA Bancorp, Inc.....	9,594	200,611
Essent Group Ltd.....	176,108	10,258,291
* Euronet Worldwide, Inc.....	71,012	6,994,682

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Evans Bancorp, Inc.....	2,105	\$ 91,273
Evercore, Inc., Class A.....	70,215	20,451,523
Everest Group Ltd.....	40,663	14,130,799
# EVERTEC, Inc.....	112,423	3,650,375
* EZCORP, Inc., Class A.....	133,758	1,606,434
F&G Annuities & Life, Inc.....	36,803	1,689,626
FactSet Research Systems, Inc.....	35,139	16,670,293
Farmers & Merchants Bancorp, Inc.....	6,977	189,565
Farmers National Banc Corp.....	16,403	225,705
FB Financial Corp.....	82,747	4,369,869
Federal Agricultural Mortgage Corp. (AGM US), Class C..	18,619	3,682,466
Federal Agricultural Mortgage Corp. (AGM/A US), Class A.....	1,374	206,086
Federated Hermes, Inc.....	207,946	8,270,012
Fidelity National Financial, Inc.....	302,183	17,577,985
Fidelity National Information Services, Inc.....	341,352	27,809,947
# Fifth Third Bancorp.....	628,365	27,842,853
Financial Institutions, Inc.....	28,787	759,113
Finward Bancorp.....	1,270	33,744
* Finwise Bancorp.....	11,312	209,611
First American Financial Corp.....	180,593	11,417,089
First BanCorp.....	464,247	9,637,768
First Bancorp, Inc.....	20,479	529,177
First Bancorp/Southern Pines NC.....	87,924	3,880,086
First Bancshares, Inc....	50,736	1,945,726
First Bank.....	23,604	359,017
First Busey Corp.....	105,327	2,557,340
First Business Financial Services, Inc.....	16,313	842,730
First Capital, Inc.....	3,880	122,608
First Citizens BancShares, Inc., Class A.....	13,728	30,265,984
First Commonwealth Financial Corp.....	226,842	3,783,725
First Community Bankshares, Inc.....	35,111	1,522,764
First Community Corp...	2,034	52,742

U.S. CORE EQUITY 1 PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
First Financial Bancorp.....	169,494	\$ 4,749,222	Great Southern Bancorp, Inc.....	25,144	\$ 1,478,216
First Financial Bankshares, Inc.....	211,177	7,868,455	Greene County Bancorp, Inc.....	339	8,984
First Financial Corp.....	23,079	1,112,177	* Greenlight Capital Re Ltd., Class A.....	53,364	720,414
First Financial Northwest, Inc.....	14,137	298,856	Guaranty Bancshares, Inc.....	17,645	725,386
First Foundation, Inc....	80,881	416,537	* Hagerty, Inc., Class A... Hamilton Lane, Inc., Class A.....	1,396	13,527
# First Hawaiian, Inc.....	13,700	378,394	Hancock Whitney Corp.....	144,368	8,624,544
# First Horizon Corp.....	728,194	15,940,167	Hanmi Financial Corp... Hanover Insurance Group, Inc.....	71,834	10,997,067
First Internet Bancorp...	18,211	593,132	HarborOne Bancorp, Inc.....	71,823	780,716
First Interstate BancSystem, Inc., Class A.....	58,551	1,929,255	Hartford Financial Services Group, Inc..	430,639	48,037,780
First Merchants Corp....	59,546	2,646,224	Hawthorn Bancshares, Inc.....	11,816	386,383
First Mid Bancshares, Inc.....	32,608	1,236,821	HBT Financial, Inc.....	4,919	119,630
First National Corp.....	1,787	45,390	# HCI Group, Inc.....	23,644	2,882,913
First Northwest Bancorp.....	11,235	123,023	Heartland Financial USA, Inc.....	90,704	5,865,828
First of Long Island Corp.....	800	10,400	Heritage Commerce Corp.....	46,785	453,347
First Savings Financial Group, Inc.....	2,715	67,223	Heritage Financial Corp.....	70,327	1,807,404
* First Seacoast Bancorp, Inc.....	23	236	* Heritage Insurance Holdings, Inc.....	38,448	423,312
First U.S. Bancshares, Inc.....	5,297	65,153	Hilltop Holdings, Inc.....	140,544	4,241,618
* First United Corp.....	12,304	400,864	# Hingham Institution For Savings.....	3,148	803,527
* First Western Financial, Inc.....	1,084	22,872	* Hippo Holdings, Inc.....	963	26,964
FirstCash Holdings, Inc.....	72,932	7,960,528	Home Bancorp, Inc.....	12,605	632,771
* Fiserv, Inc.....	253,288	54,720,340	Home BancShares, Inc.....	246,319	7,436,371
Five Star Bancorp.....	5,003	152,141	Home Federal Bancorp, Inc. of Louisiana.....	2,148	27,344
Flushing Financial Corp.....	46,461	648,131	* HomeStreet, Inc.....	14,705	148,079
* Flywire Corp.....	31,960	617,787	HomeTrust Bancshares, Inc.....	3,257	119,760
FNB Corp.....	463,904	7,278,654	Hope Bancorp, Inc.....	241,363	2,814,293
Franklin Financial Services Corp.....	5,318	183,950	Horace Mann Educators Corp.....	84,260	3,254,964
# Franklin Resources, Inc.....	149,720	3,329,773	Horizon Bancorp, Inc....	86,307	1,449,095
FS Bancorp, Inc.....	18,178	735,118	Houlihan Lokey, Inc....	85,808	15,593,030
Fulton Financial Corp...	344,571	7,008,574	Huntington Bancshares, Inc.....	1,334,654	22,956,049
* FVCBankcorp, Inc.....	10,930	131,925	* I3 Verticals, Inc., Class A.....	37,499	933,350
* Genworth Financial, Inc.....	459,413	3,321,556	* ICC Holdings, Inc.....	1,000	23,080
German American Bancorp, Inc.....	61,568	2,544,605	IF Bancorp, Inc.....	982	22,782
# Glacier Bancorp, Inc....	172,034	8,544,929			
Global Payments, Inc...	186,151	21,007,140			
Globe Life, Inc.....	110,398	13,478,492			
Goldman Sachs Group, Inc.....	176,078	112,760,351			
# Goosehead Insurance, Inc., Class A.....	12,383	1,327,086			

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
Independent Bank Corp. (IBCP US).....	40,534	\$ 1,475,438	* Marqeta, Inc., Class A..	341,468	\$ 1,314,652
Independent Bank Corp. (INDB US).....	59,968	4,027,451	Marsh & McLennan Cos., Inc.....	297,099	64,434,831
Interactive Brokers Group, Inc., Class A..	37,025	8,050,716	Mastercard, Inc., Class A.....	511,224	283,949,146
Intercontinental Exchange, Inc.....	251,052	40,125,641	Mercantile Bank Corp...	34,629	1,690,241
International Bancshares Corp....	132,955	8,760,405	Merchants Bancorp.....	22,081	925,856
* International Money Express, Inc.....	57,762	1,092,279	Mercury General Corp.....	87,017	4,336,927
Invesco Ltd.....	237,234	4,562,010	Meridian Corp.....	12,316	205,924
Investors Title Co.....	3,641	820,499	MetLife, Inc.....	426,707	36,914,423
Jack Henry & Associates, Inc.....	66,683	11,608,843	Metrocity Bankshares, Inc.....	6,183	190,807
# Jackson Financial, Inc., Class A.....	65,256	6,149,725	* Metropolitan Bank Holding Corp.....	4,704	301,668
Janus Henderson Group PLC.....	189,838	8,529,421	MGIC Investment Corp.....	325,362	8,309,745
Jefferies Financial Group, Inc.....	347,509	26,719,967	Mid Penn Bancorp, Inc.....	17,986	541,738
JPMorgan Chase & Co.....	2,201,688	588,511,202	Middlefield Banc Corp..	11,702	303,199
Kearny Financial Corp.....	101,853	702,786	Midland States Bancorp, Inc.....	30,221	582,056
Kemper Corp.....	98,234	6,599,360	MidWestOne Financial Group, Inc.....	30,215	955,700
* Kentucky First Federal Bancorp.....	6,573	20,311	Moelis & Co., Class A..	38,130	2,985,198
# KeyCorp.....	623,452	11,209,667	* Moneylion, Inc.....	1,534	133,427
* Kingstone Cos., Inc.....	931	15,818	Moody's Corp.....	88,674	44,287,343
* Kingsway Financial Services, Inc.....	1,318	10,676	# Morgan Stanley.....	934,894	129,417,376
# Kinsale Capital Group, Inc.....	25,262	11,164,288	* Morningstar, Inc.....	62,099	20,408,215
KKR & Co., Inc.....	223,300	37,306,731	* Mr. Cooper Group, Inc.....	20,870	2,166,515
Lake Shore Bancorp, Inc.....	3,574	55,897	MSCI, Inc.....	45,780	27,320,131
# Lakeland Financial Corp.....	54,013	3,675,045	MVB Financial Corp.....	20,795	405,710
Landmark Bancorp, Inc.....	7,969	188,307	Nasdaq, Inc.....	376,167	30,973,591
# Lazard, Inc.....	54,954	2,987,849	National Bank Holdings Corp., Class A.....	80,445	3,469,593
* LCNB Corp.....	10,519	162,624	National Bankshares, Inc.....	4,012	117,913
* LendingClub Corp.....	252,079	3,400,546	Navient Corp.....	395,851	5,411,283
* LendingTree, Inc.....	13,421	603,006	# NBT Bancorp, Inc.....	99,854	4,756,046
Lincoln National Corp...	213,001	7,489,115	* NCR Atleos Corp.....	111,031	3,537,448
Live Oak Bancshares, Inc.....	94,865	3,366,759	Nelnet, Inc., Class A....	56,619	6,237,715
Loews Corp.....	227,665	19,453,974	* NerdWallet, Inc., Class A.....	49,576	707,945
LPL Financial Holdings, Inc.....	88,990	32,649,541	* NI Holdings, Inc.....	21,302	321,660
M&T Bank Corp.....	98,280	19,777,867	Nicolet Bankshares, Inc.....	29,127	3,266,011
Magyar Bancorp, Inc....	5,872	84,204	* NMI Holdings, Inc.....	157,596	6,086,358
* Markel Group, Inc.....	10,873	19,884,325	Northeast Bank.....	15,024	1,520,429
MarketAxess Holdings, Inc.....	26,420	5,829,045	Northeast Community Bancorp, Inc.....	5,283	131,018
			Northern Trust Corp.....	179,900	20,200,971
			Northfield Bancorp, Inc.....	81,905	955,831
			Northrim BanCorp, Inc.....	8,982	764,638
			Northwest Bancshares, Inc.....	255,494	3,375,076

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
Norwood Financial Corp.....	10,362	\$ 275,836	Peoples Bancorp, Inc...	62,843	\$ 2,051,824
Oak Valley Bancorp....	12,060	311,992	Peoples Financial Services Corp.....	7,247	373,003
OceanFirst Financial Corp.....	121,050	2,174,058	Pinnacle Financial Partners, Inc.....	120,045	14,978,015
OFG Bancorp.....	110,128	4,703,567	* Pioneer Bancorp, Inc....	14,070	162,931
Ohio Valley Banc Corp.....	6,853	163,444	# Piper Sandler Cos.....	27,717	8,790,169
* Old Market Capital Corp.....	9,421	61,048	# PJT Partners, Inc., Class A.....	19,890	3,281,253
# Old National Bancorp...	387,660	9,245,691	Plumas Bancorp.....	10,140	462,384
Old Republic International Corp....	490,431	17,939,966	PNC Financial Services Group, Inc..	220,907	44,391,262
Old Second Bancorp, Inc.....	76,257	1,432,869	* Ponce Financial Group, Inc.....	24,784	328,884
OneMain Holdings, Inc.....	208,296	11,568,760	* Popular, Inc.....	151,172	15,561,646
* Onity Group, Inc.....	11,671	421,557	* PRA Group, Inc.....	71,819	1,587,918
OP Bancorp.....	8,984	119,308	# Preferred Bank.....	34,165	3,121,314
* Open Lending Corp.....	38,969	235,762	Premier Financial Corp.....	58,000	1,614,140
Oppenheimer Holdings, Inc., Class A.....	13,697	942,628	Primerica, Inc.....	66,364	19,256,842
OppFi, Inc.....	4,183	57,349	Primis Financial Corp...	43,256	479,709
* OptimumBank Holdings, Inc.....	1,636	7,460	Princeton Bancorp, Inc.....	10,139	309,442
Orange County Bancorp, Inc.....	1,054	27,267	Principal Financial Group, Inc.....	241,425	19,905,491
Origin Bancorp, Inc....	37,592	1,425,489	* Priority Technology Holdings, Inc.....	4,161	39,530
Orrstown Financial Services, Inc.....	32,393	1,177,162	* ProAssurance Corp....	5,544	82,938
#* Oscar Health, Inc., Class A.....	112,757	1,871,766	PROG Holdings, Inc....	117,289	5,014,105
Pacific Premier Bancorp, Inc.....	61,492	1,592,643	Progressive Corp.....	220,073	54,234,790
* Palomar Holdings, Inc..	35,578	3,837,799	Prosperity Bancshares, Inc.....	106,783	8,542,640
# Park National Corp.....	30,495	5,175,306	* Provident Bancorp, Inc.....	9,530	111,596
Parke Bancorp, Inc....	18,265	369,684	Provident Financial Holdings, Inc.....	12,923	207,285
Pathfinder Bancorp, Inc.....	4,141	68,948	Provident Financial Services, Inc.....	164,191	3,049,027
Pathward Financial, Inc.....	65,985	5,260,984	Prudential Financial, Inc.....	435,994	52,650,635
* Paymentus Holdings, Inc., Class A.....	38,576	1,232,889	QCR Holdings, Inc.....	34,604	2,690,807
* Payoneer Global, Inc....	444,443	4,711,096	Radian Group, Inc.....	132,571	4,510,065
* PayPal Holdings, Inc....	415,554	36,809,773	Raymond James Financial, Inc.....	178,585	30,088,001
* Paysafe Ltd.....	79,332	1,539,041	RBB Bancorp.....	33,325	626,843
* Payscale, Inc.....	2,408	6,405	Red River Bancshares, Inc.....	1,695	94,581
PCB Bancorp.....	16,051	309,624	Regional Management Corp.....	16,058	574,716
Peapack-Gladstone Financial Corp.....	32,318	1,022,865	Regions Financial Corp.....	1,012,775	24,954,776
Penns Woods Bancorp, Inc.....	6,404	194,874	Reinsurance Group of America, Inc.....	76,308	17,387,541
PennyMac Financial Services, Inc.....	77,591	8,123,002	* Remitly Global, Inc.....	25,325	595,137
Peoples Bancorp of North Carolina, Inc....	10,087	287,379	RenaissanceRe Holdings Ltd.....	65,315	15,190,963
			# Renasant Corp.....	121,137	4,709,807

U.S. CORE EQUITY 1 PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
* Repay Holdings Corp...	104,834	\$ 783,110	Southern Missouri		
Republic Bancorp, Inc.,			Bancorp, Inc.....	11,863	\$ 702,052
Class A.....	33,127	2,168,162	Southern States		
* Rhinebeck Bancorp,			Bancshares, Inc.....	3,175	104,394
Inc.....	4,151	41,593	Southside Bancshares,		
Richmond Mutual			Inc.....	36,523	1,147,918
BanCorp, Inc.....	8,015	115,576	SouthState Corp.....	90,081	9,511,653
Riverview Bancorp,			State Street Corp.....	218,286	22,182,223
Inc.....	50,914	287,155	Stellar Bancorp, Inc.....	52,785	1,499,094
RLI Corp.....	141,986	10,414,673	* Sterling Bancorp, Inc....	40,006	188,428
* Robinhood Markets,			Stewart Information		
Inc., Class A.....	179,508	9,325,441	Services Corp.....	59,412	3,873,068
* Rocket Cos., Inc.,			Stifel Financial Corp....	161,601	18,721,476
Class A.....	38,289	482,441	# Stock Yards Bancorp,		
S&P Global, Inc.....	123,314	64,297,153	Inc.....	61,436	4,528,448
S&T Bancorp, Inc.....	74,052	2,920,611	* StoneX Group, Inc.....	53,935	5,906,961
Safety Insurance			Summit State Bank.....	8,370	61,603
Group, Inc.....	34,513	2,726,872	* SWK Holdings Corp.....	4,164	67,665
Sandy Spring Bancorp,			Synchrony Financial....	527,656	36,397,711
Inc.....	87,834	2,971,424	Synovus Financial		
SB Financial Group,			Corp.....	189,295	10,680,024
Inc.....	8,465	189,362	# T. Rowe Price Group,		
Seacoast Banking			Inc.....	174,833	20,441,474
Corp. of Florida.....	94,819	2,697,601	Territorial Bancorp,		
* Security National			Inc.....	2,388	21,564
Financial Corp.,			* Texas Capital		
Class A.....	31,576	390,595	Bancshares, Inc.....	99,324	7,841,630
SEI Investments Co....	218,654	18,931,063	TFS Financial Corp.....	215,367	2,954,835
Selective Insurance			* Third Coast		
Group, Inc.....	107,139	9,013,604	Bancshares, Inc.....	2,238	80,680
* Selectquote, Inc.....	7,020	30,256	Timberland Bancorp,		
# ServisFirst			Inc.....	11,862	356,097
Bancshares, Inc.....	99,803	9,049,138	Tiptree, Inc.....	80,023	1,603,661
#* Shift4 Payments, Inc.,			#* Toast, Inc., Class A.....	176,961	7,241,244
Class A.....	65,449	7,844,063	Tompkins Financial		
Shore Bancshares,			Corp.....	14,555	1,019,869
Inc.....	37,751	617,229	Towne Bank.....	69,980	2,503,185
Sierra Bancorp.....	26,324	793,405	Tradeweb Markets,		
Silvercrest Asset			Inc., Class A.....	19,981	2,535,589
Management Group,			Travelers Cos., Inc.....	229,872	56,360,017
Inc., Class A.....	14,147	261,719	TriCo Bancshares.....	45,246	1,984,942
Simmons First National			* Triumph Financial, Inc..	50,326	3,878,122
Corp., Class A.....	299,316	6,800,460	Truist Financial Corp....	583,803	27,800,699
* SiriusPoint Ltd.....	284,802	4,146,717	* Trupanion, Inc.....	8,654	410,546
* Skyward Specialty			TrustCo Bank Corp.....	39,203	1,260,768
Insurance Group,			Trustmark Corp.....	133,414	5,003,025
Inc.....	13,639	603,935	U.S. Bancorp.....	977,697	46,714,363
SLM Corp.....	611,205	17,058,732	# UMB Financial Corp....	69,701	8,217,748
SmartFinancial, Inc....	18,942	667,895	Union Bankshares,		
#* SoFi Technologies,			Inc.....	1,379	43,990
Inc.....	1,061,098	16,744,126	United Bancorp, Inc....	5,663	70,844
Sound Financial			United Bancshares,		
Bancorp, Inc.....	3,278	173,275	Inc.....	3,436	99,644
South Plains Financial,			United Bankshares,		
Inc.....	6,125	220,071	Inc.....	141,305	5,440,242
* Southern First			United Community		
Bancshares, Inc.....	7,643	281,262	Banks, Inc.....	119,338	3,958,441

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
United Fire Group, Inc.....	44,179	\$ 1,096,081	* World Acceptance Corp.....	15,516	\$ 2,190,239
United Security Bancshares.....	17,660	169,006	WSFS Financial Corp...	85,620	4,794,720
Unity Bancorp, Inc.....	21,178	1,023,956	WVS Financial Corp....	803	10,054
Universal Insurance Holdings, Inc.....	75,550	1,461,137	Zions Bancorp NA.....	263,378	15,239,051
Univest Financial Corp.....	60,544	1,839,932	TOTAL FINANCIALS.....		6,109,001,016
Unum Group.....	281,779	21,485,649	HEALTH CARE — (8.9%)		
USCB Financial Holdings, Inc.....	8,121	154,137	Abbott Laboratories....	745,260	95,341,112
Valley National Bancorp.....	617,849	6,351,488	AbbVie, Inc.....	1,188,733	218,607,999
Value Line, Inc.....	6,620	260,166	†† Abiomed, Inc.....	26,621	415,554
* Velocity Financial, Inc...	13,161	244,005	#* Absci Corp.....	16,364	60,710
Veritex Holdings, Inc....	73,548	1,971,086	* AC Immune SA.....	4,792	13,178
Victory Capital Holdings, Inc., Class A.....	46,884	3,102,783	* Acadia Healthcare Co., Inc.....	108,421	4,890,871
Virginia National Bankshares Corp....	2,069	75,436	* ACADIA Pharmaceuticals, Inc.....	53,550	999,243
Virtu Financial, Inc., Class A.....	105,266	4,216,956	* AdaptHealth Corp.....	91,069	985,367
Virtus Investment Partners, Inc.....	14,765	2,945,617	#* Adaptive Biotechnologies Corp.....	167,739	1,299,977
# Visa, Inc., Class A.....	913,551	312,251,732	* Addus HomeCare Corp.....	28,076	3,513,992
Voya Financial, Inc.....	182,238	12,937,076	* ADMA Biologics, Inc....	187,253	3,024,136
W.R. Berkley Corp.....	395,532	23,269,148	†† Aduro Biotech, Inc.....	7,016	2,666
WaFd, Inc.....	165,199	4,903,106	Agilent Technologies, Inc.....	129,989	19,695,933
Walker & Dunlop, Inc...	78,369	7,528,910	* Agios Pharmaceuticals, Inc.....	48,210	1,657,942
Washington Trust Bancorp, Inc.....	27,053	886,527	* Akero Therapeutics, Inc.....	4,136	223,675
Waterstone Financial, Inc.....	49,498	680,103	†† Albireo Pharma, Inc....	28,723	166,881
Webster Financial Corp.....	295,129	17,778,571	* Align Technology, Inc....	25,063	5,491,554
Wells Fargo & Co.....	1,776,836	140,014,677	* Alkermes PLC.....	101,248	3,192,349
WesBanco, Inc.....	128,040	4,486,522	* Alnylam Pharmaceuticals, Inc.....	35,653	9,673,015
West BanCorp, Inc.....	29,738	652,154	#* Altimmune, Inc.....	63,151	419,323
Westamerica BanCorp..	52,668	2,726,096	* American Shared Hospital Services....	797	2,455
Western Alliance Bancorp.....	165,354	14,529,656	* Amgen, Inc.....	373,973	106,739,374
Western New England Bancorp, Inc.....	38,261	360,419	* AMN Healthcare Services, Inc.....	65,014	1,789,185
# Western Union Co.....	71,405	736,900	* Amneal Pharmaceuticals, Inc.....	233,873	1,931,791
Westwood Holdings Group, Inc.....	17,313	266,447	* Amphastar Pharmaceuticals, Inc.....	12,090	421,578
* WEX, Inc.....	51,020	9,382,068	* AngioDynamics, Inc....	8,186	93,402
White Mountains Insurance Group Ltd.....	5,834	11,273,972	* ANI Pharmaceuticals, Inc.....	19,604	1,149,579
Willis Towers Watson PLC.....	83,176	27,411,898	* Anika Therapeutics, Inc.....	22,225	379,159
Wintrust Financial Corp.....	119,482	15,629,440	* Annexon, Inc.....	40,873	156,952
# WisdomTree, Inc.....	310,181	3,036,672			

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)			HEALTH CARE — (Continued)		
* Aprea Therapeutics, Inc.....	2,190	\$ 8,716	* Collegium Pharmaceutical, Inc..	81,337	\$ 2,612,544
* Arcellx, Inc.....	10,487	714,479	* Community Health Systems, Inc.....	103,911	332,515
#* Arcturus Therapeutics Holdings, Inc.....	37,405	634,763	Concentra Group Holdings Parent, Inc.....	208,425	4,858,387
* Arcus Biosciences, Inc.....	119,489	1,541,408	# CONMED Corp.....	44,505	3,194,569
#* Artivion, Inc.....	66,465	2,057,756	* Cooper Cos., Inc.....	153,475	14,818,011
* Arvinas, Inc.....	22,672	399,254	#* Corcept Therapeutics, Inc.....	171,686	11,489,227
#* Astrana Health, Inc....	32,275	1,189,979	* CorVel Corp.....	70,845	8,207,393
* Aura Biosciences, Inc...	4,130	32,421	#* CRISPR Therapeutics AG.....	92,857	3,861,923
* Avanos Medical, Inc....	49,996	860,931	* Cross Country Healthcare, Inc.....	52,782	961,688
* Avantor, Inc.....	162,462	3,619,653	* Cullinan Therapeutics, Inc.....	9,118	96,286
* Axogen, Inc.....	63,336	1,153,349	CVS Health Corp.....	438,642	24,774,500
* Azenta, Inc.....	57,045	3,083,282	* Cytex Biosciences, Inc.....	25,821	132,978
Baxter International, Inc.....	266,823	8,687,757	Danaher Corp.....	249,608	55,597,686
* Beam Therapeutics, Inc.....	94,145	2,440,238	#* DaVita, Inc.....	136,507	24,052,533
Becton Dickinson & Co.....	114,489	28,347,476	* Day One Biopharmaceuticals, Inc.....	21,852	270,309
* Biogen, Inc.....	73,309	10,551,364	* Definitive Healthcare Corp.....	17,550	85,293
#* BioLife Solutions, Inc....	93,880	2,563,393	* Denali Therapeutics, Inc.....	87,894	2,047,930
* BioMarin Pharmaceutical, Inc..	157,569	9,983,572	Dentsply Sirona, Inc....	107,423	2,122,678
* Bio-Rad Laboratories, Inc., Class A.....	21,633	7,806,917	* Design Therapeutics, Inc.....	2,582	12,523
* Biote Corp., Class A....	41,723	212,370	* Dexcom, Inc.....	103,208	8,961,551
Bio-Techne Corp.....	112,938	8,306,590	* Disc Medicine, Inc.....	2,583	144,131
* Bioventus, Inc., Class A.....	3,840	41,011	* Doximity, Inc., Class A..	79,998	4,727,882
* Black Diamond Therapeutics, Inc....	1,569	4,111	* Dynavax Technologies Corp.....	214,569	2,800,125
* Boston Scientific Corp..	530,072	54,258,170	* Edgewise Therapeutics, Inc.....	25,330	709,747
Bristol-Myers Squibb Co.....	662,057	39,028,260	* Edwards Lifesciences Corp.....	210,260	15,233,337
#* Brookdale Senior Living, Inc.....	260,066	1,204,106	* Elanco Animal Health, Inc.....	463,016	5,570,083
Bruker Corp.....	232,721	13,532,726	* Electromed, Inc.....	5,226	179,774
Cardinal Health, Inc....	216,292	26,746,669	* Elevance Health, Inc....	134,124	53,072,867
* Castle Biosciences, Inc.....	34,964	988,432	# Eli Lilly & Co.....	476,289	386,308,482
* Catalyst Pharmaceuticals, Inc.....	144,288	3,255,137	Embecta Corp.....	19,863	356,144
* Celcuity, Inc.....	400	4,780	* Emergent BioSolutions, Inc.....	24,773	278,696
Cencora, Inc.....	149,912	38,109,130	* Enanta Pharmaceuticals, Inc.....	4,018	20,532
* Centene Corp.....	360,439	23,078,909	Encompass Health Corp.....	201,471	20,000,026
* Certara, Inc.....	266,049	3,785,877	* Enhabit, Inc.....	35,531	298,460
* Charles River Laboratories International, Inc.....	57,397	9,456,730	* Enovis Corp.....	25,415	1,193,997
Chemed Corp.....	21,936	12,328,032			
†† Chinook Therapeutics, Inc.....	54,163	67,704			
Cigna Group.....	216,064	63,568,189			
* Codexis, Inc.....	7,268	30,453			

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)			HEALTH CARE — (Continued)		
Ensign Group, Inc.....	80,610	\$11,257,993	#* Intuitive Surgical, Inc....	103,753	\$ 59,334,266
* Envista Holdings Corp.....	114,672	2,353,069	* Iovance Biotherapeutics, Inc..	16,500	96,525
* Evolent Health, Inc., Class A.....	4,127	43,127	* IQVIA Holdings, Inc.....	169,031	34,036,082
#* Exact Sciences Corp....	64,434	3,611,526	* iRadimed Corp.....	6,081	360,056
* Exelixis, Inc.....	293,390	9,725,879	* iTeos Therapeutics, Inc.....	50,391	379,948
* FONAR Corp.....	11,430	180,023	* Jasper Therapeutics, Inc.....	745	4,515
* Fortrea Holdings, Inc....	99,818	1,677,941	* Jazz Pharmaceuticals PLC.....	32,874	4,088,539
* Fulcrum Therapeutics, Inc.....	58,652	232,262	* Johnson & Johnson... Joint Corp.....	1,207,598	183,736,036
* Fulgent Genetics, Inc..	11,851	197,201	* KalVista Pharmaceuticals, Inc.....	30,063	267,861
* GE HealthCare Technologies, Inc....	301,974	26,664,304	* Kewaunee Scientific Corp.....	4,457	286,585
* GeneDx Holdings Corp.....	1,127	84,356	* Kiniksa Pharmaceuticals International PLC.....	39,043	765,243
Gilead Sciences, Inc....	817,781	79,488,313	* Krystal Biotech, Inc.....	26,932	4,302,118
* Globus Medical, Inc., Class A.....	2,397	222,250	* Kura Oncology, Inc.....	31,937	252,622
#* GoodRx Holdings, Inc., Class A.....	126,048	601,249	* Kymera Therapeutics, Inc.....	14,226	563,207
#* GRAIL, Inc.....	6,353	192,369	# Labcorp Holdings, Inc...	92,172	23,024,566
* Haemonetics Corp.....	76,300	5,268,515	* Lantheus Holdings, Inc.....	115,540	10,688,605
* Halozyme Therapeutics, Inc....	66,773	3,782,023	* LeMaitre Vascular, Inc..	22,375	2,168,809
* Harmony Biosciences Holdings, Inc.....	73,968	2,867,739	* LENSAR, Inc.....	23,475	260,573
* Harvard Bioscience, Inc.....	100,799	172,366	# LENZ Therapeutics, Inc.....	4,214	107,583
HCA Healthcare, Inc....	99,608	32,861,675	* LifeStance Health Group, Inc.....	16,005	127,560
* HealthEquity, Inc.....	85,129	9,399,944	* Ligand Pharmaceuticals, Inc.....	37,547	4,376,103
HealthStream, Inc.....	63,602	2,076,605	* LivaNova PLC.....	38,652	1,930,667
* Henry Schein, Inc.....	153,187	12,254,960	* MannKind Corp.....	136,820	792,188
#* Hims & Hers Health, Inc.....	203,443	7,584,355	* Masimo Corp.....	47,812	8,330,285
* Hologic, Inc.....	200,677	14,476,839	* MaxCyte, Inc.....	57,887	261,070
Humana, Inc.....	72,492	21,256,829	* McKesson Corp.....	66,558	39,585,371
* ICON PLC.....	4,967	988,830	* Medpace Holdings, Inc.....	36,494	12,741,880
* ICU Medical, Inc.....	10,009	1,645,079	* Medtronic PLC.....	435,456	39,548,114
* IDEXX Laboratories, Inc.....	40,087	16,918,718	* MeiraGTx Holdings PLC.....	24,786	155,904
#* Illumina, Inc.....	38,119	5,059,916	* Merck & Co., Inc.....	1,066,745	105,415,741
* Incyte Corp.....	45,092	3,344,023	* Merit Medical Systems, Inc.....	86,136	9,378,488
* InfuSystem Holdings, Inc.....	25,741	208,245	* Mesa Laboratories, Inc.....	1,880	258,857
* Innoviva, Inc.....	149,202	2,781,125	* Mettler-Toledo International, Inc.....	14,343	19,570,163
* Inogen, Inc.....	5,115	59,794	* MiMedx Group, Inc.....	9,037	78,622
* Inozyme Pharma, Inc..	14,435	20,786	†† Mirati Therapeutics, Inc.....	10,076	30,026
* Insmed, Inc.....	42,464	3,251,893			
#* Inspire Medical Systems, Inc.....	5,483	1,060,961			
* Instil Bio, Inc.....	1,052	23,418			
* Insulet Corp.....	17,917	4,987,734			
* Integer Holdings Corp..	70,300	9,998,066			
* Integra LifeSciences Holdings Corp.....	56,492	1,474,441			
#* Intellia Therapeutics, Inc.....	83,911	865,962			

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	Shares	Value†		Shares	Value†
HEALTH CARE — (Continued)			HEALTH CARE — (Continued)		
* Moderna, Inc.....	53,417	\$ 2,105,698	* Personalis, Inc.....	17,005	\$ 88,766
* Molina Healthcare, Inc.....	66,098	20,517,480	Pfizer, Inc.....	1,726,180	45,778,294
* Myriad Genetics, Inc....	113,652	1,439,971	Phibro Animal Health Corp., Class A.....	33,194	723,961
* Natera, Inc.....	44,565	7,884,440	» Poseida Therapeutics, Inc.....	24,504	12,252
National HealthCare Corp.....	32,441	3,330,717	# Premier, Inc., Class A...	169,806	3,847,804
National Research Corp.....	16,853	280,940	* Prestige Consumer Healthcare, Inc.....	104,602	8,030,296
* Nautilus Biotechnology, Inc.....	18,946	32,398	* Privia Health Group, Inc.....	6,344	144,960
* Neogen Corp.....	10,337	118,462	* Pro-Dex, Inc.....	7,945	301,672
* NeoGenomics, Inc.....	185,087	2,646,744	#* Prothena Corp. PLC....	47,579	677,049
*†† Neoleukin Therapeutics, Inc....	3,638	0	* Pulmonx Corp.....	62,538	355,216
* Neurocrine Biosciences, Inc.....	51,185	7,770,907	* Puma Biotechnology, Inc.....	15,715	45,416
* Nurix Therapeutics, Inc.....	1,758	34,650	* Quanterix Corp.....	14,102	129,597
* Olema Pharmaceuticals, Inc.....	72,069	440,342	Quest Diagnostics, Inc.....	150,731	24,584,226
*» OmniAb, Inc. (2200963D US).....	12,217	0	* QuidelOrtho Corp.....	40,300	1,751,438
» OmniAb, Inc. (2200964D US).....	12,217	0	# RadNet, Inc.....	73,607	4,819,050
#* OmniAb, Inc. (OABI UQ).....	128,367	413,342	* Regeneron Pharmaceuticals, Inc.....	45,030	30,304,289
* Omnicell, Inc.....	36,421	1,638,581	* REGENXBIO, Inc.....	568	4,584
*†† Opiant Pharmaceuticals, Inc.....	3,087	0	* Repligen Corp.....	40,491	6,730,009
* OptimizeRx Corp.....	1,149	6,377	* Replimune Group, Inc...	8,500	118,830
* Option Care Health, Inc.....	87,266	2,698,265	# ResMed, Inc.....	80,564	19,027,606
* Oramed Pharmaceuticals, Inc.....	3,131	7,013	* Revvity, Inc.....	108,323	13,662,780
* OraSure Technologies, Inc.....	103,715	416,934	* Rezolute, Inc.....	5,139	26,980
* Organogenesis Holdings, Inc.....	5,753	21,171	* Rockwell Medical, Inc...	3,310	6,752
# Organon & Co.....	96,575	1,502,707	Royalty Pharma PLC, Class A.....	91,010	2,874,096
* ORIC Pharmaceuticals, Inc.....	11,220	116,912	* RxSight, Inc.....	14,193	480,717
* Orthofix Medical, Inc....	2,980	54,623	* Sarepta Therapeutics, Inc.....	54,677	6,217,868
* OrthoPedicatrics Corp....	24,588	590,112	Select Medical Holdings Corp.....	258,281	5,080,387
* Owens & Minor, Inc....	115,519	1,644,991	#* Semler Scientific, Inc....	10,631	552,387
* Patterson Cos., Inc....	69,907	2,163,622	* Sensus Healthcare, Inc.....	11,506	94,752
*†† PDL BioPharma, Inc....	309,383	179,442	* SI-BONE, Inc.....	4,536	76,023
* Pediatrix Medical Group, Inc.....	2,900	40,542	SIGA Technologies, Inc.....	123,214	736,820
* Pennant Group, Inc....	34,381	910,065	* Sight Sciences, Inc....	34,102	95,486
* Penumbra, Inc.....	20,440	5,456,867	# Simulations Plus, Inc....	16,456	564,770
* Performant Healthcare, Inc.....	21,017	49,600	* Solid Biosciences, Inc...	9,317	29,628
# Perrigo Co. PLC.....	88,911	2,214,773	* Solventum Corp.....	58,329	4,319,846
			* Sotera Health Co.....	23,901	327,683
			* STAAR Surgical Co.....	40,207	972,607
			STERIS PLC.....	80,675	17,800,939
			Stryker Corp.....	133,119	52,088,134
			#* Summit Therapeutics, Inc.....	24,137	518,946
			* Supernus Pharmaceuticals, Inc.....	114,906	4,408,943
			#* Surgery Partners, Inc...	79,507	2,026,633

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)			HEALTH CARE — (Continued)		
* Surmodics, Inc.....	21,948	\$ 747,110	* Xenon Pharmaceuticals, Inc.....	5,299	\$ 211,854
* Tactile Systems Technology, Inc.....	41,837	732,566	* XOMA Royalty Corp....	803	21,368
* Tango Therapeutics, Inc.....	6,547	19,510	Zimmer Biomet Holdings, Inc.....	95,864	10,495,191
* Tectonic Therapeutic, Inc.....	112	6,064	* Zimvie, Inc.....	30,030	415,615
Teleflex, Inc.....	36,897	6,650,315	* Zoetis, Inc.....	257,028	43,926,085
* Tenet Healthcare Corp.....	162,661	22,917,308	* Zymeworks, Inc.....	62,006	905,288
* Terns Pharmaceuticals, Inc.....	90,713	404,580	TOTAL HEALTH CARE.....		3,296,377,319
* Theravance Biopharma, Inc.....	43,321	406,351	INDUSTRIALS — (12.3%)		
Thermo Fisher Scientific, Inc.....	148,560	88,801,740	* 3D Systems Corp.....	1,500	5,400
* Third Harmonic Bio, Inc.....	1,616	8,500	3M Co.....	233,316	35,510,695
* Trevi Therapeutics, Inc.....	8,010	31,559	A.O. Smith Corp.....	194,336	13,078,813
* TruBridge, Inc.....	1,910	47,406	AAON, Inc.....	103,243	12,015,420
* TScan Therapeutics, Inc.....	3,016	7,751	* AAR Corp.....	88,516	5,997,844
# U.S. Physical Therapy, Inc.....	19,198	1,703,055	ABM Industries, Inc....	129,940	6,933,598
* UFP Technologies, Inc.....	11,144	3,060,811	ACCO Brands Corp.....	200,242	1,053,273
* United Therapeutics Corp.....	56,215	19,741,022	Acme United Corp.....	4,368	158,340
UnitedHealth Group, Inc.....	450,705	244,502,955	Acuity Brands, Inc.....	51,134	16,996,430
Universal Health Services, Inc., Class B.....	117,935	22,237,824	* ACV Auctions, Inc., Class A.....	119,078	2,519,691
Utah Medical Products, Inc.....	5,390	330,030	Advanced Drainage Systems, Inc.....	119,804	14,485,502
* Vanda Pharmaceuticals, Inc.....	36,602	161,415	AECOM.....	151,570	15,981,541
* Varex Imaging Corp....	47,038	646,302	#* AeroVironment, Inc....	25,463	4,587,159
* Vaxcyte, Inc.....	5,576	492,472	# AGCO Corp.....	150,039	15,668,573
* Veeva Systems, Inc., Class A.....	48,960	11,420,410	Air Lease Corp.....	238,354	11,011,955
* Veracyte, Inc.....	151,610	6,895,223	* Air Transport Services Group, Inc.....	98,853	2,196,514
#* Vericel Corp.....	17,640	1,032,646	Alamo Group, Inc.....	22,524	4,179,553
* Vertex Pharmaceuticals, Inc.....	85,019	39,251,572	* Alaska Air Group, Inc... Albany International Corp., Class A.....	131,785	9,653,251
Viatrix, Inc.....	540,186	6,093,298	Alight, Inc., Class A....	55,813	4,506,900
* Vir Biotechnology, Inc...	4,291	44,626	# Allegiant Travel Co.....	119,722	820,096
* Voyager Therapeutics, Inc.....	55,314	301,461	# Allegion PLC.....	10,567	1,082,378
* Waters Corp.....	51,456	21,378,939	Allient, Inc.....	89,351	11,859,558
West Pharmaceutical Services, Inc.....	49,224	16,812,457	# Allison Transmission Holdings, Inc.....	27,953	704,695
* XBiotech, Inc.....	1,680	5,813	* Alpha Pro Tech Ltd....	216,026	25,391,696
* Xencor, Inc.....	111,345	2,035,387	* Amentum Holdings, Inc.....	8,900	47,615
			* Ameresco, Inc., Class A.....	91,834	1,925,759
			* American Airlines Group, Inc.....	50,423	1,141,073
			* American Superconductor Corp.....	106,895	1,808,663
			* American Woodmark Corp.....	51,547	1,354,140
			* AMETEK, Inc.....	34,572	2,691,776
			* API Group Corp.....	189,073	34,895,313
			* Apogee Enterprises, Inc.....	100,546	3,835,830
				45,624	2,327,737

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)			INDUSTRIALS — (Continued)		
Applied Industrial Technologies, Inc.....	57,467	\$14,943,144	Carlisle Cos., Inc.....	46,864	\$ 18,251,653
# ArcBest Corp.....	47,200	4,512,792	Carrier Global Corp.....	471,222	30,808,494
Arcosa, Inc.....	94,626	9,585,614	* Casella Waste Systems, Inc., Class A.....	18,527	1,992,394
Argan, Inc.....	26,464	3,620,275	# Caterpillar, Inc.....	414,093	153,810,704
Aris Water Solutions, Inc., Class A.....	46,074	1,176,269	* CBIZ, Inc.....	83,201	7,139,478
Armstrong World Industries, Inc.....	76,104	11,492,465	#* CECO Environmental Corp.....	72,221	2,045,299
Astec Industries, Inc....	24,248	846,498	# CH Robinson Worldwide, Inc.....	109,709	10,914,948
* Astronics Corp. (ATRO US).....	32,863	581,675	#* Chart Industries, Inc....	36,180	7,655,326
* Astronics Corp. (ATROB US), Class B.....	10,587	205,705	#* Chicago Rivet & Machine Co.....	474	7,300
Atkore, Inc.....	102,243	8,326,670	* Cimpress PLC.....	25,264	1,679,551
Atmus Filtration Technologies, Inc.....	17,443	729,466	Cintas Corp.....	202,932	40,702,071
Automatic Data Processing, Inc.....	281,935	85,429,124	Civeo Corp.....	18,717	440,598
#* Avis Budget Group, Inc.....	47,719	4,280,394	#* Clarivate PLC.....	106,393	576,650
* Axon Enterprise, Inc....	28,328	18,474,955	* Clean Harbors, Inc.....	104,670	24,388,110
* AZEK Co., Inc.....	152,746	7,825,178	CNH Industrial NV.....	187,183	2,410,917
AZZ, Inc.....	47,572	4,081,202	Columbus McKinnon Corp.....	59,679	2,173,509
Barrett Business Services, Inc.....	40,383	1,749,795	Comfort Systems USA, Inc.....	49,547	21,639,652
* Beacon Roofing Supply, Inc.....	130,885	15,488,931	* Commercial Vehicle Group, Inc.....	32,192	67,281
BGSF, Inc.....	17,473	91,384	CompX International, Inc.....	5,126	125,638
* Blade Air Mobility, Inc...	37,079	142,754	Concentrix Corp.....	2,331	121,865
#* Blue Bird Corp.....	34,167	1,217,029	Concrete Pumping Holdings, Inc.....	40,204	340,126
* BlueLinx Holdings, Inc.....	14,706	1,585,013	* Conduent, Inc.....	280,214	1,109,647
* Boeing Co.....	293,933	51,885,053	* Construction Partners, Inc., Class A.....	74,775	6,011,910
Boise Cascade Co.....	96,903	12,225,283	Copa Holdings SA, Class A.....	16,826	1,568,520
Booz Allen Hamilton Holding Corp.....	115,544	14,905,176	* Copart, Inc.....	303,332	17,572,023
* Bowman Consulting Group Ltd.....	1,831	46,562	* Core & Main, Inc., Class A.....	74,647	4,213,077
Brady Corp., Class A...	82,315	6,131,644	†† Costa Communications, Inc.....	5,421	813
* BrightView Holdings, Inc.....	108,328	1,707,249	Costamare, Inc.....	273,369	3,187,483
Brink's Co.....	62,803	5,861,404	Covenant Logistics Group, Inc.....	75,820	2,100,972
Broadridge Financial Solutions, Inc.....	102,147	24,333,458	*» CPI Aerostructures, Inc.....	14,667	70,402
#* Builders FirstSource, Inc.....	194,534	32,541,648	CRA International, Inc...	15,231	2,796,107
BWX Technologies, Inc.....	127,681	14,419,015	Crane Co.....	83,037	14,142,862
* Byrna Technologies, Inc.....	4,544	122,870	CSG Systems International, Inc.....	64,356	3,783,489
* CACI International, Inc., Class A.....	36,024	13,914,630	CSW Industrials, Inc....	23,454	7,735,364
* Cadeler AS (CDLR US), ADR.....	25,545	534,146	CSX Corp.....	1,409,800	46,340,126
# Cadre Holdings, Inc....	22,657	873,427	Cummins, Inc.....	119,880	42,707,250
			Curtiss-Wright Corp....	58,955	20,453,848
			* Dayforce, Inc.....	23,644	1,672,577
			# Deere & Co.....	215,595	102,743,953
			Delta Air Lines, Inc.....	567,330	38,164,289

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)			INDUSTRIALS — (Continued)		
Deluxe Corp.....	52,665	\$ 1,221,301	Franklin Electric Co., Inc.....	82,295	\$ 8,228,677
* Distribution Solutions Group, Inc.....	40,216	1,296,966	* FreightCar America, Inc.....	4,172	50,940
* DLH Holdings Corp.....	17,762	133,215	# FTAI Aviation Ltd.....	27,149	2,729,289
* DNOW, Inc.....	151,915	2,260,495	FTAI Infrastructure, Inc.....	146,688	1,029,750
Donaldson Co., Inc.....	207,319	14,759,040	* FTI Consulting, Inc.....	64,114	12,524,670
Douglas Dynamics, Inc.....	48,640	1,257,344	* Gates Industrial Corp. PLC.....	82,399	1,704,835
Dover Corp.....	119,889	24,418,992	GATX Corp.....	71,539	11,837,558
* Driven Brands Holdings, Inc.....	16,856	278,293	GE Vernova, Inc.....	87,657	32,685,542
* Ducommun, Inc.....	28,679	1,961,070	Genco Shipping & Trading Ltd.....	78,734	1,138,494
Dun & Bradstreet Holdings, Inc.....	211,257	2,598,461	* Gencor Industries, Inc..	20,578	316,695
* DXP Enterprises, Inc....	26,884	2,723,080	* Generac Holdings, Inc.....	65,769	9,821,285
* Dycom Industries, Inc... Eastern Co.....	60,662	11,474,824	General Dynamics Corp.....	131,153	33,703,698
Eastern Co.....	10,629	287,196	General Electric Co.....	350,629	71,377,546
Eaton Corp. PLC.....	173,614	56,674,554	Genpact Ltd.....	294,805	14,354,055
EMCOR Group, Inc.....	44,764	20,056,958	* Gibraltar Industries, Inc.....	61,179	3,754,555
Emerson Electric Co....	239,422	31,112,889	Global Industrial Co....	46,072	1,138,439
* Energy Recovery, Inc... Enerpac Tool Group Corp.....	49,890	715,423	* GMS, Inc.....	79,138	6,674,499
Corp.....	85,181	3,849,329	Gorman-Rupp Co.....	52,284	2,006,660
EnerSys.....	88,446	8,585,453	Graco, Inc.....	126,975	10,687,486
Ennis, Inc.....	53,308	1,106,141	* Graham Corp.....	18,683	848,582
Enpro, Inc.....	42,864	7,959,845	Granite Construction, Inc.....	59,139	5,212,511
* Enviri Corp.....	165,018	1,580,872	* Great Lakes Dredge & Dock Corp.....	207,363	2,278,919
Equifax, Inc.....	63,541	17,459,796	# Greenbrier Cos., Inc....	61,999	4,108,054
Esab Corp.....	71,141	8,810,101	Griffon Corp.....	91,559	6,937,425
ESCO Technologies, Inc.....	44,193	5,866,179	* GXO Logistics, Inc.....	179,805	8,172,137
Espey Mfg. & Electronics Corp.....	1,489	42,392	H&E Equipment Services, Inc.....	94,152	8,350,341
* Everus Construction Group, Inc.....	89,582	6,164,137	* Hayward Holdings, Inc.....	77,016	1,159,861
EVI Industries, Inc.....	100	1,734	* Healthcare Services Group, Inc.....	7,422	82,310
* ExlService Holdings, Inc.....	226,309	11,374,290	Heartland Express, Inc.....	29,435	336,736
Expeditors International of Washington, Inc.....	210,911	23,955,271	HEICO Corp. (HEI US).....	28,816	6,885,295
Exponent, Inc.....	59,149	5,422,189	HEICO Corp. (HEIA US), Class A.....	47,921	9,120,804
Fastenal Co.....	497,576	36,442,466	Heidrick & Struggles International, Inc.....	45,773	2,127,987
Federal Signal Corp....	96,765	9,512,967	Helios Technologies, Inc.....	47,907	2,137,131
FedEx Corp.....	224,338	59,420,406	Herc Holdings, Inc.....	73,288	14,947,821
Ferguson Enterprises, Inc.....	158,657	28,735,956	Hexcel Corp.....	142,430	9,286,436
* First Advantage Corp....	19,653	371,049	Hillenbrand, Inc.....	90,454	3,074,531
Flowserve Corp.....	106,406	6,663,144	* Hillman Solutions Corp.....	106,790	1,067,900
#* Fluence Energy, Inc....	2,540	33,045	HireQuest, Inc.....	1,136	14,768
* Fluor Corp.....	119,351	5,753,912	# HNI Corp.....	78,740	3,925,189
* Forrester Research, Inc.....	5,202	79,331			
Fortive Corp.....	210,263	17,100,690			
Fortune Brands Innovations, Inc.....	232,918	16,693,233			
* Franklin Covey Co.....	22,780	863,590			

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)			INDUSTRIALS — (Continued)		
Honeywell International, Inc.....	366,579	\$82,011,054	L3Harris Technologies, Inc.....	112,435	\$23,837,344
Howmet Aerospace, Inc.....	275,848	34,916,840	# Landstar System, Inc....	59,376	9,776,852
Hub Group, Inc., Class A.....	143,578	6,405,015	Leidos Holdings, Inc....	106,633	15,145,085
Hubbell, Inc.....	53,722	22,724,943	Lennox International, Inc.....	31,130	18,442,035
* Hudson Global, Inc.....	9,838	126,517	* Leonardo DRS, Inc.....	4,999	175,715
* Hudson Technologies, Inc.....	62,821	364,362	* Limbach Holdings, Inc..	15,309	1,415,776
Huntington Ingalls Industries, Inc.....	68,152	13,443,664	Lincoln Electric Holdings, Inc.....	82,478	16,394,977
Hurco Cos., Inc.....	6,927	148,861	Lindsay Corp.....	18,341	2,461,179
* Huron Consulting Group, Inc.....	44,531	5,645,640	* Liquidity Services, Inc..	63,454	2,198,681
Hyster-Yale, Inc.....	19,107	1,020,696	Lockheed Martin Corp..	186,232	86,216,104
* IBEX Holdings Ltd.....	825	18,158	LSI Industries, Inc.....	60,412	1,272,881
ICF International, Inc....	35,088	4,095,121	Luxfer Holdings PLC....	30,675	434,051
IDEX Corp.....	54,755	12,282,094	* Lyft, Inc., Class A.....	89,375	1,210,138
* IES Holdings, Inc.....	14,562	3,222,279	* Manitowoc Co., Inc....	68,189	681,208
Illinois Tool Works, Inc.....	209,372	54,260,848	ManpowerGroup, Inc....	59,507	3,583,512
Ingersoll Rand, Inc.....	297,400	27,896,120	Marten Transport Ltd....	176,079	2,711,617
* Innovative Solutions & Support, Inc.....	18,819	219,618	Masco Corp.....	170,498	13,517,081
# Insperty, Inc.....	50,138	3,760,851	#* MasTec, Inc.....	122,971	17,841,862
Insteel Industries, Inc...	29,260	839,469	* Mastech Digital, Inc....	14,713	205,541
Interface, Inc.....	131,102	3,246,086	* Masterbrand, Inc.....	242,798	4,205,261
ITT, Inc.....	126,487	19,102,067	* Matrix Service Co.....	46,200	626,472
Jacobs Solutions, Inc...	91,834	12,868,698	# Matson, Inc.....	80,684	11,445,025
* Janus International Group, Inc.....	118,546	982,746	Matthews International Corp., Class A.....	37,895	1,060,681
JB Hunt Transport Services, Inc.....	113,434	19,422,170	Maximus, Inc.....	96,742	7,283,705
# JBT Marel Corp.....	55,746	7,414,218	* Mayville Engineering Co., Inc.....	34,384	544,986
* JELD-WEN Holding, Inc.....	48,179	429,757	McGrath RentCorp.....	9,858	1,209,281
#* JetBlue Airways Corp...	933,140	6,140,061	* Mercury Systems, Inc..	69,599	2,901,582
Johnson Controls International PLC.....	429,175	33,475,650	#* Middleby Corp.....	87,998	15,059,978
# Kadant, Inc.....	18,247	6,804,306	# Miller Industries, Inc....	24,578	1,621,411
Karat Packaging, Inc....	2,625	81,139	MillerKnoll, Inc.....	74,142	1,663,746
KBR, Inc.....	259,174	14,104,249	* Mistras Group, Inc.....	24,943	247,435
Kelly Services, Inc., Class A.....	46,827	659,324	* Montrose Environmental Group, Inc.....	14,614	304,263
Kennametal, Inc.....	98,066	2,348,681	Moog, Inc., Class A....	60,150	10,926,849
Kforce, Inc.....	50,373	2,807,287	* MRC Global, Inc.....	171,616	2,519,323
* Kirby Corp.....	99,845	10,898,082	MSA Safety, Inc.....	50,384	8,299,756
Knight-Swift Transportation Holdings, Inc.....	278,609	15,905,788	MSC Industrial Direct Co., Inc., Class A....	69,569	5,594,043
Korn Ferry.....	108,293	7,659,564	Mueller Industries, Inc..	186,280	14,669,550
#* Kratos Defense & Security Solutions, Inc.....	224,693	7,498,005	Mueller Water Products, Inc., Class A.....	288,030	6,624,690
* L.B. Foster Co., Class A.....	21,327	593,530	* MYR Group, Inc.....	27,991	3,962,686
			National Presto Industries, Inc.....	12,435	1,195,874
			NL Industries, Inc.....	249,437	1,920,665
			# Nordson Corp.....	47,563	10,474,324
			Norfolk Southern Corp.....	156,816	40,035,125
			Northrop Grumman Corp.....	65,021	31,682,783
			* Northwest Pipe Co.....	20,413	987,173

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)			INDUSTRIALS — (Continued)		
* NV5 Global, Inc.....	89,972	\$ 1,695,073	REV Group, Inc.....	106,419	\$ 3,692,739
nVent Electric PLC.....	252,046	16,405,674	# Robert Half, Inc.....	202,264	13,104,685
Old Dominion Freight			#* Rocket Lab USA, Inc....	74,352	2,159,926
Line, Inc.....	110,631	20,534,220	Rockwell Automation,		
Omega Flex, Inc.....	9,191	361,758	Inc.....	89,876	25,024,175
* OPENLANE, Inc.....	240,842	4,891,501	Rollins, Inc.....	285,473	14,130,914
* Optex Systems			RTX Corp.....	782,005	100,839,545
Holdings, Inc.....	1,457	9,740	# Rush Enterprises, Inc.		
* Orion Group Holdings,			(RUSHA US),		
Inc.....	69,591	548,377	Class A.....	141,929	8,622,187
Oshkosh Corp.....	114,146	13,286,594	Rush Enterprises, Inc.		
Otis Worldwide Corp....	270,834	25,842,980	(RUSHB US),		
Owens Corning.....	166,589	30,744,000	Class B.....	15,151	868,455
PACCAR, Inc.....	419,228	46,484,001	* RXO, Inc.....	189,442	4,859,187
* PAMT Corp.....	53,896	862,875	Ryder System, Inc.....	118,409	18,875,579
Pangaea Logistics			* Saia, Inc.....	23,182	11,129,910
Solutions Ltd.....	62,914	330,299	Schneider National,		
Park Aerospace Corp....	19,658	284,844	Inc., Class B.....	121,014	3,600,167
Parker-Hannifin Corp....	77,306	54,659,207	Science Applications		
Park-Ohio Holdings			International Corp....	108,019	11,696,297
Corp.....	28,070	698,382	Sensata Technologies		
* Parsons Corp.....	57,242	4,537,573	Holding PLC.....	129,133	3,507,252
# Paychex, Inc.....	207,898	30,700,298	Shyft Group, Inc.....	54,708	657,043
Paycom Software, Inc..	36,043	7,481,085	* SIFCO Industries, Inc..	3,251	12,626
* Paylocity Holding			Simpson		
Corp.....	34,710	7,133,599	Manufacturing Co.,		
Pentair PLC.....	274,046	28,413,089	Inc.....	77,914	13,089,552
* Perma-Fix			#* SiteOne Landscape		
Environmental			Supply, Inc.....	61,370	8,732,951
Services, Inc.....	9,203	94,147	* SkyWest, Inc.....	83,553	10,103,229
* Perma-Pipe			Snap-on, Inc.....	60,102	21,345,225
International			Southwest Airlines Co..	749,465	23,016,070
Holdings, Inc.....	8,588	130,452	* Spire Global, Inc.....	1,906	32,688
# Powell Industries, Inc..	21,390	5,128,894	* SPX Technologies,		
Preformed Line			Inc.....	72,021	10,696,559
Products Co.....	10,405	1,565,328	SS&C Technologies		
Primoris Services			Holdings, Inc.....	259,576	21,012,677
Corp.....	116,711	8,959,903	Standex International		
* Proto Labs, Inc.....	42,693	1,781,579	Corp.....	19,680	3,595,536
* Pursuit Attractions &			Stanley Black &		
Hospitality, Inc.....	24,119	952,701	Decker, Inc.....	127,459	11,225,314
Quad/Graphics, Inc.....	93,659	629,388	Steelcase, Inc.,		
Quanex Building			Class A.....	102,352	1,175,001
Products Corp.....	52,260	1,097,460	* Sterling Infrastructure,		
Quanta Services, Inc....	100,548	30,929,570	Inc.....	47,819	6,810,382
* Quest Resource			* Stratasys Ltd.....	142,361	1,325,381
Holding Corp.....	8,339	48,783	#* Sunrun, Inc.....	191,240	1,730,722
* Radiant Logistics, Inc..	88,175	618,989	#* Symbotic, Inc.....	5,013	147,132
* RBC Bearings, Inc.....	30,704	10,708,020	#* TaskUS, Inc., Class A..	41,945	689,995
* RCM Technologies,			* Taylor Devices, Inc.....	3,116	104,074
Inc.....	10,846	211,822	# Tecnoglass, Inc.....	66,255	5,035,380
Regal Rexnord Corp....	116,184	18,441,886	Tennant Co.....	31,558	2,698,840
Republic Services,			Terex Corp.....	124,301	5,977,635
Inc.....	148,840	32,278,931	Tetra Tech, Inc.....	376,514	13,855,715
* Resideo Technologies,			Textron, Inc.....	189,605	14,506,679
Inc.....	234,732	5,286,165	* Thermon Group		
Resources Connection,			Holdings, Inc.....	71,953	1,991,659
Inc.....	15,303	128,545	Timken Co.....	148,216	11,897,298

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)			INDUSTRIALS — (Continued)		
* Titan International, Inc..	95,454	\$ 842,859	# Werner Enterprises, Inc.....	154,083	\$ 5,562,396
* Titan Machinery, Inc.....	30,741	575,472	WESCO International, Inc.....	72,551	13,421,935
Toro Co.....	146,545	12,202,802	Westinghouse Air Brake Technologies Corp.....	143,318	29,798,679
Trane Technologies PLC.....	106,912	38,782,328	* Wilhelmina International, Inc.....	584	2,073
* Transcat, Inc.....	14,702	1,132,348	* Willdan Group, Inc.....	23,945	846,336
TransDigm Group, Inc..	25,806	34,924,292	Willis Lease Finance Corp.....	4,420	857,126
TransUnion.....	154,848	15,368,664	#* WillScot Holdings Corp.....	418,008	15,491,377
* Trex Co., Inc.....	133,578	9,728,486	Woodward, Inc.....	93,629	17,344,772
TriNet Group, Inc.....	59,805	5,585,189	WW Grainger, Inc.....	42,558	45,225,110
Trinity Industries, Inc....	203,807	7,710,019	* Xometry, Inc., Class A..	11,405	378,760
* Triumph Group, Inc.....	1,457	27,304	* XPO, Inc.....	171,972	22,987,497
* TrueBlue, Inc.....	25,723	209,642	Xylem, Inc.....	153,784	19,075,367
* Tutor Perini Corp.....	107,309	2,585,074	# Zurn Elkay Water Solutions Corp.....	64,926	2,560,681
Twin Disc, Inc.....	6,300	71,127			
* Uber Technologies, Inc.....	416,151	27,819,694	TOTAL INDUSTRIALS.....		<u>4,556,308,271</u>
UFP Industries, Inc.....	106,963	12,370,271			
#* U-Haul Holding Co. (UHAL US).....	30,210	2,201,403	INFORMATION TECHNOLOGY — (24.2%)		
U-Haul Holding Co. (UHAL/B US).....	282,425	18,284,195	* 8x8, Inc.....	16,517	46,248
* Ultralife Corp.....	50,332	381,517	A10 Networks, Inc.....	67,577	1,325,185
UniFirst Corp.....	27,757	5,948,880	Accenture PLC, Class A.....	364,396	140,274,240
Union Pacific Corp.....	400,290	99,187,859	* ACCESS Newswire, Inc.....	306	3,078
* United Airlines Holdings, Inc.....	370,452	39,208,640	* ACI Worldwide, Inc.....	198,203	10,613,771
United Parcel Service, Inc., Class B.....	504,408	57,618,526	Adeia, Inc.....	153,709	1,975,161
United Rentals, Inc.....	93,544	70,911,965	* Adobe, Inc.....	255,487	111,762,788
# Universal Logistics Holdings, Inc.....	59,856	2,646,832	Advanced Energy Industries, Inc.....	56,389	6,489,246
* Upwork, Inc.....	95,228	1,500,793	* Advanced Micro Devices, Inc.....	555,071	64,360,482
* V2X, Inc.....	12,067	629,053	* Akamai Technologies, Inc.....	148,639	14,849,036
Valmont Industries, Inc.....	36,986	12,270,475	* Alarm.com Holdings, Inc.....	53,926	3,271,690
Veralto Corp.....	83,202	8,602,255	* Alkami Technology, Inc.....	53,849	1,873,407
Verisk Analytics, Inc....	123,276	35,434,453	* Alpha & Omega Semiconductor Ltd....	72,667	2,791,866
* Verra Mobility Corp.....	183,715	4,848,239	* Altair Engineering, Inc., Class A.....	8,084	892,069
Vertiv Holdings Co., Class A.....	140,784	16,474,544	* Ambarella, Inc.....	47,282	3,627,475
Vestis Corp.....	5,527	77,267	Amdocs Ltd.....	157,917	13,926,700
* Vicor Corp.....	27,067	1,384,206	Amkor Technology, Inc.....	454,930	11,195,827
Virco Mfg. Corp.....	24,607	268,216	Amphenol Corp., Class A.....	673,826	47,693,404
* VirTra, Inc.....	9,035	57,553	* Amtech Systems, Inc....	18,946	95,677
# VSE Corp.....	34,766	3,558,300	Analog Devices, Inc.....	200,810	42,549,631
Wabash National Corp.....	122,753	1,914,947	* Appfolio, Inc., Class A..	5,200	1,216,332
Waste Management, Inc.....	314,321	69,232,343	Apple, Inc.....	7,862,720	1,855,601,920
# Watsco, Inc. (WSO US).....	24,193	11,578,528			
#» Watsco, Inc. (WSO/B US), Class B.....	2,268	1,098,279			
Watts Water Technologies, Inc., Class A.....	46,897	9,697,362			

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	Shares	Value†
INFORMATION TECHNOLOGY — (Continued)		
Applied Materials, Inc...	462,303	\$ 83,376,346
* AppLovin Corp., Class A.....	96,950	35,831,750
* Arista Networks, Inc....	344,973	39,751,239
* Arrow Electronics, Inc...	110,472	12,875,512
* ASGN, Inc.....	85,834	7,571,417
#* Aspen Technology, Inc.....	41,015	10,809,503
* AstroNova, Inc.....	10,455	121,278
* Atlassian Corp., Class A.....	25,965	7,965,543
#* Aurora Innovation, Inc..	511,854	3,480,607
* Autodesk, Inc.....	116,906	36,397,514
* AvePoint, Inc.....	75,915	1,425,684
* Aviat Networks, Inc....	32,122	611,924
* Avnet, Inc.....	173,801	8,978,560
* Axcelis Technologies, Inc.....	53,944	3,668,192
* Backblaze, Inc., Class A.....	2,666	16,129
Badger Meter, Inc.....	34,341	7,345,883
Bel Fuse, Inc. (BELFA US), Class A.....	1,700	140,437
Bel Fuse, Inc. (BELFB US), Class B.....	23,581	1,912,419
Belden, Inc.....	71,701	8,351,015
Benchmark Electronics, Inc.....	77,510	3,306,577
Bentley Systems, Inc., Class B.....	96,641	4,498,639
* Blackbaud, Inc.....	66,644	5,141,585
* BlackLine, Inc.....	6,586	420,516
* Box, Inc., Class A.....	136,942	4,572,493
Broadcom, Inc.....	1,725,908	381,891,663
* Cadence Design Systems, Inc.....	95,869	28,532,532
* Calix, Inc.....	95,431	3,786,702
* CCC Intelligent Solutions Holdings, Inc.....	145,575	1,617,338
CDW Corp.....	121,804	24,256,049
* CEVA, Inc.....	54,057	1,741,176
* Ciena Corp.....	267,152	23,279,625
* Cipher Mining, Inc.....	41,239	236,299
* Cirrus Logic, Inc.....	82,556	8,291,925
Cisco Systems, Inc....	2,518,417	152,616,070
# Clear Secure, Inc., Class A.....	32,378	766,387
#* Clearfield, Inc.....	17,732	647,041
Climb Global Solutions, Inc.....	4,864	616,415
* Cloudflare, Inc., Class A.....	49,127	6,799,177
* Coda Octopus Group, Inc.....	10,231	82,360
Cognex Corp.....	124,354	4,961,725

	Shares	Value†
INFORMATION TECHNOLOGY — (Continued)		
Cognizant Technology Solutions Corp., Class A.....	402,209	\$33,226,485
* Coherent Corp.....	169,885	15,372,894
* Cohu, Inc.....	72,424	1,659,234
* Commvault Systems, Inc.....	24,105	3,838,962
* Comtech Telecommunications Corp.....	11,158	22,316
* Consensus Cloud Solutions, Inc.....	18,918	535,758
Corning, Inc.....	481,047	25,052,928
* CPI Card Group, Inc....	1,323	38,063
# Crane NXT Co.....	98,120	6,276,736
* Credo Technology Group Holding Ltd....	107,108	7,499,702
* Crexendo, Inc.....	2,746	15,844
* CrowdStrike Holdings, Inc., Class A.....	17,999	7,164,862
* CS Disco, Inc.....	20,700	104,328
CSP, Inc.....	12,078	241,318
CTS Corp.....	53,770	2,747,109
* CVD Equipment Corp...	2,900	10,295
* Daily Journal Corp.....	2,120	869,412
* Daktronics, Inc.....	123,811	2,031,739
* Data Storage Corp.....	608	2,724
* Datadog, Inc., Class A..	49,790	7,105,531
Dell Technologies, Inc., Class C.....	155,755	16,136,218
* Diebold Nixdorf, Inc....	5,859	253,636
* Digi International, Inc...	53,587	1,674,594
#* DigitalOcean Holdings, Inc.....	43,210	1,792,351
* Diodes, Inc.....	95,808	5,650,756
* DocuSign, Inc.....	144,650	13,991,994
Dolby Laboratories, Inc., Class A.....	97,283	8,145,506
* Dropbox, Inc., Class A..	162,534	5,225,468
* DXC Technology Co....	255,501	5,549,482
* Dynatrace, Inc.....	148,647	8,584,364
* E2open Parent Holdings, Inc.....	122,926	323,295
* Eastman Kodak Co....	30,240	223,474
* eGain Corp.....	4,291	26,175
* Elastic NV.....	15,914	1,791,598
* Enfusion, Inc., Class A.	6,819	76,100
#* Enphase Energy, Inc....	63,767	3,971,409
Entegris, Inc.....	79,964	8,119,545
* EPAM Systems, Inc....	33,911	8,612,038
* ePlus, Inc.....	40,808	3,260,559
* EverCommerce, Inc....	9,855	99,930
* Everspin Technologies, Inc.....	8,104	49,596
* Extreme Networks, Inc.....	113,785	1,798,941
* F5, Inc.....	82,667	24,573,592
* Fabrinet.....	54,454	11,773,499

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	Shares	Value†
INFORMATION TECHNOLOGY — (Continued)		
* Fair Isaac Corp.....	14,909	\$ 27,932,906
* FARO Technologies, Inc.....	15,628	495,720
* First Solar, Inc.....	118,308	19,818,956
* Flex Ltd.....	870,735	36,266,113
* FormFactor, Inc.....	131,285	5,257,964
* Fortinet, Inc.....	361,244	36,442,295
* Franklin Wireless Corp.....	2,438	11,995
* Frequency Electronics, Inc.....	25,787	431,417
* Freshworks, Inc., Class A.....	97,871	1,820,401
* Gartner, Inc.....	60,461	32,820,045
* Gen Digital, Inc.....	451,910	12,160,898
* Genasys, Inc.....	29,336	89,475
* Globant SA.....	47,863	10,210,135
#* GoDaddy, Inc., Class A.....	107,562	22,873,059
* Grid Dynamics Holdings, Inc.....	74,581	1,684,785
#* GSI Technology, Inc.....	33,150	92,820
* Guidewire Software, Inc.....	61,761	13,048,246
* Hackett Group, Inc.....	56,109	1,732,646
* Harmonic, Inc.....	241,100	2,719,608
* HashiCorp, Inc., Class A.....	70,066	2,396,257
* Hewlett Packard Enterprise Co.....	1,228,466	26,031,195
* HP, Inc.....	735,637	23,908,202
* HubSpot, Inc.....	12,544	9,778,424
* Ichor Holdings Ltd.....	48,754	1,338,785
* Identiv, Inc.....	21,759	75,286
* Immersion Corp.....	16,951	141,880
#* indie Semiconductor, Inc., Class A.....	2,000	8,200
* Infinera Corp.....	170,926	1,131,530
* Informatica, Inc., Class A.....	24,655	633,140
* Information Services Group, Inc.....	35,495	108,615
#* Insight Enterprises, Inc.....	49,344	8,524,176
* Intapp, Inc.....	24,353	1,736,125
* Intel Corp.....	1,313,750	25,526,162
* Intellicheck, Inc.....	2,198	5,825
# InterDigital, Inc.....	52,968	9,692,085
* International Business Machines Corp.....	582,556	148,959,569
* inTEST Corp.....	19,860	181,719
* Intuit, Inc.....	100,847	60,660,479
* IPG Photonics Corp.....	53,996	3,959,527
* Itron, Inc.....	88,154	9,464,213
* Jabil, Inc.....	211,804	34,399,088
* Jamf Holding Corp.....	66,741	1,008,457
* JFrog Ltd.....	127,879	4,445,074
* Key Tronic Corp.....	11,279	41,168

	Shares	Value†
INFORMATION TECHNOLOGY — (Continued)		
* Keysight Technologies, Inc.....	145,115	\$ 25,881,260
* Kimball Electronics, Inc.....	35,185	639,663
* KLA Corp.....	90,914	67,116,351
* Knowles Corp.....	277,435	5,251,845
* Kulicke & Soffa Industries, Inc.....	115,108	5,105,040
* KVH Industries, Inc.....	19,953	121,913
* Kyndryl Holdings, Inc....	211,497	8,028,426
* Lam Research Corp....	722,090	58,525,394
* Lantronix, Inc.....	49,076	192,869
* Lattice Semiconductor Corp.....	121,248	6,913,561
* LGL Group, Inc.....	1,687	11,134
* Littelfuse, Inc.....	37,926	9,040,041
* LiveRamp Holdings, Inc.....	104,823	3,563,982
* Logility Supply Chain Solutions, Inc.....	52,451	740,608
* Lumentum Holdings, Inc.....	79,087	6,727,140
* MACOM Technology Solutions Holdings, Inc.....	77,730	10,279,793
* Manhattan Associates, Inc.....	47,679	9,945,363
* Marvell Technology, Inc.....	286,271	32,308,545
* Matterport, Inc.....	288,908	1,505,211
* MaxLinear, Inc.....	73,139	1,306,263
* Meridianlink, Inc.....	16,744	322,322
* Methode Electronics, Inc.....	49,012	554,816
* Microchip Technology, Inc.....	354,060	19,225,458
* Micron Technology, Inc.....	449,454	41,008,183
* Microsoft Corp.....	3,593,703	1,491,602,367
* Mirion Technologies, Inc.....	83,064	1,315,734
* Mitek Systems, Inc.....	74,819	763,154
* MKS Instruments, Inc...	5,171	585,771
* MongoDB, Inc.....	19,934	5,448,361
* Monolithic Power Systems, Inc.....	20,035	12,769,708
* Motorola Solutions, Inc.....	98,334	46,143,229
* M-Tron Industries, Inc...	843	49,653
* N-able, Inc.....	119,952	1,162,335
* Napco Security Technologies, Inc.....	45,988	1,687,760
* nCino, Inc.....	84,745	2,882,177
#* NCR Voyix Corp.....	135,746	1,668,318
* NetApp, Inc.....	197,406	24,103,273
* NETGEAR, Inc.....	69,474	1,920,956
* NetScout Systems, Inc.....	60,800	1,449,472

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	Shares	Value†
INFORMATION TECHNOLOGY — (Continued)		
* NetSol Technologies, Inc.....	3,138	\$ 8,316
* nLight, Inc.....	60,481	675,573
* Nortech Systems, Inc...	1,100	11,209
* Novanta, Inc.....	44,308	6,631,135
* Nutanix, Inc., Class A...	25,045	1,722,219
* NVE Corp.....	5,232	374,925
* NVIDIA Corp.....	15,004,491	1,801,589,165
* NXP Semiconductors NV.....	112,684	23,500,248
* Okta, Inc.....	117,692	11,088,940
* Olo, Inc., Class A.....	56,511	417,051
* ON Semiconductor Corp.....	448,097	23,453,397
* ON24, Inc.....	65,369	450,392
# OneSpan, Inc.....	59,145	1,137,950
* Onto Innovation, Inc....	51,133	10,469,993
* Ooma, Inc.....	15,345	220,508
* Optical Cable Corp.....	3,696	18,221
* Oracle Corp.....	840,214	142,886,793
#* OSI Systems, Inc.....	29,417	5,778,675
#* Ouster, Inc.....	56,446	562,202
#* Palantir Technologies, Inc., Class A.....	598,388	49,361,026
#* Palo Alto Networks, Inc.....	176,388	32,529,475
#* PAR Technology Corp..	24,163	1,753,992
* PC Connection, Inc.....	51,001	3,785,294
* PDF Solutions, Inc.....	51,745	1,441,616
* Pegasystems, Inc.....	49,131	5,320,396
#* Penguin Solutions, Inc.....	103,326	2,095,451
* Photronics, Inc.....	288,781	6,639,075
* Plexus Corp.....	46,804	6,632,595
* Power Integrations, Inc.....	65,169	4,061,332
* Powerfleet, Inc. NJ....	89,305	527,793
* Procore Technologies, Inc.....	45,378	3,610,274
* Progress Software Corp.....	96,220	5,516,293
* PTC, Inc.....	70,991	13,735,339
#* Pure Storage, Inc., Class A.....	221,099	14,988,301
* Q2 Holdings, Inc.....	53,900	5,129,663
* Qorvo, Inc.....	111,528	9,254,593
* QUALCOMM, Inc.....	801,076	138,530,073
* Qualys, Inc.....	45,398	6,328,935
* QuickLogic Corp.....	2,500	20,525
* Rambus, Inc.....	126,395	7,788,460
* Red Violet, Inc.....	3,537	128,747
* RF Industries Ltd.....	9,040	47,279
* Ribbon Communications, Inc.....	102,669	420,943
* Richardson Electronics Ltd.....	21,406	282,559
* Rimini Street, Inc.....	19,901	57,315

	Shares	Value†
INFORMATION TECHNOLOGY — (Continued)		
* RingCentral, Inc., Class A.....	51,114	\$ 1,779,789
* Rogers Corp.....	26,956	2,508,256
* Roper Technologies, Inc.....	41,731	24,022,450
* Salesforce, Inc.....	276,131	94,353,963
* Samsara, Inc., Class A.....	38,194	1,966,991
* Sanmina Corp.....	120,317	10,074,142
* Sapiens International Corp. NV.....	48,520	1,327,507
* ScanSource, Inc.....	51,441	2,152,806
* Seagate Technology Holdings PLC.....	159,832	15,401,412
* SecureWorks Corp., Class A.....	13,515	115,013
* SEMrush Holdings, Inc., Class A.....	6,295	109,785
* SentinelOne, Inc., Class A.....	343,825	8,234,609
#* ServiceNow, Inc.....	36,022	36,684,084
* Silicon Laboratories, Inc.....	47,208	6,400,933
* SiTime Corp.....	15,481	3,161,220
* Skyworks Solutions, Inc.....	149,310	13,252,756
* Snowflake, Inc., Class A.....	47,162	8,560,375
#* SolarEdge Technologies, Inc.....	1,831	23,986
* SolarWinds Corp.....	197,412	2,937,491
* SPS Commerce, Inc....	5,803	1,071,698
* Synaptics, Inc.....	55,016	4,670,858
* Synchronoss Technologies, Inc.....	1,500	14,820
#* Synopsys, Inc.....	47,246	24,826,828
* TD SYNnex Corp.....	114,133	16,265,094
* TE Connectivity PLC... Telodyne Technologies, Inc.....	181,858	26,909,528
* Telos Corp.....	34,169	17,471,635
* Teradata Corp.....	13,385	41,627
* Teradyne, Inc.....	84,645	2,701,022
#* Terawulf, Inc.....	110,930	12,844,585
* Texas Instruments, Inc.....	372,096	1,774,898
* TransAct Technologies, Inc.....	698,180	128,891,010
* Trimble, Inc.....	786	3,521
* Trio-Tech International..	199,370	14,944,775
* TTM Technologies, Inc.....	1,525	9,226
* Turtle Beach Corp.....	215,980	5,310,948
* Twilio, Inc., Class A....	5,485	97,359
* Tyler Technologies, Inc.....	190,734	27,957,790
* Ultra Clean Holdings, Inc.....	21,500	12,935,260
* Ultra Clean Holdings, Inc.....	101,643	3,747,577

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)			MATERIALS — (Continued)		
* Unisys Corp.....	70,522	\$ 469,677	Berry Global Group, Inc.....	303,278	\$20,598,642
Universal Display Corp.....	48,479	7,267,972	Cabot Corp.....	114,681	9,916,466
#* Veeco Instruments, Inc.....	89,758	2,278,058	Caledonia Mining Corp. PLC.....	1,100	10,329
* Verint Systems, Inc.....	108,542	2,754,796	Carpenter Technology Corp.....	79,299	15,309,465
* VeriSign, Inc.....	65,251	14,028,965	Celanese Corp.....	110,566	7,854,609
* Vertex, Inc., Class A....	37,166	2,146,337	* Century Aluminum Co... CF Industries Holdings, Inc.....	110,982	2,028,751
* Viant Technology, Inc., Class A.....	2,954	65,372	Chemours Co.....	305,398	28,160,750
* Viasat, Inc.....	21,884	210,524	* Clearwater Paper Corp.....	137,024	2,602,086
* Viavi Solutions, Inc.....	407,669	4,908,335	#* Cleveland-Cliffs, Inc....	248,011	7,973,554
# Vishay Intertechnology, Inc.....	198,951	3,368,240	* Coeur Mining, Inc.....	309,164	3,165,839
* Vishay Precision Group, Inc.....	15,664	364,971	* Commercial Metals Co.....	585,686	3,865,528
Vontier Corp.....	198,935	7,668,944	* Core Molding Technologies, Inc.....	240,137	11,644,243
* Western Digital Corp....	194,388	12,660,490	Corteva, Inc.....	11,422	168,703
* WidePoint Corp.....	4,900	18,620	CRH PLC (CRHCF US).....	502,230	32,780,552
* Workday, Inc., Class A..	42,783	11,211,713	Crown Holdings, Inc....	1,800	178,254
Xerox Holdings Corp....	27,068	231,161	* Dakota Gold Corp.....	197,731	17,372,646
* Xperi, Inc.....	4,694	42,340	Dow, Inc.....	62,653	139,090
* Yext, Inc.....	61,401	404,019	DuPont de Nemours, Inc.....	437,043	17,066,529
* Zebra Technologies Corp., Class A.....	38,978	15,277,037	Eagle Materials, Inc....	211,605	16,251,264
* Zoom Communications, Inc.....	93,504	8,129,238	Eastman Chemical Co.....	60,035	15,413,386
#* Zscaler, Inc.....	33,761	6,839,641	Ecoblab, Inc.....	151,316	15,078,639
TOTAL INFORMATION TECHNOLOGY.....		<u>9,005,469,286</u>	* Ecovyst, Inc.....	113,210	28,324,010
MATERIALS — (3.0%)			Element Solutions, Inc.....	156,641	1,215,534
AdvanSix, Inc.....	44,412	1,389,207	Ferroglobe PLC.....	245,527	6,337,052
Air Products & Chemicals, Inc.....	96,372	32,309,677	First Majestic Silver Corp. (AG US).....	35,771	139,149
# Albemarle Corp.....	71,400	6,011,166	* Flotek Industries, Inc....	240,296	1,369,687
Alcoa Corp.....	96,875	3,421,625	FMC Corp.....	2,987	27,630
* Alpha Metallurgical Resources, Inc.....	19,640	3,597,459	Fortitude Gold Corp....	62,709	3,497,908
# Amcor PLC.....	892,064	8,670,862	Freeport-McMoRan, Inc.....	38,385	201,137
* American Biltrite, Inc....	17	1,615	Friedman Industries, Inc.....	898,463	32,209,899
American Vanguard Corp.....	17,133	105,882	# Graphic Packaging Holding Co.....	9,041	137,152
AptarGroup, Inc.....	104,911	16,486,764	Greif, Inc. (GEF US), Class A.....	673,074	18,462,420
* Arcadium Lithium PLC..	727,956	4,178,467	Greif, Inc. (GEF/B US), Class B.....	63,005	3,857,166
#* Arq, Inc.....	44,340	276,682	Hawkins, Inc.....	23,807	1,508,650
* Ascent Industries Co....	10,249	115,711	HB Fuller Co.....	40,696	4,350,809
Ashland, Inc.....	91,776	5,826,858	Hecla Mining Co.....	102,295	6,457,883
#* Aspen Aerogels, Inc....	102,185	1,194,543	Huntsman Corp.....	537,410	3,052,489
* ATI, Inc.....	185,772	10,605,723	* Idaho Strategic Resources, Inc.....	236,854	3,986,253
Avery Dennison Corp...	90,910	16,884,714	Ingevity Corp.....	58	741
Avient Corp.....	114,067	4,893,474		55,695	2,525,768
* Axalta Coating Systems Ltd.....	289,463	10,403,300			
Balchem Corp.....	47,346	7,573,466			
Ball Corp.....	236,390	13,166,923			

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)			MATERIALS — (Continued)		
Innospec, Inc.....	44,002	\$ 4,987,627	* Rayonier Advanced		
International Flavors & Fragrances, Inc.....	127,583	11,111,203	Materials, Inc.....	112,113	\$ 896,904
# International Paper Co.....	246,517	13,713,741	Reliance, Inc.....	86,198	24,954,321
* Intrepid Potash, Inc....	14,592	383,624	†† Rolute Forest Products, Inc.....	163,412	43,517
Kaiser Aluminum Corp.....	20,095	1,406,650	Royal Gold, Inc.....	91,793	12,834,497
* Knife River Corp.....	94,808	9,820,213	RPM International, Inc.....	154,445	19,552,737
Koppers Holdings, Inc..	31,332	932,440	Ryerson Holding Corp..	76,436	1,709,109
Kronos Worldwide, Inc.....	75,098	720,190	Sealed Air Corp.....	161,535	5,626,264
Linde PLC.....	225,284	100,503,698	Sensient Technologies Corp.....	51,035	3,853,653
Louisiana-Pacific Corp.....	118,996	13,918,962	Sherwin-Williams Co....	149,007	53,368,347
* LSB Industries, Inc.....	221,169	1,866,666	# Silgan Holdings, Inc....	229,732	12,639,855
LyondellBasell Industries NV, Class A.....	295,211	22,347,473	Smurfit WestRock PLC.....	184,807	9,811,404
* Magnera Corp.....	83,797	1,563,652	Sonoco Products Co....	176,782	8,421,894
Martin Marietta Materials, Inc.....	53,410	29,061,449	Southern Copper Corp.....	59,539	5,454,963
Materion Corp.....	34,420	3,476,420	# Steel Dynamics, Inc....	282,821	36,257,652
Mativ Holdings, Inc.....	71,527	683,083	Stepan Co.....	31,868	2,020,113
Mercer International, Inc.....	93,986	632,526	SunCoke Energy, Inc....	162,635	1,527,143
* Metallus, Inc.....	121,567	1,816,211	Sylvamo Corp.....	66,570	5,332,257
Minerals Technologies, Inc.....	46,948	3,600,442	* Tredegar Corp.....	58,922	462,538
Mosaic Co.....	242,879	6,773,895	TriMas Corp.....	59,472	1,445,170
Myers Industries, Inc....	47,483	571,695	Tronox Holdings PLC...	191,869	1,970,495
NewMarket Corp.....	18,674	9,300,025	* U.S. Gold Corp.....	2,698	19,938
# Newmont Corp.....	619,239	26,453,890	U.S. Lime & Minerals, Inc.....	39,838	4,405,286
* Nexa Resources SA....	13,008	81,170	# U.S. Steel Corp.....	17,145	631,793
Northern Technologies International Corp....	15,000	177,600	Vulcan Materials Co....	117,856	32,310,222
Nucor Corp.....	317,779	40,812,357	Warrior Met Coal, Inc..	117,737	6,212,981
* O-I Glass, Inc.....	9,897	118,170	Westlake Corp.....	56,735	6,483,108
Olin Corp.....	285,216	8,353,977	Worthington Steel, Inc..	78,280	2,274,034
Olympic Steel, Inc.....	37,847	1,304,586			
Orion SA.....	66,391	926,154	TOTAL MATERIALS.....		<u>1,119,174,402</u>
Packaging Corp. of America.....	116,084	24,686,423	REAL ESTATE — (0.3%)		
Pactiv Evergreen, Inc...	1,543	27,373	* AMREP Corp.....	6,773	205,628
* Perimeter Solutions, Inc.....	75,499	943,738	* Anywhere Real Estate, Inc.....	7,748	27,970
PPG Industries, Inc....	183,526	21,175,230	* CBRE Group, Inc., Class A.....	271,094	39,238,146
Quaker Chemical Corp.....	8,403	1,186,336	* CKX Lands, Inc.....	743	8,389
Radius Recycling, Inc...	22,564	270,994	* Compass, Inc., Class A.....	29,998	217,486
Ramaco Resources, Inc. (METC US), Class A.....	35,523	336,403	* Comstock Holding Cos., Inc.....	3,056	25,395
Ramaco Resources, Inc. (METCB US), Class B.....	947	8,346	* CoStar Group, Inc.....	178,350	13,661,610
* Ranpak Holdings Corp.....	33,442	244,795	* Cushman & Wakefield PLC.....	234,009	3,226,984
			* Douglas Elliman, Inc....	46,367	82,533
			* Five Point Holdings LLC, Class A.....	70,034	460,123
			* Forestar Group, Inc....	39,733	948,029
			* FRP Holdings, Inc.....	37,886	1,157,038

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
REAL ESTATE — (Continued)			UTILITIES — (Continued)		
* Howard Hughes Holdings, Inc.....	90,970	\$ 6,947,379	Clearway Energy, Inc. (CWEN US), Class C.....	76,238	\$ 1,976,851
* Jones Lang LaSalle, Inc.....	74,733	21,134,492	Clearway Energy, Inc. (CWENA US), Class A.....	24,106	591,320
*» JW Mays, Inc.....	900	37,359	CMS Energy Corp.....	215,833	14,244,978
Kennedy-Wilson Holdings, Inc.....	186,028	1,683,553	Consolidated Edison, Inc.....	200,815	18,824,398
Marcus & Millichap, Inc.....	79,667	3,040,093	Consolidated Water Co. Ltd.....	26,390	690,890
* Maui Land & Pineapple Co., Inc.....	9,974	200,777	Constellation Energy Corp.....	165,059	49,514,399
*» Millrose Properties, Inc., Class A.....	113,798	1,058,321	Dominion Energy, Inc...	261,014	14,509,768
Newmark Group, Inc., Class A.....	225,178	3,181,765	DTE Energy Co.....	122,301	14,661,444
* Rafael Holdings, Inc., Class B.....	19,697	40,576	Duke Energy Corp.....	369,102	41,335,733
RMR Group, Inc., Class A.....	1,407	26,269	Edison International...	147,412	7,960,248
* Seaport Entertainment Group, Inc.....	22,919	609,875	Entergy Corp.....	262,726	21,301,824
St. Joe Co.....	90,897	4,372,146	Essential Utilities, Inc...	219,773	7,797,546
* Stratus Properties, Inc.....	6,238	120,331	Evergy, Inc.....	184,147	11,816,713
* Tejon Ranch Co.....	39,240	636,473	Eversource Energy.....	169,247	9,762,167
* Zillow Group, Inc. (ZUS), Class C.....	133,735	10,995,692	Exelon Corp.....	445,235	17,809,400
* Zillow Group, Inc. (ZGUS), Class A.....	58,679	4,647,377	FirstEnergy Corp.....	280,717	11,172,537
TOTAL REAL ESTATE.....		<u>117,991,809</u>	Genie Energy Ltd., Class B.....	50,356	721,601
UTILITIES — (2.3%)			Global Water Resources, Inc.....	1,904	21,896
AES Corp.....	445,524	4,900,764	* Hawaiian Electric Industries, Inc.....	55,128	503,870
ALLETE, Inc.....	63,894	4,192,724	IDACORP, Inc.....	72,282	7,946,683
Alliant Energy Corp.....	236,759	13,940,370	MDU Resources Group, Inc.....	358,328	6,385,405
* Altus Power, Inc.....	46,600	187,798	# MGE Energy, Inc.....	53,374	4,795,654
Ameren Corp.....	172,084	16,210,313	Middlesex Water Co...	26,334	1,333,554
American Electric Power Co., Inc.....	250,917	24,680,196	National Fuel Gas Co...	76,220	5,337,687
American States Water Co.....	56,025	4,173,862	New Jersey Resources Corp.....	143,120	6,862,604
American Water Works Co., Inc.....	113,895	14,195,873	NextEra Energy, Inc.....	957,284	68,503,243
Artesian Resources Corp., Class A.....	9,786	303,366	NiSource, Inc.....	296,183	11,047,626
Atmos Energy Corp.....	102,106	14,551,126	Northwest Natural Holding Co.....	30,127	1,202,670
Avista Corp.....	88,959	3,257,679	Northwestern Energy Group, Inc.....	51,221	2,761,324
Black Hills Corp.....	55,728	3,272,905	NRG Energy, Inc.....	437,560	44,823,646
# Brookfield Renewable Corp.....	140,256	3,743,433	OGE Energy Corp.....	222,267	9,386,335
California Water Service Group.....	72,894	3,301,369	ONE Gas, Inc.....	70,572	4,985,206
CenterPoint Energy, Inc.....	432,065	14,072,357	# Ormat Technologies, Inc.....	93,258	5,982,501
Chesapeake Utilities Corp.....	25,608	3,130,578	# Otter Tail Corp.....	64,486	4,968,001
			PG&E Corp.....	519,158	8,124,823
			# Pinnacle West Capital Corp.....	99,372	8,641,389
			Portland General Electric Co.....	120,995	4,977,734
			PPL Corp.....	267,021	8,971,906
			Public Service Enterprise Group, Inc.....	300,038	25,065,175

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
UTILITIES — (Continued)			TEMPORARY CASH INVESTMENTS — (0.8%)		
* Pure Cycle Corp.....	31,214	\$ 366,765	‡ State Street		
RGC Resources, Inc....	7,658	162,886	Institutional		
Sempra.....	295,714	24,523,562	U.S. Government		
SJW Group.....	31,550	1,584,756	Money Market Fund		
Southern Co.....	534,107	44,838,283	4.330%.....	299,461,437	\$ 299,461,437
Southwest Gas					
Holdings, Inc.....	58,444	4,364,598	SECURITIES LENDING COLLATERAL — (2.6%)		
Spire, Inc.....	58,560	4,155,418	@§ The DFA Short Term		
* Sunnova Energy			Investment Fund	84,290,736	975,075,236
International, Inc.....	40,748	104,722			
TXNM Energy, Inc.....	122,521	5,923,890	TOTAL INVESTMENTS — (100.0%)		
UGI Corp.....	143,715	4,416,362	(Cost		
Unitil Corp.....	25,846	1,384,570	\$12,251,414,447)^.....		<u>\$37,205,063,306</u>
Vistra Corp.....	698,187	117,316,362			
WEC Energy Group,					
Inc.....	187,863	18,647,281			
Xcel Energy, Inc.....	324,279	21,791,549			
York Water Co.....	16,121	498,623			
TOTAL UTILITIES.....		<u>865,515,089</u>			
TOTAL COMMON					
STOCKS					
Cost (\$10,976,943,615)..		<u>35,930,526,633</u>			

As of January 31, 2025, 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.....	847	03/21/25	\$257,642,347	\$256,948,037	\$(694,310)
Total Futures Contracts.....			<u>\$257,642,347</u>	<u>\$256,948,037</u>	<u>\$(694,310)</u>

As of January 31, 2025, the value of Rule 144A securities amounted to \$210,824 or 0.0% of net assets.

Summary of the Portfolio's investments as of January 31, 2025, 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>
Assets				
Common Stocks				
Communication Services.....	\$ 3,035,616,346	—	—	\$ 3,035,616,346
Consumer Discretionary.....	4,034,096,220	\$ 33,150	—	4,034,129,370
Consumer Staples.....	2,078,363,220	121,692	—	2,078,484,912
Energy.....	1,712,458,813	—	—	1,712,458,813
Financials.....	6,109,001,016	—	—	6,109,001,016
Health Care.....	3,295,502,794	12,252	\$ 862,273	3,296,377,319
Industrials.....	4,555,138,777	1,168,681	813	4,556,308,271
Information Technology.....	9,005,469,286	—	—	9,005,469,286
Materials.....	1,119,130,885	—	43,517	1,119,174,402
Real Estate.....	116,896,129	1,095,680	—	117,991,809

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Utilities.....	\$ 865,515,089	—	—	\$ 865,515,089
Temporary Cash Investments.....	299,461,437	—	—	299,461,437
Securities Lending Collateral.....	—	\$975,075,236	—	975,075,236
Total Investments in Securities.....	<u>\$36,226,650,012</u>	<u>\$977,506,691</u>	<u>\$906,603<></u>	<u>\$37,205,063,306</u>
Financial Instruments				
Liabilities				
Futures Contracts**.....	(694,310)	—	—	(694,310)
Total Financial Instruments.....	<u>\$ (694,310)</u>	<u>—</u>	<u>—</u>	<u>\$ (694,310)</u>

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

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

U.S. CORE EQUITY 2 PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (97.1%)			COMMUNICATION SERVICES — (Continued)		
COMMUNICATION SERVICES — (7.4%)			* Gaia, Inc.....	1,936	\$ 10,880
* Advantage Solutions,			* Gambling.com Group		
Inc.....	110,220	\$ 290,981	Ltd.....	15,145	213,393
Alphabet, Inc. (GOOG			* Gannett Co., Inc.....	35,155	158,901
US), Class C.....	1,560,942	320,929,675	Gray Media, Inc.,		
Alphabet, Inc. (GOOGL			Class A.....	3,160	23,463
US), Class A.....	2,149,693	438,580,366	* Harte Hanks, Inc.....	3,652	19,684
* Altice USA, Inc.,			IDT Corp., Class B....	190,279	8,977,363
Class A.....	15,900	44,679	#* IMAX Corp.....	81,551	1,920,526
* Anterix, Inc.....	27,372	782,018	* Integral Ad Science		
* AT&T, Inc.....	3,969,677	94,200,435	Holding Corp.....	309,693	3,254,873
#* Atlanta Braves			Interpublic Group of		
Holdings, Inc.			Cos., Inc.....	686,983	19,695,803
(2291915D US),			Iridium		
Class A.....	25,005	1,067,463	Communications,		
* Atlanta Braves			Inc.....	309,905	8,909,769
Holdings, Inc.			* IZEA Worldwide, Inc....	3,176	7,940
(2292098D US),			John Wiley & Sons,		
Class C.....	75,182	2,913,303	Inc. (WLY US),		
* ATN International, Inc..	13,066	203,176	Class A.....	52,008	2,128,687
* Bandwidth, Inc.,			John Wiley & Sons,		
Class A.....	47,083	836,665	Inc. (WLYB US),		
* Boston Omaha Corp.,			Class B.....	38	1,560
Class A.....	10,314	149,966	* Liberty Broadband		
# Cable One, Inc.....	10,731	3,262,331	Corp. (LBRDA US),		
* Cargurus, Inc.....	139,163	5,455,190	Class A.....	13,937	1,059,630
* Cars.com, Inc.....	164,649	2,950,510	* Liberty Broadband		
#* Charter			Corp. (LBRDK US),		
Communications,			Class C.....	106,084	8,132,399
Inc., Class A.....	89,310	30,855,712	* Liberty Global Ltd.		
#* Cinemark Holdings,			(LBTYA US),		
Inc.....	270,650	7,748,710	Class A.....	133,199	1,533,121
Cogent			* Liberty Global Ltd.		
Communications			(LBTYK US),		
Holdings, Inc.....	2,782	209,596	Class C.....	45,235	530,607
Comcast Corp.,			* Liberty Latin America		
Class A.....	3,103,081	104,449,706	Ltd. (LILA US),		
* Creative Realities, Inc..	4,133	10,333	Class A.....	202,611	1,252,136
* DHI Group, Inc.....	750,413	2,123,669	#* Liberty Latin America		
Electronic Arts, Inc.....	116,272	14,290,992	Ltd. (LILAK US),		
Entravision			Class C.....	110,180	675,403
Communications			* Liberty Media		
Corp., Class A.....	139,230	299,345	Corp.-Liberty		
* EverQuote, Inc.,			Formula One		
Class A.....	1,868	37,734	(FWONA US),		
* Fluent, Inc.....	1,222	3,458	Class A.....	5,267	463,601
Fox Corp. (FOX US),			#* Liberty Media		
Class B.....	233,522	11,349,169	Corp.-Liberty		
# Fox Corp. (FOXA US),			Formula One		
Class A.....	282,235	14,444,787	(FWONK US),		
* Frontier			Class C.....	189,609	18,145,581
Communications					
Parent, Inc.....	192,646	6,889,021			

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
* Liberty Media Corp.-Liberty Live (LLYVA US), Class A.....	25,309	\$ 1,821,489
* Liberty Media Corp.-Liberty Live (LLYVK US), Class C.....	69,306	5,100,229
#* Lions Gate Entertainment Corp. (LGF/A US), Class A.....	222,172	1,744,050
* Lions Gate Entertainment Corp. (LGF/B US), Class B.....	381,611	2,678,909
#* Live Nation Entertainment, Inc....	129,375	18,717,975
* Lumen Technologies, Inc.....	166,220	821,127
* Madison Square Garden Entertainment Corp....	53,738	1,952,839
* Madison Square Garden Sports Corp.....	20,620	4,533,719
#* Magnite, Inc.....	362,636	6,237,339
Marcus Corp.....	37,325	750,979
Match Group, Inc.....	132,980	4,747,386
# Meta Platforms, Inc., Class A.....	1,285,867	886,193,819
* Netflix, Inc.....	71,847	70,177,276
New York Times Co., Class A.....	256,031	13,902,483
# News Corp. (NWS US), Class B.....	260,357	8,240,299
News Corp. (NWSA US), Class A.....	353,154	9,930,690
# Nexstar Media Group, Inc.....	85,635	13,120,995
* Nextdoor Holdings, Inc.....	126,055	330,264
# Omnicom Group, Inc....	223,443	19,392,618
* Outbrain, Inc.....	6,346	38,139
# Paramount Global (PARA US), Class B.....	160,273	1,743,770
Paramount Global (PARAA US), Class A.....	17,062	389,184
* Pinterest, Inc., Class A.....	149,142	4,915,720
Playtika Holding Corp....	76,119	545,773
* PubMatic, Inc., Class A.....	109,427	1,654,536
* QuinStreet, Inc.....	116,257	2,750,641
* Reservoir Media, Inc....	17,174	142,716
* ROBLOX Corp., Class A.....	29,740	2,113,622

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
* Roku, Inc.....	2,948	\$ 243,976
Saga Communications, Inc., Class A.....	13,087	162,933
Scholastic Corp.....	41,960	814,444
Shenandoah Telecommunications Co.....	85,389	922,201
# Shutterstock, Inc.....	60,529	1,786,816
Sinclair, Inc.....	150,877	2,210,348
Sirius XM Holdings, Inc.....	5,175	124,252
* Skillz, Inc.....	3,863	25,689
* Snap, Inc., Class A.....	296,782	3,350,669
#* Sphere Entertainment Co.....	60,946	2,840,084
Spok Holdings, Inc.....	46,655	750,212
* Spotify Technology SA..	15,222	8,350,028
* Stagwell, Inc.....	29,040	181,210
#* Sunrise Communications AG, ADR, Class A.....	34,341	1,707,778
* Take-Two Interactive Software, Inc.....	129,096	23,948,599
#* TechTarget, Inc.....	59,229	1,008,670
# TEGNA, Inc.....	416,687	7,592,037
Telephone & Data Systems, Inc.....	171,552	6,064,363
* Thryv Holdings, Inc....	48,761	853,805
* TKO Group Holdings, Inc.....	64,527	10,015,236
T-Mobile U.S., Inc.....	383,861	89,428,097
Townsquare Media, Inc., Class A.....	17,750	157,620
* Trade Desk, Inc., Class A.....	46,197	5,482,660
* Travelzoo.....	35,466	703,291
* TripAdvisor, Inc.....	146,847	2,578,633
* TrueCar, Inc.....	115,927	398,789
* U.S. Cellular Corp.....	66,939	4,203,769
Verizon Communications, Inc.....	2,145,202	84,499,507
* Vimeo, Inc.....	326,219	2,188,930
* Walt Disney Co.....	655,083	74,063,684
* Warner Bros Discovery, Inc.....	474,759	4,956,484
# Warner Music Group Corp., Class A.....	48,785	1,551,363
* WideOpenWest, Inc....	65,912	281,444
* Yelp, Inc.....	80,207	3,203,468
* Zedge, Inc., Class B....	8,399	22,761
* Ziff Davis, Inc.....	91,151	4,912,127

TOTAL COMMUNICATION SERVICES..... 2,577,768,873

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (9.9%)			CONSUMER DISCRETIONARY — (Continued)		
#* 1-800-Flowers.com, Inc., Class A.....	72,556	\$ 582,625	#* Boot Barn Holdings, Inc.....	62,327	\$10,025,298
* 1stdibs.com, Inc.....	8,519	33,139	BorgWarner, Inc.....	258,359	8,241,652
* Abercrombie & Fitch Co., Class A.....	116,159	13,867,061	Boyd Gaming Corp.....	77,977	5,976,937
# Academy Sports & Outdoors, Inc.....	121,858	6,374,392	* Bright Horizons Family Solutions, Inc.....	79,480	9,744,248
# Acushnet Holdings Corp.....	167,733	10,956,320	* Brinker International, Inc.....	73,032	13,289,633
* Adient PLC.....	98,940	1,724,524	# Brunswick Corp.....	159,163	10,733,953
ADT, Inc.....	324,285	2,490,509	# Buckle, Inc.....	125,514	5,975,721
* Adtalem Global Education, Inc.....	100,289	10,743,961	Build-A-Bear Workshop, Inc.....	35,885	1,519,371
# Advance Auto Parts, Inc.....	19,701	955,498	* Burlington Stores, Inc...	58,409	16,584,067
* Airbnb, Inc., Class A....	41,023	5,380,987	* Caesars Entertainment, Inc....	16,788	605,207
A-Mark Precious Metals, Inc.....	44,114	1,242,691	# Caleres, Inc.....	55,872	1,024,134
* Amazon.com, Inc.....	3,238,070	769,624,478	Camping World Holdings, Inc., Class A.....	89,142	2,058,289
AMCON Distributing Co.....	1,168	148,920	* CarMax, Inc.....	202,903	17,376,613
* American Axle & Manufacturing Holdings, Inc.....	138,632	725,045	* Carnival Corp.....	316,549	8,758,911
American Eagle Outfitters, Inc.....	342,210	5,523,269	* Carriage Services, Inc..	40,374	1,653,315
* American Outdoor Brands, Inc.....	31,950	548,901	# Carter's, Inc.....	75,215	4,055,593
* American Public Education, Inc.....	42,476	941,693	* Carvana Co.....	50,254	12,436,860
#* America's Car-Mart, Inc.....	17,988	875,836	* Cava Group, Inc.....	16,843	2,274,647
* Aptiv PLC.....	291,858	18,217,776	* Cavco Industries, Inc....	16,552	8,419,009
Aramark.....	369,099	14,361,642	Century Communities, Inc.....	77,610	5,927,852
# Arhaus, Inc.....	100,893	1,238,966	* Champion Homes, Inc.....	127,380	11,760,995
Ark Restaurants Corp...	7,366	96,937	# Cheesecake Factory, Inc.....	115,955	6,510,873
Arko Corp.....	121,831	861,345	* Chewy, Inc., Class A....	56,245	2,192,430
* Asbury Automotive Group, Inc.....	47,993	14,238,563	* Chipotle Mexican Grill, Inc.....	390,153	22,765,428
Autoliv, Inc.....	155,704	15,050,349	# Choice Hotels International, Inc.....	75,521	11,126,509
* AutoNation, Inc.....	105,335	19,860,914	Churchill Downs, Inc....	88,391	10,923,360
* AutoZone, Inc.....	3,741	12,533,136	* Citi Trends, Inc.....	18,194	471,225
Bassett Furniture Industries, Inc.....	18,048	262,779	# Columbia Sportswear Co.....	132,603	11,708,845
Bath & Body Works, Inc.....	125,058	4,703,431	* Cooper-Standard Holdings, Inc.....	1,405	21,665
* Beazer Homes USA, Inc.....	82,176	1,821,020	* Coupang, Inc.....	183,652	4,317,658
Best Buy Co., Inc.....	380,018	32,628,345	* Coursera, Inc.....	70,883	546,508
#* Biglari Holdings, Inc. (BH US), Class B....	4,566	1,059,358	# Cracker Barrel Old Country Store, Inc....	23,471	1,525,146
* Biglari Holdings, Inc. (BH/A US), Class A...	446	495,020	#* Crocs, Inc.....	72,668	7,417,223
* BJ's Restaurants, Inc...	41,586	1,504,997	* Culp, Inc.....	17,123	92,293
# Bloomin' Brands, Inc....	80,126	1,006,383	Dana, Inc.....	179,801	2,866,028
Booking Holdings, Inc...	9,330	44,201,435	# Darden Restaurants, Inc.....	163,809	31,982,069
			#* Dave & Buster's Entertainment, Inc....	45,390	1,205,558
			* Deckers Outdoor Corp.....	109,572	19,433,690
			# Designer Brands, Inc., Class A.....	47,506	238,955

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	Shares	Value†
CONSUMER DISCRETIONARY — (Continued)		
Dick's Sporting Goods, Inc.....	114,739	\$27,543,097
# Dillard's, Inc., Class A..	19,364	9,064,482
# Domino's Pizza, Inc.....	19,533	8,772,661
* DoorDash, Inc., Class A.....	95,377	18,010,039
* Dorman Products, Inc...	62,311	8,180,188
DR Horton, Inc.....	180,790	25,654,101
* DraftKings, Inc., Class A.....	153,846	6,453,840
* Dream Finders Homes, Inc., Class A.....	9,629	222,141
* Duolingo, Inc.....	16,346	5,949,780
* Dutch Bros, Inc., Class A.....	35,046	2,191,076
eBay, Inc.....	569,716	38,444,436
* El Pollo Loco Holdings, Inc.....	75,091	891,330
Escalade, Inc.....	37,461	555,172
Ethan Allen Interiors, Inc.....	50,989	1,581,679
* Etsy, Inc.....	79,449	4,362,545
* Everi Holdings, Inc.....	13,173	179,680
* Expedia Group, Inc.....	61,269	10,473,936
#* Figs, Inc., Class A.....	273,491	1,556,164
* First Watch Restaurant Group, Inc.....	10,800	226,584
* Five Below, Inc.....	87,336	8,190,370
Flanigan's Enterprises, Inc.....	2,891	71,899
Flexsteel Industries, Inc.....	16,740	825,784
#* Floor & Decor Holdings, Inc., Class A.....	109,958	11,006,796
* Foot Locker, Inc.....	112,096	2,247,525
Ford Motor Co.....	2,682,413	27,038,723
* Fox Factory Holding Corp.....	100,175	2,736,781
* Frontdoor, Inc.....	165,928	9,935,769
* Full House Resorts, Inc.....	23,954	128,633
#* Funko, Inc., Class A....	67,810	949,340
* GameStop Corp., Class A.....	72,514	1,950,627
Gap, Inc.....	233,637	5,623,643
Garmin Ltd.....	160,683	34,683,426
# Garrett Motion, Inc.....	154,984	1,484,747
General Motors Co.....	1,068,788	52,862,254
* Genesco, Inc.....	28,875	1,202,644
Gentex Corp.....	446,355	11,569,522
* Gentherm, Inc.....	60,802	2,319,596
Genuine Parts Co.....	155,341	18,058,391
* G-III Apparel Group Ltd.....	116,499	3,637,099
* Global Business Travel Group I.....	4,838	42,671

	Shares	Value†
CONSUMER DISCRETIONARY — (Continued)		
* Good Times Restaurants, Inc.....	903	\$ 2,294
Graham Holdings Co., Class B.....	9,121	8,471,767
* Grand Canyon Education, Inc.....	71,413	12,542,979
* Green Brick Partners, Inc.....	24,451	1,478,552
# Group 1 Automotive, Inc.....	32,632	14,896,182
# Guess?, Inc.....	60,784	784,721
# H&R Block, Inc.....	159,291	8,810,385
Hamilton Beach Brands Holding Co., Class A.....	22,412	383,469
* Hanesbrands, Inc.....	534,069	4,336,640
# Harley-Davidson, Inc....	150,423	4,070,446
Hasbro, Inc.....	139,675	8,078,802
Haverty Furniture Cos., Inc. (HVT US).....	24,270	544,376
Haverty Furniture Cos., Inc. (HVT/A US), Class A.....	2,523	56,414
#* Helen of Troy Ltd.....	53,869	3,328,027
* Hilton Grand Vacations, Inc.....	112,482	4,634,258
Hilton Worldwide Holdings, Inc.....	86,501	22,150,311
Home Depot, Inc.....	543,803	224,035,960
Hooker Furnishings Corp.....	31,765	404,368
* Hovnanian Enterprises, Inc., Class A.....	300	39,717
Hyatt Hotels Corp., Class A.....	43,346	6,858,638
# Installed Building Products, Inc.....	62,161	12,360,093
International Game Technology PLC.....	98,836	1,682,189
J Jill, Inc.....	3,140	85,785
# Jack in the Box, Inc.....	29,986	1,175,151
* JAKKS Pacific, Inc.....	6,158	185,233
Jerash Holdings U.S., Inc.....	3,471	12,148
# Johnson Outdoors, Inc., Class A.....	21,439	694,624
KB Home.....	157,600	10,574,960
# Kohl's Corp.....	119,716	1,581,448
Kontoor Brands, Inc.....	97,066	8,915,512
# Krispy Kreme, Inc.....	66,243	600,824
* Kura Sushi USA, Inc., Class A.....	4,648	371,840
Lakeland Industries, Inc.....	27,379	634,919
* Lands' End, Inc.....	67,122	835,669
* Landsea Homes Corp..	33,937	281,677

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
# Las Vegas Sands Corp.....	70,539	\$ 3,232,802
* Latham Group, Inc.....	9,398	68,605
* Laureate Education, Inc.....	135,904	2,544,123
*†† Lazare Kaplan International, Inc.....	3,667	0
La-Z-Boy, Inc.....	111,038	5,240,994
# LCI Industries.....	67,594	7,083,175
Lear Corp.....	75,971	7,148,111
* Legacy Housing Corp...	9,372	240,392
# Lennar Corp. (LEN US), Class A.....	264,168	34,669,408
# Lennar Corp. (LENB US), Class B.....	31,301	3,937,353
Levi Strauss & Co., Class A.....	109,818	2,089,837
* LGI Homes, Inc.....	62,386	5,569,822
* Life Time Group Holdings, Inc.....	100,742	2,920,511
Lifetime Brands, Inc.....	42,821	277,480
* Light & Wonder, Inc.....	120,879	10,626,473
* Lincoln Educational Services Corp.....	56,293	918,702
* Lindblad Expeditions Holdings, Inc.....	11,010	140,047
Lithia Motors, Inc.....	47,862	18,000,898
LKQ Corp.....	279,912	10,465,910
#* Lovesac Co.....	36,299	927,802
Lowe's Cos., Inc.....	110,465	28,725,319
#* Lululemon Athletica, Inc.....	49,611	20,548,876
* M/I Homes, Inc.....	28,770	3,619,266
Macy's, Inc.....	327,981	5,109,944
* Malibu Boats, Inc., Class A.....	53,069	2,032,012
Marine Products Corp...	32,828	308,255
* MarineMax, Inc.....	39,235	1,191,175
Marriott International, Inc., Class A.....	52,937	15,382,963
Marriott Vacations Worldwide Corp.....	69,510	6,031,383
* MasterCraft Boat Holdings, Inc.....	24,198	440,646
* Mattel, Inc.....	400,077	7,457,435
McDonald's Corp.....	153,898	44,430,353
Meritage Homes Corp..	153,214	11,930,774
* MGM Resorts International.....	257,788	8,888,530
* Mister Car Wash, Inc...	26,700	214,134
* Modine Manufacturing Co.....	128,643	13,050,832
* Mohawk Industries, Inc.....	62,668	7,664,296
Monarch Casino & Resort, Inc.....	6,743	575,448
Monro, Inc.....	39,545	776,664

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Motorcar Parts of America, Inc.....	45,358	\$ 300,724
Movado Group, Inc....	24,221	463,105
Murphy USA, Inc.....	36,384	18,297,877
Nathan's Famous, Inc..	7,929	641,535
Newell Brands, Inc.....	92,638	922,674
# NIKE, Inc., Class B....	377,528	29,031,903
» Nobility Homes, Inc....	2,557	76,710
Nordstrom, Inc.....	80,371	1,944,978
#* Norwegian Cruise Line Holdings Ltd.....	607,536	17,223,646
* NVR, Inc.....	3,640	29,178,895
* ODP Corp.....	43,098	974,015
#* Ollie's Bargain Outlet Holdings, Inc.....	112,120	12,502,501
OneSpaWorld Holdings Ltd.....	189,411	4,045,819
* OneWater Marine, Inc., Class A.....	17,737	320,508
* O'Reilly Automotive, Inc.....	11,414	14,774,510
# Oxford Industries, Inc...	40,317	3,380,984
# Papa John's International, Inc.....	49,539	1,960,258
# Patrick Industries, Inc...	78,229	7,599,165
* Penn Entertainment, Inc.....	100,413	2,068,508
Penske Automotive Group, Inc.....	166,426	27,565,138
Perdoceo Education Corp.....	174,842	5,031,953
* Petco Health & Wellness Co., Inc.....	109,460	374,353
Phinia, Inc.....	87,196	4,437,404
* Planet Fitness, Inc., Class A.....	114,412	12,374,802
* Playa Hotels & Resorts NV.....	295,904	3,627,783
# Polaris, Inc.....	65,888	3,142,858
Pool Corp.....	34,813	11,984,375
* Potbelly Corp.....	1,410	17,498
PulteGroup, Inc.....	301,495	34,304,101
PVH Corp.....	72,210	6,470,016
#* QuantumScape Corp....	435,370	2,250,863
Ralph Lauren Corp.....	58,151	14,520,305
RCI Hospitality Holdings, Inc.....	15,909	883,586
# Red Rock Resorts, Inc., Class A.....	105,513	5,175,413
#* Revolve Group, Inc....	83,587	2,639,677
#* RH.....	30,257	12,681,011
#* Rivian Automotive, Inc., Class A.....	225,702	2,834,817
Rocky Brands, Inc.....	18,710	468,498
Ross Stores, Inc.....	288,307	43,407,502
# Royal Caribbean Cruises Ltd.....	198,667	52,964,622

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	Shares	Value†
CONSUMER DISCRETIONARY — (Continued)		
* Sally Beauty Holdings, Inc.....	156,419	\$ 1,700,274
Service Corp. International.....	323,227	25,250,493
* Shake Shack, Inc., Class A.....	36,852	4,353,327
* SharkNinja, Inc.....	75,642	8,457,532
# Shoe Carnival, Inc.....	59,681	1,614,968
# Signet Jewelers Ltd.....	131,114	7,765,882
* Skechers USA, Inc., Class A.....	236,448	17,813,992
#* Sleep Number Corp.....	38,743	692,725
# Smith & Wesson Brands, Inc.....	85,240	894,168
Sonic Automotive, Inc., Class A.....	50,080	3,718,440
* Sonos, Inc.....	81,909	1,129,525
Standard Motor Products, Inc.....	44,428	1,378,157
Starbucks Corp.....	231,502	24,928,135
Steven Madden Ltd.....	147,402	6,050,852
* Stitch Fix, Inc., Class A.....	107,999	508,675
* Stoneridge, Inc.....	55,178	285,270
Strategic Education, Inc.....	63,278	6,215,798
* Strattec Security Corp..	6,444	241,392
#* Stride, Inc.....	138,789	18,722,636
Superior Group of Cos., Inc.....	44,530	671,958
* Superior Industries International, Inc.....	14,681	30,683
#* Sweetgreen, Inc., Class A.....	129,546	4,264,654
*» Tandy Leather Factory, Inc.....	825	4,014
Tapestry, Inc.....	323,864	23,622,640
* Taylor Morrison Home Corp.....	276,729	17,837,951
Tempur Sealy International, Inc.....	317,043	20,018,095
* Tesla, Inc.....	295,770	119,668,542
Texas Roadhouse, Inc.....	88,442	16,016,846
# Thor Industries, Inc.....	67,807	6,973,272
* Tile Shop Holdings, Inc.....	118,253	891,628
* Tilly's, Inc., Class A....	54,593	236,388
TJX Cos., Inc.....	688,601	85,930,519
Toll Brothers, Inc.....	196,569	26,696,036
* TopBuild Corp.....	68,601	23,508,191
# Tractor Supply Co.....	479,923	26,088,614
Travel & Leisure Co....	107,368	5,836,524
* Tri Pointe Homes, Inc...	248,450	9,157,867
#* Ulta Beauty, Inc.....	54,211	22,343,064
* Under Armour, Inc. (UA US), Class C.....	318,034	2,394,796

	Shares	Value†
CONSUMER DISCRETIONARY — (Continued)		
#* Under Armour, Inc. (UAA US), Class A...	276,434	\$ 2,308,224
* Unifi, Inc.....	23,073	146,052
#* United Parks & Resorts, Inc.....	94,870	4,986,367
* Universal Electronics, Inc.....	1,852	18,520
* Universal Technical Institute, Inc.....	112,734	3,092,294
Upbound Group, Inc....	145,170	4,259,288
* Urban Outfitters, Inc....	244,921	13,573,522
# Vail Resorts, Inc.....	48,344	8,224,281
* Valvoline, Inc.....	228,066	8,463,529
* Vera Bradley, Inc.....	44,423	166,142
# VF Corp.....	48,000	1,246,560
* Victoria's Secret & Co..	92,738	3,371,954
* Visteon Corp.....	55,214	4,641,289
* VOXX International Corp.....	35,563	262,455
* Warby Parker, Inc., Class A.....	177,922	4,930,219
Wendy's Co.....	449,620	6,667,865
Weyco Group, Inc.....	23,535	841,141
# Whirlpool Corp.....	54,402	5,712,754
# Williams-Sonoma, Inc...	199,648	42,199,598
Wingstop, Inc.....	30,721	9,151,786
Winmark Corp.....	2,716	1,058,126
# Winnebago Industries, Inc.....	74,792	3,575,058
# Wolverine World Wide, Inc.....	24,869	555,325
Worthington Enterprises, Inc.....	130,972	5,487,727
Wyndham Hotels & Resorts, Inc.....	156,344	16,419,247
Wynn Resorts Ltd.....	30,474	2,646,667
#* YETI Holdings, Inc.....	100,213	3,733,936
Yum! Brands, Inc.....	108,530	14,163,165
* Zumiez, Inc.....	36,642	584,806
TOTAL CONSUMER DISCRETIONARY.....		3,447,197,622
CONSUMER STAPLES — (5.6%)		
Albertsons Cos., Inc., Class A.....	153,925	3,086,196
Alico, Inc.....	17,042	526,427
Altria Group, Inc.....	377,456	19,714,527
Andersons, Inc.....	69,135	2,817,251
B&G Foods, Inc.....	65,915	427,129
* BellRing Brands, Inc....	142,957	11,057,724
#* BJ's Wholesale Club Holdings, Inc.....	239,975	23,769,524
* Boston Beer Co., Inc. , Class A.....	16,595	4,159,869
* Bridgford Foods Corp...	11,491	117,783
# Brown-Forman Corp. (BF/A US), Class A...	54,390	1,812,275

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
# Brown-Forman Corp.		
(BFB US), Class B...	231,870	\$ 7,654,029
Bunge Global SA.....	257,076	19,571,196
Calavo Growers, Inc....	29,644	678,551
Cal-Maine Foods, Inc....	90,674	9,783,725
Campbell's Co.....	261,368	10,133,237
Casey's General		
Stores, Inc.....	70,486	29,728,880
#* Celsius Holdings, Inc....	30,351	758,168
#* Central Garden & Pet		
Co. (CENT US).....	36,639	1,336,957
* Central Garden & Pet		
Co. (CENTA US),		
Class A.....	136,866	4,268,851
* Chefs' Warehouse,		
Inc.....	79,789	4,297,436
Church & Dwight Co.,		
Inc.....	190,258	20,076,024
Clorox Co.....	80,853	12,829,754
Coca-Cola Co.....	2,176,890	138,188,977
Coca-Cola		
Consolidated, Inc....	15,899	21,743,790
* Coffee Holding Co.,		
Inc.....	3,583	14,153
Colgate-Palmolive Co...	310,252	26,898,848
Conagra Brands, Inc....	364,453	9,435,688
Constellation Brands,		
Inc., Class A.....	87,981	15,906,965
Costco Wholesale		
Corp.....	167,179	163,815,358
* Coty, Inc., Class A.....	343,373	2,516,924
* Darling Ingredients,		
Inc.....	257,402	9,642,279
Dole PLC.....	9,389	127,878
Dollar General Corp....	169,894	12,072,668
* Dollar Tree, Inc.....	214,140	15,707,169
Edgewell Personal		
Care Co.....	70,135	2,335,495
#* elf Beauty, Inc.....	18,731	1,871,414
Energizer Holdings,		
Inc.....	50,278	1,708,949
Estee Lauder Cos.,		
Inc., Class A.....	44,234	3,690,443
* FitLife Brands, Inc....	300	9,216
Flowers Foods, Inc.....	359,444	7,027,130
Fresh Del Monte		
Produce, Inc.....	124,294	3,789,724
*» Fresh Market, Inc.....	18,803	0
* Freshpet, Inc.....	67,001	10,716,810
# General Mills, Inc.....	293,041	17,623,486
* Hain Celestial Group,		
Inc.....	21,928	110,956
* Herbalife Ltd.....	84,000	458,640
Hershey Co.....	140,242	20,931,118
* Honest Co., Inc.....	94,267	604,251
Hormel Foods Corp....	432,386	12,962,932
Ingles Markets, Inc.,		
Class A.....	34,438	2,280,484

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
Ingredion, Inc.....	126,659	\$ 17,281,354
Interparfums, Inc.....	52,192	7,360,116
J&J Snack Foods		
Corp.....	39,402	5,407,136
J.M. Smucker Co.....	100,158	10,705,889
John B Sanfilippo &		
Son, Inc.....	23,908	1,729,505
Kellanova.....	297,224	24,292,118
Kenvue, Inc.....	1,694,718	36,080,546
Keurig Dr. Pepper, Inc..	560,858	18,003,542
Kimberly-Clark Corp....	175,136	22,762,426
Kraft Heinz Co.....	454,115	13,550,792
Kroger Co.....	1,280,416	78,924,842
* Laird Superfood, Inc....	4,842	36,557
# Lamb Weston		
Holdings, Inc.....	107,112	6,420,293
Lancaster Colony		
Corp.....	48,853	8,243,455
# Lifevantage Corp.....	21,105	446,582
* Lifeway Foods, Inc.....	25,136	579,133
Limoneira Co.....	29,038	669,616
* Mama's Creations,		
Inc.....	9,034	69,562
McCormick & Co., Inc.		
(MKC US).....	206,990	15,985,838
McCormick & Co., Inc.		
(MKC/V US).....	6,660	513,020
#* Medifast, Inc.....	18,745	294,296
# MGP Ingredients, Inc....	32,848	1,186,798
* Mission Produce, Inc....	70,825	842,109
# Molson Coors		
Beverage Co.,		
Class B.....	127,080	6,957,630
Mondelez International,		
Inc., Class A.....	545,190	31,615,568
* Monster Beverage		
Corp.....	351,386	17,116,012
National Beverage		
Corp.....	144,662	6,083,037
* Natural Alternatives		
International, Inc.....	16,603	70,563
Natural Grocers by		
Vitamin Cottage,		
Inc.....	60,510	2,634,605
Natural Health Trends		
Corp.....	2,025	10,145
* Nature's Sunshine		
Products, Inc.....	53,859	749,179
Oil-Dri Corp. of		
America.....	26,740	1,123,615
PepsiCo, Inc.....	987,923	148,870,117
* Performance Food		
Group Co.....	140,615	12,698,941
Philip Morris		
International, Inc.....	291,355	37,934,421
#* Pilgrim's Pride Corp....	210,564	9,799,649
* Post Holdings, Inc.....	135,588	14,394,022

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)			ENERGY — (Continued)		
PriceSmart, Inc.....	55,507	\$ 5,049,472	Archrock, Inc.....	466,521	\$ 13,104,575
Primo Brands Corp.....	39,100	1,265,667	Ardmore Shipping		
Procter & Gamble Co...	1,475,717	244,954,265	Corp.....	125,062	1,484,486
Reynolds Consumer			Baker Hughes Co.....	526,795	24,327,393
Products, Inc.....	87,901	2,426,947	Berry Corp.....	90,571	394,890
Seaboard Corp.....	1,031	2,513,929	* Bristow Group, Inc.....	55,311	1,845,728
* Seneca Foods Corp.			Cactus, Inc., Class A...	116,416	6,951,199
(SENEA US),			California Resources		
Class A.....	19,365	1,411,902	Corp.....	105,958	5,213,134
» Seneca Foods Corp.			# Centrus Energy Corp.,		
(SENEB US),			Class A.....	12,449	1,024,553
Class B.....	2,299	168,333	ChampionX Corp.....	339,701	9,729,037
* Simply Good Foods			Cheniere Energy, Inc....	203,923	45,607,379
Co.....	206,879	7,861,402	# Chevron Corp.....	1,174,412	175,210,526
SpartanNash Co.....	52,178	951,205	* Clean Energy Fuels		
Spectrum Brands			Corp.....	399,847	1,323,494
Holdings, Inc.....	88,652	7,496,413	* CNX Resources Corp...	401,459	10,991,947
* Sprouts Farmers			#* Comstock Resources,		
Market, Inc.....	221,512	35,074,210	Inc.....	130,586	2,423,676
Sysco Corp.....	322,574	23,522,096	ConocoPhillips.....	1,303,709	128,845,560
Target Corp.....	430,413	59,358,257	Core Laboratories,		
# Tootsie Roll Industries,			Inc.....	15,204	258,012
Inc.....	90,067	2,797,481	Core Natural		
* TreeHouse Foods, Inc..	51,605	1,781,405	Resources, Inc.....	117,276	10,594,714
Turning Point Brands,			Coterra Energy, Inc....	961,542	26,653,944
Inc.....	35,127	2,238,995	Crescent Energy Co.,		
Tyson Foods, Inc.,			Class A.....	17,524	263,911
Class A.....	265,567	15,001,880	CVR Energy, Inc.....	11,960	226,642
* U.S. Foods Holding			# Delek U.S. Holdings,		
Corp.....	443,636	31,467,101	Inc.....	51,859	926,202
* United Natural Foods,			Devon Energy Corp.....	809,240	27,595,084
Inc.....	149,006	4,431,438	DHT Holdings, Inc.....	495,445	5,608,437
United-Guardian, Inc....	4,655	53,439	Diamondback Energy,		
Universal Corp.....	63,038	3,348,579	Inc.....	181,854	29,889,523
* USANA Health			* DMC Global, Inc.....	26,142	212,796
Sciences, Inc.....	43,440	1,414,841	# Dorian LPG Ltd.....	125,558	3,018,414
Utz Brands, Inc.....	78,777	1,052,461	* DT Midstream, Inc.....	171,867	17,372,316
Village Super Market,			* Encore Energy Corp....	11,862	39,263
Inc., Class A.....	27,555	939,901	Energy Services of		
#* Vita Coco Co., Inc.....	42,329	1,584,798	America Corp.....	19,547	234,759
* Vital Farms, Inc.....	50,127	2,199,322	EOG Resources, Inc....	415,841	52,308,639
Walmart, Inc.....	2,286,919	224,483,969	Epsilon Energy Ltd.....	67,458	406,097
WD-40 Co.....	28,507	6,697,720	EQT Corp.....	458,430	23,434,942
# Weis Markets, Inc.....	65,471	4,423,221	Evolution Petroleum		
# WK Kellogg Co.....	85,489	1,418,262	Corp.....	50,961	270,603
TOTAL CONSUMER			Excelerate Energy,		
STAPLES.....		<u>1,949,629,198</u>	Inc., Class A.....	10,228	305,510
ENERGY — (4.8%)			# Expand Energy Corp....	387,920	39,412,672
Adams Resources &			* Expro Group Holdings		
Energy, Inc.....	7,057	267,813	NV.....	138,796	1,752,993
#* Amplify Energy Corp....	66,408	354,619	Exxon Mobil Corp.....	3,049,952	325,826,372
Antero Midstream			FutureFuel Corp.....	66,379	362,429
Corp.....	855,022	13,714,553	* Geospace		
* Antero Resources			Technologies Corp....	35,517	322,850
Corp.....	332,581	12,411,923	Granite Ridge		
# APA Corp.....	67,736	1,485,450	Resources, Inc.....	18,515	114,608
			* Green Plains, Inc.....	49,291	440,169

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)			ENERGY — (Continued)		
* Gulf Island Fabrication, Inc.....	15,569	\$ 111,630	PHX Minerals, Inc.....	62,833	\$ 236,880
* Gulfport Energy Corp...	23,699	4,230,508	* PrimeEnergy Resources Corp.....	2,513	547,583
* Hallador Energy Co.....	3,912	41,976	* ProPetro Holding Corp.....	130,183	1,156,025
* Halliburton Co.....	985,364	25,639,171	Range Resources Corp.....	528,144	19,562,454
* Helix Energy Solutions Group, Inc.....	429,013	3,440,684	Ranger Energy Services, Inc., Class A.....	28,964	474,720
# Helmerich & Payne, Inc.....	152,806	4,827,142	* REX American Resources Corp.....	37,873	1,580,062
Hess Corp.....	323,864	45,026,812	# RPC, Inc.....	320,306	1,963,476
HF Sinclair Corp.....	368,490	13,295,119	SandRidge Energy, Inc.....	53,216	630,610
# International Seaways, Inc.....	67,341	2,622,932	# Schlumberger NV.....	800,783	32,255,539
Kinder Morgan, Inc.....	903,831	24,837,276	Scorpio Tankers, Inc....	127,597	6,076,169
# Kinetik Holdings, Inc....	30,453	1,962,087	* SEACOR Marine Holdings, Inc.....	31,068	210,641
Kodiak Gas Services, Inc.....	6,636	310,432	* Seadrill Ltd.....	32,555	1,177,189
# Liberty Energy, Inc.....	313,138	5,733,557	Select Water Solutions, Inc.....	272,890	3,411,125
# Magnolia Oil & Gas Corp., Class A.....	263,445	6,243,646	SFL Corp. Ltd.....	276,544	2,917,539
* Mammoth Energy Services, Inc.....	14,869	44,458	Sitio Royalties Corp., Class A.....	24,027	483,904
Marathon Petroleum Corp.....	271,717	39,591,884	SM Energy Co.....	205,527	7,801,805
Matador Resources Co.....	298,453	17,310,274	Smart Sand, Inc.....	9,803	23,429
Murphy Oil Corp.....	260,771	6,944,332	Solaris Energy Infrastructure, Inc....	67,099	1,831,132
* Nabors Industries Ltd...	2,059	117,816	* Stabilis Solutions, Inc...	3,403	25,863
NACCO Industries, Inc., Class A.....	14,740	466,226	Targa Resources Corp.....	213,248	41,967,206
* Natural Gas Services Group, Inc.....	40,757	1,066,611	TechnipFMC PLC.....	595,564	17,896,698
* NCS Multistage Holdings, Inc.....	502	14,463	Teekay Corp. Ltd.....	121,260	865,796
# Noble Corp. PLC.....	63,744	2,042,995	Teekay Tankers Ltd., Class A.....	86,293	3,617,403
# Nordic American Tankers Ltd.....	254,061	685,965	* TETRA Technologies, Inc.....	62,984	261,384
# Northern Oil & Gas, Inc.....	144,080	5,179,676	# Texas Pacific Land Corp.....	14,515	18,828,423
NOV, Inc.....	92,040	1,329,978	#* Tidewater, Inc.....	103,044	5,678,755
* NPK International, Inc...	265,959	1,840,436	* TOP Ships, Inc.....	1,424	8,701
Occidental Petroleum Corp.....	626,352	29,219,321	#* Transocean Ltd.....	501,014	1,963,975
* Oceaneering International, Inc.....	158,587	3,940,887	#* Uranium Energy Corp...	187,283	1,322,218
* Oil States International, Inc.....	146,869	746,094	#* VAALCO Energy, Inc....	11,059	45,342
# ONEOK, Inc.....	602,010	58,497,345	#* Valaris Ltd.....	84,014	4,027,631
Ovintiv, Inc.....	279,590	11,804,290	Valero Energy Corp.....	347,323	46,193,959
* Par Pacific Holdings, Inc.....	66,104	1,105,259	# Vitesse Energy, Inc....	63,407	1,640,973
PBF Energy, Inc., Class A.....	204,944	5,996,661	Weatherford International PLC.....	92,565	5,826,967
# Peabody Energy Corp..	143,527	2,605,015	Williams Cos., Inc.....	674,140	37,367,580
Permian Resources Corp.....	578,515	8,475,245	# World Kinect Corp.....	156,333	4,419,534
Phillips 66.....	262,444	30,934,274			
			TOTAL ENERGY.....		1,667,145,003
			FINANCIALS — (17.3%)		
			1st Source Corp.....	65,072	4,081,316

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
#* Acacia Research Corp.....	150,435	\$ 655,897	* Atlanticus Holdings Corp.....	36,113	\$ 2,147,640
Acadian Asset Management, Inc.....	96,067	2,393,990	Auburn National Bancorp, Inc.....	6,204	132,455
ACNB Corp.....	15,047	618,432	* AvidXchange Holdings, Inc.....	181,830	1,927,398
Affiliated Managers Group, Inc.....	55,558	10,441,571	Axis Capital Holdings Ltd.....	221,583	20,168,485
* Affinity Bancshares, Inc.....	11,076	202,137	* Axos Financial, Inc.....	139,887	9,782,298
* Affirm Holdings, Inc.....	240,554	14,690,633	* Baldwin Insurance Group, Inc.....	81,210	3,325,549
Aflac, Inc.....	247,162	26,540,256	BancFirst Corp.....	87,663	10,438,910
Alerus Financial Corp....	20,205	427,134	#* Bancorp, Inc.....	126,043	7,696,186
Allstate Corp.....	226,588	43,579,670	Bank First Corp.....	451	45,632
Ally Financial, Inc.....	593,124	23,114,042	Bank of America Corp..	3,352,939	155,241,076
Amalgamated Financial Corp.....	61,780	2,158,593	# Bank of Hawaii Corp....	66,854	4,981,292
* Ambac Financial Group, Inc.....	60,448	703,010	Bank of Marin Bancorp.....	31,625	799,164
Amerant Bancorp, Inc....	33,661	780,935	Bank of New York Mellon Corp.....	501,033	43,053,766
American Coastal Insurance Corp.....	6,725	81,978	Bank of NT Butterfield & Son Ltd.....	101,555	3,726,053
American Express Co....	340,764	108,175,532	Bank of the James Financial Group, Inc.....	8,408	115,190
American Financial Group, Inc.....	160,262	21,885,379	Bank OZK.....	233,821	11,875,769
American International Group, Inc.....	509,460	37,526,824	Bank7 Corp.....	1,366	58,683
Ameriprise Financial, Inc.....	97,813	53,147,672	BankFinancial Corp....	43,627	588,092
Ameris Bancorp.....	183,351	12,036,993	BankUnited, Inc.....	130,681	5,372,296
AMERISAFE, Inc.....	40,351	2,018,357	Bankwell Financial Group, Inc.....	7,366	229,672
AmeriServ Financial, Inc.....	21,821	59,135	Banner Corp.....	77,707	5,491,554
Ames National Corp....	11,722	212,520	Bar Harbor Bankshares.....	36,295	1,149,826
Aon PLC, Class A.....	48,339	17,925,068	BayCom Corp.....	24,349	681,529
# Apollo Global Management, Inc.....	158,216	27,051,772	BCB Bancorp, Inc.....	20,620	223,315
Arch Capital Group Ltd.....	445,568	41,469,014	* Berkshire Hathaway, Inc., Class B.....	813,088	381,069,953
ARES Management Corp., Class A.....	57,354	11,368,710	Berkshire Hills Bancorp, Inc.....	106,994	3,146,694
Arrow Financial Corp....	25,758	685,420	BGC Group, Inc., Class A.....	827,412	7,893,510
Arthur J Gallagher & Co.....	95,579	28,847,654	Blackrock, Inc.....	45,877	49,340,713
# Artisan Partners Asset Management, Inc., Class A.....	124,800	5,577,312	Blackstone, Inc.....	115,421	20,442,213
Associated Banc-Corp.....	348,229	8,754,477	#* Block, Inc.....	154,908	14,068,745
Associated Capital Group, Inc., Class A..	5,133	187,714	* Blue Foundry Bancorp..	38,049	370,978
Assurant, Inc.....	100,829	21,697,393	* Blue Ridge Bankshares, Inc.....	6,136	20,678
Assured Guaranty Ltd..	139,731	13,218,553	* BM Technologies, Inc...	2,109	10,545
Atlantic American Corp.....	17,563	29,681	BOK Financial Corp....	127,845	14,116,645
# Atlantic Union Bankshares Corp.....	177,427	6,701,418	Bread Financial Holdings, Inc.....	103,890	6,579,354
			Bridge Investment Group Holdings, Inc., Class A.....	6,793	54,412
			* Bridgewater Bancshares, Inc.....	44,336	626,024

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
* Brighthouse Financial, Inc.....	38,169	\$ 2,355,409	Citizens Financial Services, Inc.....	925	\$ 56,647
* Broadway Financial Corp.....	61	470	City Holding Co.....	39,028	4,610,378
Brookline Bancorp, Inc.....	228,952	2,800,083	Civista Bancshares, Inc.....	24,121	532,109
Brown & Brown, Inc.....	233,551	24,443,448	CME Group, Inc.....	111,525	26,377,893
Burke & Herbert Financial Services Corp.....	14,391	925,485	CNB Financial Corp.....	51,670	1,307,251
Business First Bancshares, Inc.....	17,724	478,371	CNO Financial Group, Inc.....	170,411	6,806,215
* BV Financial, Inc.....	2,876	43,830	#* Coastal Financial Corp.....	35,722	3,185,688
Byline Bancorp, Inc.....	44,655	1,310,178	Cohen & Co., Inc.....	1,816	17,688
C&F Financial Corp.....	5,958	455,310	# Cohen & Steers, Inc....	100,452	8,903,061
Cadence Bank.....	265,103	9,331,626	* Coinbase Global, Inc., Class A.....	10,677	3,110,530
* California BanCorp.....	5,647	93,740	Colony Bankcorp, Inc...	22,040	371,374
» California First Leasing Corp.....	1,535	33,770	Columbia Banking System, Inc.....	68,204	1,902,892
Camden National Corp.....	38,691	1,755,024	#* Columbia Financial, Inc.....	111,487	1,648,893
* Cantaloupe, Inc.....	4,641	37,778	Comerica, Inc.....	166,250	11,191,950
Capital Bancorp, Inc....	4,480	138,970	Commerce Bancshares, Inc.....	253,330	16,922,444
Capital City Bank Group, Inc.....	44,492	1,641,310	Community Financial System, Inc.....	131,093	8,590,524
Capital One Financial Corp.....	177,398	36,137,747	Community Trust Bancorp, Inc.....	49,175	2,631,354
Capitol Federal Financial, Inc.....	176,720	1,051,484	Community West Bancshares.....	32,277	629,079
# Carlyle Group, Inc.....	228,252	12,818,632	# ConnectOne Bancorp, Inc.....	79,658	2,018,534
* Carter Bankshares, Inc.....	28,814	507,703	* Consumer Portfolio Services, Inc.....	175,197	2,077,836
Cass Information Systems, Inc.....	31,127	1,282,121	Corebridge Financial, Inc.....	462,847	15,625,715
Cathay General Bancorp.....	191,589	9,098,562	* Corpay, Inc.....	113,759	43,284,162
CB Financial Services, Inc.....	747	22,261	Crawford & Co. (CRD/A US), Class A.....	87,227	1,047,596
Cboe Global Markets, Inc.....	76,244	15,578,937	Crawford & Co. (CRD/B US), Class B.....	54,625	641,844
*» CCUR Holdings, Inc....	4	8,000	* Credit Acceptance Corp.....	26,793	13,604,682
Central Pacific Financial Corp.....	71,845	2,147,447	* CrossFirst Bankshares, Inc.....	60,281	978,963
CF Bankshares, Inc.....	7,043	172,131	# Cullen/Frost Bankers, Inc.....	103,752	14,463,029
Charles Schwab Corp...	678,772	56,148,020	* Customers Bancorp, Inc.....	79,008	4,501,876
Chemung Financial Corp.....	10,517	531,634	CVB Financial Corp.....	288,159	6,005,234
Chubb Ltd.....	178,272	48,468,591	# Diamond Hill Investment Group, Inc.....	5,368	805,415
Cincinnati Financial Corp.....	200,928	27,537,182	# DigitalBridge Group, Inc.....	302,631	3,319,862
Citigroup, Inc.....	941,348	76,653,968			
Citizens & Northern Corp.....	30,143	642,950			
Citizens Community Bancorp, Inc.....	24,520	388,397			
Citizens Financial Group, Inc.....	538,949	25,637,804			

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
Dime Community Bancshares, Inc.....	96,258	\$ 3,006,137	Farmers National Banc Corp.....	49,951	\$ 687,326
Discover Financial Services.....	205,254	41,274,527	FB Financial Corp.....	81,078	4,281,729
Donegal Group, Inc. (DGICA US), Class A.....	68,531	1,016,315	Federal Agricultural Mortgage Corp. (AGM US), Class C..	22,971	4,543,204
Donegal Group, Inc. (DGICB US), Class B.....	5,678	81,195	Federal Agricultural Mortgage Corp. (AGM/A US), Class A.....	2,460	368,975
* Donnelley Financial Solutions, Inc.....	77,075	5,115,468	# Federated Hermes, Inc.....	223,422	8,885,493
Eagle Bancorp Montana, Inc.....	10,752	165,581	# Fidelity D&D Bancorp, Inc.....	2,824	126,515
Eagle Bancorp, Inc.....	97,957	2,567,453	Fidelity National Financial, Inc.....	274,106	15,944,746
East West Bancorp, Inc.....	247,667	25,502,271	Fidelity National Information Services, Inc.....	327,594	26,689,083
Eastern Bankshares, Inc.....	77,800	1,428,408	# Fifth Third Bancorp....	780,570	34,587,057
Employers Holdings, Inc.....	65,933	3,241,266	Financial Institutions, Inc.....	37,718	994,624
Enact Holdings, Inc.....	24,112	814,503	Finward Bancorp.....	1,450	38,527
* Encore Capital Group, Inc.....	62,892	3,113,154	* Finwise Bancorp.....	11,665	216,152
* Enova International, Inc.....	94,321	10,594,135	First American Financial Corp.....	259,806	16,424,935
* Enstar Group Ltd.....	42,857	14,013,810	First BanCorp.....	552,393	11,467,679
Enterprise Bancorp, Inc.....	18,101	766,215	First Bancorp, Inc.....	25,617	661,943
Enterprise Financial Services Corp.....	73,875	4,420,680	First Bancorp/Southern Pines NC.....	109,188	4,818,466
Equitable Holdings, Inc.....	521,959	28,405,009	First Bancshares, Inc....	44,720	1,715,012
Equity Bancshares, Inc., Class A.....	32,990	1,438,364	First Bank.....	38,105	579,577
Erie Indemnity Co., Class A.....	27,561	11,105,705	First Busey Corp.....	146,566	3,558,622
# Esquire Financial Holdings, Inc.....	20,382	1,821,539	First Business Financial Services, Inc.....	24,196	1,249,965
ESSA Bancorp, Inc.....	19,001	397,311	First Capital, Inc.....	4,002	126,463
Essent Group Ltd.....	189,061	11,012,803	First Citizens BancShares, Inc., Class A.....	13,321	29,368,675
* Euronet Worldwide, Inc.....	86,383	8,508,725	First Commonwealth Financial Corp.....	271,741	4,532,640
Evans Bancorp, Inc.....	6,754	292,853	First Community Bankshares, Inc.....	51,375	2,228,134
Evercore, Inc., Class A.....	50,884	14,820,983	First Community Corp..	11,112	288,134
Everest Group Ltd.....	43,520	15,123,635	First Financial Bancorp.....	253,474	7,102,341
# EVERTEC, Inc.....	158,139	5,134,773	First Financial Bankshares, Inc.....	239,954	8,940,686
* EZCORP, Inc., Class A.....	137,432	1,650,558	First Financial Corp.....	30,359	1,463,000
F&G Annuities & Life, Inc.....	32,157	1,476,328	First Financial Northwest, Inc.....	22,460	474,804
FactSet Research Systems, Inc.....	33,613	15,946,343	First Foundation, Inc....	132,708	683,446
Farmers & Merchants Bancorp, Inc.....	8,217	223,256	# First Hawaiian, Inc.....	100,999	2,789,592
			First Horizon Corp.....	449,089	9,830,558
			First Internet Bancorp...	23,124	753,149

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
First Interstate BancSystem, Inc., Class A.....	83,367	\$ 2,746,943	Hamilton Lane, Inc., Class A.....	53,801	\$ 8,564,043
First Merchants Corp....	108,823	4,836,094	Hancock Whitney Corp.....	212,086	12,670,018
First Mid Bancshares, Inc.....	38,497	1,460,191	Hanmi Financial Corp...	53,952	1,295,927
First National Corp.....	1,920	48,768	Hanover Insurance Group, Inc.....	95,525	14,623,922
First of Long Island Corp.....	47,909	622,817	HarborOne Bancorp, Inc.....	84,090	914,058
First Savings Financial Group, Inc.....	11,154	276,173	Hartford Financial Services Group, Inc..	462,207	51,559,191
First U.S. Bancshares, Inc.....	11,190	137,637	Hawthorn Bancshares, Inc.....	19,298	631,045
First United Corp.....	18,660	607,943	HBT Financial, Inc.....	7,172	174,423
* First Western Financial, Inc.....	11,240	237,164	# HCI Group, Inc.....	25,609	3,122,505
FirstCash Holdings, Inc.....	104,652	11,422,766	Heartland Financial USA, Inc.....	69,590	4,500,385
* Fiserv, Inc.....	218,222	47,144,681	Heritage Commerce Corp.....	78,658	762,196
Five Star Bancorp.....	8,307	252,616	Heritage Financial Corp.....	68,656	1,764,459
Flushing Financial Corp.....	42,768	596,614	* Heritage Insurance Holdings, Inc.....	46,886	516,215
* Flywire Corp.....	5,900	114,047	Hilltop Holdings, Inc.....	213,829	6,453,359
FNB Corp.....	658,204	10,327,221	# Hingham Institution For Savings.....	3,887	992,157
Franklin Financial Services Corp.....	4,753	164,406	* Hippo Holdings, Inc.....	4,325	121,100
Franklin Resources, Inc.....	18,600	413,664	Home Bancorp, Inc.....	17,090	857,918
FS Bancorp, Inc.....	23,810	962,876	Home BancShares, Inc.....	400,670	12,096,227
Fulton Financial Corp...	426,652	8,678,102	Home Federal Bancorp, Inc. of Louisiana.....	5,115	65,114
* FVCBankcorp, Inc.....	11,566	139,602	* HomeStreet, Inc.....	11,934	120,175
GCM Grosvenor, Inc., Class A.....	7,518	101,643	HomeTrust Bancshares, Inc.....	17,503	643,585
* Genworth Financial, Inc.....	437,533	3,163,364	Hope Bancorp, Inc.....	286,565	3,341,348
German American Bancorp, Inc.....	78,789	3,256,349	Horace Mann Educators Corp.....	94,075	3,634,117
# Glacier Bancorp, Inc....	251,546	12,494,290	Horizon Bancorp, Inc....	50,237	843,479
Glen Burnie Bancorp...	303	1,488	Houlihan Lokey, Inc.....	96,361	17,510,721
Global Payments, Inc...	178,975	20,197,329	Huntington Bancshares, Inc.....	1,349,510	23,211,572
Globe Life, Inc.....	150,636	18,391,149	* I3 Verticals, Inc., Class A.....	47,126	1,172,966
Goldman Sachs Group, Inc.....	169,100	108,291,640	* ICC Holdings, Inc.....	2,163	49,922
# Goosehead Insurance, Inc., Class A.....	5,842	626,087	IF Bancorp, Inc.....	6,461	149,895
Great Southern Bancorp, Inc.....	31,136	1,830,485	Independent Bank Corp. (IBCP US)....	52,735	1,919,554
* Green Dot Corp., Class A.....	1,416	12,560	Independent Bank Corp. (INDB US)....	93,230	6,261,327
Greene County Bancorp, Inc.....	4,267	113,076	Interactive Brokers Group, Inc., Class A.	15,350	3,337,704
* Greenlight Capital Re Ltd., Class A.....	85,144	1,149,444	Intercontinental Exchange, Inc.....	172,446	27,562,044
Guaranty Bancshares, Inc.....	24,606	1,011,553	# International Bancshares Corp.....	165,100	10,878,439
* Hagerty, Inc., Class A...	1,923	18,634			

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
* International Money			Metrocity Bankshares,		
Express, Inc.....	54,715	\$ 1,034,661	Inc.....	12,871	\$ 397,199
Invesco Ltd.....	351,194	6,753,461	* Metropolitan Bank		
Investar Holding Corp...	10,969	209,179	Holding Corp.....	13,690	877,940
Investors Title Co.....	4,936	1,112,328	MGIC Investment		
Jack Henry &			Corp.....	490,983	12,539,706
Associates, Inc.....	89,221	15,532,484	Mid Penn Bancorp,		
Jackson Financial, Inc.,			Inc.....	25,453	766,644
Class A.....	88,168	8,308,952	Middlefield Banc Corp..	15,418	399,480
Janus Henderson			Midland States		
Group PLC.....	352,833	15,852,787	Bancorp, Inc.....	36,050	694,323
Jefferies Financial			MidWestOne Financial		
Group, Inc.....	363,688	27,963,970	Group, Inc.....	37,240	1,177,901
JPMorgan Chase &			Moelis & Co., Class A..	48,301	3,781,485
Co.....	1,819,978	486,480,119	Moody's Corp.....	56,054	27,995,610
Kearny Financial			Morgan Stanley.....	740,128	102,455,919
Corp.....	61,689	425,654	Morningstar, Inc.....	42,526	13,975,745
Kemper Corp.....	165,095	11,091,082	* Mr. Cooper Group,		
* Kentucky First Federal			Inc.....	52,741	5,475,043
Bancorp.....	5,416	16,735	MSCI, Inc.....	28,097	16,767,447
# KeyCorp.....	788,337	14,174,299	MVB Financial Corp.....	20,313	396,307
* Kingstone Cos., Inc.....	12,183	206,989	Nasdaq, Inc.....	438,668	36,119,923
# Kinsale Capital Group,			National Bank Holdings		
Inc.....	24,672	10,903,544	Corp., Class A.....	100,659	4,341,423
KKR & Co., Inc.....	220,163	36,782,632	National Bankshares,		
Lake Shore Bancorp,			Inc.....	200	5,878
Inc.....	8,295	129,734	# Navient Corp.....	446,059	6,097,627
# Lakeland Financial			# NBT Bancorp, Inc.....	125,226	5,964,514
Corp.....	71,769	4,883,163	* NCR Atleos Corp.....	138,349	4,407,799
Landmark Bancorp,			Nelnet, Inc., Class A....	83,753	9,227,068
Inc.....	13,854	327,370	* NerdWallet, Inc.,		
# Lazard, Inc.....	52,408	2,849,423	Class A.....	97,767	1,396,113
LCNB Corp.....	13,732	212,297	* NI Holdings, Inc.....	26,669	402,702
* LendingClub Corp.....	287,904	3,883,825	Nicolet Bankshares,		
* LendingTree, Inc.....	10,711	481,245	Inc.....	37,042	4,153,519
Lincoln National Corp...	303,222	10,661,286	* NMI Holdings, Inc.....	235,780	9,105,824
Live Oak Bancshares,			Northeast Bank.....	21,480	2,173,776
Inc.....	109,386	3,882,109	Northeast Community		
Loews Corp.....	300,622	25,688,150	Bancorp, Inc.....	4,059	100,663
LPL Financial			Northern Trust Corp.....	220,900	24,804,861
Holdings, Inc.....	108,895	39,952,487	Northfield Bancorp,		
M&T Bank Corp.....	130,404	26,242,501	Inc.....	90,145	1,051,992
Magyar Bancorp, Inc....	10,743	154,055	Northrim BanCorp,		
* Maiden Holdings Ltd....	13,054	13,185	Inc.....	15,135	1,288,443
* Markel Group, Inc.....	12,029	21,998,395	Northwest Bancshares,		
MarketAxess Holdings,			Inc.....	338,131	4,466,711
Inc.....	26,704	5,891,704	Norwood Financial		
* Marqeta, Inc., Class A..	381,261	1,467,855	Corp.....	4,550	121,121
Marsh & McLennan			Oak Valley Bancorp....	15,512	401,295
Cos., Inc.....	217,295	47,126,940	OceanFirst Financial		
Mastercard, Inc.,			Corp.....	136,863	2,458,059
Class A.....	486,597	270,270,572	OFG Bancorp.....	123,606	5,279,212
Mercantile Bank Corp...	42,466	2,072,765	Ohio Valley Banc		
Merchants Bancorp.....	34,955	1,465,663	Corp.....	8,106	193,328
Mercury General			* Old Market Capital		
Corp.....	78,241	3,899,531	Corp.....	4,633	30,022
Meridian Corp.....	15,480	258,826	Old National Bancorp..	694,791	16,570,765
MetLife, Inc.....	474,080	41,012,661			

U.S. CORE EQUITY 2 PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
Old Point Financial Corp.....	6,443	\$ 157,209	Plumas Bancorp.....	13,751	\$ 627,046
Old Republic International Corp....	457,479	16,734,582	PNC Financial Services Group, Inc..	184,664	37,108,231
Old Second Bancorp, Inc.....	99,783	1,874,923	* Ponce Financial Group, Inc.....	39,730	527,217
OneMain Holdings, Inc.....	167,597	9,308,337	Popular, Inc.....	192,027	19,767,259
* Onity Group, Inc.....	15,356	554,659	* PRA Group, Inc.....	145,201	3,210,394
OP Bancorp.....	16,829	223,489	# Preferred Bank.....	35,554	3,248,213
#* Open Lending Corp.....	106,164	642,292	Premier Financial Corp.....	93,494	2,601,938
Oppenheimer Holdings, Inc., Class A.....	16,285	1,120,734	Primerica, Inc.....	74,401	21,588,938
OppFi, Inc.....	912	12,504	Primis Financial Corp..	29,207	323,906
* OptimumBank Holdings, Inc.....	2,591	11,815	Princeton Bancorp, Inc.....	15,033	458,807
Orange County Bancorp, Inc.....	2,338	60,484	Principal Financial Group, Inc.....	285,996	23,580,370
Origin Bancorp, Inc.....	49,274	1,868,470	* Priority Technology Holdings, Inc.....	2,223	21,119
Orrstown Financial Services, Inc.....	46,864	1,703,038	* ProAssurance Corp....	111,320	1,665,347
#* Oscar Health, Inc., Class A.....	179,701	2,983,037	PROG Holdings, Inc....	115,906	4,954,981
Pacific Premier Bancorp, Inc.....	89,842	2,326,908	Progressive Corp.....	208,376	51,352,181
* Palomar Holdings, Inc..	45,038	4,858,249	Prosperity Bancshares, Inc.....	195,788	15,663,040
Park National Corp.....	42,357	7,188,406	* Provident Bancorp, Inc.....	23,142	270,993
Parke Bancorp, Inc.....	31,687	641,345	Provident Financial Holdings, Inc.....	17,143	274,974
Pathfinder Bancorp, Inc.....	8,118	135,165	Provident Financial Services, Inc.....	156,618	2,908,396
Pathward Financial, Inc.....	72,350	5,768,465	Prudential Financial, Inc.....	300,573	36,297,195
* Paymentus Holdings, Inc., Class A.....	40,097	1,281,500	QCR Holdings, Inc.....	44,710	3,476,650
* Payoneer Global, Inc....	387,777	4,110,436	Radian Group, Inc.....	181,035	6,158,811
* PayPal Holdings, Inc....	210,709	18,664,603	Raymond James Financial, Inc.....	171,665	28,922,119
* Paysafe Ltd.....	95,809	1,858,695	RBB Bancorp.....	47,967	902,259
* Paysign, Inc.....	3,016	8,023	Red River Bancshares, Inc.....	3,034	169,297
PCB Bancorp.....	23,637	455,958	Regional Management Corp.....	22,928	820,593
Peapack-Gladstone Financial Corp.....	37,844	1,197,763	Regions Financial Corp.....	850,277	20,950,825
Penns Woods Bancorp, Inc.....	7,848	238,815	Reinsurance Group of America, Inc.....	94,766	21,593,381
PennyMac Financial Services, Inc.....	95,592	10,007,526	* Remitly Global, Inc.....	108,773	2,556,165
Peoples Bancorp of North Carolina, Inc....	13,339	380,028	RenaissanceRe Holdings Ltd.....	85,190	19,813,490
Peoples Bancorp, Inc..	90,895	2,967,722	# Renasant Corp.....	154,264	5,997,784
Peoples Financial Services Corp.....	4,670	240,365	* Repay Holdings Corp..	113,862	850,549
Pinnacle Financial Partners, Inc.....	131,139	16,362,213	Republic Bancorp, Inc., Class A.....	45,364	2,969,074
* Pioneer Bancorp, Inc....	32,050	371,139	* Rhinebeck Bancorp, Inc.....	6,548	65,611
Piper Sandler Cos.....	39,150	12,416,031	Richmond Mutual BanCorp, Inc.....	8,215	118,460
PJT Partners, Inc., Class A.....	21,670	3,574,900	Riverview Bancorp, Inc.....	31,957	180,237

U.S. CORE EQUITY 2 PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
# RLI Corp.....	184,480	\$13,531,608	SouthState Corp.....	115,189	\$12,162,807
* Robinhood Markets, Inc., Class A.....	304,215	15,803,969	State Street Corp.....	247,354	25,136,113
* Rocket Cos., Inc., Class A.....	16,585	208,971	Stellar Bancorp, Inc.....	41,103	1,167,325
* Root, Inc., Class A.....	752	73,320	StepStone Group, Inc., Class A.....	29,274	1,875,878
S&P Global, Inc.....	90,759	47,322,650	* Sterling Bancorp, Inc....	27,876	131,296
S&T Bancorp, Inc.....	87,048	3,433,173	Stewart Information Services Corp.....	73,479	4,790,096
Safety Insurance Group, Inc.....	40,566	3,205,120	Stifel Financial Corp....	181,426	21,018,202
Sandy Spring Bancorp, Inc.....	115,557	3,909,293	Stock Yards Bancorp, Inc.....	75,187	5,542,034
SB Financial Group, Inc.....	12,913	288,864	* StoneX Group, Inc.....	78,498	8,597,101
Seacoast Banking Corp. of Florida.....	48,156	1,370,038	Summit State Bank.....	14,814	109,031
* Security National Financial Corp., Class A.....	46,601	576,454	* SWK Holdings Corp.....	654	10,628
SEI Investments Co....	235,630	20,400,845	# Synchrony Financial....	507,113	34,980,655
Selective Insurance Group, Inc.....	118,259	9,949,130	Synovus Financial Corp.....	359,975	20,309,789
* Selectquote, Inc.....	49,521	213,436	T. Rowe Price Group, Inc.....	193,183	22,586,956
# ServisFirst Bancshares, Inc.....	120,633	10,937,794	* Texas Capital Bancshares, Inc.....	122,677	9,685,349
#* Shift4 Payments, Inc., Class A.....	112,654	13,501,582	TFS Financial Corp.....	296,084	4,062,272
Shore Bancshares, Inc.....	18,936	309,604	* Third Coast Bancshares, Inc.....	3,646	131,438
* Siebert Financial Corp.....	2,656	7,782	Timberland Bancorp, Inc.....	15,758	473,055
Sierra Bancorp.....	26,727	805,552	Tiptree, Inc.....	123,205	2,469,028
Silvercrest Asset Management Group, Inc., Class A.....	27,562	509,897	* Toast, Inc., Class A....	98,969	4,049,811
Simmons First National Corp., Class A.....	86,703	1,969,892	Tompkins Financial Corp.....	20,731	1,452,621
* SiriusPoint Ltd.....	400,172	5,826,504	Towne Bank.....	119,612	4,278,521
* Skyward Specialty Insurance Group, Inc.....	22,777	1,008,566	Tradeweb Markets, Inc., Class A.....	20,578	2,611,348
SLM Corp.....	577,290	16,112,164	Travelers Cos., Inc.....	217,354	53,290,854
SmartFinancial, Inc....	24,425	861,225	TriCo Bancshares.....	71,819	3,150,700
#* SoFi Technologies, Inc.....	1,731,132	27,317,263	* Triumph Financial, Inc..	62,086	4,784,347
Sound Financial Bancorp, Inc.....	5,599	295,963	Truist Financial Corp....	562,697	26,795,631
South Plains Financial, Inc.....	8,821	316,939	* Trupanion, Inc.....	1,537	72,915
* Southern First Bancshares, Inc.....	9,314	342,755	TrustCo Bank Corp....	42,547	1,368,312
Southern Missouri Bancorp, Inc.....	16,218	959,781	Trustmark Corp.....	144,303	5,411,362
Southern States Bancshares, Inc.....	5,532	181,892	U.S. Bancorp.....	724,966	34,638,875
Southside Bancshares, Inc.....	53,171	1,671,165	U.S. Global Investors, Inc., Class A.....	4,338	10,671
			# UMB Financial Corp....	124,449	14,672,537
			Union Bankshares, Inc.....	3,042	97,040
			United Bancorp, Inc....	11,080	138,611
			United Bancshares, Inc.....	6,275	181,975
			United Bankshares, Inc.....	420,394	16,185,169
			United Community Banks, Inc.....	169,336	5,616,875
			United Fire Group, Inc.....	52,361	1,299,076
			United Security Bancshares.....	30,125	288,296
			Unity Bancorp, Inc.....	24,623	1,190,522

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
Universal Insurance Holdings, Inc.....	75,615	\$ 1,462,394	Zions Bancorp NA.....	286,831	\$ 16,596,042
Univest Financial Corp.....	68,774	2,090,042	TOTAL FINANCIALS.....		6,043,511,141
Unum Group.....	302,556	23,069,895	HEALTH CARE — (8.7%)		
USCB Financial Holdings, Inc.....	9,556	181,373	Abbott Laboratories.....	654,730	83,759,609
UWM Holdings Corp....	17,556	105,863	AbbVie, Inc.....	1,090,619	200,564,834
Valley National Bancorp.....	807,772	8,303,896	†† Abiomed, Inc.....	32,675	510,057
Value Line, Inc.....	11,063	434,776	#* Absci Corp.....	11,952	44,342
* Velocity Financial, Inc...	18,284	338,985	* AC Immune SA.....	17,301	47,578
Veritex Holdings, Inc....	65,760	1,762,368	* Acadia Healthcare Co., Inc.....	137,843	6,218,098
Victory Capital Holdings, Inc., Class A.....	88,821	5,878,174	* ACADIA Pharmaceuticals, Inc.....	24,527	457,674
Virginia National Bankshares Corp.....	1,567	57,133	#* AdaptHealth Corp.....	137,725	1,490,184
Virtu Financial, Inc., Class A.....	131,769	5,278,666	* Adaptive Biotechnologies Corp.....	12,703	98,448
Virtus Investment Partners, Inc.....	18,801	3,750,799	* Addus HomeCare Corp.....	39,393	4,930,428
Visa, Inc., Class A.....	909,954	311,022,277	* ADMA Biologics, Inc....	232,715	3,758,347
Voya Financial, Inc.....	174,011	12,353,041	†† Aduro Biotech, Inc.....	19,543	7,426
W.R. Berkley Corp.....	336,746	19,810,767	* Adverum Biotechnologies, Inc.....	19,368	81,733
WaFd, Inc.....	189,982	5,638,666	Agilent Technologies, Inc.....	144,563	21,904,186
Walker & Dunlop, Inc....	89,592	8,607,103	* Agios Pharmaceuticals, Inc.....	52,538	1,806,782
Washington Trust Bancorp, Inc.....	28,705	940,663	* Akero Therapeutics, Inc.....	7,941	429,449
Waterstone Financial, Inc.....	48,203	662,309	†† Albireo Pharma, Inc....	26,553	154,273
Webster Financial Corp.....	303,388	18,276,093	* Aldeyra Therapeutics, Inc.....	17,053	89,358
Wells Fargo & Co.....	1,742,572	137,314,674	* Align Technology, Inc....	17,364	3,804,626
WesBanco, Inc.....	142,894	5,007,006	* Alkermes PLC.....	139,666	4,403,669
West BanCorp, Inc.....	32,086	703,646	* Alnylam Pharmaceuticals, Inc.....	21,324	5,785,414
Westamerica BanCorp..	59,365	3,072,732	* American Shared Hospital Services....	3,958	12,192
# Western Alliance Bancorp.....	179,794	15,798,499	Amgen, Inc.....	365,932	104,444,311
Western New England Bancorp, Inc.....	55,617	523,912	* AMN Healthcare Services, Inc.....	71,063	1,955,654
# Western Union Co.....	345,231	3,562,784	* Amneal Pharmaceuticals, Inc.....	182,792	1,509,862
Westwood Holdings Group, Inc.....	28,206	434,090	* Amphastar Pharmaceuticals, Inc.....	4,416	153,986
* WEX, Inc.....	55,525	10,210,492	* AngioDynamics, Inc....	1,925	21,964
# White Mountains Insurance Group Ltd.....	6,818	13,175,512	* ANI Pharmaceuticals, Inc.....	39,195	2,298,395
Willis Towers Watson PLC.....	83,445	27,500,551	* Anika Therapeutics, Inc.....	25,707	438,561
Wintrust Financial Corp.....	172,379	22,548,897	* Arcellx, Inc.....	1,581	107,714
# WisdomTree, Inc.....	322,176	3,154,103			
* World Acceptance Corp.....	15,543	2,194,050			
WSFS Financial Corp...	157,343	8,811,208			
WVS Financial Corp....	2,157	27,006			

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)			HEALTH CARE — (Continued)		
#* Arcturus Therapeutics Holdings, Inc.....	44,140	\$ 749,056	* Collegium Pharmaceutical, Inc..	88,658	\$ 2,847,695
* Arcus Biosciences, Inc.....	112,715	1,454,023	* Community Health Systems, Inc.....	178,960	572,672
* ARS Pharmaceuticals, Inc.....	8,588	111,816	Concentra Group Holdings Parent, Inc.....	278,537	6,492,697
#* Artivion, Inc.....	114,590	3,547,706	# CONMED Corp.....	56,825	4,078,898
* Arvinas, Inc.....	21,261	374,406	* Cooper Cos., Inc.....	153,906	14,859,624
#* Astrana Health, Inc.....	57,595	2,123,528	#* Corcept Therapeutics, Inc.....	166,436	11,137,897
* Atea Pharmaceuticals, Inc.....	16,803	51,417	* CorVel Corp.....	84,183	9,752,601
* Aura Biosciences, Inc...	35,850	281,422	#* CRISPR Therapeutics AG.....	97,761	4,065,880
* Avanos Medical, Inc....	59,316	1,021,422	* Cross Country Healthcare, Inc.....	74,569	1,358,647
* Avantor, Inc.....	133,993	2,985,364	* Cullinan Therapeutics, Inc.....	46,694	493,089
* Axogen, Inc.....	91,390	1,664,212	CVS Health Corp.....	644,521	36,402,546
#* Azenta, Inc.....	81,521	4,406,210	Danaher Corp.....	195,436	43,531,415
Baxter International, Inc.....	215,088	7,003,265	#* DaVita, Inc.....	155,909	27,471,166
#* Beam Therapeutics, Inc.....	177,638	4,604,377	* Day One Biopharmaceuticals, Inc.....	35,686	441,436
Becton Dickinson & Co.....	83,038	20,560,209	* Denali Therapeutics, Inc.....	128,267	2,988,621
* Biogen, Inc.....	64,981	9,352,715	Dentsply Sirona, Inc....	131,783	2,604,032
* BioLife Solutions, Inc....	102,068	2,786,967	* Design Therapeutics, Inc.....	2,000	9,700
* BioMarin Pharmaceutical, Inc..	22,411	1,419,961	* Dexcom, Inc.....	44,108	3,829,898
* Bio-Rad Laboratories, Inc., Class A.....	16,139	5,824,242	* Disc Medicine, Inc.....	8,381	467,660
* Biote Corp., Class A....	40,878	208,069	* Doximity, Inc., Class A..	93,751	5,540,684
Bio-Techne Corp.....	133,131	9,791,785	#* Dynavax Technologies Corp.....	213,029	2,780,028
* Bioventus, Inc., Class A.....	15,703	167,708	* Edwards Lifesciences Corp.....	155,162	11,241,487
* Black Diamond Therapeutics, Inc....	26,617	69,737	* Elanco Animal Health, Inc.....	566,205	6,811,446
* Boston Scientific Corp..	422,664	43,263,887	* Electromed, Inc.....	13,044	448,714
Bristol-Myers Squibb Co.....	956,698	56,397,347	Elevance Health, Inc....	124,444	49,242,491
#* Brookdale Senior Living, Inc.....	393,854	1,823,544	Eli Lilly & Co.....	402,622	326,558,652
Bruker Corp.....	251,344	14,615,654	Embecta Corp.....	11,538	206,876
Cardinal Health, Inc....	155,230	19,195,742	* Emergent BioSolutions, Inc.....	7,184	80,820
* CareDx, Inc.....	14,087	328,227	* Enanta Pharmaceuticals, Inc.....	1,368	6,990
* Castle Biosciences, Inc.....	59,470	1,681,217	Encompass Health Corp.....	228,833	22,716,252
* Catalyst Pharmaceuticals, Inc.....	191,923	4,329,783	* Enhabit, Inc.....	67,918	570,511
Cencora, Inc.....	125,411	31,880,730	#* Enovis Corp.....	64,748	3,041,861
* Centene Corp.....	375,289	24,029,755	Ensign Group, Inc.....	99,530	13,900,360
* Certara, Inc.....	419,252	5,965,956	Corp.....	133,749	2,744,529
* Charles River Laboratories International, Inc.....	55,150	9,086,514	* Evolent Health, Inc., Class A.....	58,317	609,413
Chemed Corp.....	26,628	14,964,936	#* Exact Sciences Corp....	47,821	2,680,367
†† Chinook Therapeutics, Inc.....	21,057	26,321			
* ChromaDex Corp.....	3,724	20,966			
Cigna Group.....	170,382	50,128,088			

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)			HEALTH CARE — (Continued)		
* Exagen, Inc.....	3,009	\$ 12,036	* IQVIA Holdings, Inc.....	166,558	\$ 33,538,119
* Exelixis, Inc.....	372,943	12,363,060	iRadimed Corp.....	6,240	369,470
* FONAR Corp.....	15,907	250,535	* iTeos Therapeutics,		
* Forian, Inc.....	4,603	10,357	Inc.....	60,237	454,187
* Fortrea Holdings, Inc...	114,141	1,918,710	* Jazz Pharmaceuticals		
* Fulcrum Therapeutics,			PLC.....	57,171	7,110,357
Inc.....	84,316	333,891	Johnson & Johnson....	943,653	143,576,804
* Fulgent Genetics, Inc...	10,869	180,860	#* Joint Corp.....	29,610	327,190
* GE HealthCare			* KalVista		
Technologies, Inc....	320,492	28,299,444	Pharmaceuticals,		
Gilead Sciences, Inc....	743,690	72,286,668	Inc.....	41,449	369,311
* Glaukos Corp.....	1,532	239,666	* Kewaunee Scientific		
* Globus Medical, Inc.,			Corp.....	6,314	405,990
Class A.....	11,250	1,043,100	* Kiniksa		
#* GoodRx Holdings, Inc.,			Pharmaceuticals		
Class A.....	138,788	662,019	International PLC.....	61,362	1,202,695
#* GRAIL, Inc.....	2,934	88,842	* KORU Medical		
* Haemonetics Corp.....	113,217	7,817,634	Systems, Inc.....	5,740	25,199
#* Halozyme			* Krystal Biotech, Inc....	28,315	4,523,038
Therapeutics, Inc....	162,942	9,229,035	* Kura Oncology, Inc.....	92,618	732,608
* Harmony Biosciences			* Kymera Therapeutics,		
Holdings, Inc.....	96,870	3,755,650	Inc.....	2,147	85,000
* Harvard Bioscience,			Labcorp Holdings, Inc...	86,550	21,620,190
Inc.....	105,265	180,003	* Lantern Pharma, Inc....	2,813	13,924
# HCA Healthcare, Inc....	40,275	13,287,125	#* Lantheus Holdings,		
* Health Catalyst, Inc....	37,902	213,388	Inc.....	159,155	14,723,429
#* HealthEquity, Inc.....	98,120	10,834,410	LeMaitre Vascular, Inc..	33,707	3,267,220
HealthStream, Inc.....	72,291	2,360,301	* LENSAR, Inc.....	35,748	396,803
#* Henry Schein, Inc.....	175,487	14,038,960	LENZ Therapeutics,		
* Hologic, Inc.....	208,337	15,029,431	Inc.....	2,963	75,645
Humana, Inc.....	80,513	23,608,827	* LifeStance Health		
* ICON PLC.....	26,655	5,306,477	Group, Inc.....	8,650	68,941
* ICU Medical, Inc.....	7,949	1,306,498	* Ligand		
* IDEXX Laboratories,			Pharmaceuticals,		
Inc.....	49,085	20,716,324	Inc.....	48,211	5,618,992
#* Illumina, Inc.....	18,170	2,411,886	* Lipocine, Inc.....	32	138
*†† IMARA, Inc.....	6,186	0	* Lisata Therapeutics,		
* Immunovant, Inc.....	4,430	96,308	Inc.....	1,515	3,803
* Inari Medical, Inc.....	20,005	1,593,798	* LivaNova PLC.....	69,901	3,491,555
* Incyte Corp.....	117,051	8,680,502	* MannKind Corp.....	63,852	369,703
* InfuSystem Holdings,			* Masimo Corp.....	31,242	5,443,294
Inc.....	40,643	328,802	* MaxCyte, Inc.....	87,731	395,667
#* Innoviva, Inc.....	134,835	2,513,324	* McKesson Corp.....	25,919	15,415,325
* Inogen, Inc.....	3,001	35,082	* Medpace Holdings,		
* Inozyme Pharma, Inc...	6,460	9,302	Inc.....	45,807	15,993,514
* Insmed, Inc.....	8,769	671,530	Medtronic PLC.....	420,257	38,167,741
#* Inspire Medical			* MeiraGTx Holdings		
Systems, Inc.....	7,900	1,528,650	PLC.....	43,944	276,408
* Instil Bio, Inc.....	636	14,157	Merck & Co., Inc.....	1,004,606	99,275,165
#* Insulet Corp.....	21,563	6,002,708	* Merit Medical Systems,		
#* Integer Holdings Corp..	78,148	11,114,209	Inc.....	125,296	13,642,228
* Integra LifeSciences			*†† Merrimack		
Holdings Corp.....	74,076	1,933,384	Pharmaceuticals,		
#* Intellia Therapeutics,			Inc.....	2,035	0
Inc.....	127,715	1,318,019	Mesa Laboratories,		
* Intuitive Surgical, Inc....	34,199	19,557,724	Inc.....	1,400	192,766
* Iovance					
Biotherapeutics, Inc..	36,800	215,280			

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)			HEALTH CARE — (Continued)		
* Mettler-Toledo International, Inc.....	12,496	\$17,050,042	* Pennant Group, Inc.....	36,578	\$ 968,220
* MiMedx Group, Inc.....	27,235	236,945	* Penumbra, Inc.....	9,736	2,599,220
†† Mirati Therapeutics, Inc.....	32,564	97,041	* Performant Healthcare, Inc.....	14,004	33,049
* Molina Healthcare, Inc.....	60,991	18,932,216	* Personalis, Inc.....	8,213	42,872
#* MoonLake Immunotherapeutics..	1,544	71,009	Pfizer, Inc.....	2,623,305	69,570,049
* Myriad Genetics, Inc....	139,448	1,766,806	Phibro Animal Health Corp., Class A.....	44,549	971,614
* Natera, Inc.....	23,316	4,125,067	» Poseida Therapeutics, Inc.....	45,912	22,956
National HealthCare Corp.....	41,132	4,223,022	# Premier, Inc., Class A...	198,590	4,500,049
National Research Corp.....	38,592	643,329	* Prestige Consumer Healthcare, Inc.....	129,274	9,924,365
* Nautilus Biotechnology, Inc.....	23,253	39,763	* Pro-Dex, Inc.....	6,861	260,512
#* Neogen Corp.....	44,690	512,147	* Pulmonx Corp.....	10,065	57,169
* NeoGenomics, Inc.....	237,186	3,391,760	* Puma Biotechnology, Inc.....	5,406	15,623
*†† Neoleukin Therapeutics, Inc....	1,526	0	* Quanterix Corp.....	8,046	73,943
* Neurocrine Biosciences, Inc.....	47,061	7,144,801	Quest Diagnostics, Inc.....	151,722	24,745,858
* Nkarta, Inc.....	3,757	8,791	#* RadNet, Inc.....	106,204	6,953,176
* Nuvation Bio, Inc.....	3,452	7,974	#* Recursion Pharmaceuticals, Inc., Class A.....	32,217	233,251
* Olema Pharmaceuticals, Inc.....	55,851	341,250	* Regeneron Pharmaceuticals, Inc.....	35,578	23,943,282
*» OmniAb, Inc. (2200963D US).....	13,783	0	* REGENXBIO, Inc.....	15,766	127,232
*» OmniAb, Inc. (2200964D US).....	13,783	0	* Relay Therapeutics, Inc.....	49,096	219,459
#* OmniAb, Inc. (OABI UQ).....	153,274	493,542	* Repligen Corp.....	44,926	7,467,150
* Omnicell, Inc.....	64,615	2,907,029	* Replimune Group, Inc...	16,800	234,864
*†† Opiant Pharmaceuticals, Inc.....	5,178	0	# ResMed, Inc.....	98,337	23,225,233
* OptimizeRx Corp.....	15,151	84,088	# Revvity, Inc.....	131,301	16,560,995
* Option Care Health, Inc.....	168,143	5,198,982	* Rezolute, Inc.....	3,558	18,680
* Oramed Pharmaceuticals, Inc.....	23,349	52,302	* Rockwell Medical, Inc... Royalty Pharma PLC, Class A.....	3,030	6,181
* OraSure Technologies, Inc.....	154,063	619,333	* RxSight, Inc.....	206,043	6,506,838
* Organogenesis Holdings, Inc.....	47,614	175,220	* Sarepta Therapeutics, Inc.....	9,125	309,064
# Organon & Co.....	160,196	2,492,650	Select Medical Holdings Corp.....	25,958	2,951,944
* ORIC Pharmaceuticals, Inc.....	25,467	265,366	#* Semler Scientific, Inc....	345,164	6,789,376
* OrthoPediatrics Corp....	1,400	33,600	* Sensus Healthcare, Inc.....	3,124	162,323
* Owens & Minor, Inc....	194,666	2,772,044	#* Sera Prognostics, Inc., Class A.....	22,487	185,180
* Patterson Cos., Inc....	89,220	2,761,359	# SIGA Technologies, Inc.....	3,612	23,370
*†† PDL BioPharma, Inc....	458,319	265,825	* Sight Sciences, Inc....	129,954	777,125
* Pediatrix Medical Group, Inc.....	2,100	29,358	* Simulations Plus, Inc....	6,130	17,164
			* Singular Genomics Systems, Inc.....	7,254	248,957
			* Solid Biosciences, Inc...	770	15,308
			* Solventum Corp.....	5,023	15,973
			* Sotera Health Co.....	33,036	2,446,646
			* STAAR Surgical Co.....	86,489	1,185,764
				10,620	256,898

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)			HEALTH CARE — (Continued)		
STERIS PLC.....	78,539	\$ 17,329,630	* Voyager Therapeutics, Inc.....	17,707	\$ 96,503
* Stoke Therapeutics, Inc.....	19,248	220,967	#* Waters Corp.....	53,681	22,303,382
Stryker Corp.....	83,305	32,596,413	West Pharmaceutical Services, Inc.....	33,964	11,600,404
#* Summit Therapeutics, Inc.....	16,566	356,169	* XBiotech, Inc.....	9,859	34,112
* Supernus Pharmaceuticals, Inc.....	131,816	5,057,780	* Xencor, Inc.....	82,668	1,511,171
#* Surgery Partners, Inc...	134,487	3,428,074	* Xenon Pharmaceuticals, Inc.....	23,391	935,172
* Surmodics, Inc.....	33,441	1,138,332	* XOMA Royalty Corp....	1,135	30,202
* Sutro Biopharma, Inc....	15,327	29,428	* Y-mAbs Therapeutics, Inc.....	9,179	54,799
* Tactile Systems Technology, Inc.....	22,009	385,378	Zimmer Biomet Holdings, Inc.....	129,461	14,173,390
* Talkspace, Inc.....	29,568	91,661	* Zimvie, Inc.....	35,979	497,949
* Tango Therapeutics, Inc.....	16,325	48,649	Zoetis, Inc.....	188,364	32,191,408
Teleflex, Inc.....	41,739	7,523,037	* Zymeworks, Inc.....	61,852	903,039
* Tenet Healthcare Corp.....	208,668	29,399,235	TOTAL HEALTH CARE.....		<u>3,056,323,364</u>
* Terns Pharmaceuticals, Inc.....	90,661	404,348	INDUSTRIALS — (13.6%)		
* Theravance Biopharma, Inc.....	14,405	135,119	* 3D Systems Corp.....	59,250	213,300
Thermo Fisher Scientific, Inc.....	109,340	65,357,985	3M Co.....	142,434	21,678,455
* Third Harmonic Bio, Inc.....	968	5,092	A.O. Smith Corp.....	215,953	14,533,637
* Trevi Therapeutics, Inc.....	17,372	68,446	AAON, Inc.....	99,317	11,558,512
* Twist Bioscience Corp..	805	42,158	* AAR Corp.....	95,170	6,448,719
U.S. Physical Therapy, Inc.....	27,638	2,451,767	ABM Industries, Inc....	166,691	8,894,632
#* UFP Technologies, Inc.....	11,622	3,192,099	ACCO Brands Corp.....	258,220	1,358,237
* United Therapeutics Corp.....	75,551	26,531,245	Acme United Corp.....	7,309	264,951
UnitedHealth Group, Inc.....	428,765	232,600,725	* Acuity Brands, Inc.....	51,835	17,229,436
Universal Health Services, Inc., Class B.....	105,499	19,892,891	* ACV Auctions, Inc., Class A.....	197,970	4,189,045
Utah Medical Products, Inc.....	8,679	531,415	Advanced Drainage Systems, Inc.....	119,635	14,465,068
* Vanda Pharmaceuticals, Inc.....	107,495	474,053	AECOM.....	182,809	19,275,381
* Varex Imaging Corp.....	8,461	116,254	* AeroVironment, Inc....	33,075	5,958,461
* Vaxcyte, Inc.....	20,364	1,798,548	# AGCO Corp.....	199,026	20,784,285
* Veeva Systems, Inc., Class A.....	47,287	11,030,166	* Air Industries Group...	856	3,732
#* Veracyte, Inc.....	199,881	9,090,588	# Air Lease Corp.....	228,077	10,537,157
#* Vericel Corp.....	11,902	696,743	* Air Transport Services Group, Inc.....	149,977	3,332,489
* Vertex Pharmaceuticals, Inc.....	74,228	34,269,583	Alamo Group, Inc.....	27,851	5,168,032
Viatrix, Inc.....	668,691	7,542,834	* Alaska Air Group, Inc...	228,095	16,707,959
			Albany International Corp., Class A.....	73,251	5,915,018
			Alight, Inc., Class A....	120,369	824,528
			# Allegiant Travel Co.....	24,342	2,493,351
			Allegion PLC.....	167,286	22,203,871
			Allient, Inc.....	38,332	966,350
			# Allison Transmission Holdings, Inc.....	231,323	27,189,705
			* Alpha Pro Tech Ltd....	28,782	153,984
			* Amentum Holdings, Inc.....	110,266	2,312,278
			#* Ameresco, Inc., Class A.....	75,789	1,715,105

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)			INDUSTRIALS — (Continued)		
#* American Airlines Group, Inc.....	242,596	\$ 4,104,724	#* Builders FirstSource, Inc.....	193,644	\$ 32,392,768
#* American Superconductor Corp.....	44,216	1,161,554	BWX Technologies, Inc.....	131,552	14,856,167
* American Woodmark Corp.....	41,140	3,203,160	* Byrna Technologies, Inc.....	10,362	280,188
AMETEK, Inc.....	188,916	34,866,337	* CACI International, Inc., Class A.....	39,260	15,164,568
* API Group Corp.....	127,499	4,864,087	* Cadeler AS (CDLR US), ADR.....	26,622	556,666
Apogee Enterprises, Inc.....	62,269	3,176,964	# Cadre Holdings, Inc.....	31,927	1,230,786
Applied Industrial Technologies, Inc.....	64,371	16,738,391	Carlisle Cos., Inc.....	53,573	20,864,541
# ArcBest Corp.....	43,433	4,152,629	Carrier Global Corp.....	463,560	30,307,553
Arcosa, Inc.....	127,665	12,932,465	* Casella Waste Systems, Inc., Class A.....	36,188	3,891,658
Argan, Inc.....	35,538	4,861,598	Caterpillar, Inc.....	321,812	119,533,849
Aris Water Solutions, Inc., Class A.....	57,765	1,474,740	* CBIZ, Inc.....	108,055	9,272,200
Armstrong World Industries, Inc.....	106,799	16,127,717	#* CECO Environmental Corp.....	81,642	2,312,101
Astec Industries, Inc....	38,765	1,353,286	CH Robinson Worldwide, Inc.....	110,103	10,954,147
#* Astronics Corp. (ATRO US).....	62,803	1,111,613	#* Chart Industries, Inc....	4,195	887,620
* Astronics Corp. (ATROB US), Class B.....	32,187	625,393	Chicago Rivet & Machine Co.....	653	10,056
Atkore, Inc.....	95,209	7,753,821	* Cimpres PLC.....	36,788	2,445,666
Atmus Filtration Technologies, Inc.....	16,832	703,914	Cintas Corp.....	121,817	24,432,836
Automatic Data Processing, Inc.....	271,074	82,138,133	Civeo Corp.....	16,271	383,019
#* Avis Budget Group, Inc.....	49,336	4,425,439	#* Clarivate PLC.....	434,615	2,355,613
* Axon Enterprise, Inc....	20,530	13,389,255	* Clean Harbors, Inc.....	123,149	28,693,717
* AZEK Co., Inc.....	185,096	9,482,468	CNH Industrial NV.....	559,133	7,201,633
AZZ, Inc.....	64,053	5,495,107	Columbus McKinnon Corp.....	74,898	2,727,785
Barrett Business Services, Inc.....	52,959	2,294,713	Comfort Systems USA, Inc.....	35,060	15,312,455
* Beacon Roofing Supply, Inc.....	164,249	19,437,227	* Commercial Vehicle Group, Inc.....	30,694	64,150
* Blade Air Mobility, Inc...	41,381	159,317	CompX International, Inc.....	9,138	223,972
#* Blue Bird Corp.....	40,447	1,440,722	# Concentrix Corp.....	25,071	1,310,712
* BlueLinx Holdings, Inc.....	19,291	2,079,184	Concrete Pumping Holdings, Inc.....	52,436	443,609
* Boeing Co.....	124,648	22,002,865	* Conduent, Inc.....	521,421	2,064,827
Boise Cascade Co.....	108,436	13,680,286	* Construction Partners, Inc., Class A.....	109,213	8,780,725
Booz Allen Hamilton Holding Corp.....	125,752	16,222,008	Copa Holdings SA, Class A.....	37,535	3,499,013
* Bowman Consulting Group Ltd.....	3,273	83,232	* Copart, Inc.....	299,632	17,357,682
Brady Corp., Class A...	97,439	7,258,231	* Core & Main, Inc., Class A.....	163,371	9,220,659
* BrightView Holdings, Inc.....	109,618	1,727,580	†† Costa Communications, Inc.....	5,301	795
Brink's Co.....	104,266	9,731,146	Costamare, Inc.....	324,279	3,781,093
Broadridge Financial Solutions, Inc.....	105,014	25,016,435	Covenant Logistics Group, Inc.....	57,452	1,591,995

U.S. CORE EQUITY 2 PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)			INDUSTRIALS — (Continued)		
*» CPI Aerostructures, Inc.....	27,297	\$ 131,026	# Ferguson Enterprises, Inc.....	186,297	\$33,742,113
CRA International, Inc...	18,595	3,413,670	#* First Advantage Corp....	71,135	1,343,029
Crane Co.....	83,415	14,207,243	Flowserve Corp.....	213,787	13,387,342
CSG Systems International, Inc.....	78,321	4,604,492	#* Fluence Energy, Inc.....	68,333	889,012
CSW Industrials, Inc....	21,221	6,998,898	* Fluor Corp.....	162,840	7,850,516
CSX Corp.....	1,752,747	57,612,794	* Forrester Research, Inc.....	5,894	89,884
Cummins, Inc.....	121,273	43,203,506	Fortive Corp.....	253,056	20,581,045
Curtiss-Wright Corp....	63,537	22,043,527	Fortune Brands Innovations, Inc.....	232,257	16,645,859
#* Dayforce, Inc.....	50,837	3,596,209	* Franklin Covey Co.....	36,225	1,373,290
Deere & Co.....	216,269	103,065,155	Franklin Electric Co., Inc.....	101,037	10,102,690
Delta Air Lines, Inc.....	875,323	58,882,978	* FreightCar America, Inc.....	8,587	104,847
# Deluxe Corp.....	55,285	1,282,059	# FTAI Aviation Ltd.....	19,115	1,921,631
* Distribution Solutions Group, Inc.....	57,764	1,862,889	FTAI Infrastructure, Inc.....	80,263	563,446
* DLH Holdings Corp.....	21,039	157,793	* FTI Consulting, Inc.....	65,128	12,722,755
* DNOW, Inc.....	169,933	2,528,603	* Gates Industrial Corp. PLC.....	163,118	3,374,911
Donaldson Co., Inc....	249,492	17,761,336	GATX Corp.....	94,507	15,638,073
Douglas Dynamics, Inc.....	74,803	1,933,658	GE Vernova, Inc.....	108,306	40,385,141
Dover Corp.....	121,635	24,774,617	Genco Shipping & Trading Ltd.....	111,281	1,609,123
* Driven Brands Holdings, Inc.....	30,795	508,425	* Gencor Industries, Inc..	25,389	390,737
* Ducommun, Inc.....	38,298	2,618,817	* Generac Holdings, Inc.....	61,227	9,143,028
Dun & Bradstreet Holdings, Inc.....	233,093	2,867,044	General Dynamics Corp.....	129,173	33,194,878
* DXP Enterprises, Inc....	48,547	4,917,326	General Electric Co....	433,225	88,191,613
* Dycom Industries, Inc... Eastern Co.....	71,487	13,522,481	Genpact Ltd.....	383,167	18,656,401
Eaton Corp. PLC.....	114,490	37,374,116	* Gibraltar Industries, Inc.....	76,132	4,672,221
EMCOR Group, Inc.....	51,043	22,870,327	Global Industrial Co....	61,705	1,524,731
# Emerson Electric Co....	177,372	23,049,491	* GMS, Inc.....	102,650	8,657,501
* Energy Recovery, Inc... Enerpac Tool Group	32,089	460,156	Gorman-Rupp Co.....	61,610	2,364,592
Corp.....	144,400	6,525,436	Graco, Inc.....	140,309	11,809,809
EnerSys.....	106,477	10,335,722	* Graham Corp.....	31,572	1,434,000
Ennis, Inc.....	69,032	1,432,414	Granite Construction, Inc.....	96,646	8,518,378
Enpro, Inc.....	58,621	10,885,920	* Great Lakes Dredge & Dock Corp.....	178,365	1,960,231
* Enviri Corp.....	212,671	2,037,388	Greenbrier Cos., Inc....	82,643	5,475,925
Equifax, Inc.....	64,068	17,604,605	Griffon Corp.....	100,583	7,621,174
Esab Corp.....	105,133	13,019,671	* GXO Logistics, Inc.....	231,024	10,500,041
ESCO Technologies, Inc.....	60,077	7,974,621	H&E Equipment Services, Inc.....	93,141	8,260,675
Espey Mfg. & Electronics Corp.....	4,614	131,361	* Hayward Holdings, Inc.....	238,498	3,591,780
* Everus Construction Group, Inc.....	120,035	8,259,608	* Healthcare Services Group, Inc.....	32,452	359,893
EVI Industries, Inc.....	1,292	22,403	Heartland Express, Inc.....	56,511	646,486
* ExlService Holdings, Inc.....	250,449	12,587,567	# HEICO Corp. (HEI US).....	27,411	6,549,584
Expeditors International of Washington, Inc.....	200,981	22,827,422			
Exponent, Inc.....	62,757	5,752,934			
Fastenal Co.....	540,788	39,607,313			
Federal Signal Corp....	124,769	12,266,040			
FedEx Corp.....	184,851	48,961,484			

U.S. CORE EQUITY 2 PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)			INDUSTRIALS — (Continued)		
HEICO Corp. (HEIA US), Class A.....	59,691	\$11,360,988	Kelly Services, Inc., Class A.....	62,807	\$ 884,323
Heidrick & Struggles International, Inc.....	53,936	2,507,485	Kennametal, Inc.....	118,320	2,833,764
Helios Technologies, Inc.....	75,958	3,388,486	Kforce, Inc.....	57,442	3,201,243
Herc Holdings, Inc.....	75,405	15,379,604	* Kirby Corp.....	148,301	16,187,054
Hexcel Corp.....	153,972	10,038,974	Knight-Swift Transportation Holdings, Inc.....	286,465	16,354,287
Hillenbrand, Inc.....	129,787	4,411,460	Korn Ferry.....	138,072	9,765,833
* Hillman Solutions Corp.....	129,020	1,290,200	#* Kratos Defense & Security Solutions, Inc.....	334,045	11,147,082
HireQuest, Inc.....	871	11,323	* L.B. Foster Co., Class A.....	28,244	786,031
# HNI Corp.....	104,283	5,198,508	L3Harris Technologies, Inc.....	88,923	18,852,565
Honeywell International, Inc.....	381,428	85,333,072	Landstar System, Inc....	85,783	14,125,029
Howmet Aerospace, Inc.....	314,646	39,827,891	Leidos Holdings, Inc....	118,493	16,829,561
Hub Group, Inc., Class A.....	163,521	7,294,672	# Lennox International, Inc.....	33,252	19,699,150
Hubbell, Inc.....	61,444	25,991,426	* Leonardo DRS, Inc....	2,934	103,130
* Hudson Global, Inc....	16,688	214,608	#* Limbach Holdings, Inc.. Lincoln Electric Holdings, Inc.....	16,573	1,532,671
* Hudson Technologies, Inc.....	22,575	130,935	Lindsay Corp.....	87,619	17,416,905
Huntington Ingalls Industries, Inc.....	70,809	13,967,783	* Liquidity Services, Inc..	26,949	3,616,286
Hurco Cos., Inc.....	7,720	165,903	Lockheed Martin Corp..	87,133	3,019,158
* Huron Consulting Group, Inc.....	68,030	8,624,843	LSI Industries, Inc.....	161,715	74,865,959
Hyster-Yale, Inc.....	31,385	1,676,587	* Luxfer Holdings PLC....	79,007	1,664,678
* IBEX Holdings Ltd.....	5,559	122,354	* Lyft, Inc., Class A.....	39,886	564,387
ICF International, Inc....	41,495	4,842,881	* Manitowoc Co., Inc....	80,240	1,086,450
* Ideal Power, Inc.....	3,327	22,857	ManpowerGroup, Inc....	108,927	1,088,181
IDEX Corp.....	72,068	16,165,573	Marten Transport Ltd....	102,846	6,193,386
* IES Holdings, Inc.....	44,415	9,828,151	Masco Corp.....	216,131	3,328,417
Illinois Tool Works, Inc.....	211,517	54,816,746	#* MasTec, Inc.....	172,950	13,711,476
Ingersoll Rand, Inc.....	280,410	26,302,458	* Mastech Digital, Inc....	128,769	18,683,094
* Innodata, Inc.....	7,948	294,712	* Mastech Digital, Inc....	18,872	263,642
* Innovative Solutions & Support, Inc.....	29,317	342,129	* Masterbrand, Inc.....	287,341	4,976,746
Insperty, Inc.....	73,548	5,516,836	* Matrix Service Co.....	70,661	958,163
Insteel Industries, Inc...	38,155	1,094,667	# Matson, Inc.....	89,142	12,644,793
Interface, Inc.....	146,873	3,636,575	Matthews International Corp., Class A.....	3,206	89,736
ITT, Inc.....	148,206	22,382,070	Maximus, Inc.....	129,179	9,725,887
Jacobs Solutions, Inc...	110,266	15,451,575	* Mayville Engineering Co., Inc.....	13,706	217,240
#* Janus International Group, Inc.....	169,436	1,404,624	McGrath RentCorp.....	17,508	2,147,706
JB Hunt Transport Services, Inc.....	160,285	27,443,998	* Mercury Systems, Inc..	117,977	4,918,461
# JBT Marel Corp.....	75,193	10,000,669	#* Middleby Corp.....	103,964	17,792,399
#* JELD-WEN Holding, Inc.....	65,210	581,673	# Miller Industries, Inc....	28,038	1,849,667
#* JetBlue Airways Corp...	920,730	6,058,403	# MillerKnoll, Inc.....	80,516	1,806,779
Johnson Controls International PLC.....	318,085	24,810,630	* Mistras Group, Inc.....	19,214	190,603
# Kadant, Inc.....	23,982	8,942,888	#* Montrose Environmental Group, Inc.....	24,939	519,230
Karat Packaging, Inc....	2,335	72,175	Moog, Inc., Class A....	63,636	11,560,116
KBR, Inc.....	314,884	17,135,987	* MRC Global, Inc.....	169,849	2,493,383
			MSC Safety, Inc.....	57,710	9,506,568
			# MSC Industrial Direct Co., Inc., Class A....	99,473	7,998,624

U.S. CORE EQUITY 2 PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)			INDUSTRIALS — (Continued)		
Mueller Industries, Inc.. Mueller Water Products, Inc., Class A.....	197,723 344,657	\$15,570,686 7,927,111	* Pursuit Attractions & Hospitality, Inc.....	44,930	\$ 1,774,735
#* MYR Group, Inc.....	36,519	5,169,995	Quad/Graphics, Inc.....	92,400	620,928
National Presto Industries, Inc.....	 15,297	 1,471,113	Quanex Building Products Corp.....	 70,047	 1,470,987
* NEXTracker, Inc., Class A.....	 83,338	 4,201,902	* Quanta Services, Inc....	96,447	29,668,062
NL Industries, Inc.....	254,088	1,956,478	* Quest Resource Holding Corp.....	 19,515	 114,163
* NN, Inc.....	2,987	9,080	* Radiant Logistics, Inc...	123,080	864,022
# Nordson Corp.....	54,310	11,960,148	* RBC Bearings, Inc.....	32,714	11,409,008
Norfolk Southern Corp.....	 125,124	 31,944,157	* RCM Technologies, Inc.....	 616	 12,030
Northrop Grumman Corp.....	 64,731	 31,541,474	Regal Rexnord Corp....	117,764	18,692,680
* Northwest Pipe Co.....	26,331	1,273,367	Republic Services, Inc.....	105,204	22,815,592
* NV5 Global, Inc.....	126,325	2,379,963	* Resideo Technologies, Inc.....	319,514	7,195,455
nVent Electric PLC.....	200,418	13,045,208	REV Group, Inc.....	115,033	3,991,645
Old Dominion Freight Line, Inc.....	 159,682	 29,638,576	# Robert Half, Inc.....	230,197	14,914,464
# Omega Flex, Inc.....	14,464	569,303	#* Rocket Lab USA, Inc....	296,971	8,627,008
* OPENLANE, Inc.....	288,349	5,856,368	Rockwell Automation, Inc.....	113,910	31,715,961
* Optex Systems Holdings, Inc.....	 1,476	 9,867	Rollins, Inc.....	321,041	15,891,530
* Orion Group Holdings, Inc.....	112,479	886,335	RTX Corp.....	701,753	90,491,049
Oshkosh Corp.....	140,668	16,373,755	# Rush Enterprises, Inc. (RUSHA US), Class A.....	178,054	10,816,781
Otis Worldwide Corp....	256,975	24,520,555	Rush Enterprises, Inc. (RUSHB US), Class B.....	26,258	1,505,109
Owens Corning.....	171,211	31,596,990	* RXO, Inc.....	275,658	7,070,628
# PACCAR, Inc.....	459,736	50,975,528	Ryder System, Inc.....	114,903	18,316,687
#* Palladyne AI Corp.....	5,149	43,818	#* Saia, Inc.....	36,312	17,433,754
* PAMT Corp.....	67,432	1,079,586	# Schneider National, Inc., Class B.....	68,148	2,027,403
Pangaea Logistics Solutions Ltd.....	 86,986	 456,677	Science Applications International Corp....	109,550	11,862,074
Park Aerospace Corp...	34,763	503,716	Sensata Technologies Holding PLC.....	52,048	1,413,624
Parker-Hannifin Corp....	54,247	38,355,341	* Servotronics, Inc.....	1,473	16,424
Park-Ohio Holdings Corp.....	 43,856	 1,091,137	Shyft Group, Inc.....	61,862	742,963
* Parsons Corp.....	81,793	6,483,731	* SIFCO Industries, Inc...	7,118	27,645
# Paychex, Inc.....	242,965	35,878,642	Simpson Manufacturing Co., Inc.....	85,329	14,335,272
Paycom Software, Inc...	45,687	9,482,794	#* SiteOne Landscape Supply, Inc.....	65,228	9,281,944
* Paylocity Holding Corp.....	 35,766	 7,350,628	* SkyWest, Inc.....	106,462	12,873,385
Pentair PLC.....	224,191	23,244,123	Snap-on, Inc.....	55,011	19,537,157
#* Perma-Fix Environmental Services, Inc.....	 20,738	 212,150	# Southwest Airlines Co...	897,568	27,564,313
* Perma-Pipe International Holdings, Inc.....	 16,930	 257,167	#* Spire Global, Inc.....	2,702	46,339
* Planet Labs PBC.....	17,911	109,257	* SPX Technologies, Inc.....	94,656	14,058,309
# Powell Industries, Inc... Preformed Line Products Co.....	28,113 13,546	6,740,935 2,037,860	SS&C Technologies Holdings, Inc.....	274,155	22,192,847
Primoris Services Corp.....	142,484	10,938,497	Standex International Corp.....	26,335	4,811,405
* Proto Labs, Inc.....	49,363	2,059,918			

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)			INDUSTRIALS — (Continued)		
# Stanley Black & Decker, Inc.....	117,710	\$ 10,366,720	* Verra Mobility Corp.....	239,696	\$ 6,325,577
Steelcase, Inc., Class A.....	195,831	2,248,140	Vertiv Holdings Co., Class A.....	275,894	32,285,116
* Sterling Infrastructure, Inc.....	75,730	10,785,467	* Vicor Corp.....	49,203	2,516,241
* Stratasys Ltd.....	35,215	327,852	Virco Mfg. Corp.....	31,667	345,170
* Sun Country Airlines Holdings, Inc.....	15,500	262,880	* VirTra, Inc.....	14,076	89,664
#* Sunrun, Inc.....	265,032	2,398,540	# VSE Corp.....	41,721	4,270,144
#* TaskUS, Inc., Class A...	42,105	692,627	Wabash National Corp.....	116,804	1,822,142
* Taylor Devices, Inc.....	4,486	149,832	Waste Management, Inc.....	266,340	58,664,048
# Tecnoglass, Inc.....	80,600	6,125,600	# Watsco, Inc. (WSO US).....	51,198	24,502,851
Tennant Co.....	41,821	3,576,532	» Watsco, Inc. (WSO/B US), Class B.....	4,958	2,400,912
Terex Corp.....	174,548	8,394,013	Watts Water Technologies, Inc., Class A.....	55,298	11,434,520
Tetra Tech, Inc.....	344,745	12,686,616	# Werner Enterprises, Inc.....	193,671	6,991,523
Textron, Inc.....	181,789	13,908,676	WESCO International, Inc.....	7,457	1,379,545
* Thermon Group Holdings, Inc.....	89,006	2,463,686	Westinghouse Air Brake Technologies Corp.....	136,162	28,310,803
Timken Co.....	174,819	14,032,721	* Wilhelmina International, Inc.....	3,386	12,020
#* Titan International, Inc..	191,559	1,691,466	* Willdan Group, Inc.....	29,946	1,058,441
#* Titan Machinery, Inc.....	46,989	879,634	# Willis Lease Finance Corp.....	8,926	1,730,930
Toro Co.....	154,432	12,859,553	#* WillScot Holdings Corp.....	500,797	18,559,537
Trane Technologies PLC.....	44,320	16,077,080	Woodward, Inc.....	108,224	20,048,496
#* Transcat, Inc.....	19,349	1,490,260	WW Grainger, Inc.....	40,749	43,302,740
TransDigm Group, Inc..	10,746	14,542,992	#* Xometry, Inc., Class A..	14,727	489,084
TransUnion.....	154,741	15,358,044	* XPO, Inc.....	202,315	27,043,446
* Trex Co., Inc.....	141,311	10,291,680	# Xylem, Inc.....	193,441	23,994,422
# TriNet Group, Inc.....	81,862	7,645,092	# Zurn Elkay Water Solutions Corp.....	201,715	7,955,640
Trinity Industries, Inc....	218,870	8,279,852			
* Triumph Group, Inc.....	24,255	454,539	TOTAL INDUSTRIALS.....		4,753,999,203
* TrueBlue, Inc.....	53,580	436,677			
* Tutor Perini Corp.....	99,932	2,407,362	INFORMATION TECHNOLOGY — (24.0%)		
Twin Disc, Inc.....	21,208	239,438	* 8x8, Inc.....	12,516	35,045
* Uber Technologies, Inc.....	75,422	5,041,961	A10 Networks, Inc.....	158,916	3,116,343
UFP Industries, Inc.....	129,329	14,956,899	Accenture PLC, Class A.....	305,009	117,413,215
#* U-Haul Holding Co. (UHAL US).....	33,051	2,408,426	* ACI Worldwide, Inc.....	214,165	11,468,536
U-Haul Holding Co. (UHAL/B US).....	315,360	20,416,406	# Adeia, Inc.....	198,102	2,545,611
* Ultralife Corp.....	45,236	342,889	* Adobe, Inc.....	156,112	68,291,194
UniFirst Corp.....	38,197	8,186,381	Advanced Energy Industries, Inc.....	81,092	9,332,067
# Union Pacific Corp.....	437,167	108,325,611	* Advanced Micro Devices, Inc.....	338,161	39,209,768
* United Airlines Holdings, Inc.....	448,724	47,492,948	* Agilysys, Inc.....	976	88,055
United Parcel Service, Inc., Class B.....	446,131	50,961,544	* Akamai Technologies, Inc.....	169,610	16,944,039
United Rentals, Inc.....	80,671	61,153,458			
Universal Logistics Holdings, Inc.....	72,087	3,187,687			
* Upwork, Inc.....	73,540	1,158,990			
* V2X, Inc.....	28,530	1,487,269			
Valmont Industries, Inc.....	44,612	14,800,477			
Veralto Corp.....	83,898	8,674,214			
Verisk Analytics, Inc.....	129,932	37,347,654			

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	Shares	Value†
INFORMATION TECHNOLOGY — (Continued)		
* Alarm.com Holdings, Inc.....	52,480	\$ 3,183,962
* Alithya Group, Inc., Class A.....	12,242	14,323
* Alkami Technology, Inc.....	57,531	2,001,504
#* Alpha & Omega Semiconductor Ltd....	76,697	2,946,699
* Altair Engineering, Inc., Class A.....	11,748	1,296,392
* Ambarella, Inc.....	67,984	5,215,733
Amdocs Ltd.....	152,769	13,472,698
Amkor Technology, Inc.....	654,084	16,097,007
Amphenol Corp., Class A.....	366,198	25,919,494
* Amtech Systems, Inc....	14,266	72,043
Analog Devices, Inc....	153,770	32,582,325
* Appfolio, Inc., Class A..	13,936	3,259,770
Apple, Inc.....	7,398,175	1,745,969,300
Applied Materials, Inc...	266,328	48,032,255
* AppLovin Corp., Class A.....	254,085	93,907,275
* Arista Networks, Inc....	141,641	16,321,292
* Arrow Electronics, Inc...	115,438	13,454,299
* ASGN, Inc.....	118,930	10,490,815
#* Aspen Technology, Inc.....	49,906	13,152,726
* AstroNova, Inc.....	16,656	193,210
* Atlassian Corp., Class A.....	15,287	4,689,746
#* Aurora Innovation, Inc..	644,773	4,384,456
* Autodesk, Inc.....	64,852	20,191,022
* AvePoint, Inc.....	87,821	1,649,278
* Aviat Networks, Inc....	33,652	641,071
Avnet, Inc.....	231,964	11,983,260
* Axcelis Technologies, Inc.....	42,412	2,884,016
Badger Meter, Inc.....	37,986	8,125,585
Bel Fuse, Inc. (BELFA US), Class A.....	2,432	200,908
Bel Fuse, Inc. (BELFB US), Class B.....	25,945	2,104,140
Belden, Inc.....	90,271	10,513,863
Benchmark Electronics, Inc.....	95,849	4,088,918
Bentley Systems, Inc., Class B.....	74,633	3,474,166
* BK Technologies Corp.....	4,890	163,619
* Blackbaud, Inc.....	80,882	6,240,046
* BlackLine, Inc.....	16,756	1,069,871
* Box, Inc., Class A.....	203,631	6,799,239
Broadcom, Inc.....	1,269,570	280,917,754
* Cadence Design Systems, Inc.....	36,844	10,965,511
* Calix, Inc.....	145,566	5,776,059

	Shares	Value†
INFORMATION TECHNOLOGY — (Continued)		
* CCC Intelligent Solutions Holdings, Inc.....	311,477	\$ 3,460,509
CDW Corp.....	130,020	25,892,183
* CEVA, Inc.....	62,879	2,025,333
* Ciena Corp.....	217,264	18,932,385
* Cirrus Logic, Inc.....	119,439	11,996,453
Cisco Systems, Inc....	2,247,906	136,223,104
# Clear Secure, Inc., Class A.....	62,818	1,486,902
#* Clearfield, Inc.....	27,236	993,842
Climb Global Solutions, Inc.....	9,354	1,185,432
* Cloudflare, Inc., Class A.....	6,205	858,772
* Coda Octopus Group, Inc.....	22,446	180,690
Cognex Corp.....	95,948	3,828,325
Cognizant Technology Solutions Corp., Class A.....	542,303	44,799,651
* Coherent Corp.....	157,610	14,262,129
* Cohu, Inc.....	124,556	2,853,578
* Commvault Systems, Inc.....	13,923	2,217,377
* Consensus Cloud Solutions, Inc.....	31,506	892,250
* CoreCard Corp.....	729	16,847
Corning, Inc.....	742,499	38,669,348
* CPI Card Group, Inc....	215	6,186
Crane NXT Co.....	101,603	6,499,544
* Credo Technology Group Holding Ltd....	110,212	7,717,044
* Crexendo, Inc.....	15,880	91,628
* CrowdStrike Holdings, Inc., Class A.....	7,753	3,086,237
* CS Disco, Inc.....	18,784	94,671
CSP, Inc.....	17,490	349,450
CTS Corp.....	67,175	3,431,971
* CVD Equipment Corp...	2,764	9,812
* Daily Journal Corp.....	1,473	604,077
* Daktronics, Inc.....	123,838	2,032,182
* Data Storage Corp.....	1,207	5,407
* Datadog, Inc., Class A..	24,069	3,434,887
Dell Technologies, Inc., Class C.....	159,887	16,564,293
* Diebold Nixdorf, Inc....	24,826	1,074,718
* Digi International, Inc....	88,284	2,758,875
#* DigitalOcean Holdings, Inc.....	67,076	2,782,313
* Diodes, Inc.....	122,995	7,254,245
* DocuSign, Inc.....	16,458	1,591,982
Dolby Laboratories, Inc., Class A.....	110,837	9,280,382
* DoubleVerify Holdings, Inc.....	33,631	693,135
* Dropbox, Inc., Class A..	179,759	5,779,252
#* DXC Technology Co....	284,911	6,188,267

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	Shares	Value†
INFORMATION TECHNOLOGY — (Continued)		
* Dynatrace, Inc.....	97,752	\$ 5,645,178
* E2open Parent Holdings, Inc.....	342,505	900,788
* Eastman Kodak Co.....	50,393	372,404
* Elastic NV.....	11,765	1,324,504
* Electro-Sensors, Inc.....	212	1,041
* Enfusion, Inc., Class A.....	11,872	132,492
#* Enphase Energy, Inc.....	66,551	4,144,796
Entegris, Inc.....	75,467	7,662,919
* EPAM Systems, Inc.....	48,391	12,289,378
* ePlus, Inc.....	55,514	4,435,569
* EverCommerce, Inc.....	8,655	87,762
* Everspin Technologies, Inc.....	14,120	86,414
#* Evolv Technologies Holdings, Inc.....	57,048	228,763
* Extreme Networks, Inc.....	109,529	1,731,654
* F5, Inc.....	79,293	23,570,637
* Fabrinet.....	52,285	11,304,540
* Fair Isaac Corp.....	13,924	26,087,449
#* FARO Technologies, Inc.....	28,410	901,165
* First Solar, Inc.....	94,830	15,885,922
#* Flex Ltd.....	797,456	33,214,042
* FormFactor, Inc.....	180,968	7,247,768
* Fortinet, Inc.....	162,993	16,442,734
* Franklin Wireless Corp.....	8,801	43,301
Frequency Electronics, Inc.....	36,985	618,759
* Freshworks, Inc., Class A.....	4,314	80,240
* Gartner, Inc.....	72,045	39,108,187
* Gen Digital, Inc.....	803,719	21,628,078
* Genasys, Inc.....	36,815	112,286
#* Globant SA.....	44,306	9,451,356
* GoDaddy, Inc., Class A.....	103,810	22,075,197
* Grid Dynamics Holdings, Inc.....	95,726	2,162,450
#* GSI Technology, Inc.....	38,559	107,965
* Guidewire Software, Inc.....	44,081	9,312,993
Hackett Group, Inc.....	73,730	2,276,782
* Harmonic, Inc.....	238,176	2,686,625
* HashiCorp, Inc., Class A.....	83,818	2,866,576
Hewlett Packard Enterprise Co.....	1,175,649	24,912,002
HP, Inc.....	536,451	17,434,658
* HubSpot, Inc.....	5,453	4,250,777
* Ichor Holdings Ltd.....	74,226	2,038,246
* Identiv, Inc.....	33,818	117,010
Immersion Corp.....	12,568	105,194
* Infinera Corp.....	192,531	1,274,555
* Informatica, Inc., Class A.....	37,116	953,139

	Shares	Value†
INFORMATION TECHNOLOGY — (Continued)		
Information Services Group, Inc.....	43,033	\$ 131,681
#* Insight Enterprises, Inc.....	48,925	8,451,794
* Intapp, Inc.....	41,903	2,987,265
Intel Corp.....	1,107,085	21,510,662
* Intellicheck, Inc.....	1,258	3,334
InterDigital, Inc.....	88,259	16,149,632
International Business Machines Corp.....	547,292	139,942,564
* inTEST Corp.....	25,923	237,195
* Intevac, Inc.....	37,351	131,476
Intuit, Inc.....	37,984	22,847,756
* IPG Photonics Corp.....	76,968	5,644,063
* Itron, Inc.....	102,615	11,016,746
Jabil, Inc.....	249,841	40,576,677
* Jamf Holding Corp.....	149,529	2,259,383
* JFrog Ltd.....	164,191	5,707,279
* Key Tronic Corp.....	22,454	81,957
* Keysight Technologies, Inc.....	144,880	25,839,348
* Kimball Electronics, Inc.....	43,702	794,502
KLA Corp.....	77,815	57,446,146
* Knowles Corp.....	245,716	4,651,404
Kulicke & Soffa Industries, Inc.....	151,597	6,723,327
* KVH Industries, Inc.....	68,090	416,030
#* Kyndryl Holdings, Inc.....	385,428	14,630,847
Lam Research Corp.....	753,190	61,046,050
* Lantronix, Inc.....	70,683	277,784
#* Lattice Semiconductor Corp.....	102,060	5,819,461
* LGL Group, Inc.....	6,640	43,824
Littelfuse, Inc.....	53,267	12,696,722
* LiveRamp Holdings, Inc.....	149,588	5,085,992
Logility Supply Chain Solutions, Inc.....	53,849	760,348
* Lumentum Holdings, Inc.....	149,386	12,706,773
* MACOM Technology Solutions Holdings, Inc.....	63,881	8,448,262
#* Manhattan Associates, Inc.....	57,118	11,914,244
Marvell Technology, Inc.....	123,676	13,958,073
* Matterport, Inc.....	298,482	1,555,091
* MaxLinear, Inc.....	92,565	1,653,211
* Meridianlink, Inc.....	49,112	945,406
Method Electronics, Inc.....	52,888	598,692
Microchip Technology, Inc.....	233,257	12,665,855
Micron Technology, Inc.....	333,240	30,404,818
Microsoft Corp.....	3,538,224	1,468,575,253

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	Shares	Value†
INFORMATION TECHNOLOGY — (Continued)		
* Mirion Technologies, Inc.....	77,293	\$ 1,224,321
* Mitek Systems, Inc.....	55,586	566,977
MKS Instruments, Inc....	15,337	1,737,375
* MongoDB, Inc.....	7,608	2,079,419
Monolithic Power Systems, Inc.....	15,272	9,733,915
Motorola Solutions, Inc.....	72,016	33,793,508
* M-Tron Industries, Inc....	3,320	195,548
* N-able, Inc.....	180,809	1,752,039
# Napco Security Technologies, Inc.....	46,020	1,688,934
#* nCino, Inc.....	156,683	5,328,789
#* NCR Voyix Corp.....	130,816	1,607,729
NetApp, Inc.....	241,476	29,484,220
* NETGEAR, Inc.....	76,133	2,105,077
* NetScout Systems, Inc.....	98,488	2,347,954
* NetSol Technologies, Inc.....	4,199	11,127
* nLight, Inc.....	93,242	1,041,513
* Nortech Systems, Inc....	446	4,545
* Novanta, Inc.....	31,333	4,689,297
* Nutanix, Inc., Class A...	85,299	5,865,586
# NVE Corp.....	6,692	479,549
NVIDIA Corp.....	14,615,591	1,754,893,943
NXP Semiconductors NV.....	190,210	39,668,296
* Okta, Inc.....	79,897	7,527,895
* Olo, Inc., Class A.....	38,975	287,636
* ON Semiconductor Corp.....	422,462	22,111,661
* ON24, Inc.....	34,711	239,159
OneSpan, Inc.....	69,242	1,332,216
* Onto Innovation, Inc....	44,086	9,027,049
* Ooma, Inc.....	3,797	54,563
* Optical Cable Corp.....	4,427	21,825
# Oracle Corp.....	832,941	141,649,946
#* OSI Systems, Inc.....	40,600	7,975,464
* Ouster, Inc.....	19,532	194,539
* Palantir Technologies, Inc., Class A.....	413,256	34,089,487
* Palo Alto Networks, Inc.....	69,570	12,830,099
#* PAR Technology Corp..	41,797	3,034,044
PC Connection, Inc.....	64,414	4,780,807
* PDF Solutions, Inc.....	85,355	2,377,990
# Pegasystems, Inc.....	66,649	7,217,420
#* Penguin Solutions, Inc.....	140,472	2,848,772
* Photronics, Inc.....	168,184	3,866,550
* Plexus Corp.....	60,231	8,535,335
Power Integrations, Inc.....	124,140	7,736,405
* Powerfleet, Inc. NJ.....	46,023	271,996
#* Procore Technologies, Inc.....	8,417	669,657

	Shares	Value†
INFORMATION TECHNOLOGY — (Continued)		
Progress Software Corp.....	113,899	\$ 6,529,830
* PTC, Inc.....	60,114	11,630,857
#* Pure Storage, Inc., Class A.....	103,915	7,044,398
* Q2 Holdings, Inc.....	73,348	6,980,529
#* Qorvo, Inc.....	110,552	9,173,605
QUALCOMM, Inc.....	817,724	141,409,011
* Qualys, Inc.....	67,023	9,343,676
#* QuickLogic Corp.....	4,090	33,579
* Rambus, Inc.....	177,830	10,957,885
Red Violet, Inc.....	3,910	142,324
* RF Industries Ltd.....	19,118	99,987
* Ribbon Communications, Inc.....	261,667	1,072,835
Richardson Electronics Ltd.....	31,325	413,490
* Rimini Street, Inc.....	52,407	150,932
* RingCentral, Inc., Class A.....	28,013	975,413
* Rogers Corp.....	38,296	3,563,443
Roper Technologies, Inc.....	31,832	18,324,091
Salesforce, Inc.....	183,017	62,536,909
* Samsara, Inc., Class A.....	69,922	3,600,983
* Sanmina Corp.....	145,143	12,152,823
Sapiens International Corp. NV.....	66,683	1,824,447
* ScanSource, Inc.....	92,591	3,874,933
Seagate Technology Holdings PLC.....	129,022	12,432,560
* SecureWorks Corp., Class A.....	11,891	101,192
* SEMrush Holdings, Inc., Class A.....	30,327	528,903
* SentinelOne, Inc., Class A.....	394,294	9,443,341
* ServiceNow, Inc.....	13,777	14,030,221
#* Silicon Laboratories, Inc.....	63,252	8,576,339
#* SiTime Corp.....	20,778	4,242,868
Skyworks Solutions, Inc.....	153,411	13,616,760
* Snowflake, Inc., Class A.....	21,154	3,839,663
SolarWinds Corp.....	266,448	3,964,746
* SPS Commerce, Inc....	2,404	443,971
» SRAX, Inc.....	3,513	351
* Synaptics, Inc.....	88,306	7,497,179
* Synchronoss Technologies, Inc.....	1,336	13,200
#* Synopsys, Inc.....	21,336	11,211,641
TD SYNnex Corp.....	138,988	19,807,180
TE Connectivity PLC...	215,681	31,914,318
* Teledyne Technologies, Inc.....	39,965	20,435,303

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	Shares	Value†		Shares	Value†
INFORMATION TECHNOLOGY — (Continued)			MATERIALS — (Continued)		
* Telos Corp.....	11,369	\$ 35,358	* American Biltrite, Inc....	36	\$ 3,420
* Teradata Corp.....	129,689	4,138,376	AptarGroup, Inc.....	124,240	19,524,316
# Teradyne, Inc.....	112,658	13,044,670	* Arcadium Lithium PLC..	984,445	5,650,714
#* Terawulf, Inc.....	100,907	481,326	* Arq, Inc.....	33,633	209,870
Texas Instruments,			* Ascent Industries Co....	19,088	215,504
Inc.....	524,903	96,902,343	Ashland, Inc.....	119,052	7,558,611
* Trimble, Inc.....	227,402	17,046,054	#* Aspen Aerogels, Inc....	96,937	1,133,194
* Trio-Tech International..	3,963	23,977	* ATI, Inc.....	227,010	12,960,001
* TTM Technologies,			Avery Dennison Corp...	142,088	26,390,004
Inc.....	270,648	6,655,234	Avient Corp.....	189,145	8,114,321
* Turtle Beach Corp.....	10,135	179,896	* Axalta Coating		
* Twilio, Inc., Class A....	68,830	10,089,101	Systems Ltd.....	436,883	15,701,575
* Tyler Technologies,			Balchem Corp.....	66,375	10,617,345
Inc.....	18,698	11,249,465	# Ball Corp.....	264,562	14,736,103
* Ultra Clean Holdings,			Berry Global Group,		
Inc.....	115,934	4,274,487	Inc.....	304,227	20,663,098
* Unisys Corp.....	2,136	14,226	Cabot Corp.....	137,563	11,895,073
Universal Display			Caledonia Mining		
Corp.....	40,337	6,047,323	Corp. PLC.....	1,563	14,677
* Veeco Instruments,			Carpenter Technology		
Inc.....	131,417	3,335,363	Corp.....	130,108	25,118,650
* Verint Systems, Inc....	98,651	2,503,762	Celanese Corp.....	106,191	7,543,809
* VeriSign, Inc.....	57,371	12,334,765	* Century Aluminum Co..	245,589	4,489,367
#* Vertex, Inc., Class A....	41,258	2,382,650	CF Industries Holdings,		
* Viant Technology, Inc.,			Inc.....	247,915	22,860,242
Class A.....	2,633	58,268	Chemours Co.....	65,914	1,251,707
* Viasat, Inc.....	4,366	42,001	* Clearwater Paper		
* Viavi Solutions, Inc....	493,081	5,936,695	Corp.....	101,220	3,254,223
Vishay Intertechnology,			#* Cleveland-Cliffs, Inc....	296,519	3,036,355
Inc.....	281,827	4,771,331	* Coeur Mining, Inc.....	738,660	4,875,156
* Vishay Precision			Commercial Metals		
Group, Inc.....	28,547	665,145	Co.....	252,512	12,244,307
Vontier Corp.....	251,073	9,678,864	* Core Molding		
* Western Digital Corp....	194,711	12,681,527	Technologies, Inc....	17,303	255,565
* WidePoint Corp.....	562	2,136	Corteva, Inc.....	458,974	29,957,233
* Workday, Inc., Class A.	13,900	3,642,634	CRH PLC (CRHCF		
# Xerox Holdings Corp....	225,156	1,922,832	US).....	93,049	9,214,642
* Xperi, Inc.....	13,658	123,195	Crown Holdings, Inc....	272,535	23,944,925
* Yext, Inc.....	88,902	584,975	* Dakota Gold Corp.....	18,042	40,053
* Zebra Technologies			# Dow, Inc.....	643,209	25,117,311
Corp., Class A.....	39,055	15,307,217	DuPont de Nemours,		
* Zoom			Inc.....	181,245	13,919,616
Communications,			Eagle Materials, Inc....	76,453	19,628,543
Inc.....	96,172	8,361,194	Eastman Chemical		
* Zscaler, Inc.....	13,908	2,817,622	Co.....	118,624	11,820,882
TOTAL INFORMATION			Ecolab, Inc.....	91,823	22,973,196
TECHNOLOGY.....		<u>8,379,896,317</u>	Element Solutions,		
MATERIALS — (3.4%)			Inc.....	568,940	14,684,341
AdvanSix, Inc.....	49,764	1,556,618	Ferroglobe PLC.....	23,821	92,664
# Air Products &			First Majestic Silver		
Chemicals, Inc.....	96,668	32,408,914	Corp. (AG US).....	218,218	1,243,843
# Albemarle Corp.....	107,476	9,048,404	Flexible Solutions		
Alcoa Corp.....	169,171	5,975,120	International, Inc.....	3,460	21,037
* Alpha Metallurgical			* Flotek Industries, Inc....	7,468	69,079
Resources, Inc.....	11,497	2,105,905	FMC Corp.....	119,636	6,673,296
# Amcor PLC.....	1,345,325	13,076,559	Fortitude Gold Corp....	54,214	284,081
			Freeport-McMoRan,		
			Inc.....	794,665	28,488,740

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)			MATERIALS — (Continued)		
Friedman Industries, Inc.....	15,398	\$ 233,588	* Perimeter Solutions, Inc.....	104,254	\$ 1,303,175
# Graphic Packaging Holding Co.....	764,498	20,970,180	# PPG Industries, Inc.....	236,776	27,319,215
Greif, Inc. (GEF US), Class A.....	70,581	4,320,969	Quaker Chemical Corp.....	3,787	534,649
Greif, Inc. (GEF/B US), Class B.....	32,148	2,037,219	Radius Recycling, Inc...	30,863	370,665
Hawkins, Inc.....	51,235	5,477,534	# Ramaco Resources, Inc. (METC US), Class A.....	41,213	390,287
HB Fuller Co.....	124,455	7,856,844	Ramaco Resources, Inc. (METCB US), Class B.....	4,246	37,406
Hecla Mining Co.....	751,216	4,266,907	* Ranpak Holdings Corp.....	27,705	202,801
Huntsman Corp.....	459,245	7,729,093	* Rayonier Advanced Materials, Inc.....	166,383	1,331,064
* Idaho Strategic Resources, Inc.....	1,131	14,454	Reliance, Inc.....	81,191	23,504,795
* Ingevity Corp.....	45,710	2,072,949	†† Rolute Forest Products, Inc.....	229,171	61,028
Innospec, Inc.....	52,156	5,911,883	Royal Gold, Inc.....	98,520	13,775,066
International Flavors & Fragrances, Inc.....	106,261	9,254,271	RPM International, Inc.....	170,372	21,569,095
# International Paper Co.....	353,899	19,687,401	Ryerson Holding Corp..	88,140	1,970,810
* Intrepid Potash, Inc....	26,976	709,199	Sealed Air Corp.....	193,460	6,738,212
Kaiser Aluminum Corp.....	21,717	1,520,190	Sensient Technologies Corp.....	87,506	6,607,578
#* Knife River Corp.....	118,604	12,285,002	Sherwin-Williams Co....	139,942	50,121,627
Koppers Holdings, Inc..	50,987	1,517,373	Silgan Holdings, Inc.....	300,473	16,532,024
Kronos Worldwide, Inc.....	101,226	970,757	* Smith-Midland Corp....	778	31,143
Linde PLC.....	175,250	78,182,530	Smurfit WestRock PLC.....	160,789	8,536,288
# Louisiana-Pacific Corp.....	176,125	20,601,341	Sonoco Products Co....	260,843	12,426,561
* LSB Industries, Inc.....	190,132	1,604,714	Southern Copper Corp.....	57,702	5,286,657
LyondellBasell Industries NV, Class A.....	286,179	21,663,750	Steel Dynamics, Inc....	229,593	29,433,823
* Magnera Corp.....	84,058	1,568,522	Stepan Co.....	43,206	2,738,828
Martin Marietta Materials, Inc.....	50,140	27,282,177	SunCoke Energy, Inc....	170,879	1,604,554
Materion Corp.....	52,387	5,291,087	Sylvamo Corp.....	75,601	6,055,640
Mativ Holdings, Inc.....	72,842	695,641	* Tredegar Corp.....	6,214	48,780
Mercer International, Inc.....	92,160	620,237	TriMas Corp.....	100,300	2,437,290
* Metallus, Inc.....	125,226	1,870,876	Tronox Holdings PLC...	222,640	2,286,513
Minerals Technologies, Inc.....	69,298	5,314,464	* U.S. Gold Corp.....	6,134	45,330
Mosaic Co.....	74,700	2,083,383	U.S. Lime & Minerals, Inc.....	52,548	5,810,758
Myers Industries, Inc....	48,156	579,798	U.S. Steel Corp.....	76,122	2,805,096
NewMarket Corp.....	19,260	9,591,865	Vulcan Materials Co....	116,859	32,036,895
Newmont Corp.....	533,060	22,772,323	Warrior Met Coal, Inc...	126,547	6,677,885
* Nexa Resources SA....	21,304	132,937	Westlake Corp.....	50,760	5,800,345
Northern Technologies International Corp....	21,837	258,550	Worthington Steel, Inc..	126,194	3,665,936
Nucor Corp.....	215,596	27,688,994	TOTAL MATERIALS.....		<u>1,179,680,955</u>
Olin Corp.....	312,035	9,139,505	REAL ESTATE — (0.4%)		
Olympic Steel, Inc.....	29,553	1,018,692	* AMREP Corp.....	9,398	285,323
Orion SA.....	17,423	243,051	* Anywhere Real Estate, Inc.....	159,890	577,203
Packaging Corp. of America.....	99,018	21,057,168	* CBRE Group, Inc., Class A.....	271,159	39,247,554
Pactiv Evergreen, Inc...	46,421	823,509			

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
REAL ESTATE — (Continued)			UTILITIES — (Continued)		
* CKX Lands, Inc.....	2,161	\$ 24,398	Artesian Resources		
* Comstock Holding			Corp., Class A.....	12,197	\$ 378,107
Cos., Inc.....	4,554	37,844	Atmos Energy Corp.....	92,101	13,125,314
* CoStar Group, Inc.....	185,770	14,229,982	Avista Corp.....	107,514	3,937,163
* Cushman & Wakefield			Black Hills Corp.....	68,263	4,009,086
PLC.....	384,386	5,300,683	# Brookfield Renewable		
* Douglas Elliman, Inc....	27,019	48,094	Corp.....	127,554	3,404,416
* Five Point			California Water		
Holdings LLC,			Service Group.....	92,876	4,206,354
Class A.....	104,641	687,491	CenterPoint Energy,		
* Forestar Group, Inc.....	59,853	1,428,093	Inc.....	358,090	11,662,991
* FRP Holdings, Inc.....	51,216	1,564,137	Chesapeake Utilities		
* Howard Hughes			Corp.....	33,768	4,128,138
Holdings, Inc.....	114,263	8,726,265	Clearway Energy, Inc.		
* Jones Lang LaSalle,			(CWEN US),		
Inc.....	81,107	22,937,060	Class C.....	109,210	2,831,815
*» JW Mays, Inc.....	2,713	112,617	Clearway Energy, Inc.		
Kennedy-Wilson			(CWENA US),		
Holdings, Inc.....	142,123	1,286,213	Class A.....	30,472	747,478
# Marcus & Millichap,			CMS Energy Corp.....	167,973	11,086,218
Inc.....	102,814	3,923,382	Consolidated Edison,		
#* Maui Land & Pineapple			Inc.....	145,724	13,660,168
Co., Inc.....	12,873	259,133	# Consolidated Water		
*» Millrose Properties,			Co. Ltd.....	25,922	678,638
Inc., Class A.....	147,735	1,373,931	Constellation Energy		
Newmark Group, Inc.,			Corp.....	77,855	23,354,943
Class A.....	346,364	4,894,123	Dominion Energy, Inc...	122,561	6,813,166
* Rafael Holdings, Inc.,			DTE Energy Co.....	105,448	12,641,106
Class B.....	20,215	41,643	Duke Energy Corp.....	144,772	16,213,016
* RE/MAX Holdings,			Edison International...	127,504	6,885,216
Inc., Class A.....	5,184	51,736	Energy Corp.....	215,812	17,498,037
RMR Group, Inc.,			Essential Utilities, Inc...	164,106	5,822,481
Class A.....	23,160	432,397	Evergy, Inc.....	216,513	13,893,639
* Seaport Entertainment			Eversource Energy.....	102,092	5,888,667
Group, Inc.....	28,788	766,049	Exelon Corp.....	391,646	15,665,840
St. Joe Co.....	129,189	6,213,991	FirstEnergy Corp.....	247,840	9,864,032
* Stratus Properties,			Genie Energy Ltd.,		
Inc.....	10,220	197,144	Class B.....	48,749	698,573
* Tejon Ranch Co.....	44,718	725,326	Global Water		
#* Zillow Group, Inc. (Z			Resources, Inc.....	821	9,442
US), Class C.....	170,206	13,994,337	# IDACORP, Inc.....	68,279	7,506,593
#* Zillow Group, Inc. (ZG			# MDU Resources		
US), Class A.....	58,846	4,660,603	Group, Inc.....	480,142	8,556,130
TOTAL REAL ESTATE.....		<u>134,026,752</u>	# MGE Energy, Inc.....	59,222	5,321,097
UTILITIES — (2.0%)			Middlesex Water Co....	29,188	1,478,080
AES Corp.....	501,659	5,518,249	National Fuel Gas Co...	40,440	2,832,013
ALLETE, Inc.....	66,245	4,346,997	New Jersey Resources		
Alliant Energy Corp.....	189,574	11,162,117	Corp.....	170,123	8,157,398
Ameren Corp.....	114,460	10,782,132	# NextEra Energy, Inc....	402,588	28,809,197
American Electric			NiSource, Inc.....	320,661	11,960,655
Power Co., Inc.....	221,751	21,811,428	Northwest Natural		
American States Water			Holding Co.....	42,858	1,710,891
Co.....	56,210	4,187,645	Northwestern Energy		
American Water Works			Group, Inc.....	59,193	3,191,095
Co., Inc.....	76,643	9,552,784	# NRG Energy, Inc.....	537,776	55,089,774
			OGE Energy Corp.....	193,838	8,185,779
			ONE Gas, Inc.....	74,793	5,283,378

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
UTILITIES — (Continued)			UTILITIES — (Continued)		
# Ormat Technologies, Inc.....	133,771	\$ 8,581,410	WEC Energy Group, Inc.....	105,697	\$ 10,491,484
# Otter Tail Corp.....	68,475	5,275,314	Xcel Energy, Inc.....	270,396	18,170,611
PG&E Corp.....	775,952	12,143,649	York Water Co.....	20,837	644,488
Pinnacle West Capital Corp.....	73,729	6,411,474	TOTAL UTILITIES.....		<u>707,563,598</u>
Portland General Electric Co.....	118,737	4,884,840	TOTAL COMMON STOCKS		
# PPL Corp.....	368,720	12,388,992	Cost (\$11,944,315,534) ..		<u>33,896,742,026</u>
Public Service Enterprise Group, Inc.....	296,330	24,755,408	TEMPORARY CASH INVESTMENTS — (0.4%)		
* Pure Cycle Corp.....	41,462	487,179	‡ State Street Institutional U.S. Government Money Market Fund 4.330%.....	146,187,676	<u>146,187,676</u>
RGC Resources, Inc....	9,760	207,595	SECURITIES LENDING COLLATERAL — (2.5%)		
Sempra.....	208,030	17,251,928	@§ The DFA Short Term Investment Fund	74,318,929	<u>859,721,376</u>
SJW Group.....	42,041	2,111,719	TOTAL INVESTMENTS — (100.0%)		
Southern Co.....	226,157	18,985,880	(Cost \$12,950,176,741)^.....		<u>\$34,902,651,078</u>
Southwest Gas Holdings, Inc.....	78,920	5,893,746			
Spire, Inc.....	71,074	5,043,411			
* Sunnova Energy International, Inc.....	33,383	85,794			
TXNM Energy, Inc.....	74,020	3,578,867			
# UGI Corp.....	258,497	7,943,613			
Unitil Corp.....	26,478	1,418,427			
Vistra Corp.....	691,902	116,260,293			

As of January 31, 2025, 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.....	392	03/21/25	\$119,086,159	\$118,918,100	\$(168,059)
Total Futures Contracts.....			<u>\$119,086,159</u>	<u>\$118,918,100</u>	<u>\$(168,059)</u>

Summary of the Portfolio's investments as of January 31, 2025, 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>
Assets				
Common Stocks				
Communication Services.....	\$ 2,577,768,873	—	—	\$ 2,577,768,873
Consumer Discretionary.....	3,447,120,912	\$ 76,710	—	3,447,197,622
Consumer Staples.....	1,949,460,865	168,333	—	1,949,629,198
Energy.....	1,667,145,003	—	—	1,667,145,003
Financials.....	6,043,477,371	33,770	—	6,043,511,141
Health Care.....	3,055,239,465	22,956	\$ 1,060,943	3,056,323,364
Industrials.....	4,751,466,470	2,531,938	795	4,753,999,203
Information Technology.....	8,379,895,966	351	—	8,379,896,317
Materials.....	1,179,619,927	—	61,028	1,179,680,955
Real Estate.....	132,540,204	1,486,548	—	134,026,752

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Utilities.....	\$ 707,563,598	—	—	\$ 707,563,598
Temporary Cash Investments.....	146,187,676	—	—	146,187,676
Securities Lending Collateral.....	—	\$859,721,376	—	859,721,376
Total Investments in Securities.....	<u>\$34,037,486,330</u>	<u>\$864,041,982</u>	<u>\$1,122,766<></u>	<u>\$34,902,651,078</u>
Financial Instruments				
Liabilities				
Futures Contracts**.....	(168,059)	—	—	(168,059)
Total Financial Instruments.....	<u>\$ (168,059)</u>	<u>—</u>	<u>—</u>	<u>\$ (168,059)</u>

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

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

**U.S. VECTOR EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS**

January 31, 2025

(Unaudited)

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (96.6%)			COMMUNICATION SERVICES — (Continued)		
COMMUNICATION SERVICES — (7.2%)			* IMAX Corp.....	13,419	\$ 316,017
Alphabet, Inc. (GOOG			* Integral Ad Science		
US), Class C.....	232,055	\$47,710,508	Holding Corp.....	65,953	693,166
Alphabet, Inc. (GOOGL			Interpublic Group of		
US), Class A.....	242,808	49,537,688	Cos., Inc.....	80,376	2,304,380
* AMC Networks, Inc.,			Iridium		
Class A.....	4,894	47,129	Communications,		
* Anterix, Inc.....	4,161	118,880	Inc.....	65,223	1,875,161
AT&T, Inc.....	479,870	11,387,315	John Wiley & Sons,		
* Atlanta Braves			Inc. (WLY US),		
Holdings, Inc.			Class A.....	29,480	1,206,616
(2291915D US),			John Wiley & Sons,		
Class A.....	1,256	53,619	Inc. (WLYB US),		
* Atlanta Braves			Class B.....	131	5,376
Holdings, Inc.			* Lee Enterprises, Inc.....	3,698	47,704
(2292098D US),			* Liberty Broadband		
Class C.....	41	1,589	Corp. (LBRDA US),		
ATN International, Inc...	3,917	60,909	Class A.....	2,185	166,126
* Bandwidth, Inc.,			* Liberty Broadband		
Class A.....	17,147	304,702	Corp. (LBRDK US),		
* Boston Omaha Corp.,			Class C.....	34,705	2,660,485
Class A.....	4,807	69,894	* Liberty Global Ltd.		
Cable One, Inc.....	1,090	331,371	(LBTYA US),		
* Cargurus, Inc.....	1,727	67,698	Class A.....	46,057	530,116
* Cars.com, Inc.....	60,339	1,081,275	* Liberty Global Ltd.		
#* Charter			(LBTYK US),		
Communications,			Class C.....	32,852	385,354
Inc., Class A.....	45,917	15,863,864	* Liberty Latin America		
* Cinemark Holdings,			Ltd. (LILA US),		
Inc.....	74,142	2,122,685	Class A.....	20,793	128,501
Comcast Corp.,			* Liberty Latin America		
Class A.....	401,170	13,503,382	Ltd. (LILAK US),		
* Creative Realities, Inc...	100	250	Class C.....	135,519	830,732
Electronic Arts, Inc.....	26,029	3,199,224	* Liberty Media		
Emerald Holding, Inc....	3,272	14,724	Corp.-Liberty		
Entravision			Formula One		
Communications			(FWONA US),		
Corp., Class A.....	72,522	155,922	Class A.....	846	74,465
* Eventbrite, Inc.,			* Liberty Media		
Class A.....	9,491	30,086	Corp.-Liberty		
Fox Corp. (FOX US),			Formula One		
Class B.....	49,650	2,412,990	(FWONK US),		
Fox Corp. (FOXA US),			Class C.....	890	85,173
Class A.....	93,567	4,788,759	* Liberty Media		
* Frontier			Corp.-Liberty Live		
Communications			(LLYVA US),		
Parent, Inc.....	120,192	4,298,066	Class A.....	3,558	256,069
* Gaia, Inc.....	9,523	53,519	* Liberty Media		
* Gannett Co., Inc.....	3,425	15,481	Corp.-Liberty Live		
Gray Media, Inc.....	52,447	196,152	(LLYVK US),		
Gray Media, Inc.,			Class C.....	13,869	1,020,620
Class A.....	2,300	17,078			
IDT Corp., Class B.....	20,261	955,914			

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)			COMMUNICATION SERVICES — (Continued)		
* Lions Gate Entertainment Corp. (LGF/A US), Class A.....	29,251	\$ 229,620	TEGNA, Inc.....	141,558	\$ 2,579,187
* Lions Gate Entertainment Corp. (LGF/B US), Class B.....	34,682	243,468	Telephone & Data Systems, Inc.....	86,144	3,045,190
* Lumen Technologies, Inc.....	139,728	690,256	* Thryv Holdings, Inc.....	22,293	390,350
* Madison Square Garden Entertainment Corp...	11,711	425,578	* TKO Group Holdings, Inc.....	239	37,095
* Madison Square Garden Sports Corp.....	3,499	769,325	T-Mobile U.S., Inc.....	39,147	9,120,077
* Magnite, Inc.....	3,133	53,888	Townsquare Media, Inc., Class A.....	524	4,653
Marcus Corp.....	6,804	136,897	* Travelzoo.....	12,456	247,003
Match Group, Inc.....	4,910	175,287	* TripAdvisor, Inc.....	10,504	184,450
Meta Platforms, Inc., Class A.....	177,447	122,292,923	* TrueCar, Inc.....	52,303	179,922
New York Times Co., Class A.....	41,331	2,244,273	* U.S. Cellular Corp.....	46,149	2,898,157
News Corp. (NWSA US), Class A.....	154,388	4,341,391	Verizon Communications, Inc.....	425,249	16,750,558
Nexstar Media Group, Inc.....	21,425	3,282,739	* Vimeo, Inc.....	37,604	252,323
* Nextdoor Holdings, Inc.....	79,049	207,108	Walt Disney Co.....	59,817	6,762,910
Omnicom Group, Inc....	38,949	3,380,384	* Warner Bros Discovery, Inc.....	28,957	302,311
# Paramount Global (PARAA US), Class A.....	3,778	86,176	# Warner Music Group Corp., Class A.....	19,900	632,820
* PubMatic, Inc., Class A.....	28,385	429,181	* WideOpenWest, Inc.....	22,903	97,796
* QuinStreet, Inc.....	629	14,882	* Yelp, Inc.....	40,602	1,621,644
* Reservoir Media, Inc....	7,804	64,851	* Zedge, Inc., Class B....	5,669	15,363
* Roku, Inc.....	2,431	201,190	* Ziff Davis, Inc.....	26,017	1,402,056
Saga Communications, Inc., Class A.....	2,124	26,444	* ZoomInfo Technologies, Inc....	157,603	1,621,735
Scholastic Corp.....	17,750	344,528	TOTAL COMMUNICATION SERVICES.....		<u>362,634,036</u>
Shenandoah Telecommunications Co.....	37,897	409,288	CONSUMER DISCRETIONARY — (11.0%)		
Shutterstock, Inc.....	13,290	392,321	* 1-800-Flowers.com, Inc., Class A.....	25,052	201,168
# Sirius XM Holdings, Inc.....	12,179	292,418	* 1stdibs.com, Inc.....	14,223	55,327
#* Sphere Entertainment Co.....	26,688	1,243,661	* Abercrombie & Fitch Co., Class A.....	33,335	3,979,532
Spok Holdings, Inc.....	17,010	273,521	Academy Sports & Outdoors, Inc.....	63,006	3,295,844
* Stagwell, Inc.....	22,543	140,668	* Accel Entertainment, Inc.....	4,871	54,896
* Sunrise Communications AG, ADR, Class A.....	15,781	784,789	Acushnet Holdings Corp.....	53,852	3,517,613
* Take-Two Interactive Software, Inc.....	129	23,931	* Adient PLC.....	30,408	530,011
* TechTarget, Inc.....	17,658	300,716	ADT, Inc.....	80,065	614,899
			* Adtalem Global Education, Inc.....	35,462	3,799,044
			# Advance Auto Parts, Inc.....	19,844	962,434
			A-Mark Precious Metals, Inc.....	14,437	406,690
			* Amazon.com, Inc.....	402,355	95,631,736
			AMCON Distributing Co.....	438	55,845
			* American Axle & Manufacturing Holdings, Inc.....	79,396	415,241

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	Shares	Value†		Shares	Value†
CONSUMER DISCRETIONARY — (Continued)			CONSUMER DISCRETIONARY — (Continued)		
American Eagle Outfitters, Inc.....	133,690	\$2,157,757	Cato Corp., Class A....	2,852	\$ 9,554
* American Outdoor Brands, Inc.....	10,326	177,401	* Cavco Industries, Inc....	181	92,064
* American Public Education, Inc.....	17,400	385,758	Century Communities, Inc.....	25,407	1,940,587
* America's Car-Mart, Inc.....	5,702	277,630	* Champion Homes, Inc.....	1,260	116,336
* Aptiv PLC.....	51,182	3,194,780	# Cheesecake Factory, Inc.....	35,759	2,007,868
Aramark.....	71,176	2,769,458	* Chipotle Mexican Grill, Inc.....	75,426	4,401,107
Arhaus, Inc.....	19,085	234,364	# Choice Hotels International, Inc.....	8,184	1,205,749
Ark Restaurants Corp...	2,975	39,151	Churchill Downs, Inc....	5,130	633,965
Arko Corp.....	33,810	239,037	* Citi Trends, Inc.....	10,291	266,537
* Asbury Automotive Group, Inc.....	10,150	3,011,302	Clarus Corp.....	3,449	16,762
Autoliv, Inc.....	26,841	2,594,451	Columbia Sportswear Co.....	1,134	100,132
* AutoNation, Inc.....	25,001	4,713,939	Cracker Barrel Old Country Store, Inc....	4,697	305,211
* AutoZone, Inc.....	193	646,591	* Crocs, Inc.....	28,509	2,909,914
Bassett Furniture Industries, Inc.....	9,023	131,375	Crown Crafts, Inc.....	4,355	19,728
Bath & Body Works, Inc.....	16,472	619,512	* Culp, Inc.....	9,172	49,437
* Beazer Homes USA, Inc.....	25,298	560,604	Dana, Inc.....	89,057	1,419,569
Best Buy Co., Inc.....	57,526	4,939,182	Darden Restaurants, Inc.....	16,601	3,241,179
* Beyond, Inc.....	22,601	187,362	#* Dave & Buster's Entertainment, Inc....	21,558	572,580
* Biglari Holdings, Inc. (BH US), Class B....	1,079	250,339	* Deckers Outdoor Corp.....	11,124	1,972,953
* Biglari Holdings, Inc. (BH/A US), Class A...	142	157,607	Designer Brands, Inc., Class A.....	25,450	128,014
* BJ's Restaurants, Inc...	21,582	781,053	* Destination XL Group, Inc.....	20,561	55,926
Bloomin' Brands, Inc....	44,701	561,445	Dick's Sporting Goods, Inc.....	18,439	4,426,282
Booking Holdings, Inc...	139	658,521	# Dillard's, Inc., Class A..	6,484	3,035,225
* Boot Barn Holdings, Inc.....	15,558	2,502,504	* Dorman Products, Inc...	21,085	2,768,039
BorgWarner, Inc.....	125,153	3,992,381	DR Horton, Inc.....	53,858	7,642,450
Boyd Gaming Corp.....	37,836	2,900,129	* Dream Finders Homes, Inc., Class A.....	5,587	128,892
* Bright Horizons Family Solutions, Inc.....	1,035	126,891	* Duluth Holdings, Inc., Class B.....	10,904	31,840
* Brinker International, Inc.....	15,974	2,906,789	eBay, Inc.....	90,744	6,123,405
Brunswick Corp.....	39,658	2,674,536	* El Pollo Loco Holdings, Inc.....	28,257	335,411
Buckle, Inc.....	31,954	1,521,330	Escalade, Inc.....	11,226	166,369
Build-A-Bear Workshop, Inc.....	12,758	540,174	Ethan Allen Interiors, Inc.....	24,001	744,511
* Burlington Stores, Inc...	13,178	3,741,630	* Etsy, Inc.....	4,577	251,323
* Caesars Entertainment, Inc....	7,463	269,041	* European Wax Center, Inc., Class A.....	3,511	23,699
Caleres, Inc.....	29,262	536,372	* Expedia Group, Inc....	20,060	3,429,257
Camping World Holdings, Inc., Class A.....	30,208	697,503	* Figs, Inc., Class A.....	60,481	344,137
* Capri Holdings Ltd.....	44,674	1,107,022	* First Watch Restaurant Group, Inc.....	9,331	195,764
* CarMax, Inc.....	41,777	3,577,782	* Five Below, Inc.....	10,014	939,113
* Carnival Corp.....	3,410	94,355			
Carriage Services, Inc..	12,999	532,309			
Carter's, Inc.....	2,639	142,295			
* Carvana Co.....	19,267	4,768,197			

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	Shares	Value†
CONSUMER DISCRETIONARY — (Continued)		
Flanigan's Enterprises, Inc.....	1,001	\$ 24,895
Flexsteel Industries, Inc.....	4,222	208,271
* Floor & Decor Holdings, Inc., Class A.....	15,459	1,547,446
* Foot Locker, Inc.....	56,497	1,132,765
Ford Motor Co.....	809,416	8,158,913
* Fox Factory Holding Corp.....	13,049	356,499
* Frontdoor, Inc.....	20,345	1,218,259
* Full House Resorts, Inc.....	6,472	34,755
Gap, Inc.....	146,891	3,535,666
Garmin Ltd.....	22,692	4,898,068
General Motors Co.....	281,807	13,938,174
* Genesco, Inc.....	9,078	378,099
Gentex Corp.....	117,490	3,045,341
* Gentherm, Inc.....	28,320	1,080,408
Genuine Parts Co.....	20,218	2,350,343
* G-III Apparel Group Ltd.....	35,582	1,110,870
* Good Times Restaurants, Inc.....	3,814	9,688
* Goodyear Tire & Rubber Co.....	84,861	752,717
Graham Holdings Co., Class B.....	2,726	2,531,963
* Grand Canyon Education, Inc.....	16,592	2,914,219
* Green Brick Partners, Inc.....	22,902	1,384,884
Group 1 Automotive, Inc.....	8,051	3,675,201
# Guess?, Inc.....	39,088	504,626
H&R Block, Inc.....	14,049	777,050
Hamilton Beach Brands Holding Co., Class A.....	9,256	158,370
* Hanesbrands, Inc.....	250,528	2,034,287
Harley-Davidson, Inc....	62,070	1,679,614
Hasbro, Inc.....	15,669	906,295
Haverty Furniture Cos., Inc. (HVT US).....	13,505	302,917
Haverty Furniture Cos., Inc. (HVT/A US), Class A.....	1,796	40,159
* Helen of Troy Ltd.....	18,167	1,122,357
* Hilton Grand Vacations, Inc.....	20,280	835,536
Hilton Worldwide Holdings, Inc.....	3,870	990,991
Home Depot, Inc.....	57,279	23,597,802
Hooker Furnishings Corp.....	14,550	185,222

	Shares	Value†
CONSUMER DISCRETIONARY — (Continued)		
* Hovnanian Enterprises, Inc., Class A.....	2,664	\$ 352,687
Hyatt Hotels Corp., Class A.....	208	32,912
Installed Building Products, Inc.....	13,852	2,754,332
International Game Technology PLC.....	102,105	1,737,827
* iRobot Corp.....	7,838	60,274
J Jill, Inc.....	2,926	79,938
Jack in the Box, Inc.....	3,149	123,409
* JAKKS Pacific, Inc.....	7,300	219,584
Johnson Outdoors, Inc., Class A.....	7,633	247,309
KB Home.....	43,152	2,895,499
# Kohl's Corp.....	9,716	128,348
Kontoor Brands, Inc.....	21,478	1,972,754
Krispy Kreme, Inc.....	32,822	297,696
Lakeland Industries, Inc.....	6,573	152,428
* Lands' End, Inc.....	31,801	395,922
* Landsea Homes Corp... # Las Vegas Sands Corp.....	9,347	77,580
65,001	2,978,996	
* Laureate Education, Inc.....	99,781	1,867,900
La-Z-Boy, Inc.....	35,595	1,680,084
LCI Industries.....	24,084	2,523,762
Lear Corp.....	34,267	3,224,182
* Legacy Housing Corp... Leggett & Platt, Inc....	1,789	45,888
23,651	249,755	
Lennar Corp. (LEN US), Class A.....	51,229	6,723,294
Lennar Corp. (LENB US), Class B.....	23	2,893
* LGI Homes, Inc.....	20,033	1,788,546
* Life Time Group Holdings, Inc.....	35,424	1,026,942
Lifetime Brands, Inc....	17,347	112,409
* Light & Wonder, Inc....	19,895	1,748,969
* Lincoln Educational Services Corp.....	825	13,464
Lithia Motors, Inc.....	7,668	2,883,935
* Live Ventures, Inc.....	1,595	15,392
LKQ Corp.....	48,165	1,800,889
* Lovesac Co.....	10,487	268,048
Lowe's Cos., Inc.....	2,351	611,354
* Lululemon Athletica, Inc.....	20,274	8,397,491
* M/I Homes, Inc.....	18,350	2,308,430
Macy's, Inc.....	159,350	2,482,673
* Malibu Boats, Inc., Class A.....	15,949	610,687
Marine Products Corp... MarineMax, Inc.....	15,913	149,423
17,752	538,951	
Marriott Vacations Worldwide Corp.....	29,885	2,593,121

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* MasterCraft Boat Holdings, Inc.....	10,240	\$ 186,470
* Mattel, Inc.....	51,375	957,630
McDonald's Corp.....	9,956	2,874,297
Meritage Homes Corp..	45,629	3,553,130
* MGM Resorts International.....	29,407	1,013,953
* Modine Manufacturing Co.....	22,810	2,314,075
* Mohawk Industries, Inc.....	34,136	4,174,833
Monarch Casino & Resort, Inc.....	5,624	479,952
Monro, Inc.....	10,989	215,824
* Motorcar Parts of America, Inc.....	7,952	52,722
Movado Group, Inc.....	8,033	153,591
Murphy USA, Inc.....	3,988	2,005,605
Nathan's Famous, Inc..	1,159	93,775
* National Vision Holdings, Inc.....	5,415	61,731
Newell Brands, Inc.....	28,390	282,764
NIKE, Inc., Class B....	95,356	7,332,876
» Nobility Homes, Inc....	1,284	38,520
Nordstrom, Inc.....	5,647	136,657
* Norwegian Cruise Line Holdings Ltd.....	131,841	3,737,692
* NVR, Inc.....	623	4,994,080
* ODP Corp.....	23,242	525,269
* Ollie's Bargain Outlet Holdings, Inc.....	1,217	135,708
OneSpaWorld Holdings Ltd.....	2,252	48,103
* OneWater Marine, Inc., Class A.....	6,206	112,142
# Oxford Industries, Inc..	12,697	1,064,770
# Papa John's International, Inc.....	6,888	272,558
Patrick Industries, Inc..	27,726	2,693,304
* Penn Entertainment, Inc.....	31,008	638,765
Penske Automotive Group, Inc.....	13,049	2,161,306
Perdoceo Education Corp.....	53,163	1,530,031
Phinia, Inc.....	28,669	1,458,965
* Planet Fitness, Inc., Class A.....	7,567	818,447
* Playa Hotels & Resorts NV.....	74,648	915,184
# Polaris, Inc.....	23,367	1,114,606
Pool Corp.....	5,233	1,801,460
* Potbelly Corp.....	2,928	36,336
PulteGroup, Inc.....	62,105	7,066,307
PVH Corp.....	28,063	2,514,445
» QEP Co., Inc.....	1,575	70,009
Ralph Lauren Corp.....	12,076	3,015,377

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
RCI Hospitality Holdings, Inc.....	7,216	\$ 400,777
Red Rock Resorts, Inc., Class A.....	21,324	1,045,942
* Revolve Group, Inc....	859	27,127
* RH.....	3,323	1,392,703
#* Rivian Automotive, Inc., Class A.....	198,632	2,494,818
Rocky Brands, Inc.....	6,339	158,729
Ross Stores, Inc.....	64,682	9,738,522
Royal Caribbean Cruises Ltd.....	37,330	9,952,178
* Sally Beauty Holdings, Inc.....	46,468	505,107
Service Corp. International.....	45,055	3,519,697
* SharkNinja, Inc.....	18,876	2,110,526
Shoe Carnival, Inc.....	25,648	694,035
Signet Jewelers Ltd....	46,478	2,752,892
* Skechers USA, Inc., Class A.....	39,428	2,970,506
* Sleep Number Corp....	6,590	117,829
Smith & Wesson Brands, Inc.....	38,234	401,075
Sonic Automotive, Inc., Class A.....	29,694	2,204,780
* Sonos, Inc.....	2,829	39,012
* Sportsman's Warehouse Holdings, Inc.....	18,604	37,952
Standard Motor Products, Inc.....	18,509	574,149
Starbucks Corp.....	4,200	452,256
Steven Madden Ltd....	50,165	2,059,273
* Stitch Fix, Inc., Class A.....	2,704	12,736
* Stoneridge, Inc.....	16,373	84,648
Strategic Education, Inc.....	19,876	1,952,420
* Strattec Security Corp..	3,345	125,304
* Stride, Inc.....	24,816	3,347,678
Superior Group of Cos., Inc.....	14,299	215,772
*» Tandy Leather Factory, Inc.....	2,500	12,163
# Tapestry, Inc.....	69,999	5,105,727
* Taylor Morrison Home Corp.....	65,253	4,206,208
Tempur Sealy International, Inc.....	23,482	1,482,653
Texas Roadhouse, Inc.....	18,173	3,291,130
# Thor Industries, Inc....	33,155	3,409,660
* Tile Shop Holdings, Inc.....	37,689	284,175
* Tilly's, Inc., Class A....	8,798	38,095
TJX Cos., Inc.....	77,599	9,683,579

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	Shares	Value†
CONSUMER DISCRETIONARY — (Continued)		
Toll Brothers, Inc.....	29,995	\$ 4,073,621
* TopBuild Corp.....	8,542	2,927,173
* Topgolf Callaway Brands Corp.....	48,972	384,920
Tractor Supply Co.....	49,900	2,712,564
Travel & Leisure Co.....	17,825	968,967
* Tri Pointe Homes, Inc...	79,644	2,935,678
* Ulta Beauty, Inc.....	4,881	2,011,704
* Under Armour, Inc. (UA US), Class C.....	148,769	1,120,231
* Under Armour, Inc. (UAA US), Class A...	111,235	928,812
* Unifi, Inc.....	8,259	52,279
#* United Parks & Resorts, Inc.....	15,384	808,583
* Universal Electronics, Inc.....	3,297	32,970
* Universal Technical Institute, Inc.....	35,976	986,822
Upbound Group, Inc....	32,310	947,975
* Urban Outfitters, Inc....	58,061	3,217,741
Vail Resorts, Inc.....	5,819	989,928
* Valvoline, Inc.....	31,325	1,162,471
* Vera Bradley, Inc.....	2,039	7,626
VF Corp.....	10,051	261,024
* Victoria's Secret & Co..	24,890	905,000
* Visteon Corp.....	16,990	1,428,179
* VOXX International Corp.....	14,681	108,346
Wendy's Co.....	59,202	877,966
Weyco Group, Inc.....	8,527	304,755
Whirlpool Corp.....	20,952	2,200,170
Williams-Sonoma, Inc...	21,440	4,531,773
Wingstop, Inc.....	2,537	755,772
Winmark Corp.....	949	369,721
Winnebago Industries, Inc.....	23,213	1,109,581
Worthington Enterprises, Inc.....	39,194	1,642,229
Wyndham Hotels & Resorts, Inc.....	20,217	2,123,189
Wynn Resorts Ltd.....	5,127	445,280
* YETI Holdings, Inc.....	13,147	489,857
Yum! Brands, Inc.....	3,460	451,530
* Zumiez, Inc.....	16,061	256,334
TOTAL CONSUMER DISCRETIONARY.....		557,175,548

CONSUMER STAPLES — (5.7%)

Albertsons Cos., Inc., Class A.....	189,786	3,805,209
Alico, Inc.....	5,885	181,788
Andersons, Inc.....	28,587	1,164,920
Archer-Daniels-Midland Co.....	55,201	2,827,947
B&G Foods, Inc.....	42,598	276,035
* BellRing Brands, Inc....	11,593	896,719

	Shares	Value†
CONSUMER STAPLES — (Continued)		
* BJ's Wholesale Club Holdings, Inc.....	19,268	\$ 1,908,495
* Boston Beer Co., Inc., Class A.....	1,785	447,446
* Bridgford Foods Corp... Brown-Forman Corp. (BF/A US), Class A...	4,114	42,169
Bunge Global SA.....	3,283	109,390
Calavo Growers, Inc....	37,652	2,866,447
Cal-Maine Foods, Inc...	12,531	286,835
Cal-Maine Foods, Inc... Campbell's Co.....	21,112	2,277,985
Casey's General Stores, Inc.....	35,835	1,389,323
* Celsius Holdings, Inc...	10,685	4,506,612
* Central Garden & Pet Co. (CENT US).....	3,535	88,304
* Central Garden & Pet Co. (CENTA US), Class A.....	3,303	120,526
* Chefs' Warehouse, Inc.....	50,584	1,577,715
Church & Dwight Co., Inc.....	28,443	1,531,940
Clorox Co.....	20,030	2,113,566
Coca-Cola Co.....	18,840	2,989,531
Coca-Cola Consolidated, Inc.....	322,114	20,447,797
Colgate-Palmolive Co...	2,233	3,053,895
Conagra Brands, Inc....	18,992	1,646,606
Constellation Brands, Inc., Class A.....	93,898	2,431,019
Costco Wholesale Corp.....	33,619	6,078,315
* Coty, Inc., Class A.....	24,956	24,453,885
* Darling Ingredients, Inc.....	142,903	1,047,479
Dole PLC.....	65,425	2,450,820
Dollar General Corp....	7,367	100,339
#* Dollar Tree, Inc.....	58,168	4,133,418
Edgewell Personal Care Co.....	40,516	2,971,849
* elf Beauty, Inc.....	26,001	865,833
Energizer Holdings, Inc.....	141	14,087
Estee Lauder Cos., Inc., Class A.....	12,486	424,399
Flowers Foods, Inc.....	43,932	3,665,247
Fresh Del Monte Produce, Inc.....	102,083	1,995,723
*» Fresh Market, Inc.....	38,784	1,182,524
General Mills, Inc.....	6,378	0
* Grocery Outlet Holding Corp.....	95,040	5,715,706
* Hain Celestial Group, Inc.....	27,111	438,927
* Herbalife Ltd.....	17,672	89,420
Hershey Co.....	2,377	12,978
* Honest Co., Inc.....	22,709	3,389,318
	2,770	17,756

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
Hormel Foods Corp.....	63,712	\$ 1,910,086
Ingles Markets, Inc., Class A.....	11,945	790,998
Ingredion, Inc.....	19,523	2,663,718
Interparfums, Inc.....	14,838	2,092,455
J&J Snack Foods Corp.....	12,158	1,668,442
J.M. Smucker Co.....	22,091	2,361,307
John B Sanfilippo & Son, Inc.....	7,690	556,295
Kellanova.....	29,809	2,436,290
Kenvue, Inc.....	187,936	4,001,157
Keurig Dr. Pepper, Inc..	114,051	3,661,037
Kimberly-Clark Corp....	43,614	5,668,512
Kraft Heinz Co.....	91,107	2,718,633
Kroger Co.....	148,256	9,138,500
# Lamb Weston Holdings, Inc.....	35,448	2,124,753
Lancaster Colony Corp.....	7,532	1,270,950
Lifevantage Corp.....	3,901	82,545
* Lifeway Foods, Inc.....	6,493	149,599
Limoneira Co.....	10,401	239,847
McCormick & Co., Inc. (MKC US).....	18,155	1,402,111
McCormick & Co., Inc. (MKC/V US).....	2,128	163,920
* Medifast, Inc.....	10,658	167,331
# MGP Ingredients, Inc....	17,799	643,078
* Mission Produce, Inc....	21,116	251,069
Molson Coors Beverage Co., Class B.....	43,239	2,367,335
Mondelez International, Inc., Class A.....	66,070	3,831,399
* Monster Beverage Corp.....	83,491	4,066,847
National Beverage Corp.....	20,130	846,467
* Natural Alternatives International, Inc.....	8,015	34,064
Natural Grocers by Vitamin Cottage, Inc.....	12,385	539,243
Natural Health Trends Corp.....	1,821	9,123
* Nature's Sunshine Products, Inc.....	17,012	236,637
Nu Skin Enterprises, Inc., Class A.....	3,835	25,119
Oil-Dri Corp. of America.....	9,946	417,931
PepsiCo, Inc.....	111,677	16,828,607
* Performance Food Group Co.....	48,588	4,387,982
Philip Morris International, Inc.....	21,517	2,801,513

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
* Pilgrim's Pride Corp.....	33,161	\$ 1,543,313
* Post Holdings, Inc.....	36,607	3,886,199
PriceSmart, Inc.....	25,269	2,298,721
Procter & Gamble Co...	171,113	28,403,047
Reynolds Consumer Products, Inc.....	25,025	690,940
Seaboard Corp.....	519	1,265,498
* Seneca Foods Corp. (SENEA US), Class A.....	4,703	342,896
*» Seneca Foods Corp. (SENEB US), Class B.....	1,251	91,598
* Simply Good Foods Co.....	76,094	2,891,572
SpartanNash Co.....	24,188	440,947
Spectrum Brands Holdings, Inc.....	22,693	1,918,920
* Sprouts Farmers Market, Inc.....	3,604	570,657
Sysco Corp.....	104,426	7,614,744
Target Corp.....	27,580	3,803,558
Tootsie Roll Industries, Inc.....	14,341	445,431
* TreeHouse Foods, Inc.. Turning Point Brands, Inc.....	29,051	1,002,841
Tyson Foods, Inc., Class A.....	9,779	623,313
* U.S. Foods Holding Corp.....	32,975	1,862,758
* United Natural Foods, Inc.....	65,151	4,621,160
United-Guardian, Inc....	38,533	1,145,971
Universal Corp.....	1,872	21,491
* USANA Health Sciences, Inc.....	20,505	1,089,226
Utz Brands, Inc.....	15,614	508,548
Village Super Market, Inc., Class A.....	2,444	32,652
* Vita Coco Co., Inc.....	10,038	342,396
* Vital Farms, Inc.....	18,266	683,879
# Walgreens Boots Alliance, Inc.....	12,710	557,651
Walmart, Inc.....	184,990	1,901,697
WD-40 Co.....	190,017	18,652,069
Weis Markets, Inc.....	64	15,037
* Willamette Valley Vineyards, Inc.....	21,760	1,470,106
WK Kellogg Co.....	800	4,648
	7,452	123,629
TOTAL CONSUMER STAPLES.....		<u>291,458,255</u>
ENERGY — (6.3%)		
Adams Resources & Energy, Inc.....	3,200	121,440
* Amplify Energy Corp....	28,550	152,457

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)			ENERGY — (Continued)		
Antero Midstream Corp.....	230,743	\$ 3,701,118	Exxon Mobil Corp.....	262,419	\$28,034,222
* Antero Resources Corp.....	83,908	3,131,447	* Forum Energy Technologies, Inc.....	6,070	109,988
APA Corp.....	180,980	3,968,891	FutureFuel Corp.....	2,994	16,347
Archrock, Inc.....	155,766	4,375,467	* Geospace Technologies Corp....	6,068	55,158
Ardmore Shipping Corp.....	39,384	467,488	Granite Ridge Resources, Inc.....	5,098	31,557
Atlas Energy Solutions, Inc.....	2,246	51,568	* Green Plains, Inc.....	32,916	293,940
Baker Hughes Co.....	142,225	6,567,950	* Gulf Island Fabrication, Inc.....	10,040	71,987
#* Battalion Oil Corp.....	6,998	12,946	* Gulfport Energy Corp...	10,014	1,787,599
Berry Corp.....	43,300	188,788	* Hallador Energy Co.....	9,891	106,130
* Bristow Group, Inc.....	20,789	693,729	* Halliburton Co.....	235,215	6,120,294
Cactus, Inc., Class A...	26,100	1,558,431	* Helix Energy Solutions Group, Inc.....	123,048	986,845
California Resources Corp.....	46,410	2,283,372	Helmerich & Payne, Inc.....	56,916	1,797,976
#* Centrus Energy Corp., Class A.....	4,556	374,959	Hess Corp.....	66,773	9,283,450
ChampionX Corp.....	86,393	2,474,296	HF Sinclair Corp.....	118,385	4,271,331
Cheniere Energy, Inc....	40,441	9,044,630	* Innovex International, Inc.....	7,862	122,490
Chevron Corp.....	103,209	15,397,751	International Seaways, Inc.....	37,593	1,464,247
Chord Energy Corp. (CHRD US).....	20,520	2,307,474	Kinder Morgan, Inc.....	256,274	7,042,410
* Clean Energy Fuels Corp.....	136,359	451,348	Kodiak Gas Services, Inc.....	1,980	92,624
* CNX Resources Corp...	93,922	2,571,584	* Kosmos Energy Ltd.....	143,345	455,837
#* Comstock Resources, Inc.....	165,867	3,078,492	Liberty Energy, Inc.....	145,739	2,668,481
ConocoPhillips.....	135,652	13,406,487	# Magnolia Oil & Gas Corp., Class A.....	120,200	2,848,740
Core Laboratories, Inc.....	21,368	362,615	* Mammoth Energy Services, Inc.....	13,792	41,238
Core Natural Resources, Inc.....	48,658	4,395,764	Marathon Petroleum Corp.....	74,127	10,801,045
Coterra Energy, Inc.....	220,704	6,117,915	Matador Resources Co.....	78,797	4,570,226
Crescent Energy Co., Class A.....	51,132	770,048	Mexco Energy Corp.....	4,035	48,807
# CVR Energy, Inc.....	13,538	256,545	Murphy Oil Corp.....	117,173	3,120,317
Delek U.S. Holdings, Inc.....	31,881	569,395	* Nabors Industries Ltd...	1,429	81,767
Devon Energy Corp.....	168,763	5,754,818	NACCO Industries, Inc., Class A.....	4,808	152,077
DHT Holdings, Inc.....	152,263	1,723,617	* Natural Gas Services Group, Inc.....	10,917	285,698
Diamondback Energy, Inc.....	33,682	5,535,974	* NCS Multistage Holdings, Inc.....	1,080	31,115
* DMC Global, Inc.....	11,148	90,745	New Fortress Energy, Inc.....	10,837	162,555
Dorian LPG Ltd.....	44,246	1,063,674	Noble Corp. PLC.....	23,799	762,758
* DT Midstream, Inc.....	51,541	5,209,764	Nordic American Tankers Ltd.....	143,773	388,187
* Encore Energy Corp....	20,454	67,703	# Northern Oil & Gas, Inc.....	79,340	2,852,273
Energy Services of America Corp.....	4,053	48,677	NOV, Inc.....	153,223	2,214,072
EOG Resources, Inc....	58,982	7,419,346	* NPK International, Inc..	88,701	613,811
Epsilon Energy Ltd.....	15,216	91,600	Occidental Petroleum Corp.....	144,240	6,728,796
EQT Corp.....	307,494	15,719,093			
Evolution Petroleum Corp.....	27,352	145,239			
Expand Energy Corp....	85,537	8,690,559			
* Expro Group Holdings NV.....	58,029	732,906			

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)			ENERGY — (Continued)		
* Oceaneering International, Inc.....	79,506	\$1,975,724	* Valaris Ltd.....	22,685	\$ 1,087,519
* Oil States International, Inc.....	45,410	230,683	Valero Energy Corp.....	71,298	9,482,634
ONEOK, Inc.....	57,833	5,619,640	Vitesse Energy, Inc.....	19,888	514,701
Ovintiv, Inc.....	71,175	3,005,008	Weatherford International PLC.....	17,126	1,078,082
* Par Pacific Holdings, Inc.....	43,108	720,766	Williams Cos., Inc.....	58,567	3,246,369
PBF Energy, Inc., Class A.....	93,132	2,725,042	World Kinect Corp.....	43,053	1,217,108
Peabody Energy Corp..	98,380	1,785,597	TOTAL ENERGY.....		320,422,763
Permian Resources Corp.....	210,619	3,085,568	FINANCIALS — (19.1%)		
Phillips 66.....	56,010	6,601,899	1st Source Corp.....	19,833	1,243,926
PHX Minerals, Inc.....	30,919	116,565	* Acacia Research Corp.....	34,675	151,183
* PrimeEnergy Resources Corp.....	1,038	226,180	Acadian Asset Management, Inc.....	11,540	287,577
* ProPetro Holding Corp.....	60,035	533,111	ACNB Corp.....	7,285	299,414
Range Resources Corp.....	69,869	2,587,948	Affiliated Managers Group, Inc.....	16,301	3,063,610
Ranger Energy Services, Inc., Class A.....	11,326	185,633	* Affinity Bancshares, Inc.....	810	14,783
* REX American Resources Corp.....	13,534	564,638	Aflac, Inc.....	53,007	5,691,892
Riley Exploration Permian, Inc.....	1,159	38,421	Alerus Financial Corp..	8,324	175,969
RPC, Inc.....	139,731	856,551	Allstate Corp.....	34,430	6,621,922
SandRidge Energy, Inc.....	30,105	356,744	Ally Financial, Inc.....	107,632	4,194,419
Schlumberger NV.....	111,868	4,506,043	Amalgamated Financial Corp.....	25,801	901,487
Scorpio Tankers, Inc....	41,584	1,980,230	* Ambac Financial Group, Inc.....	30,419	353,773
* SEACOR Marine Holdings, Inc.....	18,638	126,366	Amerant Bancorp, Inc..	19,289	447,505
* Seadrill Ltd.....	7,748	280,168	American Coastal Insurance Corp.....	10,298	125,533
Select Water Solutions, Inc.....	98,967	1,237,088	American Express Co..	53,131	16,866,436
SFL Corp. Ltd.....	144,909	1,528,790	American Financial Group, Inc.....	22,318	3,047,746
Sitio Royalties Corp., Class A.....	21,394	430,875	American International Group, Inc.....	118,879	8,756,627
SM Energy Co.....	78,849	2,993,108	Ameriprise Financial, Inc.....	19,285	10,478,698
* Stabilis Solutions, Inc...	2,037	15,481	Ameris Bancorp.....	37,249	2,445,397
* Talos Energy, Inc.....	91,135	904,059	AMERISAFE, Inc.....	13,699	685,224
Targa Resources Corp.....	37,895	7,457,736	AmeriServ Financial, Inc.....	15,921	43,146
TechnipFMC PLC.....	127,463	3,830,263	Ames National Corp....	609	11,041
Teekay Corp. Ltd.....	67,248	480,151	Aon PLC, Class A.....	6,914	2,563,849
Teekay Tankers Ltd., Class A.....	28,031	1,175,060	# Apollo Global Management, Inc.....	3,875	662,547
* TETRA Technologies, Inc.....	24,685	102,443	Arch Capital Group Ltd.....	70,233	6,536,585
# Texas Pacific Land Corp.....	687	891,156	Arrow Financial Corp....	13,541	360,326
* Tidewater, Inc.....	24,086	1,327,379	Arthur J Gallagher & Co.....	11,175	3,372,838
#* Transocean Ltd.....	398,741	1,563,065	Artisan Partners Asset Management, Inc., Class A.....	20,958	936,613
VAALCO Energy, Inc....	21,138	86,666	Associated Banc-Corp.....	120,140	3,020,320

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
Associated Capital			Brookline Bancorp,		
Group, Inc., Class A..	2,402	\$ 87,841	Inc.....	65,129	\$ 796,528
Assurant, Inc.....	15,367	3,306,825	Brown & Brown, Inc.....	35,188	3,682,776
Assured Guaranty Ltd..	27,512	2,602,635	Burke & Herbert		
Atlantic American			Financial Services		
Corp.....	5,179	8,753	Corp.....	6,264	402,838
# Atlantic Union			Business First		
Bankshares Corp.....	75,001	2,832,788	Bancshares, Inc.....	16,652	449,437
* Atlanticus Holdings			* BV Financial, Inc.....	1,771	26,990
Corp.....	14,638	870,522	Byline Bancorp, Inc.....	13,032	382,359
Auburn National			C&F Financial Corp.....	3,616	276,335
BanCorp, Inc.....	2,722	58,115	Cadence Bank.....	103,816	3,654,323
* AvidXchange Holdings,			* California BanCorp.....	3,170	52,622
Inc.....	10,576	112,106	» California First Leasing		
Axis Capital Holdings			Corp.....	1,028	22,616
Ltd.....	45,117	4,106,549	Camden National		
* Axos Financial, Inc.....	37,259	2,605,522	Corp.....	11,793	534,930
BancFirst Corp.....	24,428	2,908,886	* Cantaloupe, Inc.....	1,756	14,294
* Bancorp, Inc.....	40,930	2,499,186	Capital Bancorp, Inc....	3,991	123,801
Bank of America Corp..	227,596	10,537,695	Capital City Bank		
Bank of Hawaii Corp....	32,151	2,395,571	Group, Inc.....	13,708	505,688
Bank of Marin			Capital One Financial		
Bancorp.....	2,474	62,518	Corp.....	12,574	2,561,450
Bank of New York			Capitol Federal		
Mellon Corp.....	163,385	14,039,673	Financial, Inc.....	26,919	160,168
Bank of NT Butterfield			Carlyle Group, Inc.....	4,005	224,921
& Son Ltd.....	34,731	1,274,280	* Carter Bankshares,		
Bank of the James			Inc.....	18,144	319,697
Financial Group,			Cass Information		
Inc.....	1,690	23,153	Systems, Inc.....	10,977	452,143
Bank OZK.....	65,090	3,305,921	Cathay General		
Bank7 Corp.....	4,635	199,120	Bancorp.....	57,598	2,735,329
BankFinancial Corp.....	16,142	217,594	CB Financial Services,		
BankUnited, Inc.....	59,243	2,435,480	Inc.....	1,467	43,717
Bankwell Financial			Cboe Global Markets,		
Group, Inc.....	4,829	150,568	Inc.....	11,984	2,448,691
Banner Corp.....	27,876	1,969,997	*» CCUR Holdings, Inc....	2	4,000
Bar Harbor			Central Pacific		
Bankshares.....	12,263	388,492	Financial Corp.....	22,566	674,498
BayCom Corp.....	8,823	246,956	CF Bankshares, Inc.....	1,903	46,509
BCB Bancorp, Inc.....	15,111	163,652	Charles Schwab Corp..	59,213	4,898,099
* Berkshire Hathaway,			Chemung Financial		
Inc., Class B.....	59,299	27,791,662	Corp.....	3,839	194,061
Berkshire Hills			Chubb Ltd.....	12,649	3,439,010
Bancorp, Inc.....	35,777	1,052,202	Cincinnati Financial		
BGC Group, Inc.,			Corp.....	18,532	2,539,811
Class A.....	190,517	1,817,532	Citigroup, Inc.....	62,333	5,075,776
Blackrock, Inc.....	277	297,914	Citizens & Northern		
* Block, Inc.....	22,444	2,038,364	Corp.....	4,769	101,723
* Blue Foundry Bancorp..	10,815	105,446	Citizens Community		
BOK Financial Corp.....	34,580	3,818,324	Bancorp, Inc.....	9,063	143,558
Bread Financial			Citizens Financial		
Holdings, Inc.....	33,130	2,098,123	Group, Inc.....	66,818	3,178,532
* Bridgewater			Citizens Financial		
Bancshares, Inc.....	7,535	106,394	Services, Inc.....	291	17,821
* Brighthouse Financial,			#* Citizens, Inc.....	19,162	94,469
Inc.....	61,354	3,786,155	City Holding Co.....	10,966	1,295,414

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
Civista Bancshares, Inc.....	12,433	\$ 274,272	Donegal Group, Inc. (DGICB US), Class B.....	3,821	\$ 54,640
CME Group, Inc.....	2,646	625,832	* Donnelley Financial Solutions, Inc.....	24,643	1,635,556
CNB Financial Corp.....	16,400	414,920	Eagle Bancorp Montana, Inc.....	5,214	80,296
CNO Financial Group, Inc.....	16,341	652,660	Eagle Bancorp, Inc.....	2,086	54,674
* Coastal Financial Corp.....	345	30,767	East West Bancorp, Inc.....	41,536	4,276,962
Colony Bankcorp, Inc...	10,942	184,373	Eastern Bankshares, Inc.....	29,522	542,024
Columbia Banking System, Inc.....	40,449	1,128,527	* eHealth, Inc.....	4,344	43,179
* Columbia Financial, Inc.....	48,769	721,294	Employers Holdings, Inc.....	19,995	982,954
Comerica, Inc.....	36,784	2,476,299	Enact Holdings, Inc.....	9,125	308,242
Commerce Bancshares, Inc.....	37,658	2,515,554	* Encore Capital Group, Inc.....	19,166	948,717
Community Financial System, Inc.....	42,614	2,792,495	* Enova International, Inc.....	24,733	2,778,011
Community Trust Bancorp, Inc.....	15,389	823,465	* Enstar Group Ltd.....	15,179	4,963,381
Community West Bancshares.....	11,275	219,750	Enterprise Bancorp, Inc.....	6,961	294,659
ConnectOne Bancorp, Inc.....	31,109	788,302	Enterprise Financial Services Corp.....	30,102	1,801,304
* Consumer Portfolio Services, Inc.....	43,119	511,391	Equitable Holdings, Inc.....	66,859	3,638,467
Corebridge Financial, Inc.....	159,549	5,386,374	Equity Bancshares, Inc., Class A.....	13,160	573,776
* Corpay, Inc.....	9,017	3,430,878	Esquire Financial Holdings, Inc.....	2,267	202,602
Crawford & Co. (CRD/A US), Class A.....	24,877	298,773	ESSA Bancorp, Inc.....	12,606	263,591
Crawford & Co. (CRD/B US), Class B.....	21,302	250,299	Essent Group Ltd.....	49,891	2,906,151
* Credit Acceptance Corp.....	299	151,823	* Euronet Worldwide, Inc.....	18,826	1,854,361
* CrossFirst Bankshares, Inc.....	26,760	434,582	Evans Bancorp, Inc.....	3,849	166,893
Cullen/Frost Bankers, Inc.....	17,294	2,410,784	Evercore, Inc., Class A.....	672	195,733
* Customers Bancorp, Inc.....	25,361	1,445,070	Everest Group Ltd.....	11,615	4,036,329
CVB Financial Corp.....	112,995	2,354,816	EVERTEC, Inc.....	24,381	791,651
* Dave, Inc.....	1,621	155,324	* EZCORP, Inc., Class A.....	41,658	500,313
Diamond Hill Investment Group, Inc.....	2,919	437,967	F&G Annuities & Life, Inc.....	11,495	527,735
DigitalBridge Group, Inc.....	58,918	646,330	FactSet Research Systems, Inc.....	3,846	1,824,581
Dime Community Bancshares, Inc.....	22,926	715,979	Farmers & Merchants Bancorp, Inc.....	2,373	64,474
Discover Financial Services.....	31,971	6,429,048	Farmers National Banc Corp.....	18,464	254,065
Donegal Group, Inc. (DGICA US), Class A.....	23,174	343,670	FB Financial Corp.....	37,230	1,966,116
			Federal Agricultural Mortgage Corp. (AGM US), Class C..	8,779	1,736,311

U.S. VECTOR EQUITY PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
Federal Agricultural Mortgage Corp. (AGM/A US), Class A.....	987	\$ 148,040	First Mid Bancshares, Inc.....	15,551	\$ 589,849
Federated Hermes, Inc.....	67,419	2,681,254	First National Corp.....	2,096	53,238
* FFBW, Inc.....	153	2,180	First Northwest Bancorp.....	4,192	45,902
Fidelity D&D Bancorp, Inc.....	50	2,240	First Savings Financial Group, Inc.....	5,890	145,836
Fidelity National Financial, Inc.....	86,336	5,022,165	* First Seacoast Bancorp, Inc.....	822	8,434
Fidelity National Information Services, Inc.....	120,977	9,855,996	First U.S. Bancshares, Inc.....	1,708	21,008
# Fifth Third Bancorp.....	150,681	6,676,675	First United Corp.....	5,428	176,844
Financial Institutions, Inc.....	13,233	348,954	* First Western Financial, Inc.....	5,270	111,197
Finward Bancorp.....	872	23,169	FirstCash Holdings, Inc.....	30,840	3,366,186
* Finwise Bancorp.....	9,069	168,049	* Fiserv, Inc.....	22,803	4,926,360
First American Financial Corp.....	55,552	3,511,997	Five Star Bancorp.....	4,616	140,373
First BanCorp.....	154,661	3,210,762	Flushing Financial Corp.....	14,362	200,350
First Bancorp, Inc.....	9,500	245,480	* Flywire Corp.....	6,800	131,444
First Bancorp/Southern Pines NC.....	33,445	1,475,928	FNB Corp.....	193,930	3,042,762
First Bancshares, Inc....	25,366	972,786	Franklin Financial Services Corp.....	2,057	71,152
First Bank.....	15,693	238,691	# Franklin Resources, Inc.....	84,400	1,877,056
First Busey Corp.....	46,013	1,117,196	FS Bancorp, Inc.....	7,078	286,234
First Business Financial Services, Inc.....	7,059	364,668	Fulton Financial Corp...	135,191	2,749,785
First Capital, Inc.....	2,597	82,065	* FVCBankcorp, Inc.....	4,362	52,649
First Citizens BancShares, Inc., Class A.....	2,820	6,217,226	* Genworth Financial, Inc.....	261,477	1,890,479
First Commonwealth Financial Corp.....	82,340	1,373,431	German American Bancorp, Inc.....	24,009	992,292
First Community Bankshares, Inc.....	14,797	641,746	Glacier Bancorp, Inc....	61,157	3,037,668
First Community Corp...	2,082	53,986	Global Payments, Inc...	29,422	3,320,273
First Financial Bancorp.....	77,248	2,164,489	Globe Life, Inc.....	28,633	3,495,803
First Financial Bankshares, Inc.....	2,845	106,005	Goldman Sachs Group, Inc.....	21,056	13,484,262
First Financial Corp.....	9,553	460,359	# Goosehead Insurance, Inc., Class A.....	5,779	619,335
First Financial Northwest, Inc.....	14,131	298,729	Great Southern Bancorp, Inc.....	9,445	555,272
First Guaranty Bancshares, Inc.....	425	4,369	* Green Dot Corp., Class A.....	27,185	241,131
First Hawaiian, Inc.....	57,602	1,590,967	* Greenlight Capital Re Ltd., Class A.....	28,179	380,416
First Horizon Corp.....	148,276	3,245,762	Guaranty Bancshares, Inc.....	5,967	245,303
First Internet Bancorp...	7,012	228,381	Hamilton Lane, Inc., Class A.....	180	28,652
First Interstate BancSystem, Inc., Class A.....	54,926	1,809,812	Hancock Whitney Corp.....	46,414	2,772,772
First Merchants Corp....	47,463	2,109,256	Hanmi Financial Corp...	23,150	556,063
			Hanover Insurance Group, Inc.....	19,476	2,981,581
			HarborOne Bancorp, Inc.....	27,173	295,371

U.S. VECTOR EQUITY PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
Hartford Financial			Janus Henderson		
Services Group, Inc..	86,857	\$9,688,898	Group PLC.	85,748	\$ 3,852,658
Hawthorn Bancshares,			Jefferies Financial		
Inc.....	6,587	215,395	Group, Inc.....	55,414	4,260,782
HBT Financial, Inc.....	2,401	58,392	JPMorgan Chase &		
# HCI Group, Inc.....	9,610	1,171,747	Co.....	155,473	41,557,933
Heartland Financial			Kearny Financial		
USA, Inc.....	34,104	2,205,506	Corp.....	36,022	248,552
Hennessy Advisors,			Kemper Corp.....	52,142	3,502,900
Inc.....	4,456	54,809	KeyCorp.....	204,649	3,679,589
Heritage Commerce			* Kingstone Cos., Inc....	2,088	35,475
Corp.....	46,286	448,511	Kinsale Capital Group,		
Heritage Financial			Inc.....	4,708	2,080,654
Corp.....	27,629	710,065	KKR & Co., Inc.....	4,490	750,144
* Heritage Insurance			Lake Shore Bancorp,		
Holdings, Inc.....	30,516	335,981	Inc.....	2,509	39,241
Hilltop Holdings, Inc....	52,552	1,586,019	Lakeland Financial		
# Hingham Institution For			Corp.....	19,024	1,294,393
Savings.	1,724	440,051	Landmark Bancorp,		
Home Bancorp, Inc....	6,907	346,731	Inc.....	5,310	125,475
Home BancShares,			Lazard, Inc.....	26,679	1,450,537
Inc.....	107,215	3,236,821	LCNB Corp.....	2,100	32,466
Home Federal			* LendingClub Corp.....	74,890	1,010,266
Bancorp, Inc. of			Lincoln National Corp...	91,869	3,230,114
Louisiana.	944	12,017	Live Oak Bancshares,		
* HomeStreet, Inc.....	8,405	84,638	Inc.....	32,637	1,158,287
HomeTrust			Loews Corp.....	54,718	4,675,653
Bancshares, Inc.....	9,675	355,750	LPL Financial		
Hope Bancorp, Inc.....	92,376	1,077,104	Holdings, Inc.....	16,691	6,123,761
Horace Mann			M&T Bank Corp.....	19,140	3,851,734
Educators Corp.....	33,045	1,276,528	Magyar Bancorp, Inc....	2,911	41,744
Horizon Bancorp, Inc....	28,905	485,315	* Maiden Holdings Ltd....	3,022	3,052
Houlihan Lokey, Inc....	8,659	1,573,513	MainStreet		
Huntington			Bancshares, Inc.....	828	13,753
Bancshares, Inc.....	167,957	2,888,860	* Markel Group, Inc.....	1,574	2,878,500
* I3 Verticals, Inc.,			* Marqeta, Inc., Class A..	263,166	1,013,189
Class A.	7,584	188,766	Marsh & McLennan		
IF Bancorp, Inc.....	781	18,119	Cos., Inc.....	20,881	4,528,671
Independent Bank			Mastercard, Inc.,		
Corp. (IBCP US).....	16,334	594,558	Class A.	49,813	27,667,635
Independent Bank			Mercantile Bank Corp...	15,235	743,620
Corp. (INDB US).....	34,376	2,308,692	Merchants Bancorp.....	10,995	461,020
Intercontinental			Mercury General		
Exchange, Inc.....	21,365	3,414,768	Corp.....	51,953	2,589,338
International			MetLife, Inc.....	136,315	11,792,611
Bancshares Corp....	58,707	3,868,204	Metrocity Bankshares,		
* International Money			Inc.....	4,305	132,852
Express, Inc.....	23,145	437,672	* Metropolitan Bank		
Invesco Ltd.....	57,619	1,108,013	Holding Corp.....	1,437	92,155
Investar Holding Corp...	2,788	53,167	MGIC Investment		
Investors Title Co.....	1,524	343,433	Corp.....	147,321	3,762,578
Jack Henry &			Mid Penn Bancorp,		
Associates, Inc.....	12,721	2,214,599	Inc.....	13,072	393,729
Jackson Financial, Inc.,			Middlefield Banc Corp..	6,625	171,654
Class A.	50,900	4,796,816	Midland States		
James River Group			Bancorp, Inc.....	12,319	237,264
Holdings Ltd.....	7,360	35,181			

U.S. VECTOR EQUITY PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
MidWestOne Financial		
Group, Inc.....	9,112	\$ 288,213
* Moneylion, Inc.....	780	67,844
Moody's Corp.....	8,347	4,168,826
Morgan Stanley.....	73,467	10,170,037
Morningstar, Inc.....	3,648	1,198,879
* Mr. Cooper Group,		
Inc.....	43,168	4,481,270
MSCI, Inc.....	2,500	1,491,925
MVB Financial Corp.....	8,542	166,654
Nasdaq, Inc.....	49,471	4,073,442
National Bank Holdings		
Corp., Class A.....	30,752	1,326,334
National Bankshares,		
Inc.....	1,092	32,094
Navient Corp.....	135,362	1,850,399
NBT Bancorp, Inc.....	38,165	1,817,799
* NCR Atleos Corp.....	41,262	1,314,607
Nelnet, Inc., Class A...	20,730	2,283,824
* NerdWallet, Inc.,		
Class A.....	5,644	80,596
* NI Holdings, Inc.....	14,940	225,594
Nicolet Bankshares,		
Inc.....	12,580	1,410,595
* NMI Holdings, Inc.....	74,685	2,884,335
Northeast Bank.....	7,135	722,062
Northeast Community		
Bancorp, Inc.....	3,544	87,891
Northern Trust Corp.....	44,543	5,001,733
Northfield Bancorp,		
Inc.....	33,611	392,240
Northrim BanCorp,		
Inc.....	4,461	379,765
Northwest Bancshares,		
Inc.....	103,064	1,361,475
Norwood Financial		
Corp.....	4,061	108,104
Oak Valley Bancorp....	6,523	168,750
OceanFirst Financial		
Corp.....	32,639	586,196
OFG Bancorp.....	43,414	1,854,212
Ohio Valley Banc		
Corp.....	4,011	95,662
* Old Market Capital		
Corp.....	6,412	41,550
Old National Bancorp...	181,269	4,323,266
Old Point Financial		
Corp.....	2,926	71,394
Old Republic		
International Corp....	68,374	2,501,121
Old Second Bancorp,		
Inc.....	34,043	639,668
OneMain Holdings,		
Inc.....	60,730	3,372,944
* Onity Group, Inc.....	4,084	147,514
OP Bancorp.....	9,341	124,048
* Oportun Financial		
Corp.....	12,558	57,767

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Oppenheimer		
Holdings, Inc.,		
Class A.....	8,277	\$ 569,623
* OptimumBank		
Holdings, Inc.....	2,148	9,795
Orange County		
Bancorp, Inc.....	788	20,386
Origin Bancorp, Inc....	15,384	583,361
Orrstown Financial		
Services, Inc.....	15,646	568,576
Pacific Premier		
Bancorp, Inc.....	50,550	1,309,245
* Palomar Holdings, Inc..	15,383	1,659,364
Park National Corp.....	12,806	2,173,306
Parke Bancorp, Inc....	10,211	206,671
Pathfinder Bancorp,		
Inc.....	1,554	25,874
Pathward Financial,		
Inc.....	22,764	1,814,974
* Payoneer Global, Inc....	79,019	837,601
* PayPal Holdings, Inc....	57,114	5,059,158
* Paysafe Ltd.....	29,945	580,933
PCB Bancorp.....	6,587	127,063
Peapack-Gladstone		
Financial Corp.....	14,755	466,996
Penns Woods		
Bancorp, Inc.....	5,598	170,347
PennyMac Financial		
Services, Inc.....	27,644	2,894,050
Peoples Bancorp of		
North Carolina, Inc....	3,887	110,741
Peoples Bancorp, Inc...	28,749	938,655
Peoples Financial		
Services Corp.....	3,825	196,873
Pinnacle Financial		
Partners, Inc.....	20,830	2,598,959
* Pioneer Bancorp, Inc....	10,487	121,439
Plumas Bancorp.....	5,164	235,478
PNC Financial		
Services Group, Inc..	13,077	2,627,823
* Ponce Financial		
Group, Inc.....	7,460	98,994
Popular, Inc.....	38,457	3,958,764
* PRA Group, Inc.....	31,895	705,198
Preferred Bank.....	12,640	1,154,790
Premier Financial		
Corp.....	28,995	806,931
Primerica, Inc.....	10,783	3,128,903
Primis Financial Corp...	14,364	159,297
Princeton Bancorp,		
Inc.....	1,413	43,125
Principal Financial		
Group, Inc.....	52,797	4,353,113
* ProAssurance Corp....	7,569	113,232
PROG Holdings, Inc....	29,939	1,279,892
Progressive Corp.....	34,361	8,467,925

U.S. VECTOR EQUITY PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
Prosperity Bancshares, Inc.....	51,491	\$ 4,119,280	#* Shift4 Payments, Inc., Class A.....	1,359	\$ 162,876
* Provident Bancorp, Inc.....	4,920	57,613	Shore Bancshares, Inc.....	14,775	241,571
Provident Financial Holdings, Inc.....	7,891	126,572	Sierra Bancorp.....	12,077	364,001
Provident Financial Services, Inc.....	107,786	2,001,586	Silvercrest Asset Management Group, Inc., Class A.....	3,536	65,416
Prudential Financial, Inc.....	84,418	10,194,318	Simmons First National Corp., Class A.....	99,662	2,264,321
QCR Holdings, Inc.....	13,677	1,063,524	* SiriusPoint Ltd.....	130,946	1,906,574
Radian Group, Inc.....	80,322	2,732,554	* Skyward Specialty Insurance Group, Inc.....	5,359	237,297
Raymond James Financial, Inc.....	25,147	4,236,767	SLM Corp.....	133,894	3,736,982
RBB Bancorp.....	11,112	209,017	SmartFinancial, Inc.....	8,761	308,913
Red River Bancshares, Inc.....	3,292	183,694	* SoFi Technologies, Inc.....	222,240	3,506,947
Regional Management Corp.....	11,883	425,293	Sound Financial Bancorp, Inc.....	1,802	95,254
Regions Financial Corp.....	231,937	5,714,928	South Plains Financial, Inc.....	7,869	282,733
Reinsurance Group of America, Inc.....	15,256	3,476,232	* Southern First Bancshares, Inc.....	4,205	154,744
* Remitly Global, Inc.....	312	7,332	Southern Missouri Bancorp, Inc.....	5,092	301,345
RenaissanceRe Holdings Ltd.....	15,597	3,627,550	Southern States Bancshares, Inc.....	3,284	107,978
Renasant Corp.....	45,499	1,769,001	Southside Bancshares, Inc.....	24,519	770,632
* Repay Holdings Corp...	48,566	362,788	SouthState Corp.....	57,144	6,033,835
Republic Bancorp, Inc., Class A.....	14,023	917,805	State Street Corp.....	33,816	3,436,382
* Rhinebeck Bancorp, Inc.....	2,179	21,834	Stellar Bancorp, Inc.....	45,336	1,287,542
Richmond Mutual BanCorp, Inc.....	8,657	124,834	* Sterling Bancorp, Inc....	34,677	163,329
Riverview Bancorp, Inc.....	17,378	98,012	Stewart Information Services Corp.....	20,560	1,340,306
* RLI Corp.....	33,830	2,481,430	Stifel Financial Corp....	29,079	3,368,802
Robinhood Markets, Inc., Class A.....	1,663	86,393	Stock Yards Bancorp, Inc.....	25,069	1,847,836
S&P Global, Inc.....	2,305	1,201,850	* StoneX Group, Inc.....	26,487	2,900,856
S&T Bancorp, Inc.....	30,952	1,220,747	Summit State Bank.....	4,662	34,312
Safety Insurance Group, Inc.....	12,004	948,436	* SWK Holdings Corp.....	459	7,459
Sandy Spring Bancorp, Inc.....	33,874	1,145,957	Synchrony Financial....	90,747	6,259,728
SB Financial Group, Inc.....	5,783	129,366	Synovus Financial Corp.....	76,571	4,320,136
Seacoast Banking Corp. of Florida.....	43,820	1,246,679	T. Rowe Price Group, Inc.....	18,720	2,188,742
* Security National Financial Corp., Class A.....	17,221	213,024	Territorial Bancorp, Inc.....	4,795	43,299
SEI Investments Co.....	39,218	3,395,494	* Texas Capital Bancshares, Inc.....	37,384	2,951,467
Selective Insurance Group, Inc.....	26,559	2,234,409	TFS Financial Corp.....	68,078	934,030
ServisFirst Bancshares, Inc.....	1,292	117,146	* Third Coast Bancshares, Inc.....	1,356	48,884
			Timberland Bancorp, Inc.....	6,842	205,397
			Tiptree, Inc.....	49,507	992,120

U.S. VECTOR EQUITY PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
Tompkins Financial Corp.....	11,644	\$ 815,895	Webster Financial Corp.....	46,222	\$ 2,784,413
Towne Bank.....	58,927	2,107,819	Wells Fargo & Co.....	209,492	16,507,970
Tradeweb Markets, Inc., Class A.....	343	43,527	WesBanco, Inc.....	47,811	1,675,297
Travelers Cos., Inc.....	88,314	21,652,827	West BanCorp, Inc.....	14,349	314,674
TriCo Bancshares.....	26,700	1,171,329	Westamerica BanCorp..	24,045	1,244,569
* Triumph Financial, Inc..	6,695	515,917	Western Alliance Bancorp.....	28,682	2,520,287
Truist Financial Corp....	43,754	2,083,565	Western New England Bancorp, Inc.....	18,176	171,218
TrustCo Bank Corp.....	15,379	494,589	Western Union Co.....	69,546	717,715
Trustmark Corp.....	49,475	1,855,312	Westwood Holdings Group, Inc.....	12,438	191,421
U.S. Bancorp.....	51,416	2,456,656	* WEX, Inc.....	8,860	1,629,265
UMB Financial Corp....	26,318	3,102,892	White Mountains Insurance Group Ltd.....	1,385	2,676,457
Union Bankshares, Inc.....	2,000	63,800	Willis Towers Watson PLC.....	14,197	4,678,834
United Bancorp, Inc.....	2,256	28,223	Wintrust Financial Corp.....	17,971	2,350,787
United Bancshares, Inc.....	2,040	59,160	WisdomTree, Inc.....	105,061	1,028,547
United Bankshares, Inc.....	76,882	2,959,957	* World Acceptance Corp.....	5,426	765,934
United Community Banks, Inc.....	83,329	2,764,023	WSFS Financial Corp...	47,647	2,668,232
United Fire Group, Inc.....	13,386	332,107	WVS Financial Corp....	1,627	20,370
United Security Bancshares.....	6,792	64,999	Zions Bancorp NA.....	44,257	2,560,710
Unity Bancorp, Inc.....	6,942	335,646			
Universal Insurance Holdings, Inc.....	26,697	516,320	TOTAL FINANCIALS.....		970,607,429
Univest Financial Corp.....	23,495	714,013			
Unum Group.....	49,243	3,754,779	HEALTH CARE — (8.2%)		
USCB Financial Holdings, Inc.....	7,405	140,547	* 10X Genomics, Inc., Class A.....	1,663	24,945
Valley National Bancorp.....	173,383	1,782,377	Abbott Laboratories....	63,378	8,107,948
Value Line, Inc.....	867	34,073	AbbVie, Inc.....	101,895	18,738,490
* Velocity Financial, Inc...	20,216	374,805	†† Abiomed, Inc.....	2,059	32,141
Veritex Holdings, Inc....	12,929	346,497	* AC Immune SA.....	15,821	43,508
Victory Capital Holdings, Inc., Class A.....	20,055	1,327,240	* Acadia Healthcare Co., Inc.....	43,122	1,945,233
Virginia National Bankshares Corp....	3,246	118,349	* Accolade, Inc.....	23,961	165,091
Virtu Financial, Inc., Class A.....	48,932	1,960,216	* AdaptHealth Corp.....	49,728	538,057
Virtus Investment Partners, Inc.....	6,624	1,321,488	* Addus HomeCare Corp.....	7,005	876,746
# Visa, Inc., Class A.....	98,369	33,622,524	* ADMA Biologics, Inc....	53,932	871,002
Voya Financial, Inc.....	76,641	5,440,745	†† Aduro Biotech, Inc.....	740	281
W.R. Berkley Corp.....	45,925	2,701,768	Agilent Technologies, Inc.....	29,723	4,503,629
WaFd, Inc.....	65,812	1,953,300	* Agios Pharmaceuticals, Inc.....	6,233	214,353
Walker & Dunlop, Inc...	31,869	3,061,655	†† Albireo Pharma, Inc....	7,009	40,722
Washington Trust Bancorp, Inc.....	13,805	452,390	* Align Technology, Inc....	7,904	1,731,845
Waterstone Financial, Inc.....	15,709	215,842	* Alkermes PLC.....	48,887	1,541,407
			* Alnylam Pharmaceuticals, Inc.....	1,331	361,114
			* Amedisys, Inc.....	6,940	641,950
			* American Shared Hospital Services....	3,867	11,912

U.S. VECTOR EQUITY PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)			HEALTH CARE — (Continued)		
Amgen, Inc.....	49,592	\$14,154,549	* Charles River Laboratories International, Inc.....	9,573	\$ 1,577,247
* AMN Healthcare Services, Inc.....	40,093	1,103,359	Chemed Corp.....	4,093	2,300,266
* Amneal Pharmaceuticals, Inc.....	65,888	544,235	†† Chinook Therapeutics, Inc.....	45,796	57,245
* AngioDynamics, Inc.....	1,057	12,060	Cigna Group.....	17,540	5,160,443
* ANI Pharmaceuticals, Inc.....	12,019	704,794	* Codexis, Inc.....	3,421	14,334
* Anika Therapeutics, Inc.....	11,894	202,912	* Collegium Pharmaceutical, Inc..	31,260	1,004,071
* Arcturus Therapeutics Holdings, Inc.....	15,137	256,875	* Community Health Systems, Inc.....	8,154	26,093
* Arcus Biosciences, Inc.....	22,803	294,159	Concentra Group Holdings Parent, Inc.....	62,939	1,467,108
* ARS Pharmaceuticals, Inc.....	2,045	26,626	CONMED Corp.....	15,145	1,087,108
* Artivion, Inc.....	476	14,737	* Cooper Cos., Inc.....	26,154	2,525,169
* Arvinas, Inc.....	10,288	181,172	* Corcept Therapeutics, Inc.....	1,070	71,604
* Atea Pharmaceuticals, Inc.....	5,068	15,508	* CorVel Corp.....	978	113,301
* AtriCure, Inc.....	1,782	71,048	#* CRISPR Therapeutics AG.....	42,073	1,749,816
* Avanos Medical, Inc....	20,471	352,511	* Cross Country Healthcare, Inc.....	19,466	354,671
* Avantor, Inc.....	108,737	2,422,660	* Cullinan Therapeutics, Inc.....	16,673	176,067
* Azenta, Inc.....	23,169	1,252,284	CVS Health Corp.....	82,604	4,665,474
Baxter International, Inc.....	80,139	2,609,326	* Cytex Biosciences, Inc.....	51,011	262,707
* Beam Therapeutics, Inc.....	21,171	548,752	* DaVita, Inc.....	13,526	2,383,281
Becton Dickinson & Co.....	9,587	2,373,741	* Day One Biopharmaceuticals, Inc.....	22,934	283,694
* Biogen, Inc.....	10,261	1,476,866	* Definitive Healthcare Corp.....	35,740	173,696
* BioLife Solutions, Inc....	3,576	97,643	* Denali Therapeutics, Inc.....	4,265	99,374
* BioMarin Pharmaceutical, Inc..	14,377	910,927	Dentsply Sirona, Inc....	50,594	999,737
* Bio-Rad Laboratories, Inc., Class A.....	7,716	2,784,550	* Dynavax Technologies Corp.....	64,735	844,792
* Biote Corp., Class A....	12,723	64,760	* Edgewise Therapeutics, Inc.....	2,050	57,441
* Boston Scientific Corp..	12,990	1,329,656	* Edwards Lifesciences Corp.....	57,971	4,199,999
Bristol-Myers Squibb Co.....	314,157	18,519,555	* Elanco Animal Health, Inc.....	204,751	2,463,155
#* Brookdale Senior Living, Inc.....	177,940	823,862	* Electromed, Inc.....	274	9,426
Bruker Corp.....	22,783	1,324,831	Elevance Health, Inc....	12,391	4,903,119
Cardinal Health, Inc.....	2,485	307,295	Eli Lilly & Co.....	46,473	37,693,321
* CareDx, Inc.....	1,172	27,308	Embecta Corp.....	6,288	112,744
* Castle Biosciences, Inc.....	12,898	364,626	* Emergent BioSolutions, Inc.....	244	2,745
* Catalyst Pharmaceuticals, Inc.....	63,355	1,429,289	* Enanta Pharmaceuticals, Inc.....	1,448	7,399
* Celcuity, Inc.....	430	5,139	Encompass Health Corp.....	29,171	2,895,805
* Cencora, Inc.....	26,708	6,789,441			
* Centene Corp.....	42,525	2,722,876			
* Certara, Inc.....	112,024	1,594,102			

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)			HEALTH CARE — (Continued)		
* Enhabit, Inc.....	26,573	\$ 223,213	* Jazz Pharmaceuticals PLC.....	28,666	\$ 3,565,190
* Enovis Corp.....	33,267	1,562,884	Johnson & Johnson.	144,378	21,967,113
* Ensign Group, Inc.....	16,386	2,288,469	* Kewaunee Scientific Corp.....	2,037	130,979
* Envista Holdings Corp.....	16,355	335,605	†† Kinnate Biopharma, Inc.....	9,473	663
* Evolent Health, Inc., Class A.....	35,623	372,260	* Krystal Biotech, Inc.....	621	99,199
* Exelixis, Inc.....	77,009	2,552,848	* Kymera Therapeutics, Inc.....	1,424	56,376
* Fate Therapeutics, Inc.....	888	1,154	Labcorp Holdings, Inc...	21,457	5,359,959
* FONAR Corp.....	2,752	43,344	* Lantern Pharma, Inc....	1,402	6,940
* Fortrea Holdings, Inc....	22,412	376,746	* Lantheus Holdings, Inc.....	37,265	3,447,385
* Fulcrum Therapeutics, Inc.....	41,743	165,302	* LENSAR, Inc.....	31,615	350,926
* Fulgent Genetics, Inc...	18,623	309,887	LENZ Therapeutics, Inc.....	626	15,982
* GE HealthCare Technologies, Inc....	84,301	7,443,778	* LifeStance Health Group, Inc.....	6,761	53,885
* Gilead Sciences, Inc....	120,414	11,704,241	* Ligand Pharmaceuticals, Inc.....	8,410	980,185
* Haemonetics Corp.....	22,473	1,551,761	* Lisata Therapeutics, Inc.....	3,732	9,367
#* Halozyme Therapeutics, Inc....	17,695	1,002,245	* LivaNova PLC.....	32,159	1,606,342
* Harmony Biosciences Holdings, Inc.....	21,300	825,801	* MannKind Corp.....	15,442	89,409
* Harvard Bioscience, Inc.....	34,163	58,419	* MaxCyte, Inc.....	11,304	50,981
* Health Catalyst, Inc....	8,246	46,425	* McKesson Corp.....	421	250,390
* HealthEquity, Inc.....	1,848	204,056	* Medpace Holdings, Inc.....	7,287	2,544,256
* HealthStream, Inc.....	11,265	367,802	Medtronic PLC.....	57,439	5,216,610
* Henry Schein, Inc.....	16,134	1,290,720	* MeiraGTx Holdings PLC.....	3,682	23,160
* Hologic, Inc.....	18,579	1,340,289	Merck & Co., Inc.....	151,696	14,990,599
* Humana, Inc.....	18,963	5,560,520	*†† Merrimack Pharmaceuticals, Inc.....	9,794	0
* ICON PLC.....	17,138	3,411,833	Mesa Laboratories, Inc.....	2,200	302,918
* ICU Medical, Inc.....	415	68,209	* Mettler-Toledo International, Inc.....	300	409,332
* Ideaya Biosciences, Inc.....	955	23,254	* MiMedx Group, Inc.....	30,977	269,500
* IDEXX Laboratories, Inc.....	8,715	3,678,166	* Moderna, Inc.....	58,328	2,299,290
* ImmuCell Corp.....	2,993	15,923	* ModivCare, Inc.....	2,985	11,940
* Incyte Corp.....	17,876	1,325,684	* Molina Healthcare, Inc.....	5,256	1,631,515
* InfuSystem Holdings, Inc.....	10,768	87,113	* Monte Rosa Therapeutics, Inc.....	5,011	33,373
* Innoviva, Inc.....	70,296	1,310,317	* Myriad Genetics, Inc....	19,154	242,681
* Inovio Pharmaceuticals, Inc.....	863	1,804	National HealthCare Corp.....	12,491	1,282,451
* Integer Holdings Corp..	2,825	401,771	National Research Corp.....	16,415	273,638
* Integra LifeSciences Holdings Corp.....	16,836	439,420	* Nautilus Biotechnology, Inc.....	20,690	35,380
* Intellia Therapeutics, Inc.....	45,251	466,990	* Neogen Corp.....	28,105	322,083
* Iovance Biotherapeutics, Inc..	21,389	125,126	* NeoGenomics, Inc.....	98,081	1,402,558
* IQVIA Holdings, Inc....	33,490	6,743,546			
* iRadimed Corp.....	285	16,875			
* iTeos Therapeutics, Inc.....	13,135	99,038			
* Janux Therapeutics, Inc.....	2,771	120,483			

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)			HEALTH CARE — (Continued)		
* Neurocrine			* Sage Therapeutics,		
Biosciences, Inc.....	9,440	\$1,433,181	Inc.....	4,149	\$ 30,080
* Nevro Corp.....	3,600	18,252	Select Medical		
* Olema			Holdings Corp.....	77,995	1,534,162
Pharmaceuticals,			* Semler Scientific, Inc....	1,308	67,964
Inc.....	639	3,904	* SI-BONE, Inc.....	12,705	212,936
*» OmniAb, Inc.			SIGA Technologies,		
(2200963D US).....	6,492	0	Inc.....	64,399	385,106
*» OmniAb, Inc.			Simulations Plus, Inc....	467	16,027
(2200964D US).....	6,492	0	* Solid Biosciences, Inc..	1,737	5,524
* OmniAb, Inc. (OABI			* Sotera Health Co.....	13,567	186,004
UQ).....	33,563	108,073	* SpringWorks		
* Omnicell, Inc.....	9,550	429,654	Therapeutics, Inc.....	1,587	59,513
* OptimizeRx Corp.....	2,664	14,785	STERIS PLC.....	72	15,887
* Option Care Health,			Stryker Corp.....	220	86,084
Inc.....	66,794	2,065,270	* Supernus		
* OraSure Technologies,			Pharmaceuticals,		
Inc.....	13,192	53,032	Inc.....	44,671	1,714,026
* Organogenesis			* Surgery Partners, Inc...	32,228	821,492
Holdings, Inc.....	15,432	56,790	* Surmodics, Inc.....	12,576	428,087
Organon & Co.....	63,872	993,848	* Tactile Systems		
* OrthoPediatrics Corp....	157	3,768	Technology, Inc.....	19,413	339,922
* Owens & Minor, Inc.....	31,189	444,131	* Teladoc Health, Inc.....	13,773	139,934
* Pacira BioSciences,			Teleflex, Inc.....	9,220	1,661,813
Inc.....	3,184	83,835	* Tenet Healthcare		
*†† PDL BioPharma, Inc....	418,608	242,793	Corp.....	27,534	3,879,265
* Pediatrix Medical			* Terns Pharmaceuticals,		
Group, Inc.....	34,392	480,800	Inc.....	752	3,354
* Performant Healthcare,			* Theravance		
Inc.....	1,901	4,486	Biopharma, Inc.....	9,441	88,557
Perrigo Co. PLC.....	67,389	1,678,660	Thermo Fisher		
Pfizer, Inc.....	335,624	8,900,748	Scientific, Inc.....	3,012	1,800,423
Phibro Animal Health			* TruBridge, Inc.....	7,905	196,202
Corp., Class A.....	9,829	214,370	* Twist Bioscience Corp..	1,343	70,333
# Premier, Inc., Class A...	31,544	714,787	U.S. Physical Therapy,		
* Prestige Consumer			Inc.....	1,116	99,000
Healthcare, Inc.....	38,623	2,965,088	* UFP Technologies,		
* Pro-Dex, Inc.....	810	30,756	Inc.....	158	43,396
* Prothena Corp. PLC....	44,814	637,703	* United Therapeutics		
* Quanterix Corp.....	4,693	43,129	Corp.....	13,376	4,697,250
Quest Diagnostics,			UnitedHealth Group,		
Inc.....	32,879	5,362,565	Inc.....	55,187	29,938,396
* QuidelOrtho Corp.....	4,627	201,089	Universal Health		
* Regeneron			Services, Inc.,		
Pharmaceuticals,			Class B.....	17,592	3,317,148
Inc.....	377	253,713	Utah Medical Products,		
* REGENXBIO, Inc.....	21,536	173,796	Inc.....	2,964	181,486
* Relay Therapeutics,			* Vanda		
Inc.....	9,155	40,923	Pharmaceuticals,		
* Replimune Group, Inc..	4,721	66,000	Inc.....	14,341	63,244
* ResMed, Inc.....	19,356	4,571,500	* Varex Imaging Corp....	22,895	314,577
* Revolution Medicines,			* Veracyte, Inc.....	1,639	74,542
Inc.....	736	31,611	* Viatrix, Inc.....	281,023	3,169,939
Revvity, Inc.....	33,455	4,219,679	* Voyager Therapeutics,		
Royalty Pharma PLC,			Inc.....	19,187	104,569
Class A.....	26,746	844,639	* Waters Corp.....	2,683	1,114,733
			* XBiotech, Inc.....	1,910	6,609

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)			INDUSTRIALS — (Continued)		
* Xencor, Inc.....	4,196	\$ 76,703	Applied Industrial Technologies, Inc.....	10,001	\$ 2,600,560
* Xenon Pharmaceuticals, Inc.....	2,200	87,956	ArcBest Corp.....	22,906	2,190,043
* XOMA Royalty Corp....	579	15,407	Arcosa, Inc.....	39,813	4,033,057
* Zentalis Pharmaceuticals, Inc.....	6,821	11,869	Armstrong World Industries, Inc.....	21,332	3,221,345
Zimmer Biomet Holdings, Inc.....	22,580	2,472,058	Astec Industries, Inc....	11,264	393,226
* Zimvie, Inc.....	8,336	115,370	* Astronics Corp. (ATRO US).....	18,483	327,149
Zoetis, Inc.....	18,287	3,125,248	* Astronics Corp. (ATROB US), Class B.....	13,363	259,643
* Zymeworks, Inc.....	6,708	97,937	* Asure Software, Inc.....	13,809	163,222
TOTAL HEALTH CARE.....		<u>415,400,226</u>	Atkore, Inc.....	36,079	2,938,274
INDUSTRIALS — (14.6%)			Atmus Filtration Technologies, Inc.....	630	26,347
3M Co.....	44,651	6,795,882	Automatic Data Processing, Inc.....	37,904	11,485,291
A.O. Smith Corp.....	34,289	2,307,650	* Avis Budget Group, Inc.....	3,513	315,116
* AAR Corp.....	29,118	1,973,036	* AZEK Co., Inc.....	69,366	3,553,620
ABM Industries, Inc.....	50,796	2,710,475	AZZ, Inc.....	23,996	2,058,617
ACCO Brands Corp.....	55,779	293,398	Barrett Business Services, Inc.....	17,920	776,474
Acme United Corp.....	1,921	69,636	* Beacon Roofing Supply, Inc.....	38,940	4,608,160
Acuity Brands, Inc.....	8,323	2,766,482	* Blue Bird Corp.....	17,257	614,694
Advanced Drainage Systems, Inc.....	19,953	2,412,517	* BlueLinx Holdings, Inc.....	7,685	828,289
AECOM.....	21,905	2,309,663	* Boeing Co.....	2,183	385,343
* AerSale Corp.....	5,481	37,106	Boise Cascade Co.....	24,218	3,055,343
AGCO Corp.....	40,256	4,203,934	Booz Allen Hamilton Holding Corp.....	29,471	3,801,759
* Air Industries Group....	317	1,382	* Bowman Consulting Group Ltd.....	1,736	44,146
* Air Lease Corp.....	73,844	3,411,593	Brady Corp., Class A... Inc.....	31,801	2,368,856
* Air Transport Services Group, Inc.....	4,574	101,634	* BrightView Holdings, Inc.....	26,880	423,629
Alamo Group, Inc.....	10,936	2,029,284	Brink's Co.....	18,815	1,756,004
* Alaska Air Group, Inc... Albany International Corp., Class A.....	36,755	2,692,304	Broadridge Financial Solutions, Inc.....	13,941	3,321,025
Alight, Inc., Class A....	127,971	876,601	* Builders FirstSource, Inc.....	30,594	5,117,764
Allegiant Travel Co.....	12,056	1,234,896	* CACI International, Inc., Class A.....	6,056	2,339,191
Allegion PLC.....	10,433	1,384,772	* Cadeler AS (CDLR US), ADR.....	23,521	491,824
Allient, Inc.....	14,359	361,990	Cadre Holdings, Inc.....	3,857	148,687
Allison Transmission Holdings, Inc.....	33,740	3,965,800	Carlisle Cos., Inc.....	10,105	3,935,493
* Alpha Pro Tech Ltd....	2,600	13,910	Carrier Global Corp....	38,711	2,530,925
Alta Equipment Group, Inc.....	5,164	37,697	* Casella Waste Systems, Inc., Class A.....	5,066	544,798
* Amentum Holdings, Inc.....	5,561	116,614	Caterpillar, Inc.....	39,914	14,825,656
* Ameresco, Inc., Class A.....	28,526	645,543	* CBIZ, Inc.....	38,037	3,263,955
* American Airlines Group, Inc.....	33,763	571,270	* CECO Environmental Corp.....	500	14,160
* American Woodmark Corp.....	14,208	1,106,235			
AMETEK, Inc.....	27,671	5,106,960			
* API Group Corp.....	1,727	65,885			
Apogee Enterprises, Inc.....	18,738	956,013			

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)			INDUSTRIALS — (Continued)		
CH Robinson			Dun & Bradstreet		
Worldwide, Inc.....	13,017	\$ 1,295,061	Holdings, Inc.....	129,006	\$1,586,774
* Chart Industries, Inc....	17,900	3,787,461	* DXP Enterprises, Inc....	11,286	1,143,159
Chicago Rivet & Machine Co.....	855	13,167	* Dycom Industries, Inc...	16,646	3,148,757
* Cimpres PLC.....	6,783	450,934	Eastern Co.....	5,309	143,449
Cintas Corp.....	17,224	3,454,618	Eaton Corp. PLC.....	12,676	4,137,953
Civeo Corp.....	2,250	52,965	EMCOR Group, Inc.....	6,622	2,967,053
* Clarivate PLC.....	255,672	1,385,742	Emerson Electric Co....	4,176	542,671
* Clean Harbors, Inc.....	16,149	3,762,717	Enerpac Tool Group Corp.....	46,277	2,091,258
CNH Industrial NV.....	377,017	4,855,979	EnerSys.....	35,677	3,463,166
Columbus McKinnon Corp.....	23,209	845,272	Ennis, Inc.....	25,451	528,108
Comfort Systems USA, Inc.....	625	272,969	Enpro, Inc.....	14,970	2,779,929
* Commercial Vehicle Group, Inc.....	30,006	62,713	* Enviri Corp.....	82,835	793,559
CompX International, Inc.....	3,722	91,226	Equifax, Inc.....	17,535	4,818,267
# Concentrix Corp.....	40,401	2,112,164	Esab Corp.....	28,979	3,588,759
Concrete Pumping Holdings, Inc.....	22,380	189,335	ESCO Technologies, Inc.....	597	79,246
* Conduent, Inc.....	163,683	648,185	Espey Mfg. & Electronics Corp.....	2,258	64,285
* Construction Partners, Inc., Class A.....	22,816	1,834,406	* Everus Construction Group, Inc.....	28,967	1,993,219
Copa Holdings SA, Class A.....	14,555	1,356,817	EVI Industries, Inc.....	3,830	66,412
* Copart, Inc.....	24,987	1,447,497	* ExlService Holdings, Inc.....	7,019	352,775
* Core & Main, Inc., Class A.....	16,123	909,982	Expeditors International of Washington, Inc.....	11,529	1,309,464
†† Costa Communications, Inc.....	2,485	373	Fastenal Co.....	70,880	5,191,251
Costamare, Inc.....	93,741	1,093,020	Federal Signal Corp.....	29,294	2,879,893
Covenant Logistics Group, Inc.....	20,442	566,448	FedEx Corp.....	21,097	5,587,962
CRA International, Inc..	4,897	898,991	Ferguson Enterprises, Inc.....	39,433	7,142,105
Crane Co.....	12,265	2,088,975	* First Advantage Corp....	24,310	458,973
CSG Systems International, Inc.....	27,518	1,617,783	Flowserve Corp.....	60,718	3,802,161
CSX Corp.....	119,497	3,927,866	* Fluor Corp.....	379	18,272
Cummins, Inc.....	16,881	6,013,856	* Forrester Research, Inc.....	4,217	64,309
Curtiss-Wright Corp....	9,889	3,430,890	Fortive Corp.....	40,474	3,291,750
* Custom Truck One Source, Inc.....	17,338	88,250	Fortune Brands Innovations, Inc.....	25,464	1,825,005
Deere & Co.....	25,785	12,288,100	* Franklin Covey Co.....	9,180	348,014
Delta Air Lines, Inc.....	149,987	10,089,625	Franklin Electric Co., Inc.....	21,902	2,189,981
Deluxe Corp.....	33,492	776,679	# FTAI Aviation Ltd.....	21,301	2,141,390
* Distribution Solutions Group, Inc.....	18,675	602,269	FTAI Infrastructure, Inc.....	10,630	74,623
* DLH Holdings Corp.....	4,597	34,478	* FTI Consulting, Inc.....	10,300	2,012,105
* DNOW, Inc.....	59,597	886,803	* Gates Industrial Corp. PLC.....	88,589	1,832,906
Donaldson Co., Inc....	31,166	2,218,708	GATX Corp.....	22,386	3,704,211
Douglas Dynamics, Inc.....	22,967	593,697	Genco Shipping & Trading Ltd.....	25,725	371,984
Dover Corp.....	16,701	3,401,660	* Gencor Industries, Inc..	10,519	161,887
* Ducommun, Inc.....	11,956	817,551	* Generac Holdings, Inc.....	6,608	986,773
			General Dynamics Corp.....	11,205	2,879,461

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)			INDUSTRIALS — (Continued)		
Genpact Ltd.....	66,360	\$ 3,231,068	* Innovative Solutions & Support, Inc.....	14,202	\$ 165,737
* Gibraltar Industries, Inc.....	24,545	1,506,327	Insperity, Inc.....	11,619	871,541
Global Industrial Co.....	32,646	806,683	Insteel Industries, Inc...	15,736	451,466
* GMS, Inc.....	36,715	3,096,543	Interface, Inc.....	49,786	1,232,701
Gorman-Rupp Co.....	18,860	723,847	ITT, Inc.....	21,977	3,318,967
Graco, Inc.....	19,366	1,630,036	Jacobs Solutions, Inc...	5,561	779,263
* Graham Corp.....	289	13,126	* Janus International Group, Inc.....	17,863	148,084
Granite Construction, Inc.....	31,433	2,770,505	JB Hunt Transport Services, Inc.....	17,722	3,034,361
* Great Lakes Dredge & Dock Corp.....	66,820	734,352	JBT Marel Corp.....	18,325	2,437,225
Greenbrier Cos., Inc....	29,597	1,961,097	* JELD-WEN Holding, Inc.....	41,765	372,544
Griffon Corp.....	31,309	2,372,283	* JetBlue Airways Corp...	204,532	1,345,821
* GXO Logistics, Inc.....	42,980	1,953,441	Johnson Controls International PLC.....	9,725	758,550
H&E Equipment Services, Inc.....	34,346	3,046,147	Kadant, Inc.....	5,840	2,177,736
* Hayward Holdings, Inc.....	85,244	1,283,775	Karat Packaging, Inc....	5,494	169,820
* Healthcare Services Group, Inc.....	18,480	204,943	KBR, Inc.....	51,889	2,823,799
Heartland Express, Inc.....	40,260	460,574	Kelly Services, Inc., Class A.....	36,182	509,443
Heidrick & Struggles International, Inc.....	16,511	767,596	Kennametal, Inc.....	73,358	1,756,924
Helios Technologies, Inc.....	19,343	862,891	Kforce, Inc.....	16,899	941,781
Herc Holdings, Inc.....	19,618	4,001,287	* Kirby Corp.....	32,848	3,585,359
#* Hertz Global Holdings, Inc.....	25,476	105,216	Knight-Swift Transportation Holdings, Inc.....	43,656	2,492,321
Hexcel Corp.....	36,315	2,367,738	Korn Ferry.....	41,729	2,951,492
Hillenbrand, Inc.....	40,968	1,392,502	* Kratos Defense & Security Solutions, Inc.....	3,370	112,457
* Hillman Solutions Corp.....	15,462	154,620	* L.B. Foster Co., Class A.....	4,677	130,161
HNI Corp.....	34,375	1,713,594	L3Harris Technologies, Inc.....	30,729	6,514,855
Honeywell International, Inc.....	52,928	11,841,052	Landstar System, Inc....	10,347	1,703,737
Howmet Aerospace, Inc.....	6,208	785,809	Leidos Holdings, Inc....	18,079	2,567,760
Hub Group, Inc., Class A.....	57,372	2,559,365	Lennox International, Inc.....	2,709	1,604,866
Hubbell, Inc.....	7,919	3,349,816	Lincoln Electric Holdings, Inc.....	6,174	1,227,268
* Hudson Global, Inc....	4,041	51,967	Lindsay Corp.....	7,806	1,047,487
* Hudson Technologies, Inc.....	31,276	181,401	* Liquidity Services, Inc...	21,955	760,741
Huntington Ingalls Industries, Inc.....	12,504	2,466,539	Lockheed Martin Corp..	17,533	8,116,902
Hurco Cos., Inc.....	3,620	77,794	LSI Industries, Inc.....	22,255	468,913
* Huron Consulting Group, Inc.....	14,619	1,853,397	Luxfer Holdings PLC....	18,526	262,143
Hyster-Yale, Inc.....	14,525	775,926	* Manitowoc Co., Inc....	45,738	456,923
* IBEX Holdings Ltd.....	3,250	71,533	ManpowerGroup, Inc....	28,090	1,691,580
IDEX Corp.....	6,614	1,483,586	Marten Transport Ltd....	80,831	1,244,797
* IES Holdings, Inc.....	16,084	3,559,068	Masco Corp.....	647	51,294
Illinois Tool Works, Inc.....	27,470	7,119,125	* MasTec, Inc.....	20,647	2,995,673
Ingersoll Rand, Inc.....	296	27,765	* Mastech Digital, Inc....	1,982	27,689
			* Masterbrand, Inc.....	55,633	963,564
			* Matrix Service Co.....	23,483	318,429
			Matson, Inc.....	20,896	2,964,098
			Matthews International Corp., Class A.....	14,802	414,308

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)			INDUSTRIALS — (Continued)		
Maximus, Inc.....	25,230	\$1,899,567	* Paylocity Holding Corp.....	976	\$ 200,588
* Mayville Engineering Co., Inc.....	7,256	115,008	Pentair PLC.....	44,556	4,619,566
McGrath RentCorp.....	257	31,526	* Perma-Fix Environmental Services, Inc.....	215	2,199
* Mercury Systems, Inc...	28,050	1,169,405	* Perma-Pipe International Holdings, Inc.....	5,730	87,039
* Middleby Corp.....	13,555	2,319,803	# Powell Industries, Inc... Preformed Line Products Co.....	8,218	1,970,512
Miller Industries, Inc.....	10,796	712,212	Primoris Services Corp.....	3,962	596,043
MillerKnoll, Inc.....	34,312	769,961	* Proto Labs, Inc.....	38,624	2,965,164
* Mistras Group, Inc.....	26,406	261,948	* Pursuit Attractions & Hospitality, Inc.....	13,030	514,685
* Montrose Environmental Group, Inc.....	9,000	187,380	Quad/Graphics, Inc.....	36,794	247,256
Moog, Inc., Class A.....	13,800	2,506,908	Quanex Building Products Corp.....	11,883	249,543
* MRC Global, Inc.....	64,037	940,063	* Quest Resource Holding Corp.....	10,130	59,261
MSA Safety, Inc.....	8,487	1,398,064	* Radiant Logistics, Inc...	39,808	279,452
MSC Industrial Direct Co., Inc., Class A....	24,221	1,947,611	* RBC Bearings, Inc.....	65	22,669
Mueller Industries, Inc..	29,638	2,333,993	* RCM Technologies, Inc.....	3,727	72,788
Mueller Water Products, Inc., Class A.....	112,359	2,584,257	Regal Rexnord Corp....	17,859	2,834,759
* MYR Group, Inc.....	11,593	1,641,221	Republic Services, Inc.....	15,538	3,369,726
National Presto Industries, Inc.....	4,560	438,535	* Resideo Technologies, Inc.....	136,536	3,074,791
* NEXTracker, Inc., Class A.....	26,197	1,320,853	Resources Connection, Inc.....	17,688	148,579
NL Industries, Inc.....	17,836	137,337	REV Group, Inc.....	1,555	53,959
* NN, Inc.....	14,160	43,046	Robert Half, Inc.....	28,346	1,836,537
Nordson Corp.....	4,924	1,084,363	Rockwell Automation, Inc.....	14,639	4,075,937
Norfolk Southern Corp.....	22,361	5,708,763	Rollins, Inc.....	24,767	1,225,967
Northrop Grumman Corp.....	6,575	3,203,800	RTX Corp.....	76,700	9,890,465
* Northwest Pipe Co.....	8,323	402,500	Rush Enterprises, Inc. (RUSHA US), Class A.....	39,856	2,421,252
* NV5 Global, Inc.....	38,160	718,934	Rush Enterprises, Inc. (RUSHB US), Class B.....	14,025	803,913
nVent Electric PLC.....	44,444	2,892,860	* RXO, Inc.....	4,900	125,685
Old Dominion Freight Line, Inc.....	29,932	5,555,679	Ryder System, Inc.....	29,143	4,645,686
Omega Flex, Inc.....	5,545	218,251	* Saia, Inc.....	3,376	1,620,851
* OPENLANE, Inc.....	87,637	1,779,907	Schneider National, Inc., Class B.....	67,640	2,012,290
* Orion Group Holdings, Inc.....	10,969	86,436	Science Applications International Corp....	24,973	2,704,076
Oshkosh Corp.....	40,939	4,765,300	Sensata Technologies Holding PLC.....	52,970	1,438,665
Otis Worldwide Corp....	4,623	441,127	* Servotronics, Inc.....	1,499	16,714
Owens Corning.....	24,838	4,583,853	Shyft Group, Inc.....	29,377	352,818
PACCAR, Inc.....	55,850	6,192,648	* SIFCO Industries, Inc...	4,888	18,984
* PAMT Corp.....	21,988	352,028			
Pangaea Logistics Solutions Ltd.....	36,161	189,845			
Park Aerospace Corp...	13,943	202,034			
Parker-Hannifin Corp....	7,379	5,217,322			
Park-Ohio Holdings Corp.....	13,746	342,000			
* Parsons Corp.....	333	26,397			
Paychex, Inc.....	38,988	5,757,358			
Paycom Software, Inc...	2,951	612,510			
* Paycor HCM, Inc.....	5,748	127,203			

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)			INDUSTRIALS — (Continued)		
Simpson			* United Airlines		
Manufacturing Co.,			Holdings, Inc.....	103,979	\$ 11,005,137
Inc.....	20,213	\$ 3,395,784	United Parcel Service,		
* SiteOne Landscape			Inc., Class B.....	62,307	7,117,329
Supply, Inc.....	10,251	1,458,717	United Rentals, Inc.....	16,649	12,620,941
* SkyWest, Inc.....	25,430	3,074,996	Universal Logistics		
Snap-on, Inc.....	7,030	2,496,704	Holdings, Inc.....	23,600	1,043,592
# Southwest Airlines Co..	173,511	5,328,523	* V2X, Inc.....	17,366	905,290
* SPX Technologies,			Valmont Industries,		
Inc.....	22,273	3,307,986	Inc.....	10,285	3,412,152
SS&C Technologies			Veralto Corp.....	10,383	1,073,498
Holdings, Inc.....	71,637	5,799,015	Verisk Analytics, Inc.....	13,647	3,922,694
Standex International			* Verra Mobility Corp.....	71,811	1,895,092
Corp.....	9,005	1,645,214	Vertiv Holdings Co.,		
Stanley Black &			Class A.....	45,282	5,298,900
Decker, Inc.....	31,978	2,816,302	Vestis Corp.....	59,067	825,757
Steelcase, Inc.,			* Vicor Corp.....	1,000	51,140
Class A.....	88,678	1,018,023	Virco Mfg. Corp.....	17,465	190,369
* Sterling Infrastructure,			* VirTra, Inc.....	2,086	13,288
Inc.....	13,663	1,945,884	VSE Corp.....	459	46,979
* Stratasys Ltd.....	18,454	171,807	Wabash National		
* Sun Country Airlines			Corp.....	40,667	634,405
Holdings, Inc.....	13,366	226,687	Waste Management,		
#* Sunrun, Inc.....	119,935	1,085,412	Inc.....	29,881	6,581,589
* TaskUS, Inc., Class A...	16,400	269,780	» Watsco, Inc. (WSO/B		
* Taylor Devices, Inc.....	1,412	47,161	US), Class B.....	1,205	583,521
Tecnoglass, Inc.....	25,633	1,948,108	Watts Water		
Tennant Co.....	14,463	1,236,876	Technologies, Inc.,		
Terex Corp.....	58,736	2,824,614	Class A.....	13,126	2,714,194
Textron, Inc.....	38,596	2,952,980	Werner Enterprises,		
* Therman Group			Inc.....	58,334	2,105,857
Holdings, Inc.....	27,250	754,280	WESCO International,		
Timken Co.....	44,118	3,541,352	Inc.....	14,714	2,722,090
* Titan International, Inc..	61,808	545,765	Westinghouse Air		
* Titan Machinery, Inc.....	15,793	295,645	Brake Technologies		
Toro Co.....	19,647	1,636,006	Corp.....	17,155	3,566,868
Trane Technologies			* Willdan Group, Inc.....	182	6,433
PLC.....	10,703	3,882,513	Willis Lease Finance		
* Transcat, Inc.....	103	7,933	Corp.....	6,948	1,347,356
TransDigm Group, Inc..	112	151,574	* WillScot Holdings		
TransUnion.....	17,540	1,740,845	Corp.....	68,847	2,551,470
* Trex Co., Inc.....	16,675	1,214,440	Woodward, Inc.....	16,018	2,967,334
TriNet Group, Inc.....	8,723	814,641	WW Grainger, Inc.....	6,116	6,499,290
Trinity Industries, Inc....	70,160	2,654,153	* XPO, Inc.....	23,874	3,191,238
* Triumph Group, Inc.....	1,104	20,689	Xylem, Inc.....	358	44,406
* TrueBlue, Inc.....	18,191	148,257	Zum Elkay Water		
TTEC Holdings, Inc.....	7,321	27,673	Solutions Corp.....	14,032	553,422
* Tutor Perini Corp.....	46,322	1,115,897			
Twin Disc, Inc.....	12,774	144,218	TOTAL INDUSTRIALS.....		<u>742,881,682</u>
UFP Industries, Inc.....	19,201	2,220,596			
* U-Haul Holding Co.			INFORMATION TECHNOLOGY — (18.1%)		
(UHAL US).....	8,150	593,891	A10 Networks, Inc.....	53,068	1,040,663
U-Haul Holding Co.			Accenture PLC,		
(UHAL/B US).....	67,037	4,339,975	Class A.....	25,525	9,825,849
* Ultralife Corp.....	13,766	104,346	* ACI Worldwide, Inc.....	50,283	2,692,655
UniFirst Corp.....	12,159	2,605,917	Adeia, Inc.....	66,896	859,614
Union Pacific Corp.....	48,637	12,051,762	* Adobe, Inc.....	24,096	10,540,795

U.S. VECTOR EQUITY PORTFOLIO

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	Shares	Value†
INFORMATION TECHNOLOGY — (Continued)		
Advanced Energy Industries, Inc.....	859	\$ 98,854
* Advanced Micro Devices, Inc.....	3,150	365,242
* Airgain, Inc.....	5,308	36,466
* Akamai Technologies, Inc.....	17,530	1,751,247
* Alarm.com Holdings, Inc.....	4,195	254,511
* Alithya Group, Inc., Class A.....	9,189	10,751
* Alpha & Omega Semiconductor Ltd....	23,485	902,294
* Ambarella, Inc.....	892	68,434
* Amdocs Ltd.....	29,378	2,590,846
* Amkor Technology, Inc.....	155,181	3,819,004
* Amphenol Corp., Class A.....	39,510	2,796,518
* Amtech Systems, Inc....	7,816	39,471
* Apple, Inc.....	866,768	204,557,064
* Applied Materials, Inc...	33,891	6,112,242
* AppLovin Corp., Class A.....	47,377	17,510,065
* Arrow Electronics, Inc...	33,090	3,856,639
* ASGN, Inc.....	29,991	2,645,506
* Aspen Technology, Inc.....	14,470	3,813,568
* AstroNova, Inc.....	7,311	84,808
* Autodesk, Inc.....	8,126	2,529,949
* Aviat Networks, Inc.....	10,266	195,567
* Avnet, Inc.....	46,889	2,422,286
* Axcelis Technologies, Inc.....	17,674	1,201,832
* Bel Fuse, Inc. (BELFA US), Class A.....	2,276	188,020
* Bel Fuse, Inc. (BELFB US), Class B.....	10,532	854,145
* Belden, Inc.....	20,613	2,400,796
* Benchmark Electronics, Inc.....	29,121	1,242,302
* Bill Holdings, Inc.....	5,436	526,042
* BK Technologies Corp.....	1,538	51,461
* Blackbaud, Inc.....	2,597	200,359
* Box, Inc., Class A.....	25,834	862,597
* CDW Corp.....	10,144	2,020,076
* Cerence, Inc.....	27,026	336,744
* CEVA, Inc.....	1,024	32,983
* Ciena Corp.....	2,634	229,527
* Cirrus Logic, Inc.....	25,475	2,558,709
* Cisco Systems, Inc.....	244,592	14,822,275
* Clearfield, Inc.....	6,868	250,613
* Climb Global Solutions, Inc.....	150	19,009
* Coda Octopus Group, Inc.....	4,669	37,585

	Shares	Value†
INFORMATION TECHNOLOGY — (Continued)		
Cognizant Technology Solutions Corp., Class A.....	111,001	\$9,169,793
* Coherent Corp.....	2,713	245,499
* Cohu, Inc.....	38,142	873,833
* Consensus Cloud Solutions, Inc.....	5,485	155,335
* Corning, Inc.....	109,028	5,678,178
* Corsair Gaming, Inc....	7,105	65,082
* CPI Card Group, Inc....	706	20,312
* Crane NXT Co.....	32,023	2,048,511
* Crexendo, Inc.....	3,718	21,453
* CS Disco, Inc.....	10,253	51,675
* CSP, Inc.....	248	4,955
* CTS Corp.....	956	48,842
* CVD Equipment Corp...	5,741	20,381
* Daily Journal Corp.....	99	40,600
* Daktronics, Inc.....	41,316	677,996
* Data I/O Corp.....	1,500	4,605
* Diebold Nixdorf, Inc....	10,483	453,809
* Digi International, Inc...	29,595	924,844
* Diodes, Inc.....	37,482	2,210,688
* Dolby Laboratories, Inc., Class A.....	1,279	107,091
* DoubleVerify Holdings, Inc.....	1,278	26,340
* Dropbox, Inc., Class A..	20,775	667,916
* DXC Technology Co....	133,696	2,903,877
* E2open Parent Holdings, Inc.....	64,577	169,838
* Eastman Kodak Co....	4,122	30,462
* Entegris, Inc.....	8,787	892,232
* ePlus, Inc.....	151	12,065
* EverCommerce, Inc....	8,089	82,022
* F5, Inc.....	11,981	3,561,472
* Fabrinet.....	252	54,485
* Fair Isaac Corp.....	775	1,452,009
* FARO Technologies, Inc.....	10,931	346,731
* First Solar, Inc.....	19,499	3,266,472
* Flex Ltd.....	104,569	4,355,299
* Fortinet, Inc.....	29,168	2,942,468
* Franklin Wireless Corp.....	6,922	34,056
* Frequency Electronics, Inc.....	5,834	97,603
* Gartner, Inc.....	7,640	4,147,221
* Gen Digital, Inc.....	78,040	2,100,056
* Genasys, Inc.....	1,974	6,021
* GLOBALFOUNDRIES, Inc.....	527	21,855
* Globant SA.....	5,573	1,188,832
* GoDaddy, Inc., Class A.....	15,433	3,281,827
* Grid Dynamics Holdings, Inc.....	1,783	40,278
* Hackett Group, Inc.....	17,982	555,284
* Harmonic, Inc.....	1,388	15,657

U.S. VECTOR EQUITY PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* HashiCorp, Inc., Class A.....	42,325	\$ 1,447,515
Hewlett Packard Enterprise Co.....	291,830	6,183,878
HP, Inc.....	10,773	350,122
* Ichor Holdings Ltd.....	25,601	703,003
Immersion Corp.....	5,938	49,701
* Infinera Corp.....	73,633	487,450
* Informatica, Inc., Class A.....	2,410	61,889
Information Services Group, Inc.....	7,246	22,173
* Insight Enterprises, Inc.....	14,714	2,541,843
Intel Corp.....	150,024	2,914,966
InterDigital, Inc.....	15,946	2,917,799
International Business Machines Corp.....	75,589	19,328,107
* inTEST Corp.....	11,005	100,696
* Intevac, Inc.....	6,007	21,145
Intuit, Inc.....	2,073	1,246,930
* IPG Photonics Corp.....	5,509	403,975
* Itron, Inc.....	1,490	159,966
Jabil, Inc.....	41,095	6,674,239
* Jamf Holding Corp.....	20,151	304,482
* JFrog Ltd.....	9,373	325,805
Juniper Networks, Inc...	151,640	5,286,170
* Key Tronic Corp.....	10,062	36,726
* Keysight Technologies, Inc.....	20,470	3,650,824
* Kimball Electronics, Inc.....	19,966	362,982
KLA Corp.....	10,803	7,975,207
* Knowles Corp.....	86,575	1,638,865
Kulicke & Soffa Industries, Inc.....	8,517	377,729
* KVH Industries, Inc.....	9,686	59,181
* Kyndryl Holdings, Inc....	90,671	3,441,871
Lam Research Corp....	64,767	5,249,365
* Lantronix, Inc.....	8,601	33,802
* LGL Group, Inc.....	2,275	15,015
Littelfuse, Inc.....	1,076	256,475
* LiveRamp Holdings, Inc.....	52,914	1,799,076
Logility Supply Chain Solutions, Inc.....	4,402	62,156
* Magnachip Semiconductor Corp.....	4,530	18,347
* Manhattan Associates, Inc.....	8,323	1,736,095
* MaxLinear, Inc.....	14,334	256,005
* Meridianlink, Inc.....	1,585	30,511
Method Electronics, Inc.....	23,049	260,915
Microchip Technology, Inc.....	47,515	2,580,064

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
Micron Technology, Inc.....	9,345	\$ 852,638
Microsoft Corp.....	393,546	163,345,203
* Mirion Technologies, Inc.....	27,184	430,595
* Mitek Systems, Inc.....	20,935	213,537
Motorola Solutions, Inc.....	5,843	2,741,828
* M-Tron Industries, Inc...	92	5,419
* N-able, Inc.....	620	6,008
Napco Security Technologies, Inc....	382	14,019
*# Navitas Semiconductor Corp.....	32,479	98,411
* nCino, Inc.....	2,574	87,542
*# NCR Voyix Corp.....	46,678	573,673
NetApp, Inc.....	42,477	5,186,442
* NETGEAR, Inc.....	23,274	643,526
* NetScout Systems, Inc.....	24,170	576,213
* nLight, Inc.....	26,940	300,920
* Nortech Systems, Inc...	1,040	10,598
* Nutanix, Inc., Class A...	1,890	129,966
NVE Corp.....	2,847	204,016
NVIDIA Corp.....	1,431,033	171,824,132
NXP Semiconductors NV.....	65,018	13,559,504
* Okta, Inc.....	26,744	2,519,820
* Olo, Inc., Class A.....	44,390	327,598
* ON Semiconductor Corp.....	77,943	4,079,537
* ON24, Inc.....	1,900	13,091
OneSpan, Inc.....	1,052	20,240
* Optical Cable Corp.....	6,626	32,666
Oracle Corp.....	96,455	16,403,137
* OSI Systems, Inc.....	11,674	2,293,241
* PAR Technology Corp...	803	58,290
PC Connection, Inc....	25,775	1,913,020
* PDF Solutions, Inc.....	980	27,303
Pegasystems, Inc.....	1,337	144,784
* Penguin Solutions, Inc.....	31,666	642,186
* Photonics, Inc.....	59,793	1,374,641
* Plexus Corp.....	542	76,807
Power Integrations, Inc.....	321	20,005
* Powerfleet, Inc. NJ....	15,785	93,289
Progress Software Corp.....	29,413	1,686,247
* Qorvo, Inc.....	12,461	1,034,014
QUALCOMM, Inc.....	67,178	11,617,092
* Qualys, Inc.....	4,239	590,959
* Rambus, Inc.....	23,209	1,430,139
* RF Industries Ltd.....	7,730	40,428
* Ribbon Communications, Inc.....	45,062	184,754

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	Shares	Value†
INFORMATION TECHNOLOGY — (Continued)		
Richardson Electronics Ltd.....	10,614	\$ 140,105
* Rogers Corp.....	15,355	1,428,783
Salesforce, Inc.....	35,610	12,167,937
* Sanmina Corp.....	42,870	3,589,505
Sapiens International Corp. NV.....	22,840	624,902
* ScanSource, Inc.....	19,268	806,366
Seagate Technology Holdings PLC.....	1,196	115,247
* SentinelOne, Inc., Class A.....	6,443	154,310
* Silicon Laboratories, Inc.....	177	23,999
Skyworks Solutions, Inc.....	29,222	2,593,745
#* SolarEdge Technologies, Inc.....	2,609	34,178
SolarWinds Corp.....	89,106	1,325,897
* Synaptics, Inc.....	18,436	1,565,216
Taitron Components, Inc., Class A.....	855	2,232
TD SYNnex Corp.....	22,059	3,143,628
TE Connectivity PLC...	21,510	3,182,835
* Teledyne Technologies, Inc.....	5,165	2,641,019
* Telos Corp.....	13,674	42,526
* Teradata Corp.....	40,361	1,287,920
Teradyne, Inc.....	30,630	3,546,648
Texas Instruments, Inc.....	26,731	4,934,810
* TransAct Technologies, Inc.....	8,099	36,284
* Trimble, Inc.....	4,274	320,379
* TTM Technologies, Inc.....	82,491	2,028,454
* Turtle Beach Corp.....	602	10,686
* Twilio, Inc., Class A....	37,884	5,553,037
* Ultra Clean Holdings, Inc.....	36,452	1,343,985
* Unisys Corp.....	19,701	131,209
Universal Display Corp.....	420	62,966
* Veeco Instruments, Inc.....	39,194	994,744
* Verint Systems, Inc.....	46,840	1,188,799
* VeriSign, Inc.....	400	86,000
* Viavi Solutions, Inc.....	7,130	85,845
Vishay Intertechnology, Inc.....	100,103	1,694,744
* Vishay Precision Group, Inc.....	9,882	230,251
Vontier Corp.....	59,654	2,299,662
* Western Digital Corp....	39,879	2,597,319
* WidePoint Corp.....	1,177	4,473
#* Wolfspeed, Inc.....	35,749	219,141
Xerox Holdings Corp....	125,567	1,072,342
* Xperi, Inc.....	6,185	55,789

	Shares	Value†
INFORMATION TECHNOLOGY — (Continued)		
* Zoom Communications, Inc.....	36,812	\$ 3,200,435
TOTAL INFORMATION TECHNOLOGY.....		
		919,700,738
MATERIALS — (5.0%)		
AdvanSix, Inc.....	18,468	577,679
Air Products & Chemicals, Inc.....	8,130	2,725,664
Albemarle Corp.....	10,037	845,015
Alcoa Corp.....	73,385	2,591,958
* Alpha Metallurgical Resources, Inc.....	9,310	1,705,313
# Amcor PLC.....	162,279	1,577,352
American Vanguard Corp.....	19,416	119,991
AptarGroup, Inc.....	17,944	2,819,900
* Arcadium Lithium PLC..	212,312	1,218,671
* Arq, Inc.....	3,973	24,792
* Ascent Industries Co....	9,589	108,260
Ashland, Inc.....	36,047	2,288,624
* Aspen Aerogels, Inc.....	19,336	226,038
* ATI, Inc.....	39,295	2,243,352
Avery Dennison Corp...	13,122	2,437,149
Avient Corp.....	51,804	2,222,392
* Axalta Coating Systems Ltd.....	68,159	2,449,634
Balchem Corp.....	89	14,236
Ball Corp.....	63,423	3,532,661
Berry Global Group, Inc.....	62,448	4,241,468
Cabot Corp.....	31,034	2,683,510
Caledonia Mining Corp. PLC.....	1,210	11,362
Carpenter Technology Corp.....	40,717	7,860,824
Celanese Corp.....	17,857	1,268,561
* Century Aluminum Co...	2,097	38,333
CF Industries Holdings, Inc.....	47,029	4,336,544
Chemours Co.....	30,355	576,441
* Clearwater Paper Corp.....	12,278	394,738
* Cleveland-Cliffs, Inc....	114,992	1,177,518
* Coeur Mining, Inc.....	4,491	29,641
Commercial Metals Co.....	66,301	3,214,936
* Core Molding Technologies, Inc....	8,981	132,649
Corteva, Inc.....	79,853	5,212,005
CRH PLC (CRHCF US).....	26,600	2,634,198
Crown Holdings, Inc....	21,143	1,857,624
* Dakota Gold Corp.....	11,415	25,341
Dow, Inc.....	114,781	4,482,198

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)			MATERIALS — (Continued)		
DuPont de Nemours, Inc.....	41,007	\$ 3,149,338	Mosaic Co.....	56,128	\$1,565,410
Eagle Materials, Inc.....	10,614	2,725,038	Myers Industries, Inc....	26,133	314,641
Eastman Chemical Co.....	77,858	7,758,550	NewMarket Corp.....	3,889	1,936,800
Ecolab, Inc.....	9,334	2,335,273	Newmont Corp.....	163,021	6,964,257
* Ecovyst, Inc.....	53,511	415,245	* Nexa Resources SA....	4,756	29,677
Element Solutions, Inc.....	106,247	2,742,235	Northern Technologies International Corp....	7,510	88,918
Ferroglobe PLC.....	54,592	212,363	Nucor Corp.....	52,766	6,776,737
First Majestic Silver Corp. (AG US).....	28,639	163,242	* O-I Glass, Inc.....	25,700	306,858
FMC Corp.....	14,998	836,588	Olin Corp.....	79,365	2,324,601
Fortitude Gold Corp....	17,074	89,468	Olympic Steel, Inc.....	9,341	321,984
Freeport-McMoRan, Inc.....	267,343	9,584,247	Orion SA.....	30,485	425,266
Friedman Industries, Inc.....	9,833	149,167	Packaging Corp. of America.....	17,420	3,704,537
Graphic Packaging Holding Co.....	122,968	3,373,012	* Perimeter Solutions, Inc.....	69,028	862,850
Greif, Inc. (GEF US), Class A.....	30,282	1,853,864	PPG Industries, Inc....	43,039	4,965,840
Greif, Inc. (GEF/B US), Class B.....	10,075	638,453	Quaker Chemical Corp.....	4,811	679,217
Hawkins, Inc.....	17,156	1,834,148	Radius Recycling, Inc..	17,455	209,635
HB Fuller Co.....	44,273	2,794,955	Ramaco Resources, Inc. (METC US), Class A.....	14,569	137,968
Hecla Mining Co.....	520,329	2,955,469	Ramaco Resources, Inc. (METCB US), Class B.....	2,632	23,188
Huntsman Corp.....	140,170	2,359,061	* Ranpak Holdings Corp.....	24,217	177,268
* Ingevity Corp.....	13,051	591,863	* Rayonier Advanced Materials, Inc.....	53,324	426,592
Innospec, Inc.....	18,589	2,107,063	Reliance, Inc.....	16,216	4,694,532
International Flavors & Fragrances, Inc.....	46,439	4,044,373	†† Rolute Forest Products, Inc.....	66,341	17,667
# International Paper Co.....	275,500	15,326,065	Royal Gold, Inc.....	2,833	396,110
* Intrepid Potash, Inc....	8,190	215,315	RPM International, Inc.....	14,838	1,878,491
Kaiser Aluminum Corp.....	15,381	1,076,670	Ryerson Holding Corp..	23,479	524,990
* Knife River Corp.....	27,140	2,811,161	Sealed Air Corp.....	42,057	1,464,845
Koppers Holdings, Inc..	19,886	591,807	Sensient Technologies Corp.....	8,320	628,243
Kronos Worldwide, Inc.....	44,540	427,139	Sherwin-Williams Co....	16,234	5,814,369
Linde PLC.....	28,454	12,693,899	Silgan Holdings, Inc....	48,379	2,661,813
Louisiana-Pacific Corp.....	38,418	4,493,753	Smurfit WestRock PLC.....	91,261	4,845,047
* LSB Industries, Inc....	8,343	70,415	Sonoco Products Co....	56,204	2,677,559
LyondellBasell Industries NV, Class A.....	74,903	5,670,157	Southern Copper Corp.....	2,838	260,018
* Magnera Corp.....	9,771	182,327	Steel Dynamics, Inc....	45,616	5,847,971
Martin Marietta Materials, Inc.....	6,388	3,475,839	Stepan Co.....	18,198	1,153,571
Materion Corp.....	19,585	1,978,085	SunCoke Energy, Inc....	60,147	564,780
Mativ Holdings, Inc.....	36,512	348,690	Sylvamo Corp.....	21,415	1,715,342
Mercer International, Inc.....	42,634	286,927	* Tredgar Corp.....	3,100	24,335
* Metallus, Inc.....	34,377	513,592	TriMas Corp.....	32,821	797,550
Minerals Technologies, Inc.....	25,797	1,978,372	Tronox Holdings PLC...	93,212	957,287
			* U.S. Gold Corp.....	320	2,365
			U.S. Lime & Minerals, Inc.....	16,311	1,803,670
			Vulcan Materials Co....	15,682	4,299,220

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)			UTILITIES — (Continued)		
Warrior Met Coal, Inc...	42,685	\$ 2,252,487	# Brookfield Renewable		
Westlake Corp.....	15,137	1,729,705	Corp.....	18,351	\$ 489,788
Worthington Steel, Inc..	36,170	1,050,739	California Water		
		<u>255,064,750</u>	Service Group.....	16,250	735,963
TOTAL MATERIALS.....			CenterPoint Energy,		
			Inc.....	6,565	213,822
REAL ESTATE — (0.3%)			Chesapeake Utilities		
* AMREP Corp.....	1,288	39,104	Corp.....	6,157	752,693
* Anywhere Real Estate,			Clearway Energy, Inc.		
Inc.....	52,791	190,575	(CWEN US),		
* CBRE Group, Inc.,			Class C.....	14,450	374,689
Class A.....	37,401	5,413,421	Clearway Energy, Inc.		
* CKX Lands, Inc.....	465	5,250	(CWENA US),		
* Comstock Holding			Class A.....	3,852	94,490
Cos., Inc.....	2,434	20,227	Consolidated Water		
* Cushman & Wakefield			Co. Ltd.....	4,429	115,951
PLC.....	88,096	1,214,844	Dominion Energy, Inc...	14,600	811,614
* Forestar Group, Inc....	16,251	387,749	Edison International....	2,298	124,092
* FRP Holdings, Inc.....	15,968	487,663	Essential Utilities, Inc...	18,470	655,316
* Howard Hughes			Eergy, Inc.....	20,651	1,325,175
Holdings, Inc.....	36,241	2,767,725	Exelon Corp.....	2,450	98,000
* Jones Lang LaSalle,			Genie Energy Ltd.,		
Inc.....	12,794	3,618,143	Class B.....	19,918	285,425
*» JW Mays, Inc.....	300	12,453	Global Water		
Kennedy-Wilson			Resources, Inc.....	1,359	15,629
Holdings, Inc.....	18,571	168,068	IDACORP, Inc.....	8,146	895,571
Marcus & Millichap,			MDU Resources		
Inc.....	31,407	1,198,491	Group, Inc.....	115,868	2,064,768
*» Millrose Properties,			MGE Energy, Inc.....	9,764	877,295
Inc., Class A.....	29,646	275,712	Middlesex Water Co....	5,066	256,542
Newmark Group, Inc.,			National Fuel Gas Co...	9,136	639,794
Class A.....	5,341	75,468	New Jersey Resources		
* Rafael Holdings, Inc.,			Corp.....	53,388	2,559,955
Class B.....	20,549	42,331	NextEra Energy, Inc....	4,600	329,176
* RE/MAX Holdings,			NiSource, Inc.....	31,603	1,178,792
Inc., Class A.....	16,120	160,878	Northwest Natural		
* Seaport Entertainment			Holding Co.....	2,200	87,824
Group, Inc.....	9,129	242,923	Northwestern Energy		
St. Joe Co.....	660	31,746	Group, Inc.....	12,148	654,899
* Stratus Properties,			NRG Energy, Inc.....	54,744	5,607,975
Inc.....	5,422	104,590	OGE Energy Corp.....	16,299	688,307
* Tejon Ranch Co.....	15,607	253,145	ONE Gas, Inc.....	7,311	516,449
* Zillow Group, Inc. (Z			Ormat Technologies,		
US), Class C.....	2,877	236,547	Inc.....	32,616	2,092,316
TOTAL REAL ESTATE.....		<u>16,947,053</u>	Otter Tail Corp.....	11,279	868,934
			PG&E Corp.....	144,723	2,264,915
UTILITIES — (1.1%)			Pinnacle West Capital		
AES Corp.....	54,711	601,821	Corp.....	7,400	643,504
ALLETE, Inc.....	9,015	591,564	Portland General		
Alliant Energy Corp....	106	6,241	Electric Co.....	15,008	617,429
* Altus Power, Inc.....	21,595	87,028	Public Service		
American States Water			Enterprise Group,		
Co.....	10,192	759,304	Inc.....	4,719	394,225
Artesian Resources			* Pure Cycle Corp.....	2,900	34,075
Corp., Class A.....	2,539	78,709	RGC Resources, Inc....	1,634	34,755
Avista Corp.....	22,064	807,984	Sempra.....	33,601	2,786,531
Black Hills Corp.....	12,973	761,904	SJW Group.....	9,295	466,888

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
UTILITIES — (Continued)			TEMPORARY CASH INVESTMENTS — (0.8%)		
Southern Co.....	495	\$ 41,555	‡ State Street		
Southwest Gas			Institutional		
Holdings, Inc.....	7,654	571,601	U.S. Government		
Spire, Inc.....	7,217	512,118	Money Market Fund		
TXNM Energy, Inc.....	20,489	990,643	4.330%.....	42,088,533	\$ 42,088,533
UGI Corp.....	26,511	814,683	SECURITIES LENDING COLLATERAL — (2.6%)		
Unitil Corp.....	4,596	246,208	@§ The DFA Short Term		
Vistra Corp.....	84,904	14,266,419	Investment Fund	11,142,841	128,900,384
WEC Energy Group,			TOTAL INVESTMENTS — (100.0%)		
Inc.....	1,100	109,186	(Cost \$3,197,814,010)^.		<u>\$5,077,399,323</u>
Xcel Energy, Inc.....	1,451	97,507			
York Water Co.....	3,876	119,885			
TOTAL UTILITIES.....		<u>54,117,926</u>			
TOTAL COMMON					
STOCKS					
Cost (\$3,026,835,130)....		<u>4,906,410,406</u>			

As of January 31, 2025, 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.....	132	03/21/25	\$40,217,135	\$40,043,850	\$(173,285)
Total Futures Contracts.....			<u>\$40,217,135</u>	<u>\$40,043,850</u>	<u>\$(173,285)</u>

Summary of the Portfolio's investments as of January 31, 2025, 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>
Assets				
Common Stocks				
Communication Services.....	\$ 362,634,036	—	—	\$ 362,634,036
Consumer Discretionary.....	557,067,019	\$ 108,529	—	557,175,548
Consumer Staples.....	291,366,657	91,598	—	291,458,255
Energy.....	320,422,763	—	—	320,422,763
Financials.....	970,584,813	22,616	—	970,607,429
Health Care.....	415,026,381	—	\$ 373,845	415,400,226
Industrials.....	742,297,788	583,521	373	742,881,682
Information Technology.....	919,700,738	—	—	919,700,738
Materials.....	255,047,083	—	17,667	255,064,750
Real Estate.....	16,658,888	288,165	—	16,947,053
Utilities.....	54,117,926	—	—	54,117,926
Temporary Cash Investments.....	42,088,533	—	—	42,088,533
Securities Lending Collateral.....	—	128,900,384	—	128,900,384
Total Investments in Securities.....	<u>\$4,947,012,625</u>	<u>\$129,994,813</u>	<u>\$391,885<></u>	<u>\$5,077,399,323</u>

U.S. VECTOR EQUITY PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Financial Instruments				
Liabilities				
Futures Contracts**	\$ (173,285)	—	—	\$ (173,285)
Total Financial Instruments	\$ (173,285)	—	—	\$ (173,285)

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

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

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

January 31, 2025

(Unaudited)

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (91.9%)			COMMUNICATION SERVICES — (Continued)		
COMMUNICATION SERVICES — (2.2%)			Gray Media, Inc.....	213,825	\$ 799,705
* Advantage Solutions, Inc.....	129,826	\$ 342,741	Gray Media, Inc., Class A.....	3,603	26,752
#* Altice USA, Inc., Class A.....	397,057	1,115,730	* Harte Hanks, Inc.....	6,069	32,712
* AMC Networks, Inc., Class A.....	135,012	1,300,166	IDT Corp., Class B....	206,341	9,735,168
* Angi, Inc.....	97,735	175,923	#* IMAX Corp.....	279,857	6,590,632
* Anterix, Inc.....	77,526	2,214,918	* Integral Ad Science Holding Corp.....	267,061	2,806,811
#* Atlanta Braves Holdings, Inc. (2291915D US), Class A.....	55,694	2,377,577	* Intelligent Protection Management Corp....	3,698	6,508
* Atlanta Braves Holdings, Inc. (2292098D US), Class C.....	178,065	6,900,019	Iridium Communications, Inc.....	446,937	12,849,439
ATN International, Inc...	62,836	977,100	John Wiley & Sons, Inc. (WLY US), Class A.....	203,136	8,314,356
* Bandwidth, Inc., Class A.....	82,485	1,465,758	* Lee Enterprises, Inc....	3,105	40,054
* Boston Omaha Corp., Class A.....	109,785	1,596,274	* Liberty Broadband Corp. (LBRDA US), Class A.....	8,821	670,661
* Bumble, Inc., Class A...	166,011	1,346,349	* Liberty Broadband Corp. (LBRDK US), Class C.....	50,567	3,876,466
# Cable One, Inc.....	5,155	1,567,172	* Liberty Global Ltd. (LBTYA US), Class A.....	413,359	4,757,762
#* Cardlytics, Inc.....	106,031	324,455	#* Liberty Global Ltd. (LBTYK US), Class C.....	439,080	5,150,408
* Cargurus, Inc.....	420,333	16,477,054	* Liberty Latin America Ltd. (LILA US), Class A.....	153,237	947,005
* Cars.com, Inc.....	386,462	6,925,399	#* Liberty Latin America Ltd. (LILAK US), Class C.....	751,190	4,604,795
#* Cinemark Holdings, Inc.....	571,476	16,361,358	* Lions Gate Entertainment Corp. (LGF/B US), Class B.....	414,957	2,912,998
Cogent Communications Holdings, Inc.....	32,800	2,471,152	* Lumen Technologies, Inc.....	830,662	4,103,470
* Cumulus Media, Inc., Class A.....	65,718	58,489	* Madison Square Garden Entertainment Corp...	139,155	5,056,893
* DHI Group, Inc.....	200,688	567,947	* Madison Square Garden Sports Corp.....	61,103	13,434,717
Emerald Holding, Inc...	4,622	20,799	* Magnite, Inc.....	596,763	10,264,324
Entravision Communications Corp., Class A.....	35,533	76,396	Marcus Corp.....	104,379	2,100,105
* Eventbrite, Inc., Class A.....	8,914	28,257	Match Group, Inc.....	750,182	26,781,497
* EverQuote, Inc., Class A.....	66,634	1,346,007	* National CineMedia, Inc.....	13,124	86,487
* EW Scripps Co., Class A.....	317,411	596,733			
* Frontier Communications Parent, Inc.....	491,581	17,578,937			
* Gaia, Inc.....	11,477	64,501			
* Gambling.com Group Ltd.....	108,942	1,534,993			
* Gannett Co., Inc.....	328,576	1,485,163			
#* Gogo, Inc.....	213,440	1,801,434			

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)			COMMUNICATION SERVICES — (Continued)		
New York Times Co., Class A.....	506,403	\$27,497,683	* Ziff Davis, Inc.....	184,611	\$ 9,948,687
Nexstar Media Group, Inc.....	117,868	18,059,735	* ZipRecruiter, Inc., Class A.....	13,552	93,238
* Nextdoor Holdings, Inc.....	494,359	1,295,221	* ZoomInfo Technologies, Inc.....	605,596	6,231,583
* Outbrain, Inc.....	11,971	71,946	TOTAL COMMUNICATION SERVICES.....		
# Paramount Global (PARA US), Class B.	393,255	4,278,614	397,909,995		
# Paramount Global (PARAA US), Class A.....	4,805	109,602	CONSUMER DISCRETIONARY — (13.2%)		
» Pegasus Cos., Inc.....	34	1,020	# 1-800-Flowers.com, Inc., Class A.....	292,084	2,345,435
* Playtika Holding Corp...	151,593	1,086,922	* 1stdibs.com, Inc.....	13,958	54,297
* PubMatic, Inc., Class A.....	170,646	2,580,167	* Abercrombie & Fitch Co., Class A.....	307,692	36,732,271
* QuinStreet, Inc.....	337,554	7,986,528	# Academy Sports & Outdoors, Inc.....	396,265	20,728,622
*» Reading International, Inc. (RDIB US), Class B.....	2,710	16,721	* Accel Entertainment, Inc.....	121,562	1,370,004
* Reservoir Media, Inc....	7,519	62,483	# Acushnet Holdings Corp.....	294,682	19,248,628
Saga Communications, Inc., Class A.....	22,213	276,552	* Adient PLC.....	335,579	5,849,142
Scholastic Corp.....	121,945	2,366,952	* ADT, Inc.....	1,763,794	13,545,938
Shenandoah Telecommunications Co.....	341,325	3,686,310	* Adtalem Global Education, Inc.....	261,543	28,019,102
Shutterstock, Inc.....	146,622	4,328,281	# Advance Auto Parts, Inc.....	165,046	8,004,731
# Sinclair, Inc.....	183,316	2,685,579	A-Mark Precious Metals, Inc.....	140,789	3,966,026
#* Sphere Entertainment Co.....	128,024	5,965,918	AMCON Distributing Co.....	3,090	393,975
Spok Holdings, Inc.....	97,452	1,567,028	* American Axle & Manufacturing Holdings, Inc.....	943,809	4,936,121
* Stagwell, Inc.....	320,117	1,997,530	American Eagle Outfitters, Inc.....	1,189,408	19,197,045
#* Sunrise Communications AG, ADR, Class A.....	158,634	7,888,869	* American Outdoor Brands, Inc.....	101,597	1,745,436
* TechTarget, Inc.....	193,190	3,290,026	* American Public Education, Inc.....	51,369	1,138,851
# TEGNA, Inc.....	837,336	15,256,262	* America's Car-Mart, Inc.....	42,470	2,067,864
Telephone & Data Systems, Inc.....	465,425	16,452,774	#* AMMO, Inc.....	31,899	55,823
* Thryv Holdings, Inc.....	135,457	2,371,852	Aramark.....	486,392	18,925,513
Townsquare Media, Inc., Class A.....	22,749	202,011	# Arhaus, Inc.....	172,035	2,112,590
* Travelzoo.....	30,516	605,132	Ark Restaurants Corp...	16,816	221,299
* TripAdvisor, Inc.....	515,810	9,057,624	* Arko Corp.....	190,080	1,343,866
* TrueCar, Inc.....	381,658	1,312,904	* Asbury Automotive Group, Inc.....	102,835	30,509,088
* U.S. Cellular Corp.....	83,744	5,259,123	Autoliv, Inc.....	161,538	15,614,263
* Urban One, Inc. (UONE US).....	38,196	51,565	* AutoNation, Inc.....	188,124	35,470,780
* Urban One, Inc. (UONEK US).....	48,078	43,039	* Bally's Corp.....	6,548	119,043
* Vimeo, Inc.....	700,122	4,697,819	Bassett Furniture Industries, Inc.....	110,876	1,614,355
#* Vivid Seats, Inc., Class A.....	446,798	1,921,231	Bath & Body Works, Inc.....	494,193	18,586,599
* WideOpenWest, Inc....	5,163	22,046	* Beazer Homes USA, Inc.....	64,485	1,428,988
* Yelp, Inc.....	305,702	12,209,738			
* Zedge, Inc., Class B....	9,282	25,154			

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
#* Beyond, Inc.....	73,167	\$ 606,554
* Biglari Holdings, Inc. (BH US), Class B....	11,401	2,645,146
* Biglari Holdings, Inc. (BH/A US), Class A...	244	270,818
* BJ's Restaurants, Inc...	103,845	3,758,151
* Bloomin' Brands, Inc...	394,209	4,951,265
#* Boot Barn Holdings, Inc.....	157,220	25,288,837
* BorgWarner, Inc.....	674,789	21,525,769
* Bright Horizons Family Solutions, Inc.....	212,498	26,052,255
* Brinker International, Inc.....	237,814	43,275,014
* Brunswick Corp.....	283,503	19,119,442
* Buckle, Inc.....	268,599	12,787,998
* Build-A-Bear Workshop, Inc.....	71,733	3,037,175
* Caleres, Inc.....	186,801	3,424,062
* Camping World Holdings, Inc., Class A.....	210,835	4,868,180
* Capri Holdings Ltd.....	75,778	1,877,779
* Carriage Services, Inc..	82,598	3,382,388
# Carter's, Inc.....	151,819	8,186,080
* Cato Corp., Class A....	66,070	221,335
* Cavco Industries, Inc...	42,561	21,648,227
* Century Communities, Inc.....	193,880	14,808,554
* Champion Homes, Inc.....	266,245	24,582,401
# Cheesecake Factory, Inc.....	258,499	14,514,719
* Chegg, Inc.....	155,810	239,947
# Choice Hotels International, Inc.....	159,119	23,443,002
* Churchill Downs, Inc....	7,419	916,840
* Citi Trends, Inc.....	52,032	1,347,629
* Clarus Corp.....	120,817	587,171
# Columbia Sportswear Co.....	224,155	19,792,887
* ContextLogic, Inc., Class A.....	4,238	32,929
* Cooper-Standard Holdings, Inc.....	91,231	1,406,782
* Coursera, Inc.....	448,034	3,454,342
* Cracker Barrel Old Country Store, Inc....	90,737	5,896,090
* Cricut, Inc., Class A....	31,914	171,378
* Crocs, Inc.....	205,822	21,008,252
* Crown Crafts, Inc.....	7,793	35,302
* Culp, Inc.....	31,633	170,502
* Dana, Inc.....	602,247	9,599,817
#* Dave & Buster's Entertainment, Inc....	177,171	4,705,662
* Denny's Corp.....	204,174	1,292,421
# Designer Brands, Inc., Class A.....	182,251	916,723

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
#* Destination XL Group, Inc.....	246,950	\$ 671,704
# Dillard's, Inc., Class A..	51,920	24,304,271
# Dine Brands Global, Inc.....	63,909	1,941,555
* Dorman Products, Inc...	162,235	21,298,211
#* Dream Finders Homes, Inc., Class A.....	115,971	2,675,451
* Duluth Holdings, Inc., Class B.....	114,252	333,616
* Dutch Bros, Inc., Class A.....	285,714	17,862,839
* El Pollo Loco Holdings, Inc.....	150,343	1,784,571
* Envela Corp.....	19,113	132,835
* Escalade, Inc.....	56,160	832,291
* Ethan Allen Interiors, Inc.....	168,838	5,237,355
* Etsy, Inc.....	301,610	16,561,405
* European Wax Center, Inc., Class A.....	144,336	974,268
#* Everi Holdings, Inc.....	159,180	2,171,215
#* Figs, Inc., Class A.....	387,738	2,206,229
#* First Watch Restaurant Group, Inc.....	233,334	4,895,347
* Five Below, Inc.....	118,115	11,076,825
* Flanigan's Enterprises, Inc.....	9,481	235,792
* Flexsteel Industries, Inc.....	31,938	1,575,502
#* Foot Locker, Inc.....	379,389	7,606,749
* Fox Factory Holding Corp.....	221,197	6,043,102
* Frontdoor, Inc.....	382,851	22,925,118
* Full House Resorts, Inc.....	33,015	177,291
#* Funko, Inc., Class A....	214,919	3,008,866
* Gap, Inc.....	1,393,581	33,543,495
# Garrett Motion, Inc.....	735,234	7,043,542
* Genesco, Inc.....	58,681	2,444,064
* Gentex Corp.....	587,203	15,220,302
* Genterm, Inc.....	176,577	6,736,413
* G-III Apparel Group Ltd.....	280,078	8,744,035
* Global Business Travel Group I.....	30,758	271,286
* Golden Entertainment, Inc.....	29,776	974,866
* Goodyear Tire & Rubber Co.....	1,189,350	10,549,535
* GoPro, Inc., Class A....	60,079	58,403
* Graham Holdings Co., Class B.....	27,119	25,188,670
* Grand Canyon Education, Inc.....	132,023	23,188,520
* Green Brick Partners, Inc.....	103,821	6,278,056

U.S. SMALL CAP PORTFOLIO

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	Shares	Value†		Shares	Value†
CONSUMER DISCRETIONARY — (Continued)			CONSUMER DISCRETIONARY — (Continued)		
Group 1 Automotive, Inc.....	71,135	\$32,472,416	Levi Strauss & Co., Class A.....	273,749	\$ 5,209,443
* Groupon, Inc.....	25,913	271,309	* LGI Homes, Inc.....	110,476	9,863,297
* GrowGeneration Corp..	121,466	170,052	* Life Time Group Holdings, Inc.....	367,681	10,659,072
# Guess?, Inc.....	233,464	3,014,020	Lifetime Brands, Inc.....	69,325	449,226
# H&R Block, Inc.....	650,971	36,005,206	* Light & Wonder, Inc.....	52,081	4,578,441
Hamilton Beach Brands Holding Co., Class A.....	55,868	955,901	* Lincoln Educational Services Corp.....	135,220	2,206,790
* Hanesbrands, Inc.....	1,391,199	11,296,536	* Lindblad Expeditions Holdings, Inc.....	60,313	767,181
# Harley-Davidson, Inc....	512,904	13,879,182	Lithia Motors, Inc.....	67,466	25,373,963
Hasbro, Inc.....	340,555	19,697,701	* Live Ventures, Inc.....	8,538	82,392
Haverty Furniture Cos., Inc. (HVT US).....	79,637	1,786,258	LKQ Corp.....	45,220	1,690,776
Haverty Furniture Cos., Inc. (HVT/A US), Class A.....	3,785	84,633	# Lovesac Co.....	62,910	1,607,980
* Helen of Troy Ltd.....	134,424	8,304,715	* M/I Homes, Inc.....	142,828	17,967,762
* Hilton Grand Vacations, Inc.....	350,735	14,450,282	* Macy's, Inc.....	1,117,953	17,417,708
* Holley, Inc.....	42,683	130,183	* Malibu Boats, Inc., Class A.....	128,917	4,936,232
Hooker Furnishings Corp.....	48,234	614,019	* Marine Products Corp..	102,680	964,165
* Hovnanian Enterprises, Inc., Class A.....	20,221	2,677,058	* MarineMax, Inc.....	118,488	3,597,296
* Inspired Entertainment, Inc.....	56,253	566,468	Marriott Vacations Worldwide Corp.....	186,033	16,142,083
# Installed Building Products, Inc.....	147,746	29,377,815	* MasterCraft Boat Holdings, Inc.....	68,748	1,251,901
International Game Technology PLC.....	330,684	5,628,242	* Mattel, Inc.....	1,031,706	19,231,000
J Jill, Inc.....	58,064	1,586,308	Meritage Homes Corp..	379,891	29,582,112
# Jack in the Box, Inc....	101,494	3,977,550	* Mister Car Wash, Inc....	331,637	2,659,729
* JAKKS Pacific, Inc.....	44,606	1,341,748	* Modine Manufacturing Co.....	295,920	30,021,084
# Johnson Outdoors, Inc., Class A.....	38,287	1,240,499	* Mohawk Industries, Inc.....	187,691	22,954,609
KB Home.....	385,011	25,834,238	Monarch Casino & Resort, Inc.....	25,536	2,179,242
# Kohl's Corp.....	460,503	6,083,245	Monro, Inc.....	121,018	2,376,794
Kontoor Brands, Inc....	246,312	22,623,757	* Motorcar Parts of America, Inc.....	86,333	572,388
Krispy Kreme, Inc.....	392,513	3,560,093	Movado Group, Inc....	80,779	1,544,494
#* Kura Sushi USA, Inc., Class A.....	41,168	3,293,440	Murphy USA, Inc.....	5,701	2,867,090
Lakeland Industries, Inc.....	53,156	1,232,688	Nathan's Famous, Inc..	51,488	4,165,894
* Lands' End, Inc.....	135,763	1,690,249	* National Vision Holdings, Inc.....	325,535	3,711,099
* Landsea Homes Corp..	98,276	815,691	Newell Brands, Inc.....	1,120,803	11,163,198
* Latham Group, Inc.....	42,455	309,922	Nordstrom, Inc.....	18,378	444,748
* Laureate Education, Inc.....	756,121	14,154,585	* Norwegian Cruise Line Holdings Ltd.....	877,616	24,880,414
*†† Lazare Kaplan International, Inc.....	9,600	0	* ODP Corp.....	135,522	3,062,797
La-Z-Boy, Inc.....	217,778	10,279,122	* Ollie's Bargain Outlet Holdings, Inc.....	323,771	36,103,704
LCI Industries.....	135,118	14,159,015	* ONE Group Hospitality, Inc.....	34,868	130,755
# Lear Corp.....	133,344	12,546,337	OneSpaWorld Holdings Ltd.....	464,053	9,912,172
* Legacy Housing Corp..	50,063	1,284,116	#* OneWater Marine, Inc., Class A.....	31,857	575,656
Leggett & Platt, Inc....	88,405	933,557	# Oxford Industries, Inc..	82,431	6,912,664
* Leslie's, Inc.....	161,973	327,185	# Papa John's International, Inc.....	183,778	7,272,095

U.S. SMALL CAP PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
# Patrick Industries, Inc...	178,315	\$17,321,519
Penske Automotive Group, Inc.....	8,317	1,377,545
Perdoceo Education Corp.....	400,467	11,525,440
* Petco Health & Wellness Co., Inc.....	154,621	528,804
* PetMed Express, Inc....	4,099	19,511
Phinia, Inc.....	74,482	3,790,389
* Planet Fitness, Inc., Class A.....	292,069	31,590,183
* Playa Hotels & Resorts NV.....	554,373	6,796,613
* PlayAGS, Inc.....	44,994	541,728
# Polaris, Inc.....	177,710	8,476,767
#* Portillo's, Inc., Class A..	60,298	838,745
* Potbelly Corp.....	124,457	1,544,511
PVH Corp.....	242,683	21,744,397
#* QuantumScape Corp....	1,092,200	5,646,674
RCI Hospitality Holdings, Inc.....	46,726	2,595,162
#* Red Robin Gourmet Burgers, Inc.....	9,449	56,788
Red Rock Resorts, Inc., Class A.....	66,206	3,247,404
#* Revolve Group, Inc.....	168,622	5,325,083
* RH.....	61,391	25,729,582
Rocky Brands, Inc.....	63,044	1,578,622
* RumbleON, Inc., Class B.....	1,094	4,759
* Sabre Corp.....	692,642	2,320,351
* Sally Beauty Holdings, Inc.....	451,073	4,903,164
* Shake Shack, Inc., Class A.....	209,489	24,746,936
* SharkNinja, Inc.....	3,341	373,557
# Shoe Carnival, Inc.....	158,367	4,285,411
# Signet Jewelers Ltd.....	294,633	17,451,113
* Skechers USA, Inc., Class A.....	66,479	5,008,528
#* Sleep Number Corp.....	170,635	3,050,954
Smith & Wesson Brands, Inc.....	313,016	3,283,538
* Soho House & Co., Inc.....	17,189	135,277
Sonic Automotive, Inc., Class A.....	165,136	12,261,348
* Sonos, Inc.....	500,956	6,908,183
* Sportsman's Warehouse Holdings, Inc.....	138,268	282,067
Standard Motor Products, Inc.....	114,041	3,537,552
Steven Madden Ltd.....	385,349	15,818,576
#* Stitch Fix, Inc., Class A.....	355,586	1,674,810
* Stoneridge, Inc.....	121,699	629,184

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
Strategic Education, Inc.....	130,072	\$12,776,973
* Strattec Security Corp..	11,203	419,664
#* Stride, Inc.....	287,387	38,768,506
Sturm Ruger & Co., Inc.....	12,363	440,123
Superior Group of Cos., Inc.....	45,996	694,080
* Superior Industries International, Inc.....	5,892	12,314
#* Sweetgreen, Inc., Class A.....	397,045	13,070,721
* Taylor Morrison Home Corp.....	672,639	43,358,310
Tempur Sealy International, Inc.....	349,932	22,094,706
# Thor Industries, Inc.....	202,615	20,836,927
* Tile Shop Holdings, Inc.....	201,144	1,516,626
* Tilly's, Inc., Class A.....	94,981	411,268
* TopBuild Corp.....	8,017	2,747,266
#* Topgolf Callaway Brands Corp.....	749,547	5,891,439
* Traeger, Inc.....	21,739	53,043
Travel & Leisure Co.....	316,676	17,214,507
* Tri Pointe Homes, Inc...	647,677	23,873,374
* Udemy, Inc.....	56,201	420,383
* Under Armour, Inc. (UA US), Class C.....	882,089	6,642,130
#* Under Armour, Inc. (UAA US), Class A...	833,467	6,959,449
* Unifi, Inc.....	76,303	482,998
#* United Parks & Resorts, Inc.....	304,493	16,004,152
* Universal Electronics, Inc.....	43,954	439,540
Universal Technical Institute, Inc.....	237,364	6,510,895
Upbound Group, Inc....	278,657	8,175,796
* Urban Outfitters, Inc....	584,822	32,410,835
# Vail Resorts, Inc.....	85,369	14,522,974
* Valvoline, Inc.....	843,415	31,299,131
* Vera Bradley, Inc.....	120,510	450,707
# VF Corp.....	1,152,385	29,927,438
* Victoria's Secret & Co..	281,503	10,235,449
* Visteon Corp.....	146,499	12,314,706
* VOXX International Corp.....	143,169	1,056,587
* Warby Parker, Inc., Class A.....	350,084	9,700,828
Wendy's Co.....	1,028,316	15,249,926
Weyco Group, Inc.....	57,792	2,065,486
# Whirlpool Corp.....	140,711	14,776,062
Wingstop, Inc.....	66,701	19,870,228
Winmark Corp.....	22,768	8,870,185
# Winnebago Industries, Inc.....	161,386	7,714,251

U.S. SMALL CAP PORTFOLIO

CONTINUED

	Shares	Value†
CONSUMER DISCRETIONARY — (Continued)		
Wolverine World Wide, Inc.....	125,330	\$ 2,798,619
Worthington Enterprises, Inc.....	262,735	11,008,597
Wyndham Hotels & Resorts, Inc.....	266,444	27,981,949
Wynn Resorts Ltd.....	136,024	11,813,684
#*Ω XPEL, Inc.....	52,054	2,182,624
* YETI Holdings, Inc.....	360,186	13,420,530
* Zumiez, Inc.....	109,589	1,749,040
TOTAL CONSUMER DISCRETIONARY.....		2,391,899,703
CONSUMER STAPLES — (4.0%)		
Alico, Inc.....	33,310	1,028,946
Andersons, Inc.....	220,404	8,981,463
# B&G Foods, Inc.....	207,181	1,342,533
* BellRing Brands, Inc....	575,454	44,511,367
* Boston Beer Co., Inc., Class A.....	39,414	9,879,907
* Bridgford Foods Corp...	27,242	279,231
Calavo Growers, Inc....	73,715	1,687,336
Cal-Maine Foods, Inc....	226,409	24,429,531
#* Celsius Holdings, Inc....	403,110	10,069,688
#* Central Garden & Pet Co. (CENT US).....	69,930	2,551,746
* Central Garden & Pet Co. (CENTA US), Class A.....	267,280	8,336,463
* Chefs' Warehouse, Inc.....	233,434	12,572,755
Coca-Cola Consolidated, Inc....	14,705	20,110,852
* Coty, Inc., Class A.....	1,714,449	12,566,911
* Darling Ingredients, Inc.....	446,625	16,730,573
Dole PLC.....	109,398	1,490,001
Edgewell Personal Care Co.....	244,913	8,155,603
#* elf Beauty, Inc.....	80,508	8,043,554
Energizer Holdings, Inc.....	182,046	6,187,744
Flowers Foods, Inc.....	769,792	15,049,434
Fresh Del Monte Produce, Inc.....	315,418	9,617,095
*» Fresh Market, Inc.....	285,242	0
* Freshpet, Inc.....	269,590	43,120,920
* Grocery Outlet Holding Corp.....	378,635	6,130,101
* Hain Celestial Group, Inc.....	109,924	556,215
* Herbalife Ltd.....	282,370	1,541,740
* Honest Co., Inc.....	175,422	1,124,455
Ingles Markets, Inc., Class A.....	77,429	5,127,348
Ingredion, Inc.....	240,926	32,871,943
Interparfums, Inc.....	169,941	23,965,080

	Shares	Value†
CONSUMER STAPLES — (Continued)		
J&J Snack Foods Corp.....	102,004	\$13,998,009
John B Sanfilippo & Son, Inc.....	47,792	3,457,273
* Laird Superfood, Inc....	12,003	90,623
# Lamb Weston Holdings, Inc.....	236,571	14,180,066
Lancaster Colony Corp.....	146,286	24,684,300
# Lifevantage Corp.....	72,727	1,538,903
* Lifeway Foods, Inc.....	17,183	395,896
Limoneira Co.....	75,512	1,741,307
#* Mama's Creations, Inc.....	106,852	822,760
* Medifast, Inc.....	27,952	438,846
# MGP Ingredients, Inc....	134,184	4,848,068
* Mission Produce, Inc....	68,980	820,172
National Beverage Corp.....	288,911	12,148,708
* Natural Alternatives International, Inc.....	25,533	108,515
Natural Grocers by Vitamin Cottage, Inc.....	114,074	4,966,782
Natural Health Trends Corp.....	2,240	11,222
* Nature's Sunshine Products, Inc.....	76,612	1,065,673
Oil-Dri Corp. of America.....	56,680	2,381,694
* Olaplex Holdings, Inc....	5,163	8,054
#* Pilgrim's Pride Corp....	207,363	9,650,674
* Post Holdings, Inc.....	249,782	26,516,857
PriceSmart, Inc.....	150,800	13,718,276
Reynolds Consumer Products, Inc.....	455,603	12,579,199
* Rocky Mountain Chocolate Factory, Inc.....	13,940	24,953
Seaboard Corp.....	3,348	8,163,562
* Seneca Foods Corp. (SENEA US), Class A.....	59,923	4,368,986
*» Seneca Foods Corp. (SENEB US), Class B.....	2,796	204,723
* Simply Good Foods Co.....	509,120	19,346,560
SpartanNash Co.....	179,074	3,264,519
Spectrum Brands Holdings, Inc.....	193,678	16,377,412
* Sprouts Farmers Market, Inc.....	595,328	94,264,236
Tootsie Roll Industries, Inc.....	176,373	5,478,145
* TreeHouse Foods, Inc..	424,621	14,657,917

U.S. SMALL CAP PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)			ENERGY — (Continued)		
Turning Point Brands, Inc.....	101,407	\$ 6,463,682	Crescent Energy Co., Class A.....	332,556	\$ 5,008,293
* United Natural Foods, Inc.....	315,865	9,393,825	# CVR Energy, Inc.....	204,804	3,881,036
United-Guardian, Inc....	8,416	96,616	Delek U.S. Holdings, Inc.....	267,175	4,771,746
* USANA Health Sciences, Inc.....	159,638	8,479,971	DHT Holdings, Inc.....	945,478	10,702,811
Utz Brands, Inc.....	100,478	3,272,568	* DMC Global, Inc.....	82,959	675,286
Village Super Market, Inc., Class A.....	312,291	4,172,208	# Dorian LPG Ltd.....	224,726	5,402,413
#* Vita Coco Co., Inc.....	69,705	2,377,638	* DT Midstream, Inc.....	266,472	26,934,990
* Vital Farms, Inc.....	213,718	8,001,602	#* Encore Energy Corp....	76,587	253,503
WD-40 Co.....	184,062	8,075,720	Energy Services of America Corp.....	22,964	275,798
# Weis Markets, Inc.....	71,857	16,882,802	Epsilon Energy Ltd.....	67,181	404,430
WK Kellogg Co.....	178,714	12,073,918	Evolution Petroleum Corp.....	134,642	714,949
	5,280	87,595	Excelerate Energy, Inc., Class A.....	68,439	2,044,273
TOTAL CONSUMER STAPLES.....		<u>733,761,570</u>	* Expro Group Holdings NV.....	366,369	4,627,240
ENERGY — (4.3%)			* Forum Energy Technologies, Inc....	46,834	848,632
Adams Resources & Energy, Inc.....	22,991	872,508	* FutureFuel Corp.....	174,727	954,009
* Amplify Energy Corp....	173,310	925,475	* Geospace Technologies Corp....	53,663	487,797
Antero Midstream Corp.....	2,089,510	33,515,740	Granite Ridge Resources, Inc.....	36,931	228,603
* Antero Resources Corp.....	440,248	16,430,055	* Green Plains, Inc.....	267,657	2,390,177
APA Corp.....	230,633	5,057,782	* Gulf Island Fabrication, Inc.....	27,876	199,871
Archrock, Inc.....	736,969	20,701,459	* Gulfport Energy Corp...	51,209	9,141,319
Ardmore Shipping Corp.....	227,585	2,701,434	* Hallador Energy Co.....	160,002	1,716,821
# Atlas Energy Solutions, Inc.....	26,514	608,761	* Helix Energy Solutions Group, Inc.....	767,248	6,153,329
* Barnwell Industries, Inc.....	49,095	87,389	Helmerich & Payne, Inc.....	397,886	12,569,219
Berry Corp.....	323,932	1,412,344	* HF Sinclair Corp.....	230,107	8,302,261
* Bristow Group, Inc.....	115,221	3,844,925	* Innovex International, Inc.....	98,613	1,536,391
Cactus, Inc., Class A...	303,293	18,109,625	# International Seaways, Inc.....	271,081	10,558,605
California Resources Corp.....	325,112	15,995,510	# Kinetik Holdings, Inc....	199,666	12,864,480
#* Centrus Energy Corp., Class A.....	66,524	5,474,925	# Kodiak Gas Services, Inc.....	19,853	928,723
ChampionX Corp.....	656,402	18,799,353	* Kosmos Energy Ltd....	1,780,809	5,662,973
Chord Energy Corp. (CHRD US).....	54,523	6,131,111	# Liberty Energy, Inc.....	737,898	13,510,912
Civitas Resources, Inc.....	202,026	10,254,840	# Magnolia Oil & Gas Corp., Class A.....	734,864	17,416,277
* Clean Energy Fuels Corp.....	1,323,125	4,379,544	* Mammoth Energy Services, Inc.....	112,308	335,801
#* CNX Resources Corp...	1,057,561	28,956,020	Matador Resources Co.....	413,113	23,960,554
#* Comstock Resources, Inc.....	1,072,163	19,899,345	Mexco Energy Corp....	11,067	133,865
# Core Laboratories, Inc.....	194,624	3,302,769	Murphy Oil Corp.....	534,335	14,229,341
Core Natural Resources, Inc.....	299,489	27,055,836	* Nabors Industries Ltd...	38,921	2,227,060
			NACCO Industries, Inc., Class A.....	39,657	1,254,351

U.S. SMALL CAP PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)			ENERGY — (Continued)		
* Natural Gas Services Group, Inc.....	68,965	\$ 1,804,814	* Talos Energy, Inc.....	633,842	\$ 6,287,713
* NCS Multistage Holdings, Inc.....	1,829	52,693	TechnipFMC PLC.....	4,889	146,914
# New Fortress Energy, Inc.....	243,739	3,656,085	Teekay Corp. Ltd.....	471,111	3,363,733
# Noble Corp. PLC.....	482,328	15,458,612	Teekay Tankers Ltd., Class A.....	155,927	6,536,460
# Nordic American Tankers Ltd.....	1,057,529	2,855,328	* TETRA Technologies, Inc.....	553,252	2,295,996
# Northern Oil & Gas, Inc.....	305,746	10,991,569	#* Tidewater, Inc.....	251,360	13,852,450
NOV, Inc.....	1,093,926	15,807,231	#* Transocean Ltd.....	3,211,673	12,589,758
* NPK International, Inc..	445,710	3,084,313	#* Uranium Energy Corp...	1,749,962	12,354,732
* Oceaneering International, Inc.....	447,314	11,115,753	VAALCO Energy, Inc....	64,417	264,110
* Oil States International, Inc.....	316,271	1,606,657	#* Valaris Ltd.....	268,722	12,882,533
ONEOK, Inc.....	238,887	23,212,632	#* Vital Energy, Inc.....	118,558	3,782,000
* Par Pacific Holdings, Inc.....	289,896	4,847,061	# Vitesse Energy, Inc.....	60,181	1,557,484
Patterson-UTI Energy, Inc.....	137,648	1,110,819	Weatherford International PLC.....	185,705	11,690,130
PBF Energy, Inc., Class A.....	484,972	14,190,281	World Kinect Corp.....	284,230	8,035,182
# Peabody Energy Corp..	599,775	10,885,916	TOTAL ENERGY.....		783,853,297
PHX Minerals, Inc.....	164,255	619,241	FINANCIALS — (20.1%)		
* PrimeEnergy Resources Corp.....	4,319	941,110	1st Source Corp.....	172,732	10,833,751
* ProPetro Holding Corp.....	440,214	3,909,100	* Acacia Research Corp.....	225,100	981,436
Range Resources Corp.....	648,343	24,014,625	Acadian Asset Management, Inc.....	250,903	6,252,503
Ranger Energy Services, Inc., Class A.....	44,983	737,271	ACNB Corp.....	22,855	939,340
* REX American Resources Corp.....	92,229	3,847,794	Affiliated Managers Group, Inc.....	181,556	34,121,635
Riley Exploration Permian, Inc.....	18,970	628,856	Alerus Financial Corp...	57,188	1,208,954
# RPC, Inc.....	890,091	5,456,258	Amalgamated Financial Corp.....	117,525	4,106,323
SandRidge Energy, Inc.....	223,703	2,650,881	* Ambac Financial Group, Inc.....	255,707	2,973,872
Scorpio Tankers, Inc....	310,977	14,808,725	Amerant Bancorp, Inc...	41,737	968,298
* SEACOR Marine Holdings, Inc.....	115,625	783,938	# American Coastal Insurance Corp.....	28,299	344,965
* Seadrill Ltd.....	246,912	8,928,338	Ameris Bancorp.....	415,332	27,266,546
Select Water Solutions, Inc.....	515,727	6,446,588	AMERISAFE, Inc.....	120,527	6,028,761
SFL Corp. Ltd.....	608,964	6,424,570	AmeriServ Financial, Inc.....	196,617	532,832
Sitio Royalties Corp., Class A.....	175,578	3,536,141	Ames National Corp....	33,773	612,304
SM Energy Co.....	593,143	22,515,708	Arrow Financial Corp....	82,203	2,187,422
Smart Sand, Inc.....	13,971	33,391	Artisan Partners Asset Management, Inc., Class A.....	370,952	16,577,845
Solaris Energy Infrastructure, Inc....	125,574	3,426,914	Associated Banc-Corp.....	984,209	24,743,014
*†† Strongbridge Biopharma.....	228,415	0	Associated Capital Group, Inc., Class A..	12,173	445,167
			Assurant, Inc.....	12,960	2,788,862
			Assured Guaranty Ltd..	299,572	28,339,511
			Atlantic American Corp.....	13,763	23,259
			# Atlantic Union Bankshares Corp.....	500,343	18,897,955
			* Atlanticus Holdings Corp.....	77,380	4,601,789

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
Auburn National			» California First Leasing		
BanCorp, Inc.....	3,016	\$ 64,392	Corp.....	2,096	\$ 46,112
* AvidXchange Holdings,			Camden National		
Inc.....	860,440	9,120,664	Corp.....	96,494	4,376,968
Axis Capital Holdings			* Cantaloupe, Inc.....	317,367	2,583,367
Ltd.....	325,123	29,592,695	Capital Bancorp, Inc....	32,982	1,023,102
* Axos Financial, Inc.....	302,256	21,136,762	Capital City Bank		
#* Baldwin Insurance			Group, Inc.....	103,864	3,831,543
Group, Inc.....	290,728	11,905,312	Capitol Federal		
BancFirst Corp.....	178,144	21,213,388	Financial, Inc.....	584,216	3,476,085
#* Bancorp, Inc.....	251,647	15,365,566	* Carter Bankshares,		
Bank First Corp.....	2,585	261,550	Inc.....	82,483	1,453,350
# Bank of Hawaii Corp....	196,258	14,623,184	Cass Information		
Bank of Marin			Systems, Inc.....	95,094	3,916,922
Bancorp.....	24,927	629,905	Cathay General		
Bank of NT Butterfield			Bancorp.....	406,253	19,292,955
& Son Ltd.....	206,651	7,582,025	* CCUR Holdings, Inc....	16	32,000
Bank OZK.....	646,331	32,827,151	Central Pacific		
Bank7 Corp.....	2,875	123,510	Financial Corp.....	118,704	3,548,063
BankFinancial Corp....	63,016	849,456	Chemung Financial		
BankUnited, Inc.....	613,674	25,228,138	Corp.....	19,078	964,393
Bankwell Financial			Citizens & Northern		
Group, Inc.....	30,313	945,159	Corp.....	57,554	1,227,627
Banner Corp.....	261,402	18,473,279	Citizens Community		
Bar Harbor			Bancorp, Inc.....	2,418	38,301
Bankshares.....	66,015	2,091,355	City Holding Co.....	99,300	11,730,309
BayCom Corp.....	54,475	1,524,755	Civista Bancshares,		
BCB Bancorp, Inc.....	55,386	599,830	Inc.....	69,678	1,537,097
Berkshire Hills			CNB Financial Corp....	65,823	1,665,322
Bancorp, Inc.....	182,419	5,364,943	CNO Financial Group,		
BGC Group, Inc.,			Inc.....	541,854	21,641,649
Class A.....	1,671,191	15,943,162	* Coastal Financial		
* Blue Foundry Bancorp..	91,222	889,414	Corp.....	60,117	5,361,234
* Blue Ridge			# Cohen & Steers, Inc....	326,465	28,934,593
Bankshares, Inc.....	4,028	13,574	Colony Bancorp, Inc...	30,947	521,457
#* BM Technologies, Inc...	4,045	20,225	Columbia Banking		
BOK Financial Corp....	234,404	25,882,890	System, Inc.....	175,221	4,888,666
Bread Financial			#* Columbia Financial,		
Holdings, Inc.....	218,758	13,853,944	Inc.....	244,852	3,621,361
Bridge Investment			Comerica, Inc.....	339,614	22,862,814
Group Holdings,			Commerce		
Inc., Class A.....	59,877	479,615	Bancshares, Inc.....	410,698	27,434,626
* Bridgewater			Community Financial		
Bancshares, Inc.....	64,755	914,341	System, Inc.....	288,526	18,907,109
* Brighthouse Financial,			Community Trust		
Inc.....	330,733	20,409,533	Bancorp, Inc.....	156,850	8,393,043
Brookline Bancorp,			Community West		
Inc.....	397,502	4,861,449	Bancshares.....	60,768	1,184,368
Burke & Herbert			ConnectOne Bancorp,		
Financial Services			Inc.....	180,602	4,576,455
Corp.....	31,545	2,028,659	* Consumer Portfolio		
Business First			Services, Inc.....	147,584	1,750,346
Bancshares, Inc.....	64,142	1,731,193	Crawford & Co.		
Byline Bancorp, Inc....	180,931	5,308,516	(CRD/A US),		
C&F Financial Corp....	16,094	1,229,903	Class A.....	193,793	2,327,454
Cadence Bank.....	986,984	34,741,837			
* California BanCorp....	3,567	59,212			

U.S. SMALL CAP PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Crawford & Co. (CRD/B US), Class B.....	148,910	\$ 1,749,692
#* Credit Acceptance Corp.....	36,270	18,416,818
* CrossFirst Bankshares, Inc.....	122,349	1,986,948
Cullen/Frost Bankers, Inc.....	163,895	22,846,963
* Customers Bancorp, Inc.....	168,208	9,584,492
CVB Financial Corp.....	768,503	16,015,603
* Dave, Inc.....	5,001	479,196
Diamond Hill Investment Group, Inc.....	21,542	3,232,162
DigitalBridge Group, Inc.....	547,886	6,010,309
Dime Community Bankshares, Inc.....	177,909	5,556,098
Donegal Group, Inc. (DGICA US), Class A.....	188,318	2,792,756
Donegal Group, Inc. (DGICB US), Class B.....	5,267	75,318
#* Donnelley Financial Solutions, Inc.....	191,459	12,707,134
Eagle Bancorp Montana, Inc.....	2,405	37,037
Eagle Bancorp, Inc.....	78,877	2,067,366
Eastern Bankshares, Inc.....	590,542	10,842,351
* eHealth, Inc.....	111,733	1,110,626
Employers Holdings, Inc.....	207,429	10,197,210
Enact Holdings, Inc.....	108,109	3,651,922
* Encore Capital Group, Inc.....	157,376	7,790,112
* Enova International, Inc.....	190,369	21,382,246
* Enstar Group Ltd.....	28,765	9,405,867
Enterprise Bancorp, Inc.....	50,666	2,144,692
Enterprise Financial Services Corp.....	210,949	12,623,188
Equity Bancshares, Inc., Class A.....	134,828	5,878,501
Esquire Financial Holdings, Inc.....	36,387	3,251,906
ESSA Bancorp, Inc.....	49,615	1,037,450
Essent Group Ltd.....	484,121	28,200,048
* Euronet Worldwide, Inc.....	176,246	17,360,231
Evans Bancorp, Inc.....	16,596	719,603
Evercore, Inc., Class A.....	49,492	14,415,535

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
# EVERTEC, Inc.....	424,009	\$13,767,572
* EZCORP, Inc., Class A.....	326,082	3,916,245
F&G Annuities & Life, Inc.....	47,721	2,190,871
Farmers & Merchants Bancorp, Inc.....	15,879	431,432
Farmers National Banc Corp.....	160,551	2,209,182
FB Financial Corp.....	174,601	9,220,679
Federal Agricultural Mortgage Corp. (AGM US), Class C..	52,252	10,334,401
Federal Agricultural Mortgage Corp. (AGM/A US), Class A.....	2,089	313,329
Federated Hermes, Inc.....	543,518	21,615,711
Fidelis Insurance Holdings Ltd.....	18,183	300,019
Fidelity D&D Bancorp, Inc.....	1,359	60,883
* Finance of America Cos., Inc., Class A...	1,860	46,426
Financial Institutions, Inc.....	79,051	2,084,575
First American Financial Corp.....	336,721	21,287,502
First BanCorp.....	1,289,534	26,770,726
First Bancorp, Inc.....	64,170	1,658,153
First Bancorp/Southern Pines NC.....	219,051	9,666,721
First Bancshares, Inc....	95,769	3,672,741
First Bank.....	90,549	1,377,250
First Busey Corp.....	293,554	7,127,491
First Business Financial Services, Inc.....	53,713	2,774,814
First Commonwealth Financial Corp.....	658,056	10,976,374
First Community Bankshares, Inc.....	159,242	6,906,326
First Community Corp...	2,448	63,477
First Financial Bancorp.....	636,868	17,845,041
# First Financial Bankshares, Inc.....	630,193	23,480,991
First Financial Corp.....	55,879	2,692,809
First Financial Northwest, Inc.....	81,969	1,732,825
First Foundation, Inc....	137,597	708,625
First Hawaiian, Inc.....	478,413	13,213,767
First Horizon Corp.....	862,877	18,888,378
First Internet Bancorp...	56,624	1,844,244

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
First Interstate BancSystem, Inc., Class A.....	433,389	\$14,280,168	Hancock Whitney Corp.....	468,256	\$27,973,613
First Merchants Corp....	312,774	13,899,677	Hanmi Financial Corp...	160,623	3,858,164
First Mid Bancshares, Inc.....	48,014	1,821,171	Hanover Insurance Group, Inc.....	156,155	23,905,769
First Northwest Bancorp.....	23,253	254,620	HarborOne Bancorp, Inc.....	288,091	3,131,549
First of Long Island Corp.....	83,420	1,084,460	Hawthorn Bancshares, Inc.....	6,047	197,737
First Savings Financial Group, Inc.....	429	10,622	HBT Financial, Inc.....	64,442	1,567,229
First U.S. Bancshares, Inc.....	2,966	36,482	# HCI Group, Inc.....	55,575	6,776,260
First United Corp.....	41,878	1,364,385	Heartland Financial USA, Inc.....	347,470	22,470,885
* First Western Financial, Inc.....	11,151	235,286	Heritage Commerce Corp.....	374,033	3,624,380
FirstCash Holdings, Inc.....	237,484	25,921,379	Heritage Financial Corp.....	234,493	6,026,470
* Firstsun Capital Bancorp.....	780	32,916	* Heritage Global, Inc.....	14,047	30,342
Five Star Bancorp.....	16,716	508,334	* Heritage Insurance Holdings, Inc.....	104,190	1,147,132
Flushing Financial Corp.....	137,207	1,914,038	# Hilltop Holdings, Inc.....	435,638	13,147,555
* Flywire Corp.....	481,852	9,314,199	# Hingham Institution For Savings.....	9,469	2,416,962
FNB Corp.....	1,710,913	26,844,225	* Hippo Holdings, Inc.....	8,818	246,904
FS Bancorp, Inc.....	46,084	1,863,637	Home Bancorp, Inc.....	34,347	1,724,219
Fulton Financial Corp...	1,034,770	21,047,222	Home BancShares, Inc.....	1,059,635	31,990,381
* Fundamental Global, Inc.....	1,993	42,451	* HomeStreet, Inc.....	27,837	280,319
* FVCBankcorp, Inc.....	17,291	208,702	HomeTrust Bancshares, Inc.....	60,636	2,229,586
GCM Grosvenor, Inc., Class A.....	11,153	150,789	Hope Bancorp, Inc.....	961,848	11,215,148
* Genworth Financial, Inc.....	2,853,072	20,627,711	Horace Mann Educators Corp.....	216,345	8,357,407
German American Bancorp, Inc.....	158,002	6,530,223	Horizon Bancorp, Inc....	376,954	6,329,058
Glacier Bancorp, Inc....	645,416	32,057,813	# Houlihan Lokey, Inc.....	33,429	6,074,718
Globe Life, Inc.....	155,418	18,974,984	* I3 Verticals, Inc., Class A.....	97,856	2,435,636
* GoHealth, Inc., Class A.....	1,215	19,804	Independent Bank Corp. (IBCP US)....	110,890	4,036,396
# Goosehead Insurance, Inc., Class A.....	92,706	9,935,302	Independent Bank Corp. (INDB US)....	261,205	17,542,528
Great Southern Bancorp, Inc.....	91,632	5,387,045	International Bancshares Corp.....	460,631	30,350,977
* Green Dot Corp., Class A.....	57,472	509,777	* International Money Express, Inc.....	157,340	2,975,299
# Greene County Bancorp, Inc.....	17,069	452,328	Invesco Ltd.....	1,003,822	19,303,497
* Greenlight Capital Re Ltd., Class A.....	161,551	2,180,938	Investar Holding Corp...	21,937	418,339
Guaranty Bancshares, Inc.....	43,941	1,806,414	Investors Title Co.....	12,004	2,705,101
* Hagerty, Inc., Class A...	5,014	48,586	# Jackson Financial, Inc., Class A.....	275,753	25,986,963
# Hamilton Lane, Inc., Class A.....	156,724	24,947,326	Janus Henderson Group PLC.....	604,074	27,141,045
			#* Katapult Holdings, Inc...	1,600	14,656
			Kearny Financial Corp.....	269,663	1,860,675
			Kemper Corp.....	373,839	25,114,504
			* Kingstone Cos., Inc.....	9,423	160,097

U.S. SMALL CAP PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* Kingsway Financial Services, Inc.....	24,424	\$ 197,834
Kinsale Capital Group, Inc.....	17,990	7,950,501
Lake Shore Bancorp, Inc.....	537	8,399
# Lakeland Financial Corp.....	151,886	10,334,323
Landmark Bancorp, Inc.....	16,003	378,152
# Lazard, Inc.....	170,416	9,265,518
LCNB Corp.....	38,704	598,364
* LendingClub Corp.....	437,758	5,905,355
* LendingTree, Inc.....	28,162	1,265,319
Lincoln National Corp... Live Oak Bancshares, Inc.....	653,857	22,989,612
	198,397	7,041,110
* loanDepot, Inc., Class A.....	39,055	66,003
Magyar Bancorp, Inc....	5,370	77,006
* Maiden Holdings Ltd... MainStreet Bancshares, Inc.....	518,221	523,403
	9,629	159,938
MarketAxess Holdings, Inc.....	91,424	20,170,877
* Marqeta, Inc., Class A..	1,953,363	7,520,448
Mercantile Bank Corp...	112,866	5,508,989
Merchants Bancorp.....	144,243	6,048,109
Mercury General Corp.....	162,849	8,116,394
Meridian Corp.....	24,189	404,440
Metrocity Bankshares, Inc.....	65,355	2,016,855
* Metropolitan Bank Holding Corp.....	14,385	922,510
MGIC Investment Corp.....	1,351,323	34,512,789
Mid Penn Bancorp, Inc.....	16,106	485,113
Middlefield Banc Corp..	930	24,096
Midland States Bancorp, Inc.....	98,587	1,898,786
MidWestOne Financial Group, Inc.....	13,769	435,513
Moelis & Co., Class A..	189,463	14,833,058
* Moneylion, Inc.....	1,357	118,032
* Mr. Cooper Group, Inc.....	317,086	32,916,698
MVB Financial Corp.....	17,813	347,532
National Bank Holdings Corp., Class A.....	230,588	9,945,260
National Bankshares, Inc.....	20,766	610,313
Navient Corp.....	907,922	12,411,294
NBT Bancorp, Inc.....	279,235	13,299,963
* NCR Atleos Corp.....	379,978	12,106,099
Nelnet, Inc., Class A....	228,981	25,226,837

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* NerdWallet, Inc., Class A.....	194,659	\$ 2,779,731
* NI Holdings, Inc.....	5,817	87,837
Nicolet Bankshares, Inc.....	66,431	7,448,908
* NMI Holdings, Inc.....	449,170	17,346,945
Northeast Bank.....	49,475	5,006,870
Northeast Community Bancorp, Inc.....	31,003	768,874
Northfield Bancorp, Inc.....	268,531	3,133,757
Northrim BanCorp, Inc.....	46,048	3,920,066
Northwest Bancshares, Inc.....	707,998	9,352,654
Norwood Financial Corp.....	12,475	332,084
Oak Valley Bancorp....	7,857	203,261
OceanFirst Financial Corp.....	259,035	4,652,269
OFG Bancorp.....	290,243	12,396,279
Ohio Valley Banc Corp.....	17,848	425,675
* Old Market Capital Corp.....	33,215	215,233
Old National Bancorp...	1,406,657	33,548,769
Old Republic International Corp....	581,232	21,261,467
Old Second Bancorp, Inc.....	203,254	3,819,143
OneMain Holdings, Inc.....	484,439	26,905,742
* Onity Group, Inc.....	34,464	1,244,840
OP Bancorp.....	37,414	496,858
* Open Lending Corp.....	351,914	2,129,080
* Oportun Financial Corp.....	68,329	314,313
Oppenheimer Holdings, Inc., Class A.....	63,509	4,370,689
# OppFi, Inc.....	4,235	58,062
Orange County Bancorp, Inc.....	1,268	32,803
Origin Bancorp, Inc....	66,802	2,533,132
Orrstown Financial Services, Inc.....	82,942	3,014,112
#* Oscar Health, Inc., Class A.....	659,338	10,945,011
Pacific Premier Bancorp, Inc.....	610,023	15,799,596
* Palomar Holdings, Inc..	107,365	11,581,463
Park National Corp.....	80,641	13,685,584
Parke Bancorp, Inc....	17,028	344,647
Pathward Financial, Inc.....	175,010	13,953,547
* Paymentus Holdings, Inc., Class A.....	134,895	4,311,244

U.S. SMALL CAP PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
* Payoneer Global, Inc....	1,393,739	\$14,773,633	Richmond Mutual		
#* Paysafe Ltd.....	150,334	2,916,480	BanCorp, Inc.....	5,690	\$ 82,050
* Paysign, Inc.....	41,540	110,496	Riverview Bancorp,		
PCB Bancorp.....	26,165	504,723	Inc.....	70,217	396,024
Peapack-Gladstone			RLI Corp.....	437,338	32,078,742
Financial Corp.....	106,869	3,382,404	* Root, Inc., Class A.....	638	62,205
Penns Woods			S&T Bancorp, Inc.....	233,426	9,206,321
Bancorp, Inc.....	33,881	1,030,999	Safety Insurance		
PennyMac Financial			Group, Inc.....	105,737	8,354,280
Services, Inc.....	232,008	24,288,918	Sandy Spring Bancorp,		
Peoples Bancorp of			Inc.....	265,772	8,991,067
North Carolina, Inc....	15,462	440,512	SB Financial Group,		
Peoples Bancorp, Inc...	185,354	6,051,808	Inc.....	5,020	112,297
Peoples Financial			Seacoast Banking		
Services Corp.....	18,003	926,614	Corp. of Florida.....	386,037	10,982,753
Pinnacle Financial			* Security National		
Partners, Inc.....	261,419	32,617,249	Financial Corp.,		
* Pioneer Bancorp, Inc....	1,272	14,730	Class A.....	55,523	686,820
Piper Sandler Cos.....	91,871	29,135,969	SEI Investments Co.....	203,023	17,577,731
# PJT Partners, Inc.,			Selective Insurance		
Class A.....	124,437	20,528,372	Group, Inc.....	322,818	27,158,678
Plumas Bancorp.....	5,482	249,979	* Selectquote, Inc.....	35,859	154,552
* Ponce Financial			ServisFirst		
Group, Inc.....	85,805	1,138,632	Bancshares, Inc.....	313,735	28,446,352
Popular, Inc.....	288,051	29,651,970	#* Shift4 Payments, Inc.,		
* PRA Group, Inc.....	179,391	3,966,335	Class A.....	252,228	30,229,526
Preferred Bank.....	85,581	7,818,680	Shore Bancshares,		
Premier Financial			Inc.....	77,887	1,273,452
Corp.....	215,333	5,992,717	Sierra Bancorp.....	64,499	1,944,000
Primerica, Inc.....	79,475	23,061,261	Silvercrest Asset		
Primis Financial Corp...	35,635	395,192	Management Group,		
Princeton Bancorp,			Inc., Class A.....	41,452	766,862
Inc.....	2,333	71,203	Simmons First National		
* Priority Technology			Corp., Class A.....	551,738	12,535,487
Holdings, Inc.....	4,111	39,054	* SiriusPoint Ltd.....	528,557	7,695,790
* ProAssurance Corp.....	187,725	2,808,366	* Skyward Specialty		
PROG Holdings, Inc....	332,746	14,224,891	Insurance Group,		
Prosperity Bancshares,			Inc.....	79,402	3,515,921
Inc.....	280,013	22,401,040	SLM Corp.....	1,101,665	30,747,470
* Provident Bancorp,			SmartFinancial, Inc....	64,485	2,273,741
Inc.....	4,318	50,564	Sound Financial		
Provident Financial			Bancorp, Inc.....	100	5,286
Holdings, Inc.....	45,781	734,327	South Plains Financial,		
Provident Financial			Inc.....	39,947	1,435,296
Services, Inc.....	594,138	11,033,143	* Southern First		
QCR Holdings, Inc.....	106,366	8,271,020	Bancshares, Inc.....	21,185	779,608
Radian Group, Inc.....	223,172	7,592,311	Southern Missouri		
RBB Bancorp.....	24,899	468,350	Bancorp, Inc.....	52,214	3,090,025
Red River Bancshares,			Southern States		
Inc.....	13,132	732,766	Bancshares, Inc.....	567	18,643
Regional Management			Southside Bancshares,		
Corp.....	93,963	3,362,936	Inc.....	194,573	6,115,429
* Remitly Global, Inc.....	763,399	17,939,876	SouthState Corp.....	549,442	58,015,515
# Renasant Corp.....	337,276	13,113,291	Stellar Bancorp, Inc....	189,500	5,381,800
* Repay Holdings Corp...	380,460	2,842,036	StepStone Group, Inc.,		
Republic Bancorp, Inc.,			Class A.....	74,575	4,778,766
Class A.....	107,815	7,056,492	* Sterling Bancorp, Inc....	71,706	337,735

U.S. SMALL CAP PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
Stewart Information Services Corp.....	164,952	\$10,753,221	Virtu Financial, Inc., Class A.....	429,164	\$ 17,192,310
Stifel Financial Corp....	193,710	22,441,303	Virtus Investment Partners, Inc.....	42,267	8,432,266
# Stock Yards Bancorp, Inc.....	184,695	13,613,868	Voya Financial, Inc.....	266,570	18,923,804
* StoneX Group, Inc.....	167,633	18,359,166	WaFd, Inc.....	431,000	12,792,080
Summit State Bank.....	1,117	8,221	Walker & Dunlop, Inc...	180,069	17,299,229
Synovus Financial Corp.....	524,742	29,605,944	Washington Trust Bancorp, Inc.....	78,383	2,568,611
Territorial Bancorp, Inc.....	26,635	240,514	Waterstone Financial, Inc.....	192,117	2,639,688
* Texas Capital Bancshares, Inc.....	242,615	19,154,454	Webster Financial Corp.....	317,566	19,130,176
TFS Financial Corp.....	486,825	6,679,239	WesBanco, Inc.....	311,860	10,927,574
* Third Coast Bancshares, Inc.....	10,268	370,161	West Bancorp, Inc.....	77,475	1,699,027
Timberland Bancorp, Inc.....	66,619	1,999,902	Westamerica BanCorp..	180,636	9,349,719
Tiptree, Inc.....	275,767	5,526,371	Western Alliance Bancorp.....	302,600	26,589,462
Tompkins Financial Corp.....	62,659	4,390,516	Western New England Bancorp, Inc.....	125,531	1,182,502
Towne Bank.....	318,616	11,396,894	# Western Union Co.....	1,241,088	12,808,028
TriCo Bancshares.....	201,229	8,827,916	Westwood Holdings Group, Inc.....	8,904	137,033
* Triumph Financial, Inc..	136,504	10,518,998	* WEX, Inc.....	111,858	20,569,568
* Trupanion, Inc.....	16,774	795,759	White Mountains Insurance Group Ltd.....	17,818	34,432,572
TrustCo Bank Corp.....	96,971	3,118,587	Wintrust Financial Corp.....	317,621	41,548,003
Trustmark Corp.....	433,919	16,271,962	# WisdomTree, Inc.....	805,840	7,889,174
# UMB Financial Corp....	323,859	38,182,976	* World Acceptance Corp.....	42,345	5,977,420
Union Bankshares, Inc.....	4,114	131,237	WSFS Financial Corp...	408,753	22,890,168
United Bancshares, Inc.....	900	26,100	WVS Financial Corp....	3,823	47,864
United Bankshares, Inc.....	837,226	32,233,201	Zions Bancorp NA.....	410,230	23,735,908
United Community Banks, Inc.....	632,894	20,993,094	TOTAL FINANCIALS.....		3,649,102,437
United Fire Group, Inc.....	102,655	2,546,871	HEALTH CARE — (8.6%)		
United Security Bancshares.....	74,677	714,659	* 2seventy bio, Inc.....	24,066	64,016
Unity Bancorp, Inc.....	57,910	2,799,948	* 89bio, Inc.....	30,148	289,421
Universal Insurance Holdings, Inc.....	164,286	3,177,291	* Aadi Bioscience, Inc....	7,572	21,807
Univest Financial Corp.....	128,231	3,896,940	#* Absci Corp.....	81,215	301,308
USCB Financial Holdings, Inc.....	2,375	45,077	* AC Immune SA.....	8,138	22,379
Valley National Bancorp.....	2,704,872	27,806,084	* Acadia Healthcare Co., Inc.....	383,444	17,297,159
Value Line, Inc.....	19,729	775,350	* ACADIA Pharmaceuticals, Inc.....	259,463	4,841,580
* Velocity Financial, Inc...	976	18,095	* Accolade, Inc.....	140,110	965,358
Veritex Holdings, Inc....	172,311	4,617,935	* Accuray, Inc.....	97,553	217,543
Victory Capital Holdings, Inc., Class A.....	265,610	17,578,070	* Aclaris Therapeutics, Inc.....	3,691	9,154
Virginia National Bankshares Corp.....	1,327	48,382	#* Acrivon Therapeutics, Inc.....	2,405	14,598
			* AdaptHealth Corp.....	211,209	2,285,281

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)			HEALTH CARE — (Continued)		
* Adaptive Biotechnologies Corp.....	40,208	\$ 311,612	* Atea Pharmaceuticals, Inc.....	90,832	\$ 277,946
* Addus HomeCare Corp.....	89,282	11,174,535	* AtriCure, Inc.....	95,718	3,816,277
* ADMA Biologics, Inc....	1,009,118	16,297,256	* aTyr Pharma, Inc.....	31,997	123,508
†† Aduro Biotech, Inc.....	57,164	21,722	* Aura Biosciences, Inc...	66,619	522,959
* Adverum Biotechnologies, Inc.....	48,596	205,075	* Avanos Medical, Inc....	196,375	3,381,577
* Agios Pharmaceuticals, Inc.....	193,962	6,670,353	* Axogen, Inc.....	185,576	3,379,339
#* AirSculpt Technologies, Inc.....	3,015	14,442	* Azenta, Inc.....	207,917	11,237,914
* Akebia Therapeutics, Inc.....	19,650	44,016	#* Beam Therapeutics, Inc.....	327,963	8,500,801
* Akero Therapeutics, Inc.....	53,416	2,888,737	* BioLife Solutions, Inc....	144,921	3,957,068
†† Albireo Pharma, Inc.....	36,732	213,413	#* Biomea Fusion, Inc....	10,236	42,786
* Aldeyra Therapeutics, Inc.....	153,371	803,664	* Bio-Rad Laboratories, Inc., Class A.....	25,430	9,177,178
* Alector, Inc.....	120,754	200,452	* Biote Corp., Class A....	186,142	947,463
* Alkermes PLC.....	870,998	27,462,567	* Bioventus, Inc., Class A.....	106,442	1,136,801
* Allogene Therapeutics, Inc.....	276,107	496,993	#* Black Diamond Therapeutics, Inc.....	59,950	157,069
#* Altimmune, Inc.....	137,675	914,162	#* Brookdale Senior Living, Inc.....	851,587	3,942,848
* Amedisys, Inc.....	68,164	6,305,170	* Bruker Corp.....	218,308	12,694,610
* American Shared Hospital Services.....	3,446	10,615	* Cardiff Oncology, Inc....	5,896	23,761
* AMN Healthcare Services, Inc.....	201,662	5,549,738	* CareDx, Inc.....	180,780	4,212,174
* Amneal Pharmaceuticals, Inc.....	978,150	8,079,519	* Castle Biosciences, Inc.....	107,677	3,044,029
* Amphastar Pharmaceuticals, Inc.....	258,304	9,007,060	* Catalyst Pharmaceuticals, Inc.....	579,289	13,068,760
* AngioDynamics, Inc....	164,668	1,878,862	* Certara, Inc.....	779,051	11,085,896
* ANI Pharmaceuticals, Inc.....	94,074	5,516,499	* Charles River Laboratories International, Inc.....	89,048	14,671,548
* Anika Therapeutics, Inc.....	76,903	1,311,965	†† Chemed Corp.....	29,666	16,672,292
#* Annexon, Inc.....	221,391	850,141	†† Chinook Therapeutics, Inc.....	363,217	454,021
* Apyx Medical Corp.....	17,308	25,097	* ChromaDex Corp.....	18,557	104,476
* Arcellx, Inc.....	99,742	6,795,422	* Codexis, Inc.....	59,011	247,256
#* Arcturus Therapeutics Holdings, Inc.....	139,163	2,361,596	* Cogent Biosciences, Inc.....	175,270	1,631,764
* Arcus Biosciences, Inc.....	228,174	2,943,445	* Collegium Pharmaceutical, Inc..	183,605	5,897,393
#* Artivion, Inc.....	239,793	7,423,991	#* Community Health Systems, Inc.....	585,976	1,875,123
* Arvinas, Inc.....	150,752	2,654,743	# Concentra Group Holdings Parent, Inc.....	757,899	17,666,626
* Assembly Biosciences, Inc.....	2,853	39,971	# CONMED Corp.....	163,599	11,743,136
* Astrana Health, Inc....	164,161	6,052,616	#* Corcept Therapeutics, Inc.....	554,502	37,107,274
* Astria Therapeutics, Inc.....	33,703	264,906	* CorVel Corp.....	390,906	45,286,460
			#* CRISPR Therapeutics AG.....	288,127	11,983,202
			* Cross Country Healthcare, Inc.....	257,943	4,699,721
			* CryoPort, Inc.....	135,044	1,018,232

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)			HEALTH CARE — (Continued)		
* Cullinan Therapeutics, Inc.....	181,725	\$ 1,919,016	#* Halozyme Therapeutics, Inc.....	480,681	\$27,225,772
* CVRx, Inc.....	7,660	122,407	* Harmony Biosciences Holdings, Inc.....	227,724	8,828,859
* Cytek Biosciences, Inc.....	458,318	2,360,338	* Harvard Bioscience, Inc.....	139,208	238,046
* Day One Biopharmaceuticals, Inc.....	68,040	841,655	* Health Catalyst, Inc.....	112,110	631,179
* Definitive Healthcare Corp.....	91,744	445,876	* HealthEquity, Inc.....	369,598	40,811,011
* Denali Therapeutics, Inc.....	391,373	9,118,991	* HealthStream, Inc.....	196,291	6,408,901
* Dentsply Sirona, Inc....	427,252	8,442,499	* Henry Schein, Inc.....	414,619	33,169,520
* Design Therapeutics, Inc.....	7,519	36,467	#* Hims & Hers Health, Inc.....	711,615	26,529,007
* Disc Medicine, Inc.....	12,851	717,086	* ICU Medical, Inc.....	58,785	9,661,903
* DocGo, Inc.....	12,147	59,399	* Ideaya Biosciences, Inc.....	7,418	180,628
* Doximity, Inc., Class A..	333,863	19,731,303	*†† IMARA, Inc.....	8,795	0
* Dynavax Technologies Corp.....	730,230	9,529,501	* Immunovant, Inc.....	1,616	35,132
* Edgewise Therapeutics, Inc....	123,075	3,448,561	* Inari Medical, Inc.....	8,660	689,942
* Editas Medicine, Inc....	119,283	156,261	* InfuSystem Holdings, Inc.....	71,840	581,186
* Elanco Animal Health, Inc.....	1,791,871	21,556,208	#* Innovative Eyewear, Inc.....	1,311	6,830
* ElectroCore, Inc.....	1,267	21,184	#* Innoviva, Inc.....	398,285	7,424,032
* Electromed, Inc.....	59,305	2,040,092	* Inogen, Inc.....	57,699	674,501
# Embecta Corp.....	60,643	1,087,329	* Inotiv, Inc.....	5,400	23,112
* Emergent BioSolutions, Inc.....	66,688	750,240	* Inovio Pharmaceuticals, Inc.....	7,665	16,020
* Enanta Pharmaceuticals, Inc.....	28,964	148,006	* Inozyme Pharma, Inc...	87,483	125,976
* Encompass Health Corp.....	338,877	33,640,320	#* Inspire Medical Systems, Inc.....	91,682	17,740,467
* Enhabit, Inc.....	128,881	1,082,600	* Instil Bio, Inc.....	2,331	51,888
#* Enovis Corp.....	237,471	11,156,388	* Integer Holdings Corp...	177,937	25,306,200
* Ensign Group, Inc.....	300,806	42,010,566	* Integra LifeSciences Holdings Corp.....	178,039	4,646,818
* Entrada Therapeutics, Inc.....	15,202	204,315	#* Intellia Therapeutics, Inc.....	420,517	4,339,735
* Envista Holdings Corp.....	389,339	7,989,236	#* Iovance Biotherapeutics, Inc..	464,776	2,718,940
* Erasca, Inc.....	167,654	316,866	* iRadimed Corp.....	57,164	3,384,680
* Evolent Health, Inc., Class A.....	522,728	5,462,508	* Ironwood Pharmaceuticals, Inc.....	29,368	68,721
#* Exact Sciences Corp....	130,222	7,298,943	* iTeos Therapeutics, Inc.....	155,249	1,170,577
* Exelixis, Inc.....	1,141,581	37,843,410	#* Jasper Therapeutics, Inc.....	11,595	70,266
* Fate Therapeutics, Inc.....	383,544	498,607	#* Jazz Pharmaceuticals PLC.....	204,349	25,414,885
* FONAR Corp.....	27,129	427,282	* Joint Corp.....	34,849	385,081
* Fulcrum Therapeutics, Inc.....	214,511	849,464	* KalVista Pharmaceuticals, Inc.....	134,449	1,197,941
* Fulgent Genetics, Inc..	130,035	2,163,782	* Kewaunee Scientific Corp.....	15,077	969,451
* Glaukos Corp.....	55,877	8,741,398	#* Kezar Life Sciences, Inc.....	1,272	8,243
#* GoodRx Holdings, Inc., Class A.....	447,693	2,135,496			
* Haemonetics Corp.....	215,293	14,865,982			

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)			HEALTH CARE — (Continued)		
* Kiniksa Pharmaceuticals International PLC.....	176,974	\$ 3,468,690	* NeoGenomics, Inc.....	551,555	\$ 7,887,236
* Kodiak Sciences, Inc....	13,465	86,176	* Nexgel, Inc.....	152	581
#* Krystal Biotech, Inc.....	135,476	21,640,936	* Nkarta, Inc.....	71,212	166,636
* Kura Oncology, Inc.....	221,202	1,749,708	* Nurix Therapeutics, Inc.....	6,787	133,772
* Kymera Therapeutics, Inc.....	50,291	1,991,021	* Nuvalent, Inc., Class A.	1,546	132,662
* Lantheus Holdings, Inc.....	337,124	31,187,341	* Nuvation Bio, Inc.....	70,009	161,721
* Leap Therapeutics, Inc.....	12,675	7,099	* Olema Pharmaceuticals, Inc.....	248,593	1,518,903
* LeMaitre Vascular, Inc..	119,234	11,557,352	*» OmniAb, Inc. (2200963D US).....	30,196	0
* LENSAR, Inc.....	102,775	1,140,802	*» OmniAb, Inc. (2200964D US).....	30,196	0
# LENZ Therapeutics, Inc.....	1,979	50,524	#* OmniAb, Inc. (OABI UQ).....	489,630	1,576,609
* LifeStance Health Group, Inc.....	332,931	2,653,460	* Omnicell, Inc.....	262,958	11,830,480
* Ligand Pharmaceuticals, Inc.....	80,760	9,412,578	*†† Opiant Pharmaceuticals, Inc.....	18,273	0
* LivaNova PLC.....	231,887	11,582,756	* OptimizeRx Corp.....	26,310	146,020
* MacroGenics, Inc.....	167,337	502,011	* Option Care Health, Inc.....	933,459	28,862,552
#* MannKind Corp.....	764,810	4,428,250	* OraSure Technologies, Inc.....	228,544	918,747
* Maravai LifeSciences Holdings, Inc., Class A.....	217,329	1,071,432	* Organogenesis Holdings, Inc.....	140,644	517,570
* Marker Therapeutics, Inc.....	15,900	29,256	# Organon & Co.....	751,526	11,693,745
* Masimo Corp.....	157,798	27,493,146	* ORIC Pharmaceuticals, Inc.....	107,492	1,120,067
* MaxCyte, Inc.....	174,247	785,854	* Orthofix Medical, Inc....	52,202	956,863
* Medpace Holdings, Inc.....	6,035	2,107,120	* OrthoPediatrics Corp....	90,557	2,173,368
* MeiraGTx Holdings PLC.....	28,242	177,642	* Owens & Minor, Inc....	409,120	5,825,869
* Merit Medical Systems, Inc.....	308,890	33,631,943	#* Pacira BioSciences, Inc.....	99,062	2,608,302
*†† Merrimack Pharmaceuticals, Inc.....	88,364	0	* Patterson Cos., Inc....	185,721	5,748,065
Mesa Laboratories, Inc.....	19,511	2,686,470	*†† PDL BioPharma, Inc....	1,354,466	785,590
* MetaVia, Inc.....	355	646	* Pediatrix Medical Group, Inc.....	189,099	2,643,604
* MiMedx Group, Inc.....	426,608	3,711,490	* Pennant Group, Inc....	181,247	4,797,608
†† Mirati Therapeutics, Inc.....	13,386	39,890	* Penumbra, Inc.....	91,179	24,342,058
* ModivCare, Inc.....	58,949	235,796	* PepGen, Inc.....	4,559	5,881
* Monte Rosa Therapeutics, Inc....	15,985	106,460	* Performant Healthcare, Inc.....	141,381	333,659
* MoonLake Immunotherapeutics..	32,118	1,477,107	Perrigo Co. PLC.....	562,753	14,018,177
* Myriad Genetics, Inc....	391,069	4,954,844	* Personalis, Inc.....	37,756	197,086
National HealthCare Corp.....	85,061	8,733,213	Phibro Animal Health Corp., Class A.....	89,063	1,942,464
National Research Corp.....	102,246	1,704,441	* Phreesia, Inc.....	11,693	332,783
#* Neogen Corp.....	316,829	3,630,860	* Pliant Therapeutics, Inc.....	165,721	1,781,501
			» Poseida Therapeutics, Inc.....	44,685	22,342
			* Precision BioSciences, Inc.....	4,894	24,519
			# Premier, Inc., Class A..	464,676	10,529,558

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)			HEALTH CARE — (Continued)		
* Prestige Consumer Healthcare, Inc.....	262,982	\$20,189,128	#* SpringWorks Therapeutics, Inc.....	110,461	\$ 4,142,287
* Privia Health Group, Inc.....	435,271	9,945,942	* STAAR Surgical Co.....	205,540	4,972,013
* Pro-Dex, Inc.....	22,198	842,858	* Stoke Therapeutics, Inc.....	49,416	567,296
* Progyny, Inc.....	374,106	8,668,036	* Supernus Pharmaceuticals, Inc.....	334,588	12,838,142
#* Prothena Corp. PLC....	254,119	3,616,113	#* Surgery Partners, Inc...	530,877	13,532,055
* PTC Therapeutics, Inc.....	29,004	1,330,703	* Surmodics, Inc.....	118,517	4,034,319
* Pulmonx Corp.....	86,121	489,167	* Sutro Biopharma, Inc....	343,242	659,025
* Puma Biotechnology, Inc.....	170,817	493,661	* Syndax Pharmaceuticals, Inc.....	55,320	783,884
* Quanterix Corp.....	158,875	1,460,061	* Tactile Systems Technology, Inc.....	77,803	1,362,331
* QuidelOrtho Corp.....	28,322	1,230,874	* Talkspace, Inc.....	300,456	931,414
* Quipt Home Medical Corp.....	6,725	21,722	* Tango Therapeutics, Inc.....	163,682	487,772
* RadNet, Inc.....	404,850	26,505,529	* Tarsus Pharmaceuticals, Inc.....	40,745	2,190,451
* REGENXBIO, Inc.....	204,604	1,651,154	* Tectonic Therapeutic, Inc.....	1,407	76,175
* Relay Therapeutics, Inc.....	203,397	909,185	* Teladoc Health, Inc.....	206,537	2,098,416
* Repligen Corp.....	131,527	21,861,103	* Teleflex, Inc.....	67,660	12,195,038
* Replimune Group, Inc...	51,617	721,606	* Terns Pharmaceuticals, Inc.....	180,732	806,065
* Revolution Medicines, Inc.....	111,240	4,777,758	†† Tetrphase Pharmaceuticals, Inc.....	2,198	66
*†† Rexahn Pharmaceuticals, Inc.....	246	0	* Theravance Biopharma, Inc.....	107,449	1,007,872
* Rezolute, Inc.....	22,632	118,818	* Third Harmonic Bio, Inc.....	16,199	85,207
* Rigel Pharmaceuticals, Inc.....	1,114	24,118	#* TransMedics Group, Inc.....	68,227	4,608,734
* Rocket Pharmaceuticals, Inc.....	45,448	488,112	#* Trevi Therapeutics, Inc.....	5,258	20,717
* Rockwell Medical, Inc...	11,666	23,799	* TruBridge, Inc.....	6,366	158,004
* RxSight, Inc.....	80,609	2,730,227	* TScan Therapeutics, Inc.....	17,879	45,949
* Sage Therapeutics, Inc.....	12,059	87,428	#* Twist Bioscience Corp..	192,851	10,099,607
#* Sana Biotechnology, Inc.....	223,410	719,380	* Tyra Biosciences, Inc...	2,610	37,741
#* Sanara Medtech, Inc....	2,230	81,016	* U.S. Physical Therapy, Inc.....	80,006	7,097,332
* Savara, Inc.....	56,258	151,897	* UFP Technologies, Inc.....	40,725	11,185,528
#* Schrodinger, Inc.....	232,217	5,822,841	* Utah Medical Products, Inc.....	27,369	1,675,804
* Select Medical Holdings Corp.....	847,215	16,664,719	* Vanda Pharmaceuticals, Inc.....	247,838	1,092,966
#* Semler Scientific, Inc....	29,565	1,536,197	* Varex Imaging Corp.....	175,127	2,406,245
* Sensus Healthcare, Inc.....	34,290	282,378	* Veracyte, Inc.....	338,851	15,410,943
#* SI-BONE, Inc.....	71,544	1,199,077	#* Vericel Corp.....	205,022	12,001,988
* SIGA Technologies, Inc.....	291,028	1,740,347			
* Sight Sciences, Inc.....	36,016	100,845			
# Simulations Plus, Inc....	82,829	2,842,691			
* Singular Genomics Systems, Inc.....	711	14,135			
* Solid Biosciences, Inc...	6,664	21,192			
* Sonida Senior Living, Inc.....	1,499	34,612			
* Sotera Health Co.....	837,421	11,481,042			

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)			INDUSTRIALS — (Continued)		
* Verve Therapeutics, Inc.....	14,242	\$ 108,382	#* American Superconductor Corp.....	160,827	\$ 4,224,925
* Vir Biotechnology, Inc....	69,495	722,748	* American Woodmark Corp.....	95,774	7,456,964
* Voyager Therapeutics, Inc.....	109,465	596,584	* API Group Corp.....	416,813	15,901,416
* Werewolf Therapeutics, Inc.....	6,822	9,141	* Apogee Enterprises, Inc.....	169,953	8,671,002
* Xencor, Inc.....	293,412	5,363,571	Applied Industrial Technologies, Inc.....	203,985	53,042,220
* Xenon Pharmaceuticals, Inc.....	106,269	4,248,635	ArcBest Corp.....	126,155	12,061,680
* XOMA Royalty Corp.....	2,364	62,906	Arcosa, Inc.....	212,738	21,550,359
* Y-mAbs Therapeutics, Inc.....	42,313	252,609	Argan, Inc.....	93,072	12,732,250
* Zentaris Pharmaceuticals, Inc.....	122,523	213,190	Aris Water Solutions, Inc., Class A.....	111,253	2,840,289
* Zimvie, Inc.....	114,145	1,579,767	Armstrong World Industries, Inc.....	248,186	37,478,568
* Zura Bio Ltd.....	3,840	7,219	Astec Industries, Inc.....	120,994	4,223,901
* Zymeworks, Inc.....	149,995	2,189,927	#* Astronics Corp. (ATRO US).....	125,191	2,215,881
TOTAL HEALTH CARE.....		<u>1,571,482,727</u>	* Astronics Corp. (ATROB US), Class B.....	39,754	772,420
INDUSTRIALS — (19.6%)			* Asure Software, Inc.....	112,813	1,333,450
* 3D Systems Corp.....	63,287	227,833	Atkore, Inc.....	182,302	14,846,675
AAON, Inc.....	365,478	42,534,330	Atmus Filtration Technologies, Inc.....	126,929	5,308,171
* AAR Corp.....	202,300	13,707,848	* Avalon Holdings Corp., Class A.....	27,805	100,376
ABM Industries, Inc.....	389,746	20,796,847	* Avis Budget Group, Inc.....	267	23,950
ACCO Brands Corp.....	649,436	3,416,033	* AZEK Co., Inc.....	652,292	33,416,919
Acme United Corp.....	19,849	719,526	AZZ, Inc.....	132,294	11,349,502
Acuity Brands, Inc.....	96,289	32,005,501	Barrett Business Services, Inc.....	192,689	8,349,214
* ACV Auctions, Inc., Class A.....	513,608	10,867,945	* Beacon Roofing Supply, Inc.....	369,877	43,771,244
Advanced Drainage Systems, Inc.....	14,210	1,718,131	BGSF, Inc.....	17,440	91,211
#* AeroVironment, Inc.....	148,075	26,675,711	* BlackSky Technology, Inc.....	3,844	57,622
* AerSale Corp.....	6,149	41,629	* Blade Air Mobility, Inc...	116,442	448,302
AGCO Corp.....	140,505	14,672,937	#* Bloom Energy Corp., Class A.....	113,825	2,683,994
# Air Lease Corp.....	491,332	22,699,538	#* Blue Bird Corp.....	124,550	4,436,471
* Air Transport Services Group, Inc.....	392,963	8,731,638	* BlueLinx Holdings, Inc.....	38,288	4,126,681
Alamo Group, Inc.....	63,998	11,875,469	Boise Cascade Co.....	252,352	31,836,728
* Alaska Air Group, Inc...	443,574	32,491,796	* Bowman Consulting Group Ltd.....	16,917	430,199
Albany International Corp., Class A.....	180,450	14,571,338	Brady Corp., Class A...	297,707	22,176,194
# Alight, Inc., Class A....	1,806,392	12,373,785	* BrightView Holdings, Inc.....	231,602	3,650,048
# Allegiant Travel Co.....	75,049	7,687,269	Brink's Co.....	229,127	21,384,423
Allient, Inc.....	128,847	3,248,233	* Broadwind, Inc.....	33,929	57,340
Allison Transmission Holdings, Inc.....	373,397	43,889,083	BWX Technologies, Inc.....	176,288	19,908,204
* Alpha Pro Tech Ltd....	22,068	118,064			
# Alta Equipment Group, Inc.....	113,034	825,148			
* Ameresco, Inc., Class A.....	198,205	4,485,379			
#* American Airlines Group, Inc.....	1,317,184	22,286,753			

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Byrna Technologies, Inc.....	5,660	\$ 153,046
* Cadeler AS (CDLR US), ADR.....	43,595	911,571
# Cadre Holdings, Inc.....	99,681	3,842,703
* Casella Waste Systems, Inc., Class A.....	312,570	33,613,778
* CBIZ, Inc.....	266,387	22,858,668
#* CECO Environmental Corp.....	232,113	6,573,440
#* Chart Industries, Inc....	125,929	26,645,317
Chicago Rivet & Machine Co.....	3,975	61,215
* Cimpress PLC.....	134,027	8,910,115
Civeo Corp.....	20,236	476,355
#* Clarivate PLC.....	2,121,619	11,499,175
Columbus McKinnon Corp.....	153,257	5,581,620
Comfort Systems USA, Inc.....	66,069	28,855,636
* Commercial Vehicle Group, Inc.....	146,451	306,083
CompX International, Inc.....	21,907	536,941
Concentrix Corp.....	1,147	59,965
Concrete Pumping Holdings, Inc.....	104,404	883,258
* Conduent, Inc.....	1,111,719	4,402,407
* Construction Partners, Inc., Class A.....	170,510	13,709,004
Copa Holdings SA, Class A.....	115,295	10,747,800
* Core & Main, Inc., Class A.....	274,549	15,495,546
†† Costa Communications, Inc.....	5,954	893
Costamare, Inc.....	594,390	6,930,587
Covenant Logistics Group, Inc.....	113,713	3,150,987
CRA International, Inc....	43,812	8,043,007
Crane Co.....	159,518	27,169,106
CSG Systems International, Inc.....	184,597	10,852,458
CSW Industrials, Inc....	86,599	28,561,216
* Custom Truck One Source, Inc.....	165,017	839,937
#* Dayforce, Inc.....	277,537	19,632,967
Deluxe Corp.....	188,785	4,377,924
* Distribution Solutions Group, Inc.....	190,463	6,142,432
* DLH Holdings Corp.....	2,381	17,858
* DNOW, Inc.....	598,615	8,907,391
Donaldson Co., Inc.....	152,147	10,831,345
Douglas Dynamics, Inc.....	155,826	4,028,102

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Driven Brands Holdings, Inc.....	121,375	\$ 2,003,901
* Ducommun, Inc.....	94,952	6,492,818
Dun & Bradstreet Holdings, Inc.....	1,317,629	16,206,837
* DXP Enterprises, Inc....	118,488	12,001,650
* Dycom Industries, Inc...	153,175	28,974,583
Eastern Co.....	31,570	853,021
* Energy Recovery, Inc...	111,426	1,597,849
Enerpac Tool Group Corp.....	320,342	14,476,255
EnerSys.....	211,695	20,549,234
Ennis, Inc.....	176,373	3,659,740
Enpro, Inc.....	120,269	22,333,953
* Enviri Corp.....	235,767	2,258,648
Esab Corp.....	238,858	29,580,175
ESCO Technologies, Inc.....	163,145	21,655,867
Espey Mfg. & Electronics Corp.....	8,095	230,465
* Everus Construction Group, Inc.....	187,225	12,882,952
EVI Industries, Inc.....	17,700	306,918
* ExlService Holdings, Inc.....	856,513	43,048,343
Exponent, Inc.....	270,822	24,826,253
Federal Signal Corp.....	325,114	31,961,957
#* First Advantage Corp....	350,551	6,618,403
Flowserve Corp.....	478,684	29,975,192
#* Fluence Energy, Inc.....	374,634	4,873,988
* Fluor Corp.....	581,661	28,041,877
* Forrester Research, Inc.....	41,457	632,219
Fortune Brands Innovations, Inc.....	149,358	10,704,488
* Franklin Covey Co.....	81,161	3,076,814
Franklin Electric Co., Inc.....	258,537	25,851,115
* Frontier Group Holdings, Inc.....	74,529	628,279
# FTAI Infrastructure, Inc.....	246,396	1,729,700
* FTI Consulting, Inc.....	155,073	30,293,511
* Gates Industrial Corp. PLC.....	745,107	15,416,264
GATX Corp.....	235,921	39,037,848
Genco Shipping & Trading Ltd.....	245,775	3,553,907
* Gencor Industries, Inc..	113,942	1,753,567
* Generac Holdings, Inc.....	125,684	18,768,392
Genpact Ltd.....	468,509	22,811,703
* Gibraltar Industries, Inc.....	165,450	10,153,667
Global Industrial Co.....	189,412	4,680,371
* GMS, Inc.....	203,784	17,187,143
Gorman-Rupp Co.....	246,161	9,447,659
* Graham Corp.....	43,530	1,977,133

U.S. SMALL CAP PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
# Granite Construction, Inc.....	293,341	\$25,855,076
* Great Lakes Dredge & Dock Corp.....	440,352	4,839,468
Greenbrier Cos., Inc....	175,771	11,646,586
Griffon Corp.....	223,039	16,899,665
* GXO Logistics, Inc.....	370,449	16,836,907
H&E Equipment Services, Inc.....	193,812	17,189,186
* Hayward Holdings, Inc.....	600,244	9,039,675
* Healthcare Services Group, Inc.....	320,011	3,548,922
Heartland Express, Inc.....	326,017	3,729,634
Heidrick & Struggles International, Inc.....	143,504	6,671,501
Helios Technologies, Inc.....	188,782	8,421,565
Herc Holdings, Inc.....	150,997	30,797,348
Hexcel Corp.....	255,084	16,631,477
Hillenbrand, Inc.....	263,807	8,966,800
* Hillman Solutions Corp.....	409,062	4,090,620
HireQuest, Inc.....	703	9,139
# HNI Corp.....	254,184	12,671,072
Hub Group, Inc., Class A.....	330,172	14,728,973
* Hudson Technologies, Inc.....	204,867	1,188,229
Huntington Ingalls Industries, Inc.....	13,580	2,678,791
Hurco Cos., Inc.....	23,758	510,559
* Huron Consulting Group, Inc.....	148,382	18,811,870
* Hylion Holdings Corp...	27,529	64,693
Hyster-Yale, Inc.....	69,322	3,703,181
* IBEX Holdings Ltd.....	46,475	1,022,915
ICF International, Inc....	100,033	11,674,851
* IES Holdings, Inc.....	199,706	44,190,944
#* Innodata, Inc.....	74,222	2,752,152
* Innovative Solutions & Support, Inc.....	64,015	747,055
Insperty, Inc.....	165,428	12,408,754
Insteel Industries, Inc...	142,976	4,101,981
Interface, Inc.....	256,958	6,362,280
* Janus International Group, Inc.....	404,382	3,352,327
# JBT Marel Corp.....	168,966	22,472,478
* JELD-WEN Holding, Inc.....	331,376	2,955,874
#* JetBlue Airways Corp...	1,480,549	9,742,012
# Kadant, Inc.....	56,357	21,015,525
Karat Packaging, Inc....	18,430	569,671
KBR, Inc.....	286,567	15,594,976
Kelly Services, Inc., Class A.....	155,601	2,190,862
Kennametal, Inc.....	690,060	16,526,937

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Kforce, Inc.....	128,094	\$ 7,138,679
* Kirby Corp.....	239,885	26,183,448
# Knight-Swift Transportation Holdings, Inc.....	368,761	21,052,565
Korn Ferry.....	286,804	20,285,647
#* Kratos Defense & Security Solutions, Inc.....	773,604	25,815,165
* L.B. Foster Co., Class A.....	48,037	1,336,870
Landstar System, Inc....	105,414	17,357,469
* Legalzoom.com, Inc....	527,395	4,741,281
* Leonardo DRS, Inc....	273,775	9,623,191
* Limbach Holdings, Inc..	73,188	6,768,426
Lindsay Corp.....	57,054	7,656,076
* Liquidity Services, Inc..	333,402	11,552,379
LSI Industries, Inc.....	274,313	5,779,775
Luxfer Holdings PLC....	24,854	351,684
* Lyft, Inc., Class A.....	999,442	13,532,445
* Manitowoc Co., Inc....	146,740	1,465,933
* ManpowerGroup, Inc....	182,696	11,001,953
Marten Transport Ltd....	530,014	8,162,216
#* MasTec, Inc.....	185,394	26,898,815
* Mastech Digital, Inc....	76,309	1,066,037
* Masterbrand, Inc.....	447,679	7,753,800
* Matrix Service Co.....	112,596	1,526,802
* Matson, Inc.....	192,157	27,257,470
Matthews International Corp., Class A.....	50,212	1,405,434
Maximus, Inc.....	214,471	16,147,522
* Mayville Engineering Co., Inc.....	44,592	706,783
McGrath RentCorp.....	118,345	14,517,381
* Mercury Systems, Inc...	263,013	10,965,012
* Middleby Corp.....	149,162	25,527,585
# Miller Industries, Inc....	68,352	4,509,181
MillerKnoll, Inc.....	286,805	6,435,904
* Mistras Group, Inc.....	128,992	1,279,601
#* Montrose Environmental Group, Inc.....	142,101	2,958,543
Moog, Inc., Class A....	196,687	35,730,160
* MRC Global, Inc.....	375,343	5,510,035
MSA Safety, Inc.....	208,831	34,400,731
MSC Industrial Direct Co., Inc., Class A....	165,823	13,333,827
Mueller Industries, Inc..	602,048	47,411,280
Mueller Water Products, Inc., Class A.....	821,797	18,901,331
* MYR Group, Inc.....	84,669	11,986,590
National Presto Industries, Inc.....	30,749	2,957,131
* Net Power, Inc.....	3,130	26,887
* NEXTracker, Inc., Class A.....	387,457	19,535,582
NL Industries, Inc.....	109,368	842,134

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)			INDUSTRIALS — (Continued)		
* NN, Inc.....	28,556	\$ 86,810	Rush Enterprises, Inc.		
* Northwest Pipe Co.....	72,615	3,511,661	(RUSHB US),		
* NV5 Global, Inc.....	345,580	6,510,727	Class B.....	111,364	\$ 6,383,384
Omega Flex, Inc.....	42,209	1,661,346	* RXO, Inc.....	422,854	10,846,205
* OPENLANE, Inc.....	480,156	9,751,968	Ryder System, Inc.....	50,823	8,101,694
* Orion Group Holdings,			Schneider National,		
Inc.....	155,264	1,223,480	Inc., Class B.....	329,245	9,795,039
Oshkosh Corp.....	232,837	27,102,227	Science Applications		
* PAMT Corp.....	152,414	2,440,148	International Corp....	191,894	20,778,282
Pangaea Logistics			Sensata Technologies		
Solutions Ltd.....	129,901	681,980	Holding PLC.....	439,625	11,940,215
Park Aerospace Corp...	86,680	1,255,993	* Servotronics, Inc.....	1,500	16,725
Park-Ohio Holdings			Shyft Group, Inc.....	279,991	3,362,692
Corp.....	52,229	1,299,458	* SIFCO Industries, Inc...	14,255	55,364
* Parsons Corp.....	254,908	20,206,557	Simpson		
* Paycor HCM, Inc.....	3,359	74,335	Manufacturing Co.,		
* Paylocity Holding			Inc.....	224,601	37,732,968
Corp.....	111,730	22,962,750	* SiteOne Landscape		
* Perma-Fix			Supply, Inc.....	114,973	16,360,658
Environmental			* Skillssoft Corp.....	1,013	30,390
Services, Inc.....	8,310	85,011	* SkyWest, Inc.....	214,195	25,900,459
* Perma-Pipe			* SPX Technologies,		
International			Inc.....	231,382	34,364,855
Holdings, Inc.....	34,113	518,176	Standex International		
Pioneer Power			Corp.....	79,230	14,475,321
Solutions, Inc.....	17,282	63,425	Steelcase, Inc.,		
* Planet Labs PBC.....	174,585	1,064,969	Class A.....	414,196	4,754,970
# Powell Industries, Inc...	95,807	22,972,602	* Sterling Infrastructure,		
Preformed Line			Inc.....	194,172	27,653,976
Products Co.....	35,183	5,292,931	* Stratasys Ltd.....	66,969	623,481
Primoris Services			* Sun Country Airlines		
Corp.....	356,386	27,359,753	Holdings, Inc.....	75,185	1,275,138
* Proto Labs, Inc.....	169,617	7,078,117	#* Sunrun, Inc.....	811,203	7,341,387
* Pursuit Attractions &			#* TaskUS, Inc., Class A...	78,472	1,290,864
Hospitality, Inc.....	91,901	3,630,090	* Taylor Devices, Inc.....	1,696	56,646
Quad/Graphics, Inc.....	161,068	1,082,377	Tecnoglass, Inc.....	162,870	12,378,120
Quanex Building			Tennant Co.....	108,107	9,245,311
Products Corp.....	222,115	4,664,415	Terex Corp.....	370,264	17,805,996
* Quest Resource			* Thermon Group		
Holding Corp.....	12,483	73,026	Holdings, Inc.....	170,781	4,727,218
* Radiant Logistics, Inc...	356,544	2,502,939	Timken Co.....	372,178	29,874,728
* RBC Bearings, Inc.....	64,150	22,372,313	* Titan International, Inc..	399,151	3,524,503
* RCM Technologies,			* Titan Machinery, Inc.....	157,608	2,950,422
Inc.....	64,897	1,267,438	Toro Co.....	86,723	7,221,424
Regal Rexnord Corp....	2,704	429,206	* Transcat, Inc.....	46,777	3,602,765
* Resideo Technologies,			* Trex Co., Inc.....	288,497	21,011,237
Inc.....	562,495	12,667,387	TriNet Group, Inc.....	190,236	17,766,140
Resources Connection,			Trinity Industries, Inc....	451,253	17,070,901
Inc.....	138,511	1,163,492	* Triumph Group, Inc....	31,142	583,601
REV Group, Inc.....	310,184	10,763,385	* TrueBlue, Inc.....	87,923	716,572
Robert Half, Inc.....	255,447	16,550,411	# TTEC Holdings, Inc.....	80,525	304,385
#* Rocket Lab USA, Inc....	350,000	10,167,500	* Tutor Perini Corp.....	276,512	6,661,174
Rush Enterprises, Inc.			Twin Disc, Inc.....	55,883	630,919
(RUSHA US),			UFP Industries, Inc.....	323,079	37,364,086
Class A.....	410,726	24,951,605	* Ultralife Corp.....	100,410	761,108
			UniFirst Corp.....	78,789	16,886,058
			Universal Logistics		
			Holdings, Inc.....	127,719	5,647,734

U.S. SMALL CAP PORTFOLIO

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	Shares	Value†		Shares	Value†
INDUSTRIALS — (Continued)			INFORMATION TECHNOLOGY — (Continued)		
#* Upwork, Inc.....	499,540	\$ 7,872,750	* Altair Engineering, Inc., Class A.....	219,611	\$24,234,074
* V2X, Inc.....	98,937	5,157,586	* Ambarella, Inc.....	138,620	10,634,926
Valmont Industries, Inc.....	105,000	34,834,800	Amdocs Ltd.....	37,291	3,288,693
* Verra Mobility Corp.....	665,304	17,557,373	# Amkor Technology, Inc.....	1,307,269	32,171,890
Vestis Corp.....	268,718	3,756,678	* Amtech Systems, Inc....	86,064	434,623
* Vicor Corp.....	131,856	6,743,116	* Appfolio, Inc., Class A..	22,971	5,373,147
Virco Mfg. Corp.....	39,152	426,757	#* Applied Optoelectronics, Inc..	126,651	3,536,096
* VirTra, Inc.....	29,728	189,367	* Arlo Technologies, Inc..	1,923	22,518
# VSE Corp.....	85,811	8,782,756	* Arrow Electronics, Inc..	155,726	18,149,865
Wabash National Corp.....	299,131	4,666,444	* ASGN, Inc.....	232,053	20,469,395
Watts Water Technologies, Inc., Class A.....	145,390	30,063,744	* AstroNova, Inc.....	40,013	464,151
# Werner Enterprises, Inc.....	421,316	15,209,508	#* Aurora Innovation, Inc..	2,670,444	18,159,019
WESCO International, Inc.....	57,217	10,585,145	* AvePoint, Inc.....	617,096	11,589,063
* Willdan Group, Inc.....	30,134	1,065,086	* Aviat Networks, Inc....	52,863	1,007,040
Willis Lease Finance Corp.....	32,308	6,265,167	* Avnet, Inc.....	518,154	26,767,836
* WillScot Holdings Corp.....	425,872	15,782,816	* Aware, Inc.....	28,531	47,647
Woodward, Inc.....	4,929	913,097	* Axcelis Technologies, Inc.....	163,373	11,109,364
#* Xometry, Inc., Class A..	141,409	4,696,193	* AXT, Inc.....	8,558	17,886
Zurn Elkay Water Solutions Corp.....	332,361	13,108,318	* Backblaze, Inc., Class A.....	100	605
TOTAL INDUSTRIALS.....		<u>3,564,002,184</u>	Badger Meter, Inc.....	156,071	33,385,148
INFORMATION TECHNOLOGY — (11.4%)			Bel Fuse, Inc. (BELFA US), Class A.....	10,995	908,297
* 8x8, Inc.....	99,580	278,824	Bel Fuse, Inc. (BELFB US), Class B.....	60,774	4,928,771
* 908 Devices, Inc.....	29,922	74,805	Belden, Inc.....	283,684	33,040,675
A10 Networks, Inc.....	326,932	6,411,137	Benchmark Electronics, Inc.....	213,760	9,119,002
* ACCESS Newswire, Inc.....	13,122	132,007	* Bill Holdings, Inc.....	305,521	29,565,267
* ACI Worldwide, Inc.....	617,866	33,086,724	* BK Technologies Corp.....	17,076	571,363
Adeia, Inc.....	470,415	6,044,833	* Blackbaud, Inc.....	266,271	20,542,808
* ADTRAN Holdings, Inc.....	7,491	77,682	#* BlackLine, Inc.....	200,730	12,816,610
Advanced Energy Industries, Inc.....	199,914	23,006,103	* Box, Inc., Class A.....	697,122	23,276,904
* Aeva Technologies, Inc.....	5,325	22,578	#* C3.ai, Inc., Class A.....	134,127	4,204,881
* Agilysys, Inc.....	58,345	5,263,886	* Calix, Inc.....	349,178	13,855,383
* Airgain, Inc.....	2,708	18,604	* CCC Intelligent Solutions Holdings, Inc.....	1,603,479	17,814,652
* Alarm.com Holdings, Inc.....	296,148	17,967,299	#* Cerence, Inc.....	40,169	500,506
#* Alithya Group, Inc., Class A.....	58,809	68,807	* CEVA, Inc.....	124,043	3,995,425
* Alkami Technology, Inc.....	335,160	11,660,216	* Ciena Corp.....	337,924	29,446,697
* Allegro MicroSystems, Inc.....	542,196	13,061,502	#* Cipher Mining, Inc.....	200,515	1,148,951
* Alpha & Omega Semiconductor Ltd....	152,414	5,855,746	* Cirrus Logic, Inc.....	278,988	28,021,555
			# Clear Secure, Inc., Class A.....	278,709	6,597,042
			#* Clearfield, Inc.....	34,251	1,249,819
			Climb Global Solutions, Inc.....	25,007	3,169,137
			* Coda Octopus Group, Inc.....	2,667	21,469
			* Cognex Corp.....	388,981	15,520,342
			* Cohu, Inc.....	293,289	6,719,251

U.S. SMALL CAP PORTFOLIO

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	Shares	Value†
INFORMATION TECHNOLOGY — (Continued)		
* Commvault Systems, Inc.....	180,307	\$28,715,693
* Comtech Telecommunications Corp.....	18,003	36,006
* Consensus Cloud Solutions, Inc.....	67,534	1,912,563
* CoreCard Corp.....	34,016	786,110
#* Corsair Gaming, Inc.....	238,741	2,186,868
* CPI Card Group, Inc....	5,657	162,752
# Crane NXT Co.....	205,102	13,120,375
* Credo Technology Group Holding Ltd....	682,289	47,773,876
* Crexendo, Inc.....	4,563	26,329
* CS Disco, Inc.....	170,856	861,114
* CSP, Inc.....	52,803	1,055,004
* CTS Corp.....	203,736	10,408,872
* CVD Equipment Corp...	8,212	29,153
* Daily Journal Corp.....	5,585	2,290,408
* Daktronics, Inc.....	287,877	4,724,062
* Data I/O Corp.....	31,665	97,212
* Diebold Nixdorf, Inc.....	40,141	1,737,704
* Digi International, Inc....	233,831	7,307,219
#* DigitalOcean Holdings, Inc.....	331,472	13,749,459
* Diodes, Inc.....	265,496	15,658,954
* Dolby Laboratories, Inc., Class A.....	132,623	11,104,524
* DoubleVerify Holdings, Inc.....	319,814	6,591,367
* Dropbox, Inc., Class A..	712,616	22,910,604
* DXC Technology Co....	1,263,318	27,439,267
* E2open Parent Holdings, Inc.....	820,954	2,159,109
#* Eastman Kodak Co....	105,018	776,083
* eGain Corp.....	105,821	645,508
* Elastic NV.....	28,814	3,243,880
* Enfusion, Inc., Class A.	162,146	1,809,549
#* Enphase Energy, Inc....	117,268	7,303,451
* ePlus, Inc.....	142,567	11,391,103
* EverCommerce, Inc....	31,031	314,654
* Everspin Technologies, Inc.....	93,112	569,845
* Expensify, Inc., Class A.....	7,575	27,119
* Extreme Networks, Inc.....	324,782	5,134,803
* Fabrinet.....	189,336	40,936,337
* FARO Technologies, Inc.....	64,767	2,054,409
#* Fastly, Inc., Class A....	178,996	1,874,088
* Five9, Inc.....	113,684	4,659,907
* FormFactor, Inc.....	406,621	16,285,171
* Frequency Electronics, Inc.....	56,362	942,936
* Freshworks, Inc., Class A.....	863,743	16,065,620
* Globant SA.....	99,043	21,127,853

	Shares	Value†
INFORMATION TECHNOLOGY — (Continued)		
* Grid Dynamics Holdings, Inc.....	289,855	\$ 6,547,824
* Hackett Group, Inc.....	232,080	7,166,630
* Harmonic, Inc.....	696,007	7,850,959
#* HashiCorp, Inc., Class A.....	188,259	6,438,458
* Ichor Holdings Ltd.....	196,285	5,389,986
* Identiv, Inc.....	5,061	17,511
* Immersion Corp.....	15,378	128,714
#* indie Semiconductor, Inc., Class A.....	484,533	1,986,585
* Infinera Corp.....	543,001	3,594,667
* Informatica, Inc., Class A.....	355,137	9,119,918
* Information Services Group, Inc.....	59,649	182,526
#* Insight Enterprises, Inc.....	176,395	30,472,236
* Intapp, Inc.....	257,689	18,370,649
# InterDigital, Inc.....	167,666	30,679,525
* inTEST Corp.....	66,790	611,128
* Intevac, Inc.....	53,224	187,348
* IPG Photonics Corp....	157,859	11,575,800
* Itron, Inc.....	304,757	32,718,712
* Jamf Holding Corp.....	493,200	7,452,252
* JFrog Ltd.....	461,149	16,029,539
* Key Tronic Corp.....	48,645	177,554
* Kimball Electronics, Inc.....	133,655	2,429,848
* Knowles Corp.....	596,263	11,287,259
* Kulicke & Soffa Industries, Inc.....	282,828	12,543,422
* KVH Industries, Inc....	115,064	703,041
* Kyndryl Holdings, Inc....	1,120,611	42,538,394
* Lantronix, Inc.....	167,087	656,652
* Lattice Semiconductor Corp.....	340,883	19,437,149
* LGL Group, Inc.....	15,751	103,957
* Life360, Inc.....	2,822	129,022
* Littelfuse, Inc.....	78,131	18,623,305
* LiveRamp Holdings, Inc.....	377,896	12,848,464
* Logility Supply Chain Solutions, Inc.....	269,815	3,809,788
* Lumentum Holdings, Inc.....	219,581	18,677,560
#* MACOM Technology Solutions Holdings, Inc.....	234,307	30,987,101
* Magnachip Semiconductor Corp.....	31,888	129,146
* Matterport, Inc.....	563,825	2,937,528
* MaxLinear, Inc.....	279,127	4,985,208
* Meridianlink, Inc.....	151,460	2,915,605
* Methode Electronics, Inc.....	162,100	1,834,972

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CONTINUED

	Shares	Value†
INFORMATION TECHNOLOGY — (Continued)		
* Mirion Technologies, Inc.....	750,965	\$11,895,286
* Mitek Systems, Inc.....	211,964	2,162,033
MKS Instruments, Inc....	61,939	7,016,450
* M-Tron Industries, Inc..	7,875	463,837
* N-able, Inc.....	666,630	6,459,645
Napco Security Technologies, Inc.....	195,679	7,181,419
#* Navitas Semiconductor Corp.....	267,553	810,686
* nCino, Inc.....	301,679	10,260,103
#* NCR Voyix Corp.....	601,808	7,396,220
* NETGEAR, Inc.....	151,954	4,201,528
* NetScout Systems, Inc.....	423,886	10,105,442
Network-1 Technologies, Inc.....	135,577	184,385
* nLight, Inc.....	203,307	2,270,939
* Novanta, Inc.....	190,932	28,574,883
NVE Corp.....	25,650	1,838,079
* Olo, Inc., Class A.....	336,708	2,484,905
* ON24, Inc.....	173,405	1,194,760
OneSpan, Inc.....	166,968	3,212,464
* Onto Innovation, Inc....	61,696	12,632,873
* Ooma, Inc.....	45,373	652,010
* Optical Cable Corp.....	19,296	95,129
* OSI Systems, Inc.....	87,929	17,272,773
* Ouster, Inc.....	66,626	663,595
* PAR Technology Corp..	154,121	11,187,643
PC Connection, Inc.....	133,963	9,942,734
* PDF Solutions, Inc.....	203,560	5,671,182
Pegasystems, Inc.....	180,211	19,515,049
#* Penguin Solutions, Inc.....	344,276	6,981,917
* Photonics, Inc.....	354,189	8,142,805
* Plexus Corp.....	167,557	23,744,502
Power Integrations, Inc.....	301,572	18,793,967
* Powerfleet, Inc. NJ....	281,794	1,665,403
#* Procore Technologies, Inc.....	183,126	14,569,505
Progress Software Corp.....	227,681	13,052,952
* Q2 Holdings, Inc.....	236,912	22,546,915
* Qorvo, Inc.....	46,473	3,856,330
* Qualys, Inc.....	195,342	27,232,628
* Rambus, Inc.....	447,828	27,595,161
* Rapid7, Inc.....	17,684	681,188
# Red Violet, Inc.....	28,980	1,054,872
ReposiTrak, Inc.....	823	17,390
* RF Industries Ltd.....	18,967	99,197
* Ribbon Communications, Inc.....	511,083	2,095,440
Richardson Electronics Ltd.....	78,889	1,041,335
* Rimini Street, Inc.....	37,270	107,338

	Shares	Value†
INFORMATION TECHNOLOGY — (Continued)		
* RingCentral, Inc., Class A.....	128,047	\$ 4,458,597
* Rogers Corp.....	100,011	9,306,024
* Sanmina Corp.....	299,702	25,094,048
Sapiens International Corp. NV.....	184,996	5,061,491
* ScanSource, Inc.....	151,203	6,327,846
* SecureWorks Corp., Class A.....	9,747	82,947
* SEMrush Holdings, Inc., Class A.....	210,072	3,663,656
#* SentinelOne, Inc., Class A.....	893,875	21,408,306
* SigmaTron International, Inc.....	4,390	7,068
*†† Silicon Graphics, Inc....	10,199	0
* Silicon Laboratories, Inc.....	138,969	18,842,807
#* SiTime Corp.....	59,674	12,185,431
* SkyWater Technology, Inc.....	2,890	29,854
* SmartRent, Inc.....	55,881	82,145
* SolarWinds Corp.....	605,264	9,006,328
* Sonim Technologies, Inc.....	1,523	4,356
* SoundThinking, Inc....	30,922	412,809
* Sprinklr, Inc., Class A...	288,257	2,568,370
* SPS Commerce, Inc....	135,068	24,944,358
» SRAX, Inc.....	70,653	7,065
* Synaptics, Inc.....	209,559	17,791,559
* Synchronoss Technologies, Inc.....	10,632	105,044
* Telos Corp.....	105,457	327,971
* Tenable Holdings, Inc...	23,627	1,018,087
* Teradata Corp.....	275,106	8,778,632
#* Terawulf, Inc.....	1,338,783	6,385,995
* TransAct Technologies, Inc.....	41,999	188,156
* Trio-Tech International..	12,740	77,078
* TTM Technologies, Inc.....	631,904	15,538,519
* Turtle Beach Corp.....	82,878	1,471,084
* Twilio, Inc., Class A....	25	3,665
* UiPath, Inc., Class A....	1,145,919	16,294,968
* Ultra Clean Holdings, Inc.....	270,635	9,978,312
* Unisys Corp.....	290,829	1,936,921
#* Unity Software, Inc.....	895,251	19,874,572
Universal Display Corp.....	89,867	13,472,861
* Upland Software, Inc....	6,403	26,893
* Veeco Instruments, Inc.....	281,073	7,133,633
* Verint Systems, Inc....	363,410	9,223,346
* Vertex, Inc., Class A....	255,798	14,772,334
* Viant Technology, Inc., Class A.....	62,257	1,377,747
#* Viavi Solutions, Inc.....	1,182,785	14,240,731

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)			MATERIALS — (Continued)		
Vishay Intertechnology, Inc.....	831,433	\$ 14,076,161	* Core Molding Technologies, Inc.....	46,870	\$ 692,270
* Vishay Precision Group, Inc.....	83,045	1,934,948	Crown Holdings, Inc....	36,315	3,190,636
Vontier Corp.....	579,107	22,324,575	* Dakota Gold Corp.....	49,807	110,572
* WidePoint Corp.....	13,930	52,934	Eagle Materials, Inc....	76,452	19,628,287
#* Wolfspeed, Inc.....	73,516	450,653	* Ecovyst, Inc.....	487,066	3,779,632
# Xerox Holdings Corp....	514,102	4,390,431	Element Solutions, Inc.....	1,612,787	41,626,033
* Xperi, Inc.....	189,823	1,712,203	Ferroglobe PLC.....	411,917	1,602,357
#* Yext, Inc.....	347,449	2,286,214	First Majestic Silver Corp. (AG US).....	298,809	1,703,211
* Zeta Global Holdings Corp., Class A.....	87,839	1,611,846	* Flotek Industries, Inc....	4,512	41,736
TOTAL INFORMATION TECHNOLOGY.....		<u>2,064,187,884</u>	FMC Corp.....	284,743	15,882,965
MATERIALS — (5.3%)			Fortitude Gold Corp.....	179,751	941,895
AdvanSix, Inc.....	116,795	3,653,348	Friedman Industries, Inc.....	63,820	968,149
Alcoa Corp.....	616,201	21,764,219	# Graphic Packaging Holding Co.....	674,212	18,493,635
* Alpha Metallurgical Resources, Inc.....	64,557	11,824,906	Greif, Inc. (GEF US), Class A.....	183,279	11,220,340
* Alto Ingredients, Inc....	84,087	137,062	Greif, Inc. (GEF/B US), Class B.....	25,262	1,600,853
American Vanguard Corp.....	89,534	553,320	Hawkins, Inc.....	138,175	14,772,289
* Ampco-Pittsburgh Corp.....	4,014	10,035	HB Fuller Co.....	289,885	18,300,440
#* Arcadium Lithium PLC..	1,062,686	6,099,818	Hecla Mining Co.....	2,742,754	15,578,843
Ardagh Metal Packaging SA.....	92,317	255,718	Huntsman Corp.....	596,935	10,046,416
* Arq, Inc.....	11,049	68,946	* Idaho Strategic Resources, Inc.....	3,678	47,005
* Ascent Industries Co....	43,974	496,466	* Ingevity Corp.....	150,523	6,826,218
Ashland, Inc.....	212,703	13,504,513	Innospec, Inc.....	130,945	14,842,616
#* Aspen Aerogels, Inc....	334,457	3,909,802	* Intrepid Potash, Inc....	67,191	1,766,451
* ATI, Inc.....	615,494	35,138,552	Kaiser Aluminum Corp.....	90,119	6,308,330
Avient Corp.....	469,364	20,135,716	* Knife River Corp.....	228,602	23,678,595
* Axalta Coating Systems Ltd.....	678,972	24,402,254	Koppers Holdings, Inc..	129,899	3,865,794
Balchem Corp.....	170,668	27,300,053	Kronos Worldwide, Inc.....	230,769	2,213,075
Berry Global Group, Inc.....	336,096	22,827,640	Louisiana-Pacific Corp.....	368,756	43,133,389
* Bioceres Crop Solutions Corp.....	9,257	63,410	* LSB Industries, Inc.....	329,845	2,783,892
Cabot Corp.....	345,262	29,854,805	* Magnera Corp.....	118,046	2,202,738
Caledonia Mining Corp. PLC.....	16,455	154,512	Materion Corp.....	110,097	11,119,797
Carpenter Technology Corp.....	329,599	63,632,383	Mativ Holdings, Inc.....	248,068	2,369,049
Celanese Corp.....	4,347	308,811	* McEwen Mining, Inc....	38,822	319,893
* Century Aluminum Co..	492,378	9,000,670	Mercer International, Inc.....	475,150	3,197,760
Chemours Co.....	343,525	6,523,540	* Metallus, Inc.....	319,594	4,774,734
* Clearwater Paper Corp.....	88,752	2,853,377	Minerals Technologies, Inc.....	216,170	16,578,077
#* Cleveland-Cliffs, Inc....	1,201,667	12,305,070	Mosaic Co.....	426,107	11,884,124
* Coeur Mining, Inc.....	1,741,048	11,490,917	#* MP Materials Corp.....	366,667	8,052,007
Commercial Metals Co.....	596,626	28,930,395	Myers Industries, Inc....	284,645	3,427,126
Compass Minerals International, Inc.....	15,665	182,654	NewMarket Corp.....	30,639	15,258,835
			* Nexa Resources SA....	13,494	84,203
			Northern Technologies International Corp....	41,625	492,840
			* O-I Glass, Inc.....	436,603	5,213,040
			Olin Corp.....	343,012	10,046,822

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)			REAL ESTATE — (Continued)		
Olympic Steel, Inc.....	76,313	\$ 2,630,509	eXp World Holdings, Inc.....	21,718	\$ 247,151
Orion SA.....	306,702	4,278,493	* Five Point Holdings LLC, Class A.....	8,920	58,604
Pactiv Evergreen, Inc...	104,268	1,849,714	* Forestar Group, Inc.....	211,666	5,050,351
* Perimeter Solutions, Inc.....	94,288	1,178,600	* FRP Holdings, Inc.....	171,481	5,237,030
# Quaker Chemical Corp.....	60,084	8,482,659	* Howard Hughes Holdings, Inc.....	200,043	15,277,284
Radius Recycling, Inc...	152,007	1,825,604	* Jones Lang LaSalle, Inc.....	5,073	1,434,644
# Ramaco Resources, Inc. (METC US), Class A.....	125,132	1,185,000	*» JW Mays, Inc.....	200	8,302
Ramaco Resources, Inc. (METCB US), Class B.....	7,305	64,357	Kennedy-Wilson Holdings, Inc.....	379,849	3,437,633
* Ranpak Holdings Corp.....	178,171	1,304,212	Marcus & Millichap, Inc.....	182,499	6,964,162
* Rayonier Advanced Materials, Inc.....	272,858	2,182,864	* Maui Land & Pineapple Co., Inc.....	93,972	1,891,656
†† Resolute Forest Products, Inc.....	595,780	158,656	Newmark Group, Inc., Class A.....	580,681	8,205,022
Royal Gold, Inc.....	100,693	14,078,895	#* Opendoor Technologies, Inc.....	611,497	843,866
Ryerson Holding Corp..	233,512	5,221,328	* Rafael Holdings, Inc., Class B.....	17,033	35,088
Scotts Miracle-Gro Co..	15,451	1,096,403	* RE/MAX Holdings, Inc., Class A.....	45,973	458,811
Sealed Air Corp.....	425,109	14,806,546	RMR Group, Inc., Class A.....	65,095	1,215,324
Sensient Technologies Corp.....	259,976	19,630,788	#* Seaport Entertainment Group, Inc.....	50,403	1,341,224
Silgan Holdings, Inc.....	606,874	33,390,208	St. Joe Co.....	303,448	14,595,849
#* Smith-Midland Corp....	10,360	414,711	* Stratus Properties, Inc.....	34,606	667,550
Sonoco Products Co....	331,091	15,773,175	* Tejon Ranch Co.....	116,630	1,891,739
Stepan Co.....	132,549	8,402,281	TOTAL REAL ESTATE.....		<u>82,960,345</u>
* Summit Materials, Inc., Class A.....	14,471	756,978	UTILITIES — (2.7%)		
SunCoke Energy, Inc....	452,527	4,249,229	AES Corp.....	1,017,780	11,195,580
Sylvamo Corp.....	168,777	13,519,038	ALLETE, Inc.....	287,291	18,852,035
* Tredegar Corp.....	93,361	732,884	* Altus Power, Inc.....	322,059	1,297,898
TriMas Corp.....	215,699	5,241,486	American States Water Co.....	198,436	14,783,482
Tronox Holdings PLC...	659,311	6,771,124	Artesian Resources Corp., Class A.....	80,992	2,510,752
* U.S. Gold Corp.....	809	5,979	Avista Corp.....	420,394	15,394,828
U.S. Lime & Minerals, Inc.....	178,985	19,792,161	Black Hills Corp.....	288,167	16,924,048
U.S. Steel Corp.....	362,879	13,372,091	# Brookfield Infrastructure Corp., Class A.....	445,253	18,575,955
Warrior Met Coal, Inc..	175,363	9,253,906	California Water Service Group.....	335,209	15,181,616
Worthington Steel, Inc..	331,956	9,643,322	Chesapeake Utilities Corp.....	119,133	14,564,009
TOTAL MATERIALS.....		<u>959,343,082</u>	Clearway Energy, Inc. (CWEN US), Class C.....	326,673	8,470,631
REAL ESTATE — (0.5%)					
* AMREP Corp.....	11,209	340,305			
* Anywhere Real Estate, Inc.....	242,973	877,132			
* CKX Lands, Inc.....	5,107	57,658			
* Compass, Inc., Class A.....	84,368	611,668			
* Comstock Holding Cos., Inc.....	19,084	158,588			
* Cushman & Wakefield PLC.....	872,782	12,035,664			
* Douglas Elliman, Inc....	10,135	18,040			

U.S. SMALL CAP PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
UTILITIES — (Continued)			UTILITIES — (Continued)		
Clearway Energy, Inc. (CWENA US), Class A.....	132,629	\$ 3,253,389	Spire, Inc.....	306,460	\$ 21,746,402
Consolidated Water Co. Ltd.....	100,422	2,629,048	# TXNM Energy, Inc.....	473,558	22,896,529
Essential Utilities, Inc...	23,883	847,369	UGI Corp.....	571,421	17,559,767
Genie Energy Ltd., Class B.....	179,580	2,573,381	Unitil Corp.....	113,072	6,057,267
Global Water Resources, Inc.....	26,333	302,830	York Water Co.....	125,068	3,868,353
* Hawaiian Electric Industries, Inc.....	194,263	1,775,564	TOTAL UTILITIES.....		<u>493,211,348</u>
# IDACORP, Inc.....	176,156	19,366,591	TOTAL COMMON STOCKS.....		<u>16,691,714,572</u>
MDU Resources Group, Inc.....	730,030	13,009,135	RIGHTS/WARRANTS — (0.0%)		
# MGE Energy, Inc.....	217,910	19,579,214	INDUSTRIALS — (0.0%)		
Middlesex Water Co....	105,105	5,322,517	*» TurnOnGreen, Inc. Warrants 07/14/2028, 11.500%.....	90,960	<u>109</u>
* Montauk Renewables, Inc.....	184,254	770,182	TOTAL RIGHTS/WARRANTS....		<u>109</u>
National Fuel Gas Co...	276,811	19,385,074	TOTAL INVESTMENT SECURITIES (Cost \$9,732,351,095)....		<u>16,691,714,681</u>
New Jersey Resources Corp.....	526,244	25,233,400	TEMPORARY CASH INVESTMENTS — (0.8%)		
Northwest Natural Holding Co.....	157,886	6,302,809	‡ State Street Institutional U.S. Government Money Market Fund 4.330%.....	136,123,340	<u>136,123,340</u>
Northwestern Energy Group, Inc.....	325,298	17,536,815	SECURITIES LENDING COLLATERAL — (7.3%)		
OGE Energy Corp.....	543,719	22,961,253	@§ The DFA Short Term Investment Fund	115,329,263	<u>1,334,128,918</u>
ONE Gas, Inc.....	249,575	17,629,978	TOTAL INVESTMENTS — (100.0%) (Cost \$11,202,480,595)^.....		<u>\$18,161,966,939</u>
Ormat Technologies, Inc.....	266,023	17,065,376			
# Otter Tail Corp.....	247,230	19,046,599			
Pinnacle West Capital Corp.....	224,253	19,501,041			
Portland General Electric Co.....	436,179	17,944,404			
* Pure Cycle Corp.....	102,327	1,202,342			
RGC Resources, Inc....	31,616	672,472			
SJW Group.....	164,930	8,284,434			
Southwest Gas Holdings, Inc.....	283,034	21,136,979			

As of January 31, 2025, 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.....	450	03/21/25	<u>\$136,887,465</u>	<u>\$136,513,125</u>	<u>\$(374,340)</u>
Total Futures Contracts.....			<u>\$136,887,465</u>	<u>\$136,513,125</u>	<u>\$(374,340)</u>

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

As of January 31, 2025, the value of Rule 144A securities amounted to \$2,182,624 or 0.0% of net assets.

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Assets				
Common Stocks				
Communication Services.....	\$ 397,892,254	\$ 17,741	—	\$ 397,909,995
Consumer Discretionary.....	2,391,899,703	—	—	2,391,899,703
Consumer Staples.....	733,556,847	204,723	—	733,761,570
Energy.....	783,853,297	—	—	783,853,297
Financials.....	3,649,056,325	46,112	—	3,649,102,437
Health Care.....	1,569,945,683	22,342	\$ 1,514,702	1,571,482,727
Industrials.....	3,564,001,291	—	893	3,564,002,184
Information Technology.....	2,064,180,819	7,065	—	2,064,187,884
Materials.....	959,184,426	—	158,656	959,343,082
Real Estate.....	82,952,043	8,302	—	82,960,345
Utilities.....	493,211,348	—	—	493,211,348
Rights/Warrants				
Industrials.....	—	109	—	109
Temporary Cash Investments.....	136,123,340	—	—	136,123,340
Securities Lending Collateral.....	—	1,334,128,918	—	1,334,128,918
Total Investments in Securities.....	<u>\$16,825,857,376</u>	<u>\$1,334,435,312</u>	<u>\$1,674,251<></u>	<u>\$18,161,966,939</u>
Financial Instruments				
Liabilities				
Futures Contracts**.....	(374,340)	—	—	(374,340)
Total Financial Instruments.....	<u>\$ (374,340)</u>	<u>—</u>	<u>—</u>	<u>\$ (374,340)</u>

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

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

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

January 31, 2025

(Unaudited)

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (92.9%)			COMMUNICATION SERVICES — (Continued)		
COMMUNICATION SERVICES — (3.1%)			#* IMAX Corp.....	213,810	\$5,035,225
#* Advantage Solutions,			* Integral Ad Science		
Inc.....	388,435	\$ 1,025,468	Holding Corp.....	239,272	2,514,749
* Altice USA, Inc.,			Iridium		
Class A.....	481,021	1,351,669	Communications,		
* AMC Networks, Inc.,			Inc.....	107,600	3,093,500
Class A.....	131,621	1,267,510	John Wiley & Sons,		
* Anterix, Inc.....	72,354	2,067,154	Inc. (WLY US),		
#* Atlanta Braves			Class A.....	160,010	6,549,209
Holdings, Inc.			* Liberty Global Ltd.		
(2291915D US),			(LBTYA US),		
Class A.....	61,107	2,608,658	Class A.....	273,828	3,151,760
* Atlanta Braves			* Liberty Global Ltd.		
Holdings, Inc.			(LBTYK US),		
(2292098D US),			Class C.....	173,541	2,035,636
Class C.....	203,906	7,901,357	* Liberty Latin America		
ATN International,			Ltd. (LILA US),		
Inc.....	65,558	1,019,427	Class A.....	163,278	1,009,058
* Bandwidth, Inc.,			* Liberty Latin America		
Class A.....	104,564	1,858,102	Ltd. (LILAK US),		
* Boston Omaha Corp.,			Class C.....	695,635	4,264,243
Class A.....	107,467	1,562,570	* LICT Corp.....	0	9,262
* Bumble, Inc., Class A..	465,585	3,775,894	* Lions Gate		
# Cable One, Inc.....	18,175	5,525,382	Entertainment Corp.		
* Cardlytics, Inc.....	22,362	68,428	(LGF/B US),		
* Cargurus, Inc.....	444,224	17,413,581	Class B.....	182,734	1,282,793
* Cars.com, Inc.....	358,043	6,416,131	*» Machten, Inc.....	97	597
#* Cinemark Holdings,			* Madison Square		
Inc.....	550,854	15,770,950	Garden		
# Cogent			Entertainment		
Communications			Corp.....	113,440	4,122,410
Holdings, Inc.....	33,828	2,548,601	* Magnite, Inc.....	318,960	5,486,112
* DHI Group, Inc.....	141,056	399,188	Marcus Corp.....	101,780	2,047,814
Emerald Holding, Inc...	774	3,483	Nexstar Media Group,		
Entravision			Inc.....	4,762	729,634
Communications			* Nextdoor Holdings,		
Corp., Class A.....	810,206	1,741,943	Inc.....	212,169	555,883
* Eventbrite, Inc.,			* Outbrain, Inc.....	2,505	15,055
Class A.....	181,781	576,246	*» Pegasus Cos., Inc....	41	1,230
* EverQuote, Inc.,			* PubMatic, Inc.,		
Class A.....	57,997	1,171,539	Class A.....	168,613	2,549,429
* EW Scripps Co.,			* QuinStreet, Inc.....	229,911	5,439,694
Class A.....	296,165	556,790	* Reading International,		
* Gaia, Inc.....	49,648	279,022	Inc. (RDI US),		
* Gambling.com Group			Class A.....	109,290	172,678
Ltd.....	25,532	359,746	*» Reading International,		
* Gannett Co., Inc.....	603,694	2,728,697	Inc. (RDIB US),		
#* Globalstar, Inc.....	767,183	1,173,790	Class B.....	11,620	71,695
#* Gogo, Inc.....	158,166	1,334,921	* Reservoir Media, Inc...	25,520	212,071
Gray Media, Inc.....	372,666	1,393,771	Saga		
Gray Media, Inc.,			Communications,		
Class A.....	3,666	27,220	Inc., Class A.....	22,689	282,478
IDT Corp., Class B.....	227,352	10,726,467			

U.S. MICRO CAP PORTFOLIO

CONTINUED

	Shares	Value†
COMMUNICATION SERVICES — (Continued)		
Scholastic Corp.....	112,345	\$ 2,180,616
Shenandoah Telecommunications Co.....	360,547	3,893,908
# Shutterstock, Inc.....	137,042	4,045,480
# Sinclair, Inc.....	138,526	2,029,406
* Sphere Entertainment Co.....	118,627	5,528,018
Spok Holdings, Inc.....	74,636	1,200,147
* Stagwell, Inc.....	237,515	1,482,094
* TechTarget, Inc.....	180,160	3,068,125
TEGNA, Inc.....	662,007	12,061,768
Telephone & Data Systems, Inc.....	290,175	10,257,686
* Thryv Holdings, Inc.....	94,769	1,659,405
Townsquare Media, Inc., Class A.....	3,949	35,067
* Travelzoo.....	71,454	1,416,933
* TripAdvisor, Inc.....	478,885	8,409,221
* TrueCar, Inc.....	552,329	1,900,012
* U.S. Cellular Corp.....	139,426	8,755,953
* Urban One, Inc. (UONEK US).....	57,956	51,882
* Vimeo, Inc.....	583,420	3,914,748
* Vivid Seats, Inc., Class A.....	77,353	332,618
* WideOpenWest, Inc....	26,083	111,374
* Yelp, Inc.....	297,496	11,881,990
* Zedge, Inc., Class B...	24,863	67,379
* Ziff Davis, Inc.....	123,864	6,675,031
* ZipRecruiter, Inc., Class A.....	23,200	159,616
* ZoomInfo Technologies, Inc....	472,362	4,860,605
TOTAL COMMUNICATION SERVICES.....		<u>241,265,002</u>

CONSUMER DISCRETIONARY — (12.8%)

* 1-800-Flowers.com, Inc., Class A.....	182,996	1,469,458
* 1stdibs.com, Inc.....	15,412	59,953
* Academy Sports & Outdoors, Inc.....	119,849	6,269,301
* Accel Entertainment, Inc.....	225,559	2,542,050
# Acushnet Holdings Corp.....	162,106	10,588,764
* Adient PLC.....	349,727	6,095,742
* Adtalem Global Education, Inc.....	268,742	28,790,330
# Advance Auto Parts, Inc.....	232,892	11,295,262
#* Allbirds, Inc., Class A..	3,641	23,120
A-Mark Precious Metals, Inc.....	109,116	3,073,798
AMCON Distributing Co.....	5,890	750,975

	Shares	Value†
CONSUMER DISCRETIONARY — (Continued)		
* American Axle & Manufacturing Holdings, Inc.....	486,493	\$ 2,544,358
American Eagle Outfitters, Inc.....	862,452	13,919,975
* American Outdoor Brands, Inc.....	57,967	995,873
* American Public Education, Inc.....	74,621	1,654,348
#* America's Car-Mart, Inc.....	43,453	2,115,727
#* AMMO, Inc.....	29,020	50,785
Arhaus, Inc.....	20,471	251,384
Ark Restaurants Corp.....	33,977	447,137
Arko Corp.....	93,450	660,692
* Asbury Automotive Group, Inc.....	7,924	2,350,892
#* Barnes & Noble Education, Inc.....	6,351	71,068
Bassett Furniture Industries, Inc.....	77,182	1,123,770
* Beazer Homes USA, Inc.....	81,581	1,807,835
#* Beyond, Inc.....	191,490	1,587,452
* Biglari Holdings, Inc. (BH US), Class B....	9,577	2,221,960
* Biglari Holdings, Inc. (BH/A US), Class A..	840	932,324
* BJ's Restaurants, Inc..	115,635	4,184,831
# Bloomin' Brands, Inc...	355,313	4,462,731
#* Boot Barn Holdings, Inc.....	108,896	17,515,922
* Brinker International, Inc.....	106,357	19,353,783
Brunswick Corp.....	44,867	3,025,830
Buckle, Inc.....	227,162	10,815,183
Build-A-Bear Workshop, Inc.....	83,448	3,533,188
Caleres, Inc.....	182,871	3,352,025
Camping World Holdings, Inc., Class A.....	22,532	520,264
Canterbury Park Holding Corp.....	10,905	234,458
* Capri Holdings Ltd....	161,665	4,006,059
Carriage Services, Inc.....	178,409	7,305,849
# Carter's, Inc.....	178,097	9,602,990
Cato Corp., Class A....	143,482	480,665
* Cavco Industries, Inc...	58,602	29,807,321
Century Communities, Inc.....	212,216	16,209,058
* Champion Homes, Inc.....	35,060	3,237,090
# Cheesecake Factory, Inc.....	133,140	7,475,811

U.S. MICRO CAP PORTFOLIO

CONTINUED

	Shares	Value†
CONSUMER DISCRETIONARY — (Continued)		
* Citi Trends, Inc.....	74,548	\$ 1,930,793
# Columbia Sportswear Co.....	5,888	519,910
* ContextLogic, Inc., Class A.....	10,916	84,817
* Cooper-Standard Holdings, Inc.....	68,644	1,058,490
* Coursera, Inc.....	335,875	2,589,596
# Cracker Barrel Old Country Store, Inc...	56,878	3,695,932
* Crown Crafts, Inc.....	12,250	55,493
* Culp, Inc.....	149,674	806,743
* Dana, Inc.....	594,511	9,476,505
#* Dave & Buster's Entertainment, Inc...	238,223	6,327,203
* Denny's Corp.....	198,773	1,258,233
# Designer Brands, Inc., Class A.....	145,795	733,349
* Destination XL Group, Inc.....	168,234	457,596
* Dine Brands Global, Inc.....	59,195	1,798,344
* Dorman Products, Inc.....	105,782	13,887,061
#* Dream Finders Homes, Inc., Class A.....	56,482	1,303,040
* Duluth Holdings, Inc., Class B.....	20,013	58,438
* Educational Development Corp...	3,317	5,407
* El Pollo Loco Holdings, Inc.....	189,349	2,247,573
* Escalade, Inc.....	69,154	1,024,862
* Ethan Allen Interiors, Inc.....	211,669	6,565,972
* European Wax Center, Inc., Class A.....	93,666	632,246
#* Everi Holdings, Inc.....	320,539	4,372,152
#* Figs, Inc., Class A.....	521,601	2,967,910
* First Watch Restaurant Group, Inc.....	149,074	3,127,573
* Flanigan's Enterprises, Inc.....	21,539	535,675
* Flexsteel Industries, Inc.....	25,596	1,262,651
* Foot Locker, Inc.....	392,451	7,868,643
* Fox Factory Holding Corp.....	63,799	1,742,989
* Frontdoor, Inc.....	371,382	22,238,354
* Full House Resorts, Inc.....	24,398	131,017
#* Funko, Inc., Class A...	205,155	2,872,170
# Garrett Motion, Inc.....	412,666	3,953,340
* Genesco, Inc.....	46,433	1,933,934

	Shares	Value†
CONSUMER DISCRETIONARY — (Continued)		
* Gentherm, Inc.....	174,705	\$ 6,664,996
* G-III Apparel Group Ltd.....	375,297	11,716,772
* Global Business Travel Group I.....	39,126	345,091
* Golden Entertainment, Inc.....	7,760	254,062
* Goodyear Tire & Rubber Co.....	1,112,531	9,868,150
* GoPro, Inc., Class A...	8,799	8,554
* Graham Holdings Co., Class B.....	13,765	12,785,207
* Grand Canyon Education, Inc.....	63,901	11,223,572
* Green Brick Partners, Inc.....	192,927	11,666,296
* Group 1 Automotive, Inc.....	17,741	8,098,589
* GrowGeneration Corp.....	176,878	247,629
# Guess?, Inc.....	473,394	6,111,517
* Hamilton Beach Brands Holding Co., Class A.....	64,926	1,110,884
* Hanesbrands, Inc.....	678,667	5,510,776
* Harley-Davidson, Inc...	235,445	6,371,142
* Haverty Furniture Cos., Inc. (HVT US).....	120,317	2,698,710
* Haverty Furniture Cos., Inc. (HVT/A US), Class A.....	18,389	411,178
* Helen of Troy Ltd.....	88,456	5,464,812
* Hilton Grand Vacations, Inc.....	124,029	5,109,995
* Holley, Inc.....	104,660	319,213
* Hooker Furnishings Corp.....	40,052	509,862
* Hovnanian Enterprises, Inc., Class A.....	24,571	3,252,955
* Inspired Entertainment, Inc...	26,445	266,301
* J Jill, Inc.....	59,109	1,614,858
# Jack in the Box, Inc...	48,895	1,916,195
* JAKKS Pacific, Inc.....	19,079	573,896
# Johnson Outdoors, Inc., Class A.....	70,270	2,276,748
# Kohl's Corp.....	437,657	5,781,449
* Kontoor Brands, Inc...	231,500	21,263,275
# Krispy Kreme, Inc.....	302,670	2,745,217
#* Kura Sushi USA, Inc., Class A.....	30,634	2,450,720
* Lakeland Industries, Inc.....	42,927	995,477
* Lands' End, Inc.....	138,486	1,724,151

U.S. MICRO CAP PORTFOLIO

CONTINUED

	Shares	Value†
CONSUMER DISCRETIONARY — (Continued)		
* Landsea Homes Corp.....	93,635	\$ 777,171
* Latham Group, Inc.....	56,722	414,071
* Laureate Education, Inc.....	803,253	15,036,896
*†† Lazare Kaplan International, Inc.....	81,643	0
La-Z-Boy, Inc.....	290,016	13,688,755
LCI Industries.....	77,857	8,158,635
#*†† Lear Corp.....	498,411	0
* Legacy Housing Corp.....	45,111	1,157,097
Leggett & Platt, Inc.....	249,511	2,634,836
* Leslie's, Inc.....	109,505	221,200
* LGI Homes, Inc.....	96,774	8,639,983
Lifetime Brands, Inc....	103,294	669,345
* Lincoln Educational Services Corp.....	92,730	1,513,354
* Lindblad Expeditions Holdings, Inc.....	37,823	481,109
* Live Ventures, Inc.....	6,057	58,450
#* Lovesac Co.....	62,203	1,589,909
* M/I Homes, Inc.....	121,927	15,338,417
Macy's, Inc.....	548,010	8,537,996
* Malibu Boats, Inc., Class A.....	115,064	4,405,801
Marine Products Corp.....	177,968	1,671,120
* MarineMax, Inc.....	125,894	3,822,142
Marriott Vacations Worldwide Corp.....	92,422	8,019,457
* MasterCraft Boat Holdings, Inc.....	62,396	1,136,231
* Mister Car Wash, Inc....	253,209	2,030,736
* Modine Manufacturing Co.....	55,414	5,621,750
Monarch Casino & Resort, Inc.....	27,353	2,334,305
Monro, Inc.....	108,714	2,135,143
* Motorcar Parts of America, Inc.....	84,137	557,828
Movado Group, Inc.....	126,566	2,419,942
Nathan's Famous, Inc.....	51,835	4,193,970
* National Vision Holdings, Inc.....	304,252	3,468,473
Newell Brands, Inc.....	1,226,369	12,214,635
» Nobility Homes, Inc....	2,100	63,000
Nordstrom, Inc.....	30,746	744,053
* ODP Corp.....	278,740	6,299,524
* ONE Group Hospitality, Inc.....	13,397	50,239
OneSpaWorld Holdings Ltd.....	379,420	8,104,411
#* OneWater Marine, Inc., Class A.....	46,404	838,520
# Oxford Industries, Inc..	112,737	9,454,125

	Shares	Value†
CONSUMER DISCRETIONARY — (Continued)		
# Papa John's International, Inc.....	58,274	\$ 2,305,902
# Patrick Industries, Inc.....	214,638	20,849,935
* Penn Entertainment, Inc.....	51,671	1,064,423
Perdoceo Education Corp.....	501,684	14,438,466
* Petco Health & Wellness Co., Inc....	382,972	1,309,764
* PetMed Express, Inc...	8,499	40,455
Phinia, Inc.....	91,183	4,640,303
* Playa Hotels & Resorts NV.....	565,321	6,930,835
* PlayAGS, Inc.....	68,953	830,194
# Polaris, Inc.....	84,562	4,033,607
#* Portillo's, Inc., Class A.....	172,591	2,400,741
* Potbelly Corp.....	124,148	1,540,677
» QEP Co., Inc.....	1,449	64,408
#* QuantumScape Corp...	1,213,742	6,275,046
* Rave Restaurant Group, Inc.....	23,757	59,868
RCI Hospitality Holdings, Inc.....	32,826	1,823,156
#* Red Robin Gourmet Burgers, Inc.....	16,925	101,719
* Revolve Group, Inc.....	11,539	364,402
* Rocky Brands, Inc.....	43,280	1,083,731
* Sabre Corp.....	490,102	1,641,842
* Sally Beauty Holdings, Inc.....	304,206	3,306,719
* Shake Shack, Inc., Class A.....	72,192	8,528,041
# Shoe Carnival, Inc....	129,497	3,504,189
# Signet Jewelers Ltd....	195,670	11,589,534
* Sleep Number Corp....	3,188	57,001
Smith & Wesson Brands, Inc.....	335,382	3,518,157
Sonic Automotive, Inc., Class A.....	154,803	11,494,123
* Sonos, Inc.....	367,055	5,061,688
* Sportsman's Warehouse Holdings, Inc.....	8,860	18,074
Standard Motor Products, Inc.....	151,888	4,711,566
Steven Madden Ltd....	193,779	7,954,628
#* Stitch Fix, Inc., Class A.....	328,346	1,546,510
* Stoneridge, Inc.....	211,963	1,095,849
Strategic Education, Inc.....	107,770	10,586,247
* Strattec Security Corp.....	20,403	764,296
* Stride, Inc.....	188,292	25,400,591

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)			CONSUMER STAPLES — (Continued)		
Sturm Ruger & Co., Inc.....	22,149	\$ 788,504	#	Andersons, Inc.....	219,624 \$ 8,949,678
Superior Group of Cos., Inc.....	103,071	1,555,341	*	B&G Foods, Inc.....	238,627 1,546,303
#* Sweetgreen, Inc., Class A.....	206,972	6,813,518	*	Boston Beer Co., Inc. , Class A.....	17,137 4,295,732
* Target Hospitality Corp.....	80,490	775,119	*	Bridgford Foods Corp.....	72,953 747,768
* Tile Shop Holdings, Inc.....	172,323	1,299,315	*	Calavo Growers, Inc...	105,040 2,404,366
* Tilly's, Inc., Class A...	92,704	401,408	*	Cal-Maine Foods, Inc..	109,780 11,845,262
#* Topgolf Callaway Brands Corp.....	711,176	5,589,843	*	Central Garden & Pet Co. (CENT US).....	69,768 2,545,834
* Traeger, Inc.....	24,959	60,900	*	Central Garden & Pet Co. (CENTA US), Class A.....	344,601 10,748,105
* Travel & Leisure Co....	287,890	15,649,700	*	Chefs' Warehouse, Inc.....	196,786 10,598,894
* Tri Pointe Homes, Inc.....	625,733	23,064,518	*	Dole PLC.....	48,903 666,059
* Udemy, Inc.....	10,169	76,064	*	Edgewell Personal Care Co.....	310,477 10,338,884
* Under Armour, Inc. (UA US), Class C....	591,297	4,452,466	*	Energizer Holdings, Inc.....	75,741 2,574,437
* Under Armour, Inc. (UAA US), Class A..	526,459	4,395,933	#*	Flowers Foods, Inc....	311,875 6,097,156
* Unifi, Inc.....	74,223	469,832	*	Forafric Global PLC....	6,341 60,937
#* United Parks & Resorts, Inc.....	134,627	7,075,995	*	Fresh Del Monte Produce, Inc.....	190,368 5,804,320
* Universal Electronics, Inc.....	65,190	651,900	*	Grocery Outlet Holding Corp.....	130,912 2,119,465
* Universal Technical Institute, Inc.....	196,423	5,387,883	*	Hain Celestial Group, Inc.....	97,465 493,173
* Upbound Group, Inc....	343,482	10,077,762	*	Herbalife Ltd.....	224,279 1,224,563
* Urban Outfitters, Inc....	167,071	9,259,075	*	HF Foods Group, Inc..	7,090 18,859
* Valvoline, Inc.....	133,812	4,965,763	*	Honest Co., Inc.....	137,806 883,336
* Vera Bradley, Inc.....	115,625	432,438	*	Ingles Markets, Inc., Class A.....	111,996 7,416,375
* Victoria's Secret & Co.....	98,568	3,583,933	*	Interparfums, Inc.....	74,540 10,511,631
* Visteon Corp.....	64,789	5,446,163	*	J&J Snack Foods Corp.....	52,850 7,252,605
* VOXX International Corp.....	87,122	642,960	*	John B Sanfilippo & Son, Inc.....	57,549 4,163,095
* Warby Parker, Inc., Class A.....	93,941	2,603,105	*	Lancaster Colony Corp.....	6,336 1,069,137
Wendy's Co.....	346,360	5,136,519	#	Lifevantage Corp.....	42,829 906,262
Weyco Group, Inc.....	60,632	2,166,988	*	Lifeway Foods, Inc....	34,238 788,843
Winmark Corp.....	40,501	15,778,785	*	Limoneira Co.....	68,957 1,590,148
Winnebago Industries, Inc.....	133,649	6,388,422	#*	Mama's Creations, Inc.....	100,181 771,394
Wolverine World Wide, Inc.....	21,525	480,653	#*	Medifast, Inc.....	56,668 889,688
Worthington Enterprises, Inc.....	191,103	8,007,216	#	MGP Ingredients, Inc..	112,214 4,054,292
#*Ω XPEL, Inc.....	42,408	1,778,167	*	Mission Produce, Inc..	203,749 2,422,576
#* YETI Holdings, Inc.....	142,578	5,312,456	*	National Beverage Corp.....	22,311 938,178
* Zumiez, Inc.....	182,689	2,915,716	*	Natural Alternatives International, Inc....	67,637 287,457
TOTAL CONSUMER DISCRETIONARY.....		<u>1,002,623,327</u>	*	Natural Grocers by Vitamin Cottage, Inc.....	114,017 4,964,300
CONSUMER STAPLES — (3.2%)			*	Nature's Sunshine Products, Inc.....	158,759 2,208,338
Alico, Inc.....	65,143	2,012,267			

U.S. MICRO CAP PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)			ENERGY — (Continued)		
Nu Skin Enterprises, Inc., Class A.....	15,476	\$ 101,368	California Resources Corp.....	170,701	\$ 8,398,489
Oil-Dri Corp. of America.....	113,452	4,767,253	* Centrus Energy Corp., Class A.....	64,228	5,285,964
* Olaplex Holdings, Inc..	96,629	150,741	Civitas Resources, Inc.....	77,042	3,910,652
PriceSmart, Inc.....	152,668	13,888,208	* Clean Energy Fuels Corp.....	864,494	2,861,475
* Rocky Mountain Chocolate Factory, Inc.....	65,289	116,867	* CNX Resources Corp.....	615,042	16,839,850
Seaboard Corp.....	1,401	3,416,114	# Core Laboratories, Inc.....	91,275	1,548,937
* Seneca Foods Corp. (SENEA US), Class A.....	41,815	3,048,732	Core Natural Resources, Inc.....	213,624	19,298,792
*» Seneca Foods Corp. (SENEB US), Class B.....	11,120	814,206	# Crescent Energy Co., Class A.....	280,568	4,225,354
* Simply Good Foods Co.....	184,151	6,997,738	# CVR Energy, Inc.....	349,918	6,630,946
SpartanNash Co.....	266,885	4,865,313	Delek U.S. Holdings, Inc.....	249,712	4,459,856
Spectrum Brands Holdings, Inc.....	10,611	897,266	* DHT Holdings, Inc.....	937,005	10,606,897
Tootsie Roll Industries, Inc.....	168,518	5,234,169	* DMC Global, Inc.....	89,830	731,216
* TreeHouse Foods, Inc.....	214,738	7,412,756	#* Dorian LPG Ltd.....	212,955	5,119,438
Turning Point Brands, Inc.....	88,044	5,611,925	Encore Energy Corp.. Energy Services of America Corp.....	50,163	602,458
* United Natural Foods, Inc.....	172,865	5,141,005	Epsilon Energy Ltd.....	37,521	225,876
United-Guardian, Inc..	32,274	370,505	Evolution Petroleum Corp.....	137,591	730,608
* Universal Corp.....	132,394	7,032,769	Excelerate Energy, Inc., Class A.....	19,991	597,131
* USANA Health Sciences, Inc.....	47,159	1,535,969	* Expro Group Holdings NV.....	335,644	4,239,184
Utz Brands, Inc.....	138,274	1,847,341	* Forum Energy Technologies, Inc....	23,969	434,318
Village Super Market, Inc., Class A.....	60,778	2,073,138	FutureFuel Corp.....	98,304	536,740
#* Vita Coco Co., Inc.....	111,443	4,172,426	#* Geospace Technologies Corp...	117,003	1,063,557
* Vital Farms, Inc.....	168,689	7,401,230	Granite Ridge Resources, Inc.....	24,957	154,484
WD-40 Co.....	50,247	11,805,533	* Green Plains, Inc.....	178,169	1,591,049
Weis Markets, Inc.....	196,657	13,286,147	* Gulf Island Fabrication, Inc.....	81,357	583,330
* Willamette Valley Vineyards, Inc.....	3,868	22,473	* Gulfport Energy Corp..	70,166	12,525,333
TOTAL CONSUMER STAPLES.....		<u>248,220,909</u>	* Hallador Energy Co....	112,340	1,205,408
ENERGY — (4.9%)			* Helix Energy Solutions Group, Inc.....	877,739	7,039,467
Adams Resources & Energy, Inc.....	29,530	1,120,664	Helmerich & Payne, Inc.....	210,467	6,648,653
* Amplify Energy Corp..	158,588	846,860	* Innovex International, Inc.....	258,525	4,027,820
Archrock, Inc.....	700,318	19,671,933	International Seaways, Inc.....	256,449	9,988,689
Ardmore Shipping Corp.....	181,369	2,152,850	# Kodiak Gas Services, Inc.....	81,853	3,829,083
# Atlas Energy Solutions, Inc.....	46,338	1,063,920	* Kosmos Energy Ltd....	1,034,177	3,288,683
Berry Corp.....	310,580	1,354,129	* Liberty Energy, Inc....	676,133	12,379,995
* Bristow Group, Inc....	121,557	4,056,357			
Cactus, Inc., Class A..	48,298	2,883,874			

U.S. MICRO CAP PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)			ENERGY — (Continued)		
* Mammoth Energy Services, Inc.....	113,681	\$ 339,906	Solaris Energy Infrastructure, Inc....	110,953	\$ 3,027,907
Mexco Energy Corp....	1,906	23,055	*†† Strongbridge Biopharma.....	9,014	0
Murphy Oil Corp.....	228,852	6,094,329	* Talos Energy, Inc.....	570,591	5,660,263
#* Nabors Industries Ltd.,	24,344	1,392,964	Teekay Corp. Ltd.....	417,513	2,981,043
NACCO Industries, Inc., Class A.....	40,634	1,285,253	Teekay Tankers Ltd., Class A.....	147,759	6,194,057
* Natural Gas Services Group, Inc.....	86,248	2,257,110	* TETRA Technologies, Inc.....	502,379	2,084,873
#*†† Next Bridge Hydrocarbons, Inc....	18,077	0	#* Tidewater, Inc.....	221,807	12,223,784
Nordic American Tankers Ltd.....	874,332	2,360,696	* TOP Ships, Inc.....	4,756	29,059
# Northern Oil & Gas, Inc.....	175,580	6,312,101	#* Transocean Ltd.....	1,337,582	5,243,321
* NPK International, Inc.....	659,016	4,560,391	#* Uranium Energy Corp.....	671,986	4,744,221
* Oceaneering International, Inc....	439,356	10,917,997	* Valaris Ltd.....	116,824	5,600,543
* Oil States International, Inc....	245,339	1,246,322	#* Vital Energy, Inc.....	93,530	2,983,607
#* OPAL Fuels, Inc., Class A.....	4,407	13,441	Vitesse Energy, Inc....	30,333	785,018
* Par Pacific Holdings, Inc.....	310,089	5,184,688	# W&T Offshore, Inc....	159,192	248,340
Patterson-UTI Energy, Inc.....	402,127	3,245,165	World Kinect Corp.....	364,012	10,290,619
PBF Energy, Inc., Class A.....	226,463	6,626,307	TOTAL ENERGY.....		<u>384,574,210</u>
Peabody Energy Corp.....	365,762	6,638,580	FINANCIALS — (21.5%)		
PHX Minerals, Inc.....	151,244	570,190	1st Source Corp.....	187,069	11,732,968
* PrimeEnergy Resources Corp.....	2,657	578,960	* Acacia Research Corp.....	107,703	469,585
* ProPetro Holding Corp.....	425,876	3,781,779	Acadian Asset Management, Inc....	248,928	6,203,286
Ranger Energy Services, Inc., Class A.....	49,206	806,486	ACNB Corp.....	31,333	1,287,786
* REX American Resources Corp.....	140,112	5,845,473	* Affinity Bancshares, Inc.....	1,853	33,817
Riley Exploration Permian, Inc.....	17,006	563,749	Alerus Financial Corp.....	84,183	1,779,629
# RPC, Inc.....	862,528	5,287,297	#* AITi Global, Inc.....	2,789	10,849
SandRidge Energy, Inc.....	47,791	566,323	Amalgamated Financial Corp.....	131,403	4,591,221
Scorpio Tankers, Inc....	281,079	13,384,982	* Ambac Financial Group, Inc.....	197,378	2,295,506
* SEACOR Marine Holdings, Inc.....	107,271	727,297	Amerant Bancorp, Inc.....	49,188	1,141,162
* Seadrill Ltd.....	218,779	7,911,049	American Coastal Insurance Corp.....	17,903	218,238
Select Water Solutions, Inc.....	440,763	5,509,538	Ameris Bancorp.....	202,549	13,297,342
SFL Corp. Ltd.....	889,603	9,385,312	AMERISAFE, Inc.....	137,478	6,876,650
Sitio Royalties Corp., Class A.....	234,924	4,731,369	AmeriServ Financial, Inc.....	111,291	301,599
SM Energy Co.....	210,918	8,006,447	Ames National Corp....	33,655	610,165
Smart Sand, Inc.....	128,306	306,651	Arrow Financial Corp...	149,563	3,979,871
			# Artisan Partners Asset Management, Inc., Class A.....	297,594	13,299,476
			Associated Banc-Corp.....	438,067	11,013,004
			Associated Capital Group, Inc., Class A.....	10,258	375,135

U.S. MICRO CAP PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
Assured Guaranty			* BV Financial, Inc.....	1,883	\$ 28,697
Ltd.....	69,276	\$ 6,553,510	Byline Bancorp, Inc....	184,258	5,406,130
Atlantic American			C&F Financial Corp....	17,437	1,332,536
Corp.....	7,131	12,051	* California BanCorp. ...	5,846	97,044
# Atlantic Union			» California First		
Bankshares Corp....	463,377	17,501,749	Leasing Corp.....	10,510	231,220
* Atlanticus Holdings			Camden National		
Corp.....	110,757	6,586,719	Corp.....	89,860	4,076,050
Auburn National			* Cantaloupe, Inc.....	308,696	2,512,785
BanCorp, Inc.....	12,735	271,892	Capital Bancorp, Inc....	24,276	753,042
* AvidXchange			Capital City Bank		
Holdings, Inc.....	806,615	8,550,119	Group, Inc.....	96,546	3,561,582
* Axos Financial, Inc....	254,321	17,784,668	Capitol Federal		
#* Baldwin Insurance			Financial, Inc.....	543,835	3,235,818
Group, Inc.....	167,018	6,839,387	* Carter Bankshares,		
BancFirst Corp.....	229,316	27,306,949	Inc.....	78,996	1,391,910
#* Bancorp, Inc.....	468,315	28,595,314	Cass Information		
Bank First Corp.....	2,082	210,657	Systems, Inc.....	88,777	3,656,725
Bank of Hawaii Corp...	33,676	2,509,199	Cathay General		
Bank of Marin			Bancorp.	186,925	8,877,068
Bancorp.	65,170	1,646,846	CB Financial Services,		
Bank of NT Butterfield			Inc.....	1,003	29,889
& Son Ltd.....	212,744	7,805,577	* CCUR Holdings, Inc....	11	22,000
Bank7 Corp.....	12,335	529,912	Central Pacific		
BankFinancial Corp....	54,281	731,708	Financial Corp.....	116,245	3,474,563
BankUnited, Inc.....	232,146	9,543,522	CF Bankshares, Inc....	629	15,373
Bankwell Financial			Chemung Financial		
Group, Inc.....	30,245	943,039	Corp.....	12,247	619,086
Banner Corp.....	241,612	17,074,720	Citizens & Northern		
Bar Harbor			Corp.....	41,666	888,736
Bankshares.	78,510	2,487,197	Citizens Community		
BayCom Corp.....	50,923	1,425,335	Bancorp, Inc.....	9,123	144,508
BCB Bancorp, Inc.....	109,021	1,180,697	#* Citizens, Inc.....	84,504	416,605
Berkshire Hills			# City Holding Co.....	106,475	12,577,892
Bancorp, Inc.....	162,789	4,787,624	Civista Bancshares,		
BGC Group, Inc.,			Inc.....	52,649	1,161,437
Class A.....	969,730	9,251,224	CNB Financial Corp....	80,307	2,031,767
* Blue Foundry			* Coastal Financial		
Bancorp.	91,766	894,719	Corp.....	57,864	5,160,312
* Blue Ridge			Cohen & Steers, Inc....	100,581	8,914,494
Bankshares, Inc....	4,689	15,802	Colony Bankcorp, Inc..	25,068	422,396
Bread Financial			* Columbia Financial,		
Holdings, Inc.....	217,446	13,770,855	Inc.....	189,597	2,804,140
Bridge Investment			Community Financial		
Group Holdings,			System, Inc.....	107,972	7,075,405
Inc., Class A.....	19,981	160,048	Community Trust		
* Bridgewater			Bancorp, Inc.....	152,015	8,134,323
Bancshares, Inc....	36,832	520,068	Community West		
* Brighthouse Financial,			Bancshares.	75,630	1,474,029
Inc.....	134,803	8,318,693	ConnectOne Bancorp,		
Brookline Bancorp,			Inc.....	172,974	4,383,161
Inc.....	299,347	3,661,014	* Consumer Portfolio		
Burke & Herbert			Services, Inc.....	122,735	1,455,637
Financial Services			Crawford & Co.		
Corp.....	32,980	2,120,944	(CRD/A US),		
Business First			Class A.....	237,860	2,856,699
Bancshares, Inc....	73,860	1,993,481			

U.S. MICRO CAP PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
Crawford & Co. (CRD/B US), Class B.....	25,338	\$ 297,722	Federal Agricultural Mortgage Corp. (AGM US), Class C.	77,888	\$15,404,689
* CrossFirst Bankshares, Inc.....	187,447	3,044,139	Federal Agricultural Mortgage Corp. (AGM/A US), Class A.....	4,200	629,958
* Customers Bancorp, Inc.....	154,585	8,808,253	Federated Hermes, Inc.....	214,694	8,538,380
CVB Financial Corp....	224,764	4,684,082	Fidelis Insurance Holdings Ltd.....	12,008	198,132
* Dave, Inc.....	8,715	835,071	Fidelity D&D Bancorp, Inc.....	657	29,434
Diamond Hill Investment Group, Inc.....	9,175	1,376,617	* Finance of America Cos., Inc., Class A...	719	17,946
DigitalBridge Group, Inc.....	300,844	3,300,259	Financial Institutions, Inc.....	73,038	1,926,012
Dime Community Bancshares, Inc.....	205,027	6,402,993	* Finwise Bancorp.....	7,017	130,025
Donegal Group, Inc. (DGICA US), Class A.....	132,871	1,970,477	First BanCorp.....	1,493,379	31,002,548
Donegal Group, Inc. (DGICB US), Class B.....	34,951	499,799	First Bancorp, Inc.....	74,808	1,933,039
* Donnelley Financial Solutions, Inc.....	143,572	9,528,874	First Bancorp/Southern Pines NC.....	213,103	9,404,235
Eagle Bancorp Montana, Inc.....	578	8,901	First Bancshares, Inc..	82,804	3,175,533
Eagle Bancorp, Inc.....	116,337	3,049,193	First Bank.....	74,565	1,134,134
Eastern Bankshares, Inc.....	216,271	3,970,736	First Busey Corp.....	265,680	6,450,710
* eHealth, Inc.....	68,485	680,741	First Business Financial Services, Inc.....	46,264	2,389,998
Employers Holdings, Inc.....	213,939	10,517,241	First Capital, Inc.....	350	11,060
* Encore Capital Group, Inc.....	238,170	11,789,415	First Commonwealth Financial Corp.....	695,694	11,604,176
* Enova International, Inc.....	257,390	28,910,045	First Community Bankshares, Inc.....	99,265	4,305,123
Enterprise Bancorp, Inc.....	38,445	1,627,377	First Community Corp.....	15,851	411,016
Enterprise Financial Services Corp.....	214,385	12,828,798	First Financial Bancorp.....	475,064	13,311,293
Equity Bancshares, Inc., Class A.....	64,039	2,792,100	First Financial Corp....	93,594	4,510,295
Esquire Financial Holdings, Inc.....	29,823	2,665,282	First Financial Northwest, Inc.....	56,022	1,184,305
ESSA Bancorp, Inc.....	59,731	1,248,975	First Foundation, Inc..	221,888	1,142,723
* Euronet Worldwide, Inc.....	21,641	2,131,639	First Hawaiian, Inc....	243,185	6,716,770
Evans Bancorp, Inc....	16,965	735,602	First Internet Bancorp..	45,889	1,494,605
EVERTEC, Inc.....	293,666	9,535,335	First Interstate BancSystem, Inc., Class A.....	152,813	5,035,188
* EZCORP, Inc., Class A.....	445,915	5,355,439	First Merchants Corp...	316,851	14,080,858
Farmers & Merchants Bancorp, Inc.....	9,724	264,201	First Mid Bancshares, Inc.....	74,392	2,821,689
Farmers National Banc Corp.....	166,190	2,286,774	First National Corp....	1,082	27,483
FB Financial Corp.....	150,354	7,940,195	First Northwest Bancorp.....	21,093	230,968
			First of Long Island Corp.....	121,149	1,574,937
			First United Corp.....	29,799	970,851

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
* First Western			Horace Mann		
Financial, Inc.....	8,430	\$ 177,873	Educators Corp.....	304,047	\$11,745,336
* Firstsun Capital			Horizon Bancorp, Inc...	189,860	3,187,749
Bancorp.....	1,046	44,141	* I3 Verticals, Inc.,		
Five Star Bancorp.....	29,961	911,114	Class A.....	83,902	2,088,321
Flushing Financial			Independent Bank		
Corp.....	213,336	2,976,037	Corp. (IBCP US)....	88,232	3,211,645
* Flywire Corp.....	123,367	2,384,684	Independent Bank		
Franklin Financial			Corp. (INDB US)....	73,573	4,941,163
Services Corp.....	1,044	36,112	International		
FS Bancorp, Inc.....	41,320	1,670,981	Bancshares Corp....	223,231	14,708,691
Fulton Financial Corp..	677,461	13,779,557	* International Money		
* Fundamental Global,			Express, Inc.....	126,166	2,385,799
Inc.....	1,833	39,043	Investar Holding		
* FVCBankcorp, Inc.....	4,180	50,453	Corp.....	13,376	255,080
* Genworth Financial,			Investors Title Co.....	19,117	4,308,016
Inc.....	2,133,102	15,422,327	* Katapult Holdings,		
German American			Inc.....	1,007	9,224
Bancorp, Inc.....	132,569	5,479,077	Kearny Financial		
# Goosehead Insurance,			Corp.....	251,967	1,738,572
Inc., Class A.....	102,305	10,964,027	Kemper Corp.....	169,823	11,408,709
Great Southern			* Kentucky First Federal		
Bancorp, Inc.....	112,534	6,615,874	Bancorp.....	40,640	125,578
* Green Dot Corp.,			* Kingstone Cos., Inc....	3,600	61,164
Class A.....	310,800	2,756,796	Lake Shore Bancorp,		
* Greenlight Capital Re			Inc.....	4,212	65,876
Ltd., Class A.....	150,600	2,033,100	# Lakeland Financial		
Guaranty Bancshares,			Corp.....	173,499	11,804,872
Inc.....	40,838	1,678,850	Landmark Bancorp,		
Hancock Whitney			Inc.....	27,119	640,822
Corp.....	52,261	3,122,072	LCNB Corp.....	35,299	545,723
Hanmi Financial			* LendingClub Corp.....	419,536	5,659,541
Corp.....	166,035	3,988,161	#* LendingTree, Inc.....	32,497	1,460,090
HarborOne Bancorp,			Live Oak Bancshares,		
Inc.....	265,163	2,882,322	Inc.....	187,845	6,666,619
Hawthorn Bancshares,			* loanDepot, Inc.,		
Inc.....	19,768	646,414	Class A.....	13,521	22,850
HBT Financial, Inc....	97,588	2,373,340	Magyar Bancorp, Inc...	25,049	359,203
# HCI Group, Inc.....	74,541	9,088,784	* Maiden Holdings Ltd...	237,552	239,928
Heartland Financial			MainStreet		
USA, Inc.....	171,718	11,105,003	Bancshares, Inc....	3,194	53,052
Heritage Commerce			* Marqeta, Inc.,		
Corp.....	237,158	2,298,061	Class A.....	749,985	2,887,442
Heritage Financial			Mercantile Bank		
Corp.....	231,273	5,943,716	Corp.....	76,300	3,724,203
* Heritage Global, Inc...	57,931	125,131	Merchants Bancorp....	134,966	5,659,124
* Heritage Insurance			Mercury General		
Holdings, Inc.....	141,265	1,555,328	Corp.....	251,758	12,547,619
# Hingham Institution			Meridian Corp.....	6,998	117,007
For Savings.....	14,583	3,722,311	Metrocity Bankshares,		
* Hippo Holdings, Inc....	3,365	94,220	Inc.....	58,106	1,793,151
Home Bancorp, Inc....	35,474	1,780,795	* Metropolitan Bank		
* HomeStreet, Inc.....	70,128	706,189	Holding Corp.....	10,886	698,119
HomeTrust			Mid Penn Bancorp,		
Bancshares, Inc....	66,754	2,454,545	Inc.....	20,294	611,255
Hope Bancorp, Inc....	250,200	2,917,332	Middlefield Banc		
			Corp.....	1,832	47,467

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
Midland States			Pacific Premier		
Bancorp, Inc.....	83,984	\$ 1,617,532	Bancorp, Inc.....	540,489	\$13,998,665
MidWestOne Financial			* Palomar Holdings,		
Group, Inc.....	37,535	1,187,232	Inc.....	89,620	9,667,309
* Moneylion, Inc.....	1,665	144,822	Park National Corp.....	69,937	11,869,008
MVB Financial Corp....	42,884	836,667	Parke Bancorp, Inc.....	19,873	402,230
National Bank			Pathfinder Bancorp,		
Holdings Corp.,			Inc.....	100	1,665
Class A.....	209,609	9,040,436	Pathward Financial,		
National Bankshares,			Inc.....	272,936	21,761,187
Inc.....	4,723	138,809	* Paymentus Holdings,		
Navient Corp.....	451,072	6,166,154	Inc., Class A.....	113,064	3,613,525
NBT Bancorp, Inc.....	318,566	15,173,299	* Payoneer Global, Inc...	387,839	4,111,093
Nelnet, Inc., Class A...	59,990	6,609,098	* Paysafe Ltd.....	141,402	2,743,199
* NerdWallet, Inc.,			* PCB Bancorp.....	32,739	631,535
Class A.....	100,141	1,430,013	Peapack-Gladstone		
* NI Holdings, Inc.....	37,399	564,725	Financial Corp.....	116,169	3,676,749
Nicolet Bankshares,			Penns Woods		
Inc.....	64,165	7,194,821	Bancorp, Inc.....	45,229	1,376,318
* NMI Holdings, Inc.....	537,539	20,759,756	PennyMac Financial		
Northeast Bank.....	42,137	4,264,264	Services, Inc.....	91,154	9,542,912
Northeast Community			Peoples Bancorp of		
Bancorp, Inc.....	18,554	460,139	North Carolina, Inc...	24,084	686,153
Northfield Bancorp,			Peoples Bancorp, Inc..	205,490	6,709,249
Inc.....	217,836	2,542,146	Peoples Financial		
Northrim BanCorp,			Services Corp.....	21,154	1,088,796
Inc.....	50,162	4,270,291	* Pioneer Bancorp, Inc...	17,597	203,773
Northwest			Piper Sandler Cos.....	98,344	31,188,816
Bancshares, Inc....	789,687	10,431,765	Plumas Bancorp.....	8,762	399,547
Norwood Financial			* Ponce Financial		
Corp.....	22,723	604,886	Group, Inc.....	49,684	659,307
Oak Valley Bancorp....	7,182	185,798	* PRA Group, Inc.....	56,231	1,243,267
OceanFirst Financial			Preferred Bank.....	115,302	10,533,991
Corp.....	226,868	4,074,549	Premier Financial		
OFG Bancorp.....	404,726	17,285,847	Corp.....	178,693	4,973,026
Ohio Valley Banc			Primis Financial Corp..	50,068	555,254
Corp.....	18,090	431,447	Princeton Bancorp,		
* Old Market Capital			Inc.....	2,150	65,618
Corp.....	52,807	342,189	* ProAssurance Corp....	197,934	2,961,093
Old Second Bancorp,			PROG Holdings, Inc....	206,681	8,835,613
Inc.....	161,662	3,037,629	* Provident Bancorp,		
* Onity Group, Inc.....	32,538	1,175,273	Inc.....	31,830	372,729
OP Bancorp.....	17,026	226,105	Provident Financial		
* Open Lending Corp....	222,713	1,347,414	Holdings, Inc.....	64,625	1,036,585
Oppenheimer			Provident Financial		
Holdings, Inc.,			Services, Inc.....	565,628	10,503,712
Class A.....	55,158	3,795,974	QCR Holdings, Inc....	105,756	8,223,587
* OptimumBank			RBB Bancorp.....	46,040	866,012
Holdings, Inc.....	3,264	14,884	Red River		
Orange County			Bancshares, Inc....	6,403	357,287
Bancorp, Inc.....	1,420	36,735	Regional Management		
Origin Bancorp, Inc....	51,945	1,969,754	Corp.....	66,929	2,395,389
Orrstown Financial			* Remitly Global, Inc....	288,793	6,786,635
Services, Inc.....	78,363	2,847,711	# Renasant Corp.....	379,449	14,752,977
* Oscar Health, Inc.,			* Repay Holdings Corp..	355,589	2,656,250
Class A.....	464,062	7,703,429	Republic Bancorp,		
			Inc., Class A.....	171,671	11,235,867

U.S. MICRO CAP PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Richmond Mutual		
BanCorp, Inc.....	3,990	\$ 57,536
Riverview Bancorp,		
Inc.....	62,230	350,977
* Root, Inc., Class A.....	3,974	387,465
S&T Bancorp, Inc.....	220,507	8,696,796
Safety Insurance		
Group, Inc.....	112,031	8,851,569
Sandy Spring		
Bancorp, Inc.....	118,520	4,009,532
SB Financial Group,		
Inc.....	8,523	190,660
Seacoast Banking		
Corp. of Florida.....	342,569	9,746,088
* Security National		
Financial Corp.,		
Class A.....	76,846	950,585
* Selectquote, Inc.....	30,469	131,321
ServisFirst		
Bancshares, Inc.....	19,132	1,734,698
Shore Bancshares,		
Inc.....	59,836	978,319
Sierra Bancorp.....	80,030	2,412,104
Silvercrest Asset		
Management		
Group, Inc.,		
Class A.....	34,585	639,823
Simmons First		
National Corp.,		
Class A.....	763,401	17,344,471
* SiriusPoint Ltd.....	653,647	9,517,100
* Skyward Specialty		
Insurance Group,		
Inc.....	33,314	1,475,144
SmartFinancial, Inc.....	61,721	2,176,282
Sound Financial		
Bancorp, Inc.....	300	15,858
South Plains		
Financial, Inc.....	57,703	2,073,269
* Southern First		
Bancshares, Inc.....	64,908	2,388,614
Southern Missouri		
Bancorp, Inc.....	49,412	2,924,202
Southern States		
Bancshares, Inc.....	14,216	467,422
Southside		
Bancshares, Inc.....	181,668	5,709,825
SouthState Corp.....	43,484	4,591,476
Stellar Bancorp, Inc.....	112,986	3,208,802
* Sterling Bancorp, Inc...	106,206	500,230
Stewart Information		
Services Corp.....	200,788	13,089,370
# Stock Yards Bancorp,		
Inc.....	194,594	14,343,524
* StoneX Group, Inc.....	196,357	21,505,019
Summit State Bank....	3,397	25,002

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Territorial Bancorp,		
Inc.....	34,317	\$ 309,883
* Texas Capital		
Bancshares, Inc.....	204,783	16,167,618
TFS Financial Corp....	1,612	22,117
* Third Coast		
Bancshares, Inc.....	16,932	610,399
Timberland Bancorp,		
Inc.....	69,760	2,094,195
Tiptree, Inc.....	258,075	5,171,823
Tompkins Financial		
Corp.....	86,944	6,092,166
Towne Bank.....	304,040	10,875,511
TriCo Bancshares.....	194,897	8,550,131
* Triumph Financial,		
Inc.....	188,788	14,548,003
* Trupanion, Inc.....	15,383	729,770
TrustCo Bank Corp....	70,404	2,264,193
Trustmark Corp.....	203,999	7,649,962
U.S. Global Investors,		
Inc., Class A.....	10,779	26,516
*» Unico American Corp..	95,372	6,676
Union Bankshares,		
Inc.....	14,917	475,852
United Bancorp, Inc....	2,991	37,417
United Bancshares,		
Inc.....	6,172	178,988
United Bankshares,		
Inc.....	11,877	457,265
United Community		
Banks, Inc.....	160,919	5,337,683
United Fire Group,		
Inc.....	206,667	5,127,408
United Security		
Bancshares.....	58,152	556,515
Unity Bancorp, Inc.....	56,684	2,740,671
Universal Insurance		
Holdings, Inc.....	284,946	5,510,856
Univest Financial		
Corp.....	113,937	3,462,545
USCB Financial		
Holdings, Inc.....	13,434	254,977
Valley National		
Bancorp.....	2,582,537	26,548,480
Value Line, Inc.....	30,550	1,200,615
* Velocity Financial,		
Inc.....	18,969	351,685
Veritex Holdings, Inc...	211,377	5,664,904
Victory Capital		
Holdings, Inc.,		
Class A.....	273,580	18,105,524
Virginia National		
Bankshares Corp....	4,265	155,502
Virtu Financial, Inc.,		
Class A.....	127,684	5,115,021
Virtus Investment		
Partners, Inc.....	52,908	10,555,146

U.S. MICRO CAP PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			HEALTH CARE — (Continued)		
WaFd, Inc.....	336,136	\$ 9,976,516	* Akebia Therapeutics, Inc.....	20,998	\$ 47,036
Walker & Dunlop, Inc..	141,082	13,553,748	* Akero Therapeutics, Inc.....	72,313	3,910,687
Washington Trust Bancorp, Inc.....	101,428	3,323,796	†† Albireo Pharma, Inc....	44,018	255,745
Waterstone Financial, Inc.....	152,016	2,088,700	* Aldeyra Therapeutics, Inc.....	214,186	1,122,335
WesBanco, Inc.....	389,132	13,635,185	* Alektor, Inc.....	128,900	213,974
West Bancorp, Inc.....	106,132	2,327,475	* Alkermes PLC.....	72,454	2,284,475
Westamerica Bancorp.....	106,302	5,502,192	#* Allogene Therapeutics, Inc....	362,258	652,064
Western New England Bancorp, Inc.....	129,241	1,217,450	#* Altimmune, Inc.....	17,790	118,126
Western Union Co.....	392,668	4,052,334	* Amedisys, Inc.....	28,208	2,609,240
Westwood Holdings Group, Inc.....	26,477	407,481	* American Shared Hospital Services....	5,689	17,524
White Mountains Insurance Group Ltd.....	4,239	8,191,698	* AMN Healthcare Services, Inc.....	149,138	4,104,278
Wintrust Financial Corp.....	1	131	* Amneal Pharmaceuticals, Inc.....	753,858	6,226,867
# WisdomTree, Inc.....	648,981	6,353,524	* Amphastar Pharmaceuticals, Inc.....	319,741	11,149,369
#* World Acceptance Corp.....	60,400	8,526,064	* AnaptysBio, Inc.....	30,779	551,867
WSFS Financial Corp.....	336,405	18,838,680	* AngioDynamics, Inc....	167,743	1,913,948
WVS Financial Corp....	3,711	46,462	* ANI Pharmaceuticals, Inc.....	86,385	5,065,616
TOTAL FINANCIALS.....		<u>1,684,900,812</u>	* Anika Therapeutics, Inc.....	100,789	1,719,460
HEALTH CARE — (10.7%)			* Annexon, Inc.....	49,459	189,923
* 2seventy bio, Inc.....	74,035	196,933	* Arcellx, Inc.....	37,368	2,545,882
* 89bio, Inc.....	54,828	526,349	#* Arcturus Therapeutics Holdings, Inc.....	122,352	2,076,313
#* Absci Corp.....	99,534	369,271	* Arcus Biosciences, Inc.....	340,472	4,392,089
* AC Immune SA.....	10,530	28,957	* ARS Pharmaceuticals, Inc.....	45,737	595,496
* Acadia Healthcare Co., Inc.....	59,528	2,685,308	* Artivion, Inc.....	264,764	8,197,093
* ACADIA Pharmaceuticals, Inc.....	223,737	4,174,932	* Arvinas, Inc.....	124,156	2,186,387
* Accolade, Inc.....	143,927	991,657	* Assembly Biosciences, Inc....	766	10,732
* Accuray, Inc.....	46,001	102,582	* Astrana Health, Inc....	192,741	7,106,361
* Aclaris Therapeutics, Inc.....	3,692	9,156	* Astria Therapeutics, Inc.....	7,475	58,753
* AdaptHealth Corp.....	169,400	1,832,908	* Atea Pharmaceuticals, Inc.....	85,855	262,716
#* Adaptive Biotechnologies Corp.....	252,513	1,956,976	* AtriCure, Inc.....	131,253	5,233,057
* Addus HomeCare Corp.....	95,071	11,899,086	* aTyr Pharma, Inc.....	22,452	86,665
* ADMA Biologics, Inc....	961,282	15,524,704	* Aura Biosciences, Inc.....	54,211	425,556
#†† Aduro Biotech, Inc....	3,260	1,239	* Avanos Medical, Inc....	173,767	2,992,268
* Adverum Biotechnologies, Inc.....	31,623	133,449	* Avidity Biosciences, Inc.....	39,587	1,303,600
* Agios Pharmaceuticals, Inc.....	315,792	10,860,087	* Axogen, Inc.....	67,398	1,227,318
			* Azenta, Inc.....	198,868	10,748,815
			#* Beam Therapeutics, Inc.....	241,056	6,248,172

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)			HEALTH CARE — (Continued)		
* BioLife Solutions, Inc...	125,094	\$ 3,415,692	Dentsply Sirona, Inc....	195,253	\$ 3,858,199
#* Biomea Fusion, Inc.....	18,310	76,536	* Design Therapeutics,		
* Biote Corp., Class A...	174,763	889,544	Inc.....	8,891	43,121
* Bioventus, Inc.,			* Disc Medicine, Inc....	25,412	1,417,990
Class A.....	22,951	245,117	* Dynavax Technologies		
* Black Diamond			Corp.....	549,426	7,170,009
Therapeutics, Inc....	46,254	121,185	* Dyne Therapeutics,		
* Brookdale Senior			Inc.....	73,729	1,048,426
Living, Inc.....	826,600	3,827,158	* Edesa Biotech, Inc....	7,911	15,150
* Cabaletta Bio, Inc.....	6,031	14,414	* Edgewise		
* CareDx, Inc.....	82,170	1,914,561	Therapeutics, Inc....	24,559	688,143
* Caribou Biosciences,			* Editas Medicine, Inc....	183,800	240,778
Inc.....	161,068	230,327	* Electromed, Inc.....	44,680	1,536,992
* Castle Biosciences,			* Embecta Corp.....	51,486	923,144
Inc.....	90,535	2,559,424	* Emergent		
* Catalyst			BioSolutions, Inc....	98,725	1,110,656
Pharmaceuticals,			* Enanta		
Inc.....	684,621	15,445,050	Pharmaceuticals,		
* Certara, Inc.....	709,182	10,091,660	Inc.....	9,837	50,267
#* Check Cap Ltd.....	8,958	7,922	* Enhabit, Inc.....	192,855	1,619,982
†† Chinook Therapeutics,			* Enovis Corp.....	216,935	10,191,606
Inc.....	384,400	480,500	* Entrada Therapeutics,		
* ChromaDex Corp.....	3,349	18,855	Inc.....	16,774	225,443
* Codexis, Inc.....	14,875	62,326	* Envista Holdings		
* Cogent Biosciences,			Corp.....	694,949	14,260,353
Inc.....	168,059	1,564,629	* Erasca, Inc.....	257,288	486,274
* Collegium			* Evolent Health, Inc.,		
Pharmaceutical,			Class A.....	453,092	4,734,811
Inc.....	187,959	6,037,243	* Fate Therapeutics,		
* Community Health			Inc.....	241,706	314,218
Systems, Inc.....	259,722	831,110	* FONAR Corp.....	54,951	865,478
Concentra Group			* Fulcrum Therapeutics,		
Holdings Parent,			Inc.....	241,431	956,067
Inc.....	159,315	3,713,633	* Fulgent Genetics, Inc..	118,278	1,968,146
CONMED Corp.....	54,418	3,906,124	* GoodRx Holdings,		
#* Corcept Therapeutics,			Inc., Class A.....	176,851	843,579
Inc.....	218,591	14,628,110	* Haemonetics Corp....	71,542	4,939,975
* CorVel Corp.....	413,168	47,865,513	* Harmony Biosciences		
#* CRISPR Therapeutics			Holdings, Inc.....	133,745	5,185,294
AG.....	156,991	6,529,256	* Harvard Bioscience,		
* Cross Country			Inc.....	175,588	300,255
Healthcare, Inc....	296,441	5,401,155	* Health Catalyst, Inc....	251,091	1,413,642
* CryoPort, Inc.....	146,347	1,103,456	HealthStream, Inc.....	250,097	8,165,667
* Cullinan Therapeutics,			#* Hims & Hers Health,		
Inc.....	159,881	1,688,343	Inc.....	324,200	12,086,176
* Cumberland			* ICU Medical, Inc.....	58,234	9,571,340
Pharmaceuticals,			* Ideaya Biosciences,		
Inc.....	47,772	107,965	Inc.....	270,006	6,574,646
* Cytek Biosciences,			* ImmuCell Corp.....	1,763	9,379
Inc.....	260,559	1,341,879	#* Immunovant, Inc.....	87,977	1,912,620
#* Day One			* Inari Medical, Inc.....	44,173	3,519,263
Biopharmaceuticals,			* InfuSystem Holdings,		
Inc.....	234,174	2,896,732	Inc.....	48,951	396,014
* Definitive Healthcare			#* Immune Bio, Inc.....	7,498	76,180
Corp.....	269,624	1,310,373	#* Innovative Eyewear,		
* Denali Therapeutics,			Inc.....	495	2,579
Inc.....	128,428	2,992,372	* Innoviva, Inc.....	342,310	6,380,658
			* Inogen, Inc.....	84,989	993,521

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Inozyme Pharma, Inc..	44,388	\$ 63,919
* Instil Bio, Inc.....	7,602	169,221
* Integer Holdings Corp.....	153,874	21,883,960
* Integra LifeSciences Holdings Corp.....	74,946	1,956,091
* Intellia Therapeutics, Inc.....	308,988	3,188,756
#* Iovance Biotherapeutics, Inc.....	369,056	2,158,978
* iRadimed Corp.....	56,210	3,328,194
* Ironwood Pharmaceuticals, Inc.....	43,838	102,581
* iTeos Therapeutics, Inc.....	89,192	672,508
* Janux Therapeutics, Inc.....	4,563	198,399
* Joint Corp.....	27,032	298,704
#* KalVista Pharmaceuticals, Inc.....	159,527	1,421,386
* Keros Therapeutics, Inc.....	19,472	221,981
* Kewaunee Scientific Corp.....	25,344	1,629,619
* Kezar Life Sciences, Inc.....	3,935	25,499
* Kiniksa Pharmaceuticals International PLC....	107,223	2,101,571
* Krystal Biotech, Inc.....	142,736	22,800,649
* Kura Oncology, Inc.....	311,509	2,464,036
* Kymera Therapeutics, Inc.....	8,343	330,299
* Larimar Therapeutics, Inc.....	26,870	103,181
# LeMaitre Vascular, Inc.....	145,353	14,089,066
* LENSAR, Inc.....	81,309	902,530
* LifeStance Health Group, Inc.....	461,575	3,678,753
* Ligand Pharmaceuticals, Inc.....	77,764	9,063,394
* LivaNova PLC.....	176,881	8,835,206
* MacroGenics, Inc.....	121,332	363,996
* MannKind Corp.....	172,997	1,001,653
* Maravai LifeSciences Holdings, Inc., Class A.....	100,482	495,376
#* MaxCyte, Inc.....	212,382	957,843
* MeiraGTx Holdings PLC.....	48,201	303,184

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
*†† Merrimack Pharmaceuticals, Inc.....	145,158	\$ 0
* Mesa Laboratories, Inc.....	22,045	3,035,376
* MiMedx Group, Inc.....	261,680	2,276,616
†† Mirati Therapeutics, Inc.....	65,800	196,084
#* ModivCare, Inc.....	89,602	358,408
* Monte Rosa Therapeutics, Inc....	7,043	46,906
* Myriad Genetics, Inc... National HealthCare Corp.....	376,638	4,772,003
* National Research Corp.....	105,846	10,867,209
* Nautilus Biotechnology, Inc... Neogen Corp.....	205,431	3,424,535
#* Neogen Corp.....	94,396	161,417
* NeoGenomics, Inc....	214,946	2,463,281
*†† Neoleukin Therapeutics, Inc....	493,950	7,063,485
* Neurogene, Inc.....	2,887	0
* Nexgel, Inc.....	721	11,428
* Nkarta, Inc.....	198	756
* Nurix Therapeutics, Inc.....	47,331	110,755
* Nutex Health, Inc.....	123,689	2,437,910
* Olema Pharmaceuticals, Inc.....	1,753	83,495
*» OmniAb, Inc. (2200963D US).....	255,760	1,562,694
*» OmniAb, Inc. (2200964D US).....	35,754	0
#* OmniAb, Inc. (OABI UQ).....	35,754	0
* Omnicell, Inc.....	397,806	1,280,935
#*†† Opiant Pharmaceuticals, Inc.....	119,772	5,388,542
* OptimizeRx Corp.....	15,320	0
* Option Care Health, Inc.....	73,593	408,441
* OraSure Technologies, Inc....	221,431	6,846,647
* Organogenesis Holdings, Inc.....	292,083	1,174,174
# Organon & Co.....	194,038	714,060
* ORIC Pharmaceuticals, Inc.....	363,547	5,656,791
* Orthofix Medical, Inc...	83,598	871,091
* OrthoPediatrics Corp...	46,749	856,909
* Owens & Minor, Inc....	52,379	1,257,096
* Pacira BioSciences, Inc.....	305,633	4,352,214
	93,242	2,455,062

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)			HEALTH CARE — (Continued)		
* Paragon 28, Inc.....	24,392	\$ 317,584	* RxSight, Inc.....	41,143	\$1,393,513
Patterson Cos., Inc.....	34,936	1,081,269	* Sage Therapeutics,		
#*†† PDL BioPharma, Inc....	616,320	357,466	Inc.....	6,536	47,386
* Pediatrix Medical			* Sagimet Biosciences,		
Group, Inc.....	355,333	4,967,555	Inc., Class A.....	1,024	4,506
* Pennant Group, Inc....	227,781	6,029,363	#* Sana Biotechnology,		
* PepGen, Inc.....	1,261	1,627	Inc.....	288,601	929,295
* Performant			* Sanara Medtech, Inc...	1,126	40,908
Healthcare, Inc.....	73,233	172,830	* Savara, Inc.....	52,313	141,245
Perrigo Co. PLC.....	532,389	13,261,810	* Scholar Rock Holding		
* Personalis, Inc.....	51,598	269,342	Corp.....	6,548	264,408
Phibro Animal Health			#* Schrodinger, Inc.....	247,177	6,197,963
Corp., Class A.....	80,906	1,764,560	Select Medical		
* Phreesia, Inc.....	42,494	1,209,379	Holdings Corp.....	220,363	4,334,540
* Pliant Therapeutics,			#* Semler Scientific, Inc...	29,145	1,514,374
Inc.....	75,847	815,355	* Sensus Healthcare,		
» Poseida Therapeutics,			Inc.....	15,309	126,070
Inc.....	65,427	32,713	* SI-BONE, Inc.....	41,635	697,803
* Precision			SIGA Technologies,		
BioSciences, Inc....	11,857	59,404	Inc.....	298,070	1,782,459
# Premier, Inc., Class A..	526,158	11,922,740	* Sight Sciences, Inc....	34,808	97,462
* Prestige Consumer			* Simulations Plus, Inc...	77,415	2,656,883
Healthcare, Inc.....	285,192	21,894,190	* Singular Genomics		
* Privia Health Group,			Systems, Inc.....	9	179
Inc.....	153,593	3,509,600	* Solid Biosciences,		
* Pro-Dex, Inc.....	376	14,277	Inc.....	21,765	69,213
* Progyny, Inc.....	183,345	4,248,104	* Sonida Senior Living,		
* Protagonist			Inc.....	996	22,998
Therapeutics, Inc....	187,921	7,103,414	* Sotera Health Co.....	153,885	2,109,763
#* Prothena Corp. PLC...	208,714	2,970,000	#* SpringWorks		
* PTC Therapeutics,			Therapeutics, Inc....	251,361	9,426,037
Inc.....	31,123	1,427,923	* STAAR Surgical Co....	104,956	2,538,886
* Pulmonx Corp.....	50,644	287,658	* Stoke Therapeutics,		
* Puma Biotechnology,			Inc.....	83,328	956,605
Inc.....	110,817	320,261	* Supernus		
* Quanterix Corp.....	154,929	1,423,797	Pharmaceuticals,		
* QuidelOrtho Corp.....	168,215	7,310,624	Inc.....	229,127	8,791,603
* Quipt Home Medical			#* Surgery Partners, Inc..	121,283	3,091,504
Corp.....	5,400	17,442	* Surmodics, Inc.....	74,836	2,547,417
#* RadNet, Inc.....	157,754	10,328,154	* Sutro Biopharma, Inc..	74,075	142,224
#* Recursion			* Syndax		
Pharmaceuticals,			Pharmaceuticals,		
Inc., Class A.....	713,571	5,166,254	Inc.....	44,805	634,887
* REGENXBIO, Inc.....	128,489	1,036,906	* Tactile Systems		
* Relay Therapeutics,			Technology, Inc.....	90,479	1,584,287
Inc.....	692,544	3,095,672	* Talkspace, Inc.....	7,651	23,718
* Replimune Group,			* Tango Therapeutics,		
Inc.....	149,201	2,085,830	Inc.....	128,456	382,799
* Rezolute, Inc.....	24,354	127,858	* Tarsus		
* Rigel			Pharmaceuticals,		
Pharmaceuticals,			Inc.....	112,153	6,029,345
Inc.....	1,302	28,188	* Tectonic Therapeutic,		
* Rocket			Inc.....	2,302	124,630
Pharmaceuticals,			* Teladoc Health, Inc....	551,916	5,607,467
Inc.....	225,748	2,424,534	* Terns		
* Rockwell Medical,			Pharmaceuticals,		
Inc.....	16,080	32,803	Inc.....	203,613	908,114

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)			HEALTH CARE — (Continued)		
* Theravance Biopharma, Inc.....	48,147	\$ 451,619	* Zymeworks, Inc.....	48,116	\$ 702,494
* Third Harmonic Bio, Inc.....	11,106	58,418	TOTAL HEALTH CARE.....		838,120,909
#* TransMedics Group, Inc.....	48,491	3,275,567	INDUSTRIALS — (18.2%)		
* Trevi Therapeutics, Inc.....	25,016	98,563	* 3D Systems Corp.....	152,300	548,280
* TruBridge, Inc.....	39,949	991,534	* AAR Corp.....	264,917	17,950,776
* TScan Therapeutics, Inc.....	24,571	63,147	ABM Industries, Inc....	250,502	13,366,787
* Twist Bioscience Corp.....	191,789	10,043,990	ACCO Brands Corp....	462,089	2,430,588
* Tyra Biosciences, Inc..	4,756	68,772	* Acme United Corp....	31,357	1,136,691
U.S. Physical Therapy, Inc.....	74,251	6,586,806	* ACV Auctions, Inc., Class A.....	479,361	10,143,279
* UFP Technologies, Inc.....	36,119	9,920,445	#* AeroVironment, Inc....	51,738	9,320,601
Utah Medical Products, Inc.....	44,482	2,723,633	* AerSale Corp.....	10,094	68,336
* Vanda Pharmaceuticals, Inc.....	123,185	543,246	* Air Transport Services Group, Inc.....	504,724	11,214,967
* Varex Imaging Corp....	158,247	2,174,314	Alamo Group, Inc....	74,062	13,742,945
* Ventyx Biosciences, Inc.....	32,706	65,739	Albany International Corp., Class A.....	178,866	14,443,429
* Veracyte, Inc.....	320,657	14,583,480	Alight, Inc., Class A....	821,472	5,627,083
* Vericel Corp.....	203,615	11,919,622	Allegiant Travel Co....	35,836	3,670,681
* Verve Therapeutics, Inc.....	14,254	108,473	Allient, Inc.....	79,283	1,998,724
* Viking Therapeutics, Inc.....	1,502	49,190	Alta Equipment Group, Inc.....	34,990	255,427
* Vir Biotechnology, Inc.....	133,042	1,383,637	* Amersco, Inc., Class A.....	155,020	3,508,103
* Voyager Therapeutics, Inc.....	117,107	638,233	#* American Superconductor Corp.....	79,416	2,086,258
* Werewolf Therapeutics, Inc....	2,595	3,477	* American Woodmark Corp.....	107,144	8,342,232
#* XBiotech, Inc.....	15,235	52,713	Apogee Enterprises, Inc.....	166,788	8,509,524
* Xencor, Inc.....	251,460	4,596,689	ArcBest Corp.....	177,391	16,960,354
* Xenon Pharmaceuticals, Inc.....	22,924	916,502	Arcosa, Inc.....	69,413	7,031,537
* Xeris Biopharma Holdings, Inc.....	912	3,247	Argan, Inc.....	120,680	16,509,024
* XOMA Royalty Corp....	5,094	135,551	Astec Industries, Inc....	161,706	5,645,156
#* Y-mAbs Therapeutics, Inc.....	136,671	815,926	* Astronics Corp. (ATRO US).....	132,624	2,347,445
* Zentalis Pharmaceuticals, Inc.....	68,013	118,343	* Astronics Corp. (ATROB US), Class B.....	36,203	703,424
* Zevra Therapeutics, Inc.....	3,909	30,647	* Asure Software, Inc....	5,721	67,622
* Zimvie, Inc.....	81,155	1,123,185	Atkore, Inc.....	28,857	2,350,114
#* Zura Bio Ltd.....	18,229	34,271	Atmus Filtration Technologies, Inc....	68,815	2,877,843
			#* Avis Budget Group, Inc.....	27,949	2,507,025
			AZZ, Inc.....	55,961	4,800,894
			Barrett Business Services, Inc.....	148,613	6,439,401
			BGSF, Inc.....	22,580	118,093
			* Blue Bird Corp.....	7,653	272,600
			* BlueLinx Holdings, Inc.....	41,694	4,493,779
			Boise Cascade Co....	259,653	32,757,822
			* Bowman Consulting Group Ltd.....	16,067	408,584

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Brady Corp., Class A..	106,793	\$ 7,955,011
* BrightView Holdings, Inc.....	136,283	2,147,820
Brink's Co.....	77,986	7,278,433
* Cadeler AS (CDLR US), ADR.....	35,884	750,334
# Cadre Holdings, Inc....	26,085	1,005,577
* CBIZ, Inc.....	382,583	32,829,447
* CECO Environmental Corp.....	251,431	7,120,526
Chicago Rivet & Machine Co.....	17,700	272,580
* Cimpress PLC.....	94,876	6,307,356
Civeo Corp.....	51,116	1,203,271
#* Clarivate PLC.....	416,917	2,259,690
Columbus McKinnon Corp.....	142,734	5,198,372
* Commercial Vehicle Group, Inc.....	77,980	162,978
CompX International, Inc.....	22,380	548,534
Concrete Pumping Holdings, Inc.....	123,180	1,042,103
* Conduent, Inc.....	717,763	2,842,341
* Construction Partners, Inc., Class A.....	133,636	10,744,334
Copa Holdings SA, Class A.....	37,990	3,541,428
#†† Costa Communications, Inc.....	22,311	3,347
Costamare, Inc.....	709,583	8,273,738
Covenant Logistics Group, Inc.....	108,647	3,010,608
CRA International, Inc.....	80,006	14,687,501
CSG Systems International, Inc....	226,031	13,288,362
* Custom Truck One Source, Inc.....	10,232	52,081
Deluxe Corp.....	163,428	3,789,895
* Distribution Solutions Group, Inc.....	136,930	4,415,993
* DLH Holdings Corp....	14,417	108,128
* DNOW, Inc.....	526,591	7,835,674
Douglas Dynamics, Inc.....	198,169	5,122,669
* Driven Brands Holdings, Inc.....	41,885	691,521
* Ducommun, Inc.....	79,823	5,458,297
Dun & Bradstreet Holdings, Inc.....	12,844	157,981
* DXP Enterprises, Inc...	106,385	10,775,737
* Dycem Industries, Inc.....	41,563	7,862,057
Eastern Co.....	54,081	1,461,269
* Energy Recovery, Inc..	101,058	1,449,172

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Enerpac Tool Group Corp.....	274,712	\$12,414,235
EnerSys.....	45,456	4,412,414
Ennis, Inc.....	219,027	4,544,810
Enpro, Inc.....	125,591	23,322,249
* Enviro Corp.....	288,425	2,763,112
ESCO Technologies, Inc.....	167,084	22,178,730
Espey Mfg. & Electronics Corp....	32,985	939,083
* Everus Construction Group, Inc.....	29,092	2,001,821
EVI Industries, Inc....	36,137	626,616
Exponent, Inc.....	20,215	1,853,109
Federal Signal Corp....	108,218	10,638,912
#* First Advantage Corp..	213,417	4,029,313
#* Fluence Energy, Inc....	74,025	963,065
* Forrester Research, Inc.....	138,829	2,117,142
#* Franklin Covey Co....	142,516	5,402,782
Franklin Electric Co., Inc.....	14,704	1,470,253
FTAI Infrastructure, Inc.....	9,800	68,796
* Gates Industrial Corp. PLC.....	46,224	956,375
Genco Shipping & Trading Ltd.....	199,672	2,887,257
* Gencor Industries, Inc.....	55,104	848,051
* Gibraltar Industries, Inc.....	197,971	12,149,480
Global Industrial Co....	281,794	6,963,130
* GMS, Inc.....	223,238	18,827,893
Gorman-Rupp Co.....	224,294	8,608,404
* Graham Corp.....	79,003	3,588,316
# Granite Construction, Inc.....	297,076	26,184,279
* Great Lakes Dredge & Dock Corp.....	308,009	3,385,019
Greenbrier Cos., Inc....	184,079	12,197,075
Griffon Corp.....	370,648	28,083,999
H&E Equipment Services, Inc.....	258,256	22,904,725
* Hayward Holdings, Inc.....	208,834	3,145,040
* Healthcare Services Group, Inc.....	37,601	416,995
Heartland Express, Inc.....	54,818	627,118
Heidrick & Struggles International, Inc....	113,276	5,266,201
Helios Technologies, Inc.....	212,483	9,478,867
Hillenbrand, Inc.....	94,897	3,225,549
* Hillman Solutions Corp.....	144,294	1,442,940

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)			INDUSTRIALS — (Continued)		
HireQuest, Inc.....	878	\$ 11,414	* Mercury Systems, Inc.....	58,712	\$ 2,447,703
HNI Corp.....	171,293	8,538,956	Miller Industries, Inc....	76,338	5,036,018
Hub Group, Inc., Class A.....	393,428	17,550,823	MillerKnoll, Inc.....	160,935	3,611,381
* Hudson Global, Inc....	2,393	30,774	* Mistras Group, Inc....	104,430	1,035,946
* Hudson Technologies, Inc.....	173,327	1,005,297	#* Montrose Environmental Group, Inc.....	59,788	1,244,786
Hurco Cos., Inc.....	50,036	1,075,274	Moog, Inc., Class A....	15,725	2,856,604
* Huron Consulting Group, Inc.....	170,273	21,587,211	* MRC Global, Inc.....	424,089	6,225,627
Hyster-Yale, Inc.....	89,179	4,763,942	MSC Industrial Direct Co., Inc., Class A....	53,042	4,265,107
* IBEX Holdings Ltd.....	8,319	183,101	Mueller Water Products, Inc., Class A.....	866,234	19,923,382
ICF International, Inc...	129,423	15,104,958	* MYR Group, Inc.....	135,972	19,249,556
* IES Holdings, Inc.....	156,480	34,625,894	National Presto Industries, Inc.....	39,388	3,787,944
* Innodata, Inc.....	28,429	1,054,147	NL Industries, Inc.....	96,157	740,409
* Innovative Solutions & Support, Inc.....	132,659	1,548,131	* Northwest Pipe Co....	86,887	4,201,855
Insperity, Inc.....	49,226	3,692,442	* NV5 Global, Inc.....	269,596	5,079,189
Insteel Industries, Inc..	147,946	4,244,571	Omega Flex, Inc.....	90,354	3,556,333
Interface, Inc.....	252,933	6,262,621	* OPENLANE, Inc.....	513,182	10,422,726
* Janus International Group, Inc.....	289,414	2,399,242	* Orion Group Holdings, Inc.....	177,528	1,398,921
# JBT Marel Corp.....	15,439	2,053,387	* PAMT Corp.....	163,228	2,613,280
* JELD-WEN Holding, Inc.....	299,646	2,672,842	Pangaea Logistics Solutions Ltd.....	67,554	354,659
* JetBlue Airways Corp..	1,274,000	8,382,920	Park Aerospace Corp..	132,745	1,923,475
# Kadant, Inc.....	71,812	26,778,695	Park-Ohio Holdings Corp.....	114,524	2,849,357
Karat Packaging, Inc...	4,702	145,339	* Paycor HCM, Inc.....	87,200	1,929,736
Kelly Services, Inc., Class A.....	310,302	4,369,052	#* Perma-Fix Environmental Services, Inc.....	2,699	27,611
Kennametal, Inc.....	320,400	7,673,580	Perma-Pipe International Holdings, Inc.....	52,501	797,490
Kforce, Inc.....	149,906	8,354,261	# Powell Industries, Inc..	112,544	26,985,800
Korn Ferry.....	116,136	8,214,299	Preformed Line Products Co.....	51,179	7,699,369
* Kratos Defense & Security Solutions, Inc.....	348,143	11,617,532	Primoris Services Corp.....	361,141	27,724,795
* L.B. Foster Co., Class A.....	90,999	2,532,502	* Proto Labs, Inc.....	58,991	2,461,694
* Legalzoom.com, Inc....	6,609	59,415	* Pursuit Attractions & Hospitality, Inc.....	34,187	1,350,387
* Limbach Holdings, Inc.....	84,590	7,822,883	Quad/Graphics, Inc....	361,051	2,426,263
Lindsay Corp.....	74,351	9,977,161	Quanex Building Products Corp.....	248,545	5,219,445
* Liquidity Services, Inc.....	192,756	6,678,995	* Quest Resource Holding Corp.....	1,700	9,945
LSI Industries, Inc.....	222,014	4,677,835	* Radiant Logistics, Inc..	197,232	1,384,569
* Manitowoc Co., Inc....	82,757	826,742	* RCM Technologies, Inc.....	19,136	373,726
ManpowerGroup, Inc...	91,340	5,500,495	* Resideo Technologies, Inc.....	283,039	6,374,038
Marten Transport Ltd...	591,955	9,116,107			
* Mastech Digital, Inc....	54,954	767,707			
* Masterbrand, Inc.....	58,033	1,005,132			
* Matrix Service Co.....	129,687	1,758,556			
# Matson, Inc.....	225,848	32,036,539			
Matthews International Corp., Class A.....	59,274	1,659,079			
Maximus, Inc.....	86,668	6,525,234			
* Mayville Engineering Co., Inc.....	37,170	589,145			
McGrath RentCorp.....	117,151	14,370,913			

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)			INDUSTRIALS — (Continued)		
Resources			Wabash National		
Connection, Inc.....	133,039	\$ 1,117,528	Corp.....	421,005	\$ 6,567,678
REV Group, Inc.....	257,651	8,940,490	# Werner Enterprises,		
Rush Enterprises, Inc.			Inc.....	159,433	5,755,531
(RUSHA US),			* Willdan Group, Inc....	47,861	1,691,647
Class A.....	368,286	22,373,374	Willis Lease Finance		
Rush Enterprises, Inc.			Corp.....	74,923	14,529,068
(RUSHB US),					
Class B.....	203,494	11,664,276	TOTAL INDUSTRIALS.....		<u>1,430,145,309</u>
* RXO, Inc.....	133,919	3,435,022	INFORMATION TECHNOLOGY — (10.5%)		
Schneider National,			* 8x8, Inc.....	61,178	171,298
Inc., Class B.....	2,688	79,968	* 908 Devices, Inc.....	6,110	15,275
Sensata Technologies			A10 Networks, Inc....	344,112	6,748,036
Holding PLC.....	140,256	3,809,353	* ACI Worldwide, Inc....	318,451	17,053,051
* Servotronics, Inc.....	24,804	276,565	Adeia, Inc.....	522,819	6,718,224
Shyft Group, Inc.....	216,126	2,595,673	* ADTRAN Holdings,		
* SIFCO Industries,			Inc.....	51,243	531,390
Inc.....	45,608	177,132	Advanced Energy		
* SkyWest, Inc.....	193,810	23,435,505	Industries, Inc.....	61,407	7,066,718
Standex International			#* Agilysys, Inc.....	130,221	11,748,539
Corp.....	83,616	15,276,643	* Airgain, Inc.....	26,952	185,160
Steelcase, Inc.,			* Alarm.com Holdings,		
Class A.....	327,563	3,760,423	Inc.....	190,553	11,560,851
* Sterling Infrastructure,			#* Alithya Group, Inc.,		
Inc.....	89,333	12,722,806	Class A.....	73,715	86,247
* Stratasys Ltd.....	31,299	291,394	* Alkami Technology,		
* Sunrun, Inc.....	301,759	2,730,919	Inc.....	166,465	5,791,317
* TaskUS, Inc., Class A..	1,193	19,625	* Allegro MicroSystems,		
# Tecnoglass, Inc.....	180,436	13,713,136	Inc.....	280,463	6,756,354
Tennant Co.....	124,247	10,625,603	* Alpha & Omega		
Terex Corp.....	171,708	8,257,438	Semiconductor Ltd...	192,304	7,388,320
* Thermon Group			* Ambarella, Inc.....	75,475	5,790,442
Holdings, Inc.....	155,845	4,313,790	* Amtech Systems, Inc..	44,592	225,190
* Titan International,			#* Applied		
Inc.....	401,378	3,544,168	Optoelectronics,		
* Titan Machinery, Inc....	76,338	1,429,047	Inc.....	34,763	970,583
* Transcat, Inc.....	44,874	3,456,195	* Arlo Technologies,		
TriNet Group, Inc.....	45,150	4,216,559	Inc.....	12,353	144,654
Trinity Industries, Inc...	358,905	13,577,376	* ASGN, Inc.....	52,335	4,616,470
* Triumph Group, Inc....	1,503	28,166	* AstroNova, Inc.....	59,126	685,862
* TrueBlue, Inc.....	177,424	1,446,006	* AvePoint, Inc.....	312,470	5,868,187
# TTEC Holdings, Inc....	63,955	241,750	* Aviat Networks, Inc....	35,081	668,293
* Tutor Perini Corp.....	225,294	5,427,332	Avnet, Inc.....	103,143	5,328,367
Twin Disc, Inc.....	86,242	973,672	* Aware, Inc.....	83,027	138,655
#*†† U.S. Airways Group,			* Axcelis Technologies,		
Inc.....	5,375	0	Inc.....	92,647	6,299,996
* Ultralife Corp.....	89,107	675,431	Bel Fuse, Inc. (BELFA		
UniFirst Corp.....	5,989	1,283,562	US), Class A.....	31,130	2,571,649
Universal Logistics			Bel Fuse, Inc. (BELFB		
Holdings, Inc.....	106,109	4,692,140	US), Class B.....	71,871	5,828,738
* Upwork, Inc.....	114,356	1,802,251	Belden, Inc.....	204,344	23,799,946
* V2X, Inc.....	47,027	2,451,518	Benchmark		
* Verra Mobility Corp....	395,338	10,432,970	Electronics, Inc.....	296,235	12,637,385
Vestis Corp.....	98,972	1,383,629	* BK Technologies		
* Vicor Corp.....	25,625	1,310,463	Corp.....	9,350	312,851
Virco Mfg. Corp.....	113,487	1,237,008	* Blackbaud, Inc.....	91,582	7,065,551
# VSE Corp.....	75,217	7,698,460	* BlackLine, Inc.....	93,239	5,953,310

U.S. MICRO CAP PORTFOLIO

CONTINUED

	Shares	Value†
INFORMATION TECHNOLOGY — (Continued)		
* Box, Inc., Class A.....	263,334	\$ 8,792,722
#* C3.ai, Inc., Class A....	31,033	972,885
* Calix, Inc.....	288,495	11,447,482
#* Cerence, Inc.....	67,015	835,007
* CEVA, Inc.....	128,692	4,145,169
* Cipher Mining, Inc.....	32,215	184,592
# Clear Secure, Inc., Class A.....	100,822	2,386,457
#* Clearfield, Inc.....	33,622	1,226,867
Climb Global Solutions, Inc.....	29,231	3,704,445
* Cohu, Inc.....	254,361	5,827,411
* Comtech Telecommunications Corp.....	77,587	155,174
* Consensus Cloud Solutions, Inc.....	8,646	244,855
* CoreCard Corp.....	6,491	150,007
#* Corsair Gaming, Inc....	335,273	3,071,101
* CPI Card Group, Inc....	517	14,874
# Crane NXT Co.....	118,305	7,567,971
* Crexendo, Inc.....	7,172	41,382
* CS Disco, Inc.....	140,928	710,277
CSP, Inc.....	97,739	1,952,825
CTS Corp.....	239,172	12,219,297
* CVD Equipment Corp.....	35,043	124,403
* Daily Journal Corp.....	5,102	2,092,330
* Daktronics, Inc.....	195,368	3,205,989
* Data I/O Corp.....	49,450	151,811
* Data Storage Corp.....	9,283	41,588
* Diebold Nixdorf, Inc....	25,957	1,123,679
* Digi International, Inc..	231,060	7,220,625
#* DigitalOcean Holdings, Inc.....	131,013	5,434,419
* Diodes, Inc.....	71,131	4,195,306
* DoubleVerify Holdings, Inc.....	126,787	2,613,080
* DXC Technology Co....	616,391	13,388,013
* E2open Parent Holdings, Inc.....	408,419	1,074,142
* Eastman Kodak Co....	212,083	1,567,293
* eGain Corp.....	68,392	417,191
* Electro-Sensors, Inc....	4,550	22,340
* Enfusion, Inc., Class A.....	123,639	1,379,811
* ePlus, Inc.....	169,823	13,568,858
* EverCommerce, Inc....	6,970	70,676
* Everspin Technologies, Inc....	52,393	320,645
#* Evolv Technologies Holdings, Inc.....	53,239	213,488
* Expensify, Inc., Class A.....	5,869	21,011
* Extreme Networks, Inc.....	435,464	6,884,686
* FARO Technologies, Inc.....	79,050	2,507,466

	Shares	Value†
INFORMATION TECHNOLOGY — (Continued)		
* Fastly, Inc., Class A....	131,412	\$ 1,375,884
* Five9, Inc.....	89,460	3,666,965
* FormFactor, Inc.....	443,240	17,751,762
Frequency Electronics, Inc.....	67,479	1,128,924
* Freshworks, Inc., Class A.....	64,180	1,193,748
* Grid Dynamics Holdings, Inc.....	208,212	4,703,509
#* GSI Technology, Inc....	54,160	151,648
Hackett Group, Inc....	312,454	9,648,580
* Harmonic, Inc.....	764,154	8,619,657
* Ichor Holdings Ltd.....	131,188	3,602,422
* Identiv, Inc.....	33,314	115,266
Immersion Corp.....	5,457	45,675
#* indie Semiconductor, Inc., Class A.....	543,933	2,230,125
* Infinera Corp.....	276,395	1,829,735
Information Services Group, Inc.....	145,438	445,040
#* Insight Enterprises, Inc.....	11,367	1,963,649
* Intapp, Inc.....	60,757	4,331,367
# InterDigital, Inc.....	129,352	23,668,829
* inTEST Corp.....	72,616	664,436
* Intevac, Inc.....	92,323	324,977
* IPG Photonics Corp....	45,820	3,359,981
* Itron, Inc.....	177,401	19,045,771
* Jamf Holding Corp....	382,095	5,773,455
* JFrog Ltd.....	231,736	8,055,143
* Key Tronic Corp.....	63,132	230,432
* Kimball Electronics, Inc.....	183,859	3,342,557
* Knowles Corp.....	549,007	10,392,703
Kulicke & Soffa Industries, Inc.....	345,310	15,314,498
* KVH Industries, Inc....	89,348	545,916
* Lantronix, Inc.....	118,543	465,874
* LGL Group, Inc.....	51,187	337,834
* Life360, Inc.....	13,310	608,533
* LiveRamp Holdings, Inc.....	267,518	9,095,612
Logility Supply Chain Solutions, Inc.....	202,969	2,865,922
* Magnachip Semiconductor Corp.....	78,504	317,941
* Matterport, Inc.....	526,283	2,741,934
* MaxLinear, Inc.....	277,832	4,962,080
* Meridianlink, Inc.....	112,647	2,168,455
Method Electronics, Inc.....	242,341	2,743,300
* Mirion Technologies, Inc.....	404,428	6,406,140
* Mitek Systems, Inc....	178,775	1,823,505
* M-Tron Industries, Inc.....	16,700	983,630
* N-able, Inc.....	671,741	6,509,170

U.S. MICRO CAP PORTFOLIO

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	Shares	Value†
INFORMATION TECHNOLOGY — (Continued)		
Napco Security Technologies, Inc....	342,840	\$12,582,228
#* Navitas Semiconductor Corp.....	334,515	1,013,580
* nCino, Inc.....	144,492	4,914,173
#* NCR Voyix Corp.....	484,900	5,959,421
* NETGEAR, Inc.....	76,398	2,112,405
* NetScout Systems, Inc.....	418,995	9,988,841
Network-1 Technologies, Inc....	41,388	56,288
* nLight, Inc.....	200,349	2,237,898
# NVE Corp.....	25,368	1,817,871
* Olo, Inc., Class A.....	448,228	3,307,923
* ON24, Inc.....	118,624	817,319
* OneSpan, Inc.....	61,443	1,182,163
* Ooma, Inc.....	30,255	434,764
* Optical Cable Corp.....	27,967	137,877
* OSI Systems, Inc.....	110,122	21,632,366
* PAR Technology Corp.....	125,048	9,077,234
* PC Connection, Inc....	152,870	11,346,011
* PDF Solutions, Inc....	170,662	4,754,643
* Penguin Solutions, Inc.....	302,404	6,132,753
* Photronics, Inc.....	315,189	7,246,195
* Plexus Corp.....	205,049	29,057,494
Power Integrations, Inc.....	55,005	3,427,912
* Powerfleet, Inc. NJ....	100,603	594,564
Progress Software Corp.....	298,601	17,118,795
* Q2 Holdings, Inc.....	150,430	14,316,423
* Rapid7, Inc.....	29,046	1,118,852
* Red Violet, Inc.....	6,912	251,597
* RF Industries Ltd.....	52,025	272,091
* Ribbon Communications, Inc.....	398,646	1,634,449
Richardson Electronics Ltd.....	101,116	1,334,731
* RingCentral, Inc., Class A.....	81,171	2,826,374
* Rogers Corp.....	76,669	7,134,050
* Sanmina Corp.....	275,638	23,079,170
Sapiens International Corp. NV.....	241,724	6,613,569
* ScanSource, Inc.....	208,903	8,742,591
* SecureWorks Corp., Class A.....	4,016	34,176
* SEMrush Holdings, Inc., Class A.....	48,316	842,631
* Silicon Laboratories, Inc.....	41,217	5,588,613
* SiTime Corp.....	2,378	485,588
* SmartRent, Inc.....	254,447	374,037
* SolarWinds Corp.....	579,227	8,618,898

	Shares	Value†
INFORMATION TECHNOLOGY — (Continued)		
* SoundThinking, Inc.....	10,972	\$ 146,476
* Sprinklr, Inc., Class A..	52,844	470,840
» SRAX, Inc.....	29,242	2,924
* Synaptics, Inc.....	105,662	8,970,704
* Synchronoss Technologies, Inc....	1,008	9,959
* Telos Corp.....	232,558	723,255
* Tenable Holdings, Inc.....	3,819	164,561
* Teradata Corp.....	150,519	4,803,061
#* Terawulf, Inc.....	632,434	3,016,710
* TransAct Technologies, Inc....	39,743	178,049
* Trio-Tech International.....	14,028	84,871
* TTM Technologies, Inc.....	656,760	16,149,728
* Turtle Beach Corp.....	62,175	1,103,606
* Ultra Clean Holdings, Inc.....	238,303	8,786,232
* Unisys Corp.....	264,085	1,758,806
* Veeco Instruments, Inc.....	310,526	7,881,150
* Verint Systems, Inc....	171,149	4,343,762
* Viant Technology, Inc., Class A.....	32,804	725,953
#* Viasat, Inc.....	127,232	1,223,972
* Viavi Solutions, Inc....	584,428	7,036,513
Vishay Intertechnology, Inc.....	506,160	8,569,289
* Vishay Precision Group, Inc.....	99,291	2,313,480
# Xerox Holdings Corp...	480,492	4,103,402
* Xperi, Inc.....	184,911	1,667,897
* Yext, Inc.....	77,153	507,667
* Zeta Global Holdings Corp., Class A.....	196,044	3,597,407
TOTAL INFORMATION TECHNOLOGY.....		
		<u>828,127,975</u>
MATERIALS — (4.5%)		
* AdvanSix, Inc.....	109,967	3,439,768
* Alpha Metallurgical Resources, Inc.....	61,260	11,220,994
American Vanguard Corp.....	113,086	698,871
Ardagh Metal Packaging SA.....	13,346	36,968
* Arq, Inc.....	21,144	131,939
* Ascent Industries Co...	55,788	629,847
Ashland, Inc.....	80,912	5,137,103
#* Aspen Aerogels, Inc....	339,473	3,968,439
* Avient Corp.....	108,759	4,665,761
* Bioceres Crop Solutions Corp.....	15,939	109,182

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)			MATERIALS — (Continued)		
Caledonia Mining Corp. PLC.....	14,558	\$ 136,700	Olin Corp.....	138,966	\$ 4,070,314
* Century Aluminum Co.....	804,592	14,707,942	Olympic Steel, Inc.....	81,144	2,797,034
Chemours Co.....	183,530	3,485,235	Orion SA.....	225,791	3,149,784
* Clearwater Paper Corp.....	97,071	3,120,833	Pactiv Evergreen, Inc..	211,614	3,754,032
* Cleveland-Cliffs, Inc....	31,832	325,960	* Perimeter Solutions, Inc.....	56,812	710,150
* Coeur Mining, Inc.....	1,633,080	10,778,328	Quaker Chemical Corp.....	32,022	4,520,866
Compass Minerals International, Inc....	1,600	18,656	Radius Recycling, Inc.....	142,206	1,707,894
* Core Molding Technologies, Inc....	42,148	622,526	Ramaco Resources, Inc. (METC US), Class A.....	177,701	1,682,828
* Dakota Gold Corp.....	38,662	85,830	Ramaco Resources, Inc. (METCB US), Class B.....	3,392	29,884
* Ecovyst, Inc.....	458,227	3,555,841	* Ranpak Holdings Corp.....	244,570	1,790,252
Ferroglobe PLC.....	489,659	1,904,773	* Rayonier Advanced Materials, Inc.....	272,665	2,181,320
First Majestic Silver Corp. (AG US).....	268,767	1,531,972	†† Rolute Forest Products, Inc.....	332,327	88,499
* Flotek Industries, Inc....	3,706	34,280	Ryerson Holding Corp.....	160,688	3,592,984
Fortitude Gold Corp....	56,138	294,163	Scotts Miracle-Gro Co.....	57,193	4,058,415
Friedman Industries, Inc.....	73,063	1,108,366	Sensient Technologies Corp.....	76,631	5,786,407
Greif, Inc. (GEF US), Class A.....	95,064	5,819,818	* Smith-Midland Corp....	1,828	73,175
Greif, Inc. (GEF/B US), Class B.....	20,094	1,273,357	Sonoco Products Co...	34,530	1,645,009
Hawkins, Inc.....	186,538	19,942,778	Stepan Co.....	146,903	9,312,181
HB Fuller Co.....	47,121	2,974,749	SunCoke Energy, Inc..	412,466	3,873,056
Hecla Mining Co.....	2,249,222	12,775,581	Sylvamo Corp.....	218,073	17,467,647
Huntsman Corp.....	614,208	10,337,121	* Tredegar Corp.....	124,723	979,076
* Idaho Strategic Resources, Inc.....	130	1,661	TriMas Corp.....	254,701	6,189,234
* Ingevity Corp.....	52,519	2,381,737	Tronox Holdings PLC..	749,982	7,702,315
Innospec, Inc.....	162,813	18,454,854	* U.S. Gold Corp.....	6,742	49,823
* Intrepid Potash, Inc....	63,646	1,673,253	U.S. Lime & Minerals, Inc.....	293,100	32,410,998
Kaiser Aluminum Corp.....	102,170	7,151,900	Warrior Met Coal, Inc..	214,407	11,314,257
Koppers Holdings, Inc.....	116,078	3,454,481	Worthington Steel, Inc.....	161,919	4,703,747
Kronos Worldwide, Inc.....	249,000	2,387,910			
* LSB Industries, Inc....	71,554	603,916	TOTAL MATERIALS.....		<u>352,099,678</u>
* Magnera Corp.....	25,387	473,721	REAL ESTATE — (1.2%)		
Materion Corp.....	143,510	14,494,510	* AMREP Corp.....	60,952	1,850,503
Mativ Holdings, Inc....	213,523	2,039,145	* Anywhere Real Estate, Inc.....	407,159	1,469,844
* McEwen Mining, Inc....	48,661	400,967	* CKX Lands, Inc.....	12,473	140,820
Mercer International, Inc.....	278,123	1,871,768	* Compass, Inc., Class A.....	777,663	5,638,057
* Metallus, Inc.....	301,214	4,500,137	* Cushman & Wakefield PLC.....	595,785	8,215,875
Minerals Technologies, Inc....	179,479	13,764,244	* Five Point Holdings LLC, Class A.....	24,172	158,810
#* MP Materials Corp....	262,896	5,773,196	* Forestar Group, Inc....	168,353	4,016,902
Myers Industries, Inc...	260,599	3,137,612			
NewMarket Corp.....	887	441,744			
* Nexa Resources SA...	57,871	361,115			
Northern Technologies International Corp....	75,302	891,576			
* O-I Glass, Inc.....	613,515	7,325,369			

U.S. MICRO CAP PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
REAL ESTATE — (Continued)			UTILITIES — (Continued)		
* FRP Holdings, Inc.....	174,616	\$ 5,332,773	MDU Resources		
* Howard Hughes			Group, Inc.....	243,390	\$ 4,337,210
Holdings, Inc.....	237,384	18,129,016	MGE Energy, Inc.....	131,963	11,856,876
*» JW Mays, Inc.....	2,700	112,077	Middlesex Water Co....	106,858	5,411,289
Kennedy-Wilson			* Montauk Renewables,		
Holdings, Inc.....	570,138	5,159,749	Inc.....	47,413	198,186
Marcus & Millichap,			New Jersey		
Inc.....	254,835	9,724,504	Resources Corp.....	138,861	6,658,385
* Maui Land &			Northwest Natural		
Pineapple Co., Inc...	85,311	1,717,310	Holding Co.....	146,892	5,863,929
Newmark Group, Inc.,			Northwestern Energy		
Class A.....	495,498	7,001,387	Group, Inc.....	145,184	7,826,869
* Rafael Holdings, Inc.,			ONE Gas, Inc.....	93,116	6,577,714
Class B.....	114,197	235,246	Ormat Technologies,		
* RE/MAX Holdings,			Inc.....	78,458	5,033,081
Inc., Class A.....	69,271	691,325	# Otter Tail Corp.....	251,306	19,360,614
RMR Group, Inc.,			Portland General		
Class A.....	56,617	1,057,039	Electric Co.....	166,051	6,831,338
* Seaport Entertainment			* Pure Cycle Corp.....	98,269	1,154,661
Group, Inc.....	59,812	1,591,597	RGC Resources, Inc...	23,748	505,120
St. Joe Co.....	393,997	18,951,256	SJW Group.....	164,987	8,287,297
* Star Holdings.....	877	7,796	Spire, Inc.....	81,863	5,808,998
* Stratus Properties,			#* Sunnova Energy		
Inc.....	54,159	1,044,727	International, Inc....	377,486	970,139
* Tejon Ranch Co.....	130,797	2,121,527	TXNM Energy, Inc.....	157,983	7,638,478
TOTAL REAL ESTATE.....		<u>94,368,140</u>	Unitil Corp.....	104,022	5,572,459
UTILITIES — (2.3%)			York Water Co.....	84,409	2,610,770
ALLETE, Inc.....	104,755	6,874,023	TOTAL UTILITIES.....		<u>180,758,519</u>
* Altus Power, Inc.....	185,836	748,919	TOTAL COMMON		
American States			STOCKS		
Water Co.....	152,009	11,324,671	Cost (\$4,056,414,462)....		<u>7,285,204,790</u>
Artesian Resources			TEMPORARY CASH INVESTMENTS — (0.8%)		
Corp., Class A.....	46,409	1,438,679	Y State Street		
Avista Corp.....	266,241	9,749,745	Institutional		
Black Hills Corp.....	105,589	6,201,242	U.S. Government		
California Water			Money Market Fund		
Service Group.....	247,671	11,217,020	4.330%.....	60,885,097	<u>60,885,097</u>
Chesapeake Utilities			SECURITIES LENDING COLLATERAL — (6.3%)		
Corp.....	116,526	14,245,303	@§ The DFA Short Term		
Consolidated Water			Investment Fund	42,898,770	<u>496,252,969</u>
Co. Ltd.....	82,866	2,169,432	TOTAL INVESTMENTS — (100.0%)		
Genie Energy Ltd.,			(Cost \$4,613,506,728)^^		<u>\$7,842,342,856</u>
Class B.....	197,675	2,832,683			
Global Water					
Resources, Inc.....	34,593	397,820			
* Hawaiian Electric					
Industries, Inc.....	115,489	1,055,569			

U.S. MICRO CAP PORTFOLIO

CONTINUED

As of January 31, 2025, U.S. Micro Cap Portfolio had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
S&P 500 [®] Emini Index.....	177	03/21/25	\$53,842,403	\$53,695,162	\$(147,241)
Total Futures Contracts.....			<u>\$53,842,403</u>	<u>\$53,695,162</u>	<u>\$(147,241)</u>

As of January 31, 2025, the value of Rule 144A securities amounted to \$1,778,167 or 0.0% of net assets.

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Assets				
Common Stocks				
Communication Services.....	\$ 241,191,480	\$ 73,522	—	\$ 241,265,002
Consumer Discretionary.....	1,002,495,919	127,408	—	1,002,623,327
Consumer Staples.....	247,406,703	814,206	—	248,220,909
Energy.....	384,574,210	—	—	384,574,210
Financials.....	1,684,662,916	237,896	—	1,684,900,812
Health Care.....	836,797,162	32,713	\$ 1,291,034	838,120,909
Industrials.....	1,430,141,962	—	3,347	1,430,145,309
Information Technology.....	828,125,051	2,924	—	828,127,975
Materials.....	352,011,179	—	88,499	352,099,678
Real Estate.....	94,256,063	112,077	—	94,368,140
Utilities.....	180,758,519	—	—	180,758,519
Temporary Cash Investments.....	60,885,097	—	—	60,885,097
Securities Lending Collateral.....	—	496,252,969	—	496,252,969
Total Investments in Securities.....	<u>\$7,343,306,261</u>	<u>\$497,653,715</u>	<u>\$1,382,880<></u>	<u>\$7,842,342,856</u>
Financial Instruments				
Liabilities				
Futures Contracts**.....	(147,241)	—	—	(147,241)
Total Financial Instruments.....	<u>\$ (147,241)</u>	<u>—</u>	<u>—</u>	<u>\$ (147,241)</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

January 31, 2025

(Unaudited)

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (97.4%)			REAL ESTATE — (Continued)		
REAL ESTATE — (97.4%)			# CTO Realty Growth,		
Acadia Realty Trust.....	592,501	\$ 13,651,223	Inc.....	135,418	\$ 2,658,255
Agree Realty Corp.....	571,870	41,500,606	CubeSmart.....	1,222,157	50,963,947
Alexander & Baldwin,			Curblin Properties		
Inc.....	69,499	1,240,557	Corp.....	498,085	12,188,140
Alexander's, Inc.....	12,182	2,313,971	DiamondRock		
Alexandria Real Estate			Hospitality Co.....	991,918	8,709,040
Equities, Inc.....	865,552	84,261,487	Digital Realty Trust,		
Alpine Income Property			Inc.....	1,829,580	299,794,979
Trust, Inc.....	34,171	576,123	Diversified Healthcare		
American Assets Trust,			Trust.....	601,796	1,492,454
Inc.....	232,036	5,633,834	# Douglas Emmett, Inc....	928,038	17,038,778
American Homes 4			Easterly Government		
Rent, Class A.....	1,866,406	64,633,640	Properties, Inc.....	473,681	5,381,016
American Tower Corp...	2,574,849	476,218,323	EastGroup Properties,		
Americold Realty Trust,			Inc.....	265,405	45,017,996
Inc.....	1,432,939	31,309,717	Elme Communities.....	435,479	6,645,410
Apartment Investment			Empire State Realty		
& Management Co.,			Trust, Inc., Class A...	666,629	6,372,973
Class A.....	584,025	5,279,586	# EPR Properties.....	394,203	18,172,758
Apple Hospitality REIT,			Equinix, Inc.....	526,980	481,480,547
Inc.....	1,151,155	17,773,833	Equity LifeStyle		
AvalonBay			Properties, Inc.....	963,936	63,089,611
Communities, Inc....	796,908	176,523,091	Equity Residential.....	1,898,893	134,118,813
* Bluerock Homes Trust,			# Essential Properties		
Inc.....	21,940	254,723	Realty Trust, Inc.....	976,934	31,359,581
Braemar Hotels &			Essex Property Trust,		
Resorts, Inc.....	282,340	719,967	Inc.....	359,745	102,372,635
# Brandywine Realty			Extra Space Storage,		
Trust.....	689,908	3,787,595	Inc.....	1,167,615	179,812,710
Brixmor Property			Federal Realty		
Group, Inc.....	1,704,072	44,408,116	Investment Trust.....	424,429	46,105,722
Broadstone Net Lease,			First Industrial Realty		
Inc.....	962,343	15,147,279	Trust, Inc.....	713,739	38,106,525
BRT Apartments Corp..	59,313	1,016,625	Four Corners Property		
BXP, Inc.....	833,866	60,988,959	Trust, Inc.....	508,460	13,947,058
Camden Property			Franklin Street		
Trust.....	587,761	66,834,303	Properties Corp.....	234,183	423,871
CareTrust REIT, Inc....	996,962	26,419,493	Gaming & Leisure		
CBL & Associates			Properties, Inc.....	1,545,921	74,807,117
Properties, Inc.....	53,151	1,626,952	Getty Realty Corp.....	292,448	9,068,812
Centerspace.....	76,689	4,658,857	Gladstone Commercial		
Chatham Lodging			Corp.....	231,989	3,760,542
Trust.....	216,430	1,891,598	Global Medical REIT,		
City Office REIT, Inc....	191,254	1,015,559	Inc.....	296,104	2,321,455
Clipper Realty, Inc.....	76,438	311,867	Global Net Lease, Inc...	955,368	6,869,096
Community Healthcare			Global Self Storage,		
Trust, Inc.....	129,952	2,576,948	Inc.....	43,975	226,911
COPT Defense			Healthcare Realty		
Properties.....	633,136	18,639,524	Trust, Inc.....	1,889,731	31,652,994
Cousins Properties,			Healthpeak Properties,		
Inc.....	789,587	24,106,091	Inc.....	3,827,430	79,074,704
Crown Castle, Inc.....	2,434,601	217,361,177			

DFA REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
REAL ESTATE — (Continued)			REAL ESTATE — (Continued)		
Highwoods Properties, Inc.....	552,563	\$ 16,460,852	Phillips Edison & Co., Inc.....	499,369	\$ 18,142,076
Host Hotels & Resorts, Inc.....	3,799,372	63,487,506	# Piedmont Office Realty Trust, Inc., Class A... Plymouth Industrial REIT, Inc.....	589,804	5,154,887
Hudson Pacific Properties, Inc.....	623,499	1,951,552		217,240	3,649,632
# Independence Realty Trust, Inc.....	1,188,559	22,832,218	Postal Realty Trust, Inc., Class A.....	73,804	971,261
Industrial Logistics Properties Trust.....	278,519	1,105,720	Prologis, Inc.....	5,015,096	598,050,198
Innovative Industrial Properties, Inc.....	148,537	10,647,132	Public Storage.....	874,642	261,063,144
InvenTrust Properties Corp.....	395,956	11,775,731	Realty Income Corp.....	4,732,549	258,586,477
Invitation Homes, Inc....	3,399,547	105,895,889	Regency Centers Corp.....	972,708	69,879,343
Iron Mountain, Inc.....	1,643,004	166,879,916	Retail Opportunity Investments Corp.....	102,778	1,795,532
JBG SMITH Properties.....	391,001	6,064,426	# Rexford Industrial Realty, Inc.....	1,218,991	49,564,174
# Kilroy Realty Corp.....	584,279	22,798,567	RLJ Lodging Trust.....	823,372	8,027,877
Kimco Realty Corp.....	3,779,808	84,856,690	Ryman Hospitality Properties, Inc.....	319,612	33,508,122
Kite Realty Group Trust.....	1,203,187	27,853,779	Sabra Health Care REIT, Inc.....	1,226,597	20,496,436
Lamar Advertising Co., Class A.....	494,157	62,471,328	Saul Centers, Inc.....	74,829	2,732,755
LTC Properties, Inc.....	245,958	8,460,955	SBA Communications Corp.....	600,906	118,714,989
LXP Industrial Trust.....	1,488,488	12,384,220	Service Properties Trust.....	778,827	2,219,657
Macerich Co.....	1,158,185	24,067,084	Sila Realty Trust, Inc....	81,033	2,014,480
# Medical Properties Trust, Inc.....	2,932,286	13,752,421	Simon Property Group, Inc.....	1,835,992	319,205,569
Mid-America Apartment Communities, Inc.....	647,138	98,740,316	SITE Centers Corp.....	195,117	2,922,853
Modiv Industrial, Inc.....	11,509	168,492	# SL Green Realty Corp..	377,449	25,436,288
# National Health Investors, Inc.....	251,905	17,157,250	# STAG Industrial, Inc....	999,400	34,159,492
# National Storage Affiliates Trust.....	383,504	14,247,174	Summit Hotel Properties, Inc.....	505,785	3,393,817
# NET Lease Office Properties.....	84,119	2,685,078	Sun Communities, Inc..	699,270	88,457,655
# NETSTREIT Corp.....	346,489	5,017,161	Sunstone Hotel Investors, Inc.....	840,041	9,517,665
NexPoint Residential Trust, Inc.....	127,772	5,044,439	Tanger, Inc.....	614,365	20,163,459
NNN REIT, Inc.....	1,039,917	40,962,331	# Terreno Realty Corp....	536,056	35,068,784
Office Properties Income Trust.....	195,033	177,207	UDR, Inc.....	1,754,739	73,242,806
Omega Healthcare Investors, Inc.....	1,479,943	54,846,688	# UMH Properties, Inc....	394,017	7,088,366
One Liberty Properties, Inc.....	95,825	2,459,828	# Uniti Group, Inc.....	1,090,944	5,945,645
Orion Office REIT, Inc...	235,687	954,532	Universal Health Realty Income Trust..	73,588	2,872,876
Outfront Media, Inc.....	670,787	12,342,481	Urban Edge Properties.....	689,886	14,032,281
Paramount Group, Inc..	849,099	4,152,094	Ventas, Inc.....	2,321,329	140,254,698
Park Hotels & Resorts, Inc.....	1,037,098	13,990,452	Veris Residential, Inc....	346,102	5,516,866
Peakstone Realty Trust.....	11,826	127,129	VICI Properties, Inc.....	5,748,798	171,141,716
Pebblebrook Hotel Trust.....	555,097	7,288,424	Vornado Realty Trust...	877,860	37,976,224
			Welltower, Inc.....	2,494,846	340,496,582
			Whitestone REIT.....	231,889	3,107,313
			# WP Carey, Inc.....	1,189,832	66,523,507

DFA REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
REAL ESTATE — (Continued)			SECURITIES LENDING COLLATERAL — (1.7%)		
Xenia Hotels & Resorts, Inc.....	528,172	\$ 7,901,453	@§ The DFA Short Term Investment Fund	10,659,984	\$ 123,314,699
TOTAL REAL ESTATE.....		<u>6,998,820,091</u>	TOTAL INVESTMENTS — (100.0%)		
TOTAL COMMON STOCKS			(Cost \$4,305,562,350)^^.		<u>\$7,183,623,961</u>
Cost (\$4,120,767,680)....		<u>6,998,820,091</u>			
TEMPORARY CASH INVESTMENTS — (0.9%)					
Y State Street Institutional U.S. Government Money Market Fund 4.330%.....	61,489,171	<u>61,489,171</u>			

As of January 31, 2025, 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.....	197	03/21/25	\$60,316,411	\$59,762,412	\$(553,999)
Total Futures Contracts.....			<u>\$60,316,411</u>	<u>\$59,762,412</u>	<u>\$(553,999)</u>

Summary of the Portfolio's investments as of January 31, 2025, 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>
Assets				
Common Stocks				
Real Estate.....	\$6,998,820,091	—	—	\$6,998,820,091
Temporary Cash Investments.....	61,489,171	—	—	61,489,171
Securities Lending Collateral.....	—	\$123,314,699	—	123,314,699
Total Investments in Securities.....	<u>\$7,060,309,262</u>	<u>\$123,314,699</u>	<u>—</u>	<u>\$7,183,623,961</u>
Financial Instruments				
Liabilities				
Futures Contracts**.....	(553,999)	—	—	(553,999)
Total Financial Instruments.....	<u>\$ (553,999)</u>	<u>—</u>	<u>—</u>	<u>\$ (553,999)</u>

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

LARGE CAP INTERNATIONAL PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2025

(Unaudited)

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (96.2%)			AUSTRALIA — (Continued)		
AUSTRALIA — (6.3%)			National Australia Bank		
AGL Energy Ltd.....	259,985	\$ 1,849,347	Ltd.....	761,920	\$18,774,966
ALS Ltd.....	243,765	2,457,573	Netwealth Group Ltd....	75,388	1,457,298
Ampol Ltd.....	140,268	2,516,954	#* NEXTDC Ltd.....	202,074	1,837,655
ANZ Group Holdings			Northern Star		
Ltd.....	668,376	12,621,325	Resources Ltd.....	466,038	4,932,416
# APA Group.....	482,054	2,032,934	Orica Ltd.....	256,717	2,782,815
Aristocrat Leisure Ltd...	180,450	8,390,852	Origin Energy Ltd.....	639,687	4,125,578
ASX Ltd.....	41,528	1,628,290	#* Pilbara Minerals Ltd.....	1,006,077	1,411,079
Atlas Arteria Ltd.....	365,025	1,139,774	Premier Investments		
# Aurizon Holdings Ltd....	1,213,919	2,456,754	Ltd.....	8,397	122,997
Bendigo & Adelaide			Pro Medicus Ltd.....	23,723	4,059,855
Bank Ltd.....	285,791	2,398,308	* Qantas Airways Ltd.....	299,473	1,735,404
BHP Group Ltd. (BHP			QBE Insurance Group		
AU).....	1,152,782	28,311,960	Ltd.....	608,569	7,855,258
# BHP Group Ltd. (BHP			Qube Holdings Ltd.....	798,076	2,048,117
LN), Class DI.....	242,396	5,976,363	Ramsay Health Care		
# BHP Group Ltd. (BHP			Ltd.....	61,205	1,271,450
US), Sponsored			REA Group Ltd.....	15,885	2,436,413
ADR.....	300,265	14,758,025	# Reece Ltd.....	79,223	1,160,618
BlueScope Steel Ltd....	232,410	3,034,876	Rio Tinto Ltd.....	130,228	9,379,140
Brambles Ltd.....	570,506	6,971,861	Santos Ltd.....	2,230,872	9,659,575
CAR Group Ltd.....	90,286	2,249,873	# SEEK Ltd.....	117,034	1,645,468
Challenger Ltd.....	16,787	65,201	SGH Ltd.....	107,212	3,163,081
Cleanaway Waste			Sonic Healthcare Ltd....	199,908	3,511,932
Management Ltd.....	1,014,244	1,736,668	South32 Ltd. (S32 AU).	2,534,898	5,205,028
Cochlear Ltd.....	22,145	4,358,614	Steadfast Group Ltd....	394,176	1,416,050
Coles Group Ltd.....	502,968	6,062,757	Suncorp Group Ltd.....	483,395	6,197,630
Commonwealth Bank			Technology One Ltd.....	173,263	3,294,289
of Australia.....	399,233	39,397,188	* Telix Pharmaceuticals		
Computershare Ltd....	179,161	3,894,610	Ltd.....	70,294	1,262,670
CSL Ltd.....	69,937	12,074,117	Telstra Group Ltd.		
# Endeavour Group Ltd...	703,876	1,836,051	(TLS AU).....	1,417,464	3,460,583
Evolution Mining Ltd....	1,203,701	4,182,970	TPG Telecom Ltd.....	194,582	527,125
Fortescue Ltd.....	638,579	7,478,634	# Transurban Group.....	991,946	8,170,733
Harvey Norman			Treasury Wine Estates		
Holdings Ltd.....	414,306	1,326,047	Ltd.....	295,168	1,958,141
HUB24 Ltd.....	21,547	1,066,730	Wesfarmers Ltd.....	328,349	15,466,673
Incitec Pivot Ltd.....	556,038	1,027,134	Westpac Banking		
Insurance Australia			Corp.....	748,445	15,529,359
Group Ltd.....	1,347,639	7,642,800	Whitehaven Coal Ltd....	77,761	292,207
* James Hardie			WiseTech Global Ltd....	48,021	3,635,319
Industries PLC (JHX			Woodside Energy		
AU), CDI.....	157,942	5,308,598	Group Ltd. (WDS		
JB Hi-Fi Ltd.....	87,528	5,460,989	AU).....	656,980	10,012,889
Lottery Corp. Ltd.	827,246	2,571,767	Woodside Energy		
* Lynas Rare Earths			Group Ltd. (WDS		
Ltd.....	298,029	1,155,170	LN).....	43,801	672,880
Macquarie Group Ltd....	70,544	10,435,815	# Woodside Energy		
Medibank Pvt Ltd.....	854,349	2,106,580	Group Ltd. (WDS		
Mineral Resources			US), ADR.....	68,532	1,045,113
Ltd.....	57,490	1,226,462	Woolworths Group		
Myer Holdings Ltd.....	60,458	34,113	Ltd.....	390,867	7,348,888

LARGE CAP INTERNATIONAL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)			CANADA — (Continued)		
Worley Ltd.....	174,527	\$ 1,550,782	* Bombardier, Inc.		
* Xero Ltd.....	49,167	5,533,994	(BBD/B CN),		
# Yancoal Australia Ltd....	297,444	1,185,674	Class B.....	48,400	\$ 2,832,367
TOTAL AUSTRALIA.....		<u>396,381,226</u>	Brookfield Corp. (BN		
AUSTRIA — (0.2%)			CN).....	92,109	5,631,712
Erste Group Bank AG...	129,852	7,983,149	Brookfield Corp. (BN		
OMV AG.....	82,151	3,382,929	US).....	99,097	6,064,736
Verbund AG.....	21,683	1,664,608	* CAE, Inc. (CAE CN)....	27,144	640,056
TOTAL AUSTRIA.....		<u>13,030,686</u>	#* CAE, Inc. (CAE US)....	55,300	1,305,080
BELGIUM — (0.9%)			Cameco Corp. (CCJ		
Ageas SA.....	100,830	5,194,091	US).....	59,913	2,962,099
Anheuser-Busch InBev			Canadian Imperial		
SA (ABI BB).....	347,367	17,116,985	Bank of Commerce		
* Argenx SE (ARGX			(CM CN).....	160,785	10,128,232
BB).....	4,901	3,235,332	Canadian Imperial		
* Argenx SE (ARGX			Bank of Commerce		
US), ADR.....	2,482	1,626,033	(CM US).....	109,835	6,921,802
D'ieteren Group.....	6,808	1,141,954	Canadian National		
KBC Group NV.....	175,179	13,437,587	Railway Co. (CNI		
Lotus Bakeries NV.....	71	757,351	US).....	58,609	6,125,227
Solvay SA.....	31,374	958,906	Canadian National		
Syensqo SA.....	76,668	6,040,955	Railway Co. (CNR		
UCB SA.....	39,323	7,650,417	CN).....	78,308	8,180,218
TOTAL BELGIUM.....		<u>57,159,611</u>	Canadian Natural		
CANADA — (11.0%)			Resources Ltd.		
Agnico Eagle Mines			(CNQ CN).....	31,472	956,059
Ltd. (AEM CN).....	19,787	1,839,125	Canadian Natural		
Agnico Eagle Mines			Resources Ltd.		
Ltd. (AEM US).....	182,318	16,944,635	(CNQ US).....	706,958	21,456,175
Alamos Gold, Inc. (AGI			Canadian Pacific		
US), Class A.....	202,728	4,243,097	Kansas City Ltd. (CP		
Alimentation			CN).....	66,912	5,317,601
Couche-Tard, Inc....	260,232	13,742,599	Canadian Pacific		
AltaGas Ltd.....	156,204	3,604,832	Kansas City Ltd. (CP		
ARC Resources Ltd....	412,789	7,069,404	US).....	130,454	10,384,138
AtkinsRealis Group,			# Canadian Tire Corp.		
Inc.....	90,231	4,521,018	Ltd., Class A.....	3,365	378,836
Bank of Montreal			Canadian Utilities Ltd.,		
(BMO CN).....	11,607	1,149,080	Class A.....	61,090	1,427,052
Bank of Montreal			Capital Power Corp....	58,920	2,157,582
(BMO US).....	193,447	19,158,991	CCL Industries, Inc.,		
Bank of Nova Scotia			Class B.....	74,386	3,694,860
(BNS CN).....	153,045	7,830,479	* Celestica, Inc. (CLS		
Bank of Nova Scotia			US).....	66,238	8,178,406
(BNS US).....	168,645	8,629,565	Cenovus Energy, Inc.		
Barrick Gold Corp.			(CVE CN).....	69,958	1,011,812
(OR22 LI).....	141,262	2,345,174	Cenovus Energy, Inc.		
Barrick Gold Corp.			(CVE US).....	491,406	7,110,645
(GOLD US).....	569,896	9,329,197	CGI, Inc. (GIB US)....	82,960	9,774,347
BCE, Inc. (BCE US)....	17,800	423,462	CGI, Inc. (GIBA CN)....	199	23,459
* Bombardier, Inc.			Colliers International		
(BBD/A CN),			Group, Inc. (CIGI		
Class A.....	600	35,277	US).....	17,103	2,434,612
			Constellation Software,		
			Inc.....	6,352	20,773,512

LARGE CAP INTERNATIONAL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
* Descartes Systems Group, Inc. (DSG CN).....	15,836	\$ 1,833,069
* Descartes Systems Group, Inc. (DSGX US).....	7,933	918,879
# Dollarama, Inc.....	102,886	9,736,066
Element Fleet Management Corp....	268,036	5,265,372
# Emera, Inc.....	135,162	5,135,477
Empire Co. Ltd., Class A.....	91,042	2,677,356
# Enbridge, Inc. (ENB CN).....	34,288	1,482,762
# Enbridge, Inc. (ENB US).....	478,252	20,679,616
Endeavour Mining PLC.....	8,560	176,047
Fairfax Financial Holdings Ltd.....	12,227	16,457,970
* First Quantum Minerals Ltd.....	157,443	1,970,540
FirstService Corp. (FSV CN).....	18,565	3,376,279
FirstService Corp. (FSV US).....	3,957	719,660
# Fortis, Inc. (FTS CN)...	146,619	6,244,687
# Fortis, Inc. (FTS US)...	27,287	1,162,972
# Franco-Nevada Corp. (FNV US).....	50,399	6,852,248
George Weston Ltd.....	22,248	3,438,960
GFL Environmental, Inc.....	72,871	3,142,926
Gildan Activewear, Inc. (GIL US).....	98,507	5,083,946
Great-West Lifeco, Inc.....	134,181	4,338,367
Ω Hydro One Ltd.....	115,325	3,588,259
iA Financial Corp., Inc..	71,974	6,646,459
IGM Financial, Inc.....	39,490	1,267,017
Imperial Oil Ltd. (IMO US).....	75,274	5,016,259
Intact Financial Corp....	45,388	8,062,003
* Ivanhoe Mines Ltd., Class A.....	134,750	1,447,310
Keyera Corp.....	126,300	3,583,866
Kinross Gold Corp. (K CN).....	748,885	8,435,165
Kinross Gold Corp. (KGC US).....	375,679	4,237,659
Loblaw Cos. Ltd.....	56,928	7,128,221
Lundin Mining Corp.....	441,451	3,487,018
# Magna International, Inc. (MGA US).....	146,403	5,807,807
Manulife Financial Corp. (MFC CN).....	198,270	5,928,933

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
Manulife Financial Corp. (MFC US).....	190,396	\$ 5,694,744
MEG Energy Corp.....	15,013	246,162
Metro, Inc.....	94,918	5,930,797
# National Bank of Canada.....	194,599	17,271,356
Nutrien Ltd. (NTR CN)..	12,443	642,206
Nutrien Ltd. (NTR US)..	204,102	10,537,766
Onex Corp.....	4,959	380,349
Open Text Corp. (OTEX US).....	88,610	2,608,678
Pan American Silver Corp. (PAAS US).....	173,732	4,032,320
Pembina Pipeline Corp. (PBA US).....	196,513	7,096,084
Quebecor, Inc., Class B.....	16,207	359,747
RB Global, Inc. (RBA CN).....	15,049	1,345,593
RB Global, Inc. (RBA US).....	48,863	4,372,261
Restaurant Brands International, Inc. (QSR CN).....	58,971	3,625,863
# Restaurant Brands International, Inc. (QSR US).....	41,074	2,527,694
# Rogers Communications, Inc. (RCI US), Class B.....	63,944	1,757,181
Rogers Communications, Inc. (RCIB CN), Class B.....	80,132	2,201,032
Royal Bank of Canada (RY CN).....	290,111	35,367,851
Royal Bank of Canada (RY US).....	206,240	25,146,843
Saputo, Inc.....	106,878	1,775,968
* Shopify, Inc. (SHOP CN), Class A.....	9,260	1,080,668
* Shopify, Inc. (SHOP US), Class A.....	52,496	6,131,533
South Bow Corp.....	68,268	1,631,625
Stantec, Inc. (STN CN).....	43,878	3,395,575
Stantec, Inc. (STN US).....	2,600	201,318
Sun Life Financial, Inc. (SLF CN).....	45,991	2,652,152
Sun Life Financial, Inc. (SLF US).....	130,410	7,518,136
Suncor Energy, Inc. (SU US).....	558,310	20,970,124
TC Energy Corp. (TRP CN).....	3,077	138,654

LARGE CAP INTERNATIONAL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)			DENMARK — (Continued)		
TC Energy Corp. (TRP US).....	338,269	\$ 15,239,018	Rockwool AS (ROCKA DC), Class A.....	43	\$ 15,254
Teck Resources Ltd. (TECK US), Class B.	201,224	8,226,037	Rockwool AS (ROCKB DC), Class B.....	4,829	1,710,022
TELUS Corp.....	81,584	1,183,329	Tryg AS.....	201,083	4,073,649
# TFI International, Inc. (TFII US).....	34,897	4,599,774	* Vestas Wind Systems AS.....	299,204	4,115,441
Thomson Reuters Corp. (TRI US).....	26,806	4,510,109	* Zealand Pharma AS....	17,754	1,804,096
TMX Group Ltd.....	107,305	3,321,002	TOTAL DENMARK.....		<u>157,482,947</u>
Toromont Industries Ltd.....	48,516	3,868,662	FINLAND — (0.9%)		
Toronto-Dominion Bank (TD CN).....	167,363	9,547,643	Elisa OYJ.....	4,344	186,984
Toronto-Dominion Bank (TD US).....	305,698	17,446,185	# Fortum OYJ.....	211,567	3,073,963
Tourmaline Oil Corp....	204,886	9,333,954	Kesko OYJ (KESKOA FH), Class A.....	45,169	851,280
Waste Connections, Inc. (WCN CN).....	22,131	4,066,559	Kone OYJ, Class B....	98,576	5,102,386
Waste Connections, Inc. (WCN US).....	21,551	3,960,394	Metso OYJ.....	37,637	373,574
West Fraser Timber Co. Ltd. (WFG CN)...	40,174	3,483,212	Neste OYJ.....	139,912	1,772,864
Wheaton Precious Metals Corp. (WPM US).....	81,471	5,089,493	# Nokia OYJ (NOK US), Sponsored ADR.....	224,074	1,030,740
WSP Global, Inc.....	39,637	6,726,304	Nokia OYJ (NOKIA FH).....	1,564,193	7,375,866
TOTAL CANADA.....		<u>689,307,690</u>	Nokia OYJ (NOKIA FP).....	268,823	1,261,613
DENMARK — (2.5%)			Nordea Bank Abp (NDA FH).....	816,647	9,713,242
AP Moller - Maersk AS (MAERSKA DC), Class A.....	971	1,405,178	Nordea Bank Abp (NDA SS).....	598,154	7,122,442
AP Moller - Maersk AS (MAERSKB DC), Class B.....	1,472	2,173,964	Sampo OYJ, Class A...	140,293	5,791,336
Carlsberg AS, Class B..	49,267	5,160,280	Stora Enso OYJ, Class R.....	35,260	390,514
# Coloplast AS, Class B..	43,715	5,034,549	UPM-Kymmene OYJ...	157,021	4,630,533
Danske Bank AS.....	264,432	7,895,300	Wartsila OYJ Abp.....	286,987	5,421,239
* Demant AS.....	22,718	912,097	TOTAL FINLAND.....		<u>54,098,576</u>
* DSV AS.....	71,219	14,187,835	FRANCE — (8.7%)		
* Genmab AS (GMAB DC).....	20,347	3,999,344	Accor SA.....	63,770	3,278,397
* Genmab AS (GMAB US), Sponsored ADR.....	1,009	19,847	Aeroports de Paris SA..	14,111	1,607,975
H Lundbeck AS (HLUNB DC).....	2,027	12,404	Air Liquide SA.....	110,773	19,350,029
Novo Nordisk AS (NOVOB DC), Class B.....	923,030	77,926,441	Airbus SE.....	134,972	23,346,299
Novonosis (Novozymes) B.....	195,607	11,214,742	* Alstom SA.....	112,775	2,232,143
#*Ω Orsted AS.....	65,306	2,518,234	Ω Amundi SA.....	28,160	1,982,345
Pandora AS.....	69,540	13,304,270	AXA SA.....	323,708	12,280,560
			BioMerieux.....	19,678	2,388,321
			BNP Paribas SA.....	230,011	15,711,976
			Bollere SE.....	356,077	2,103,703
			Bouygues SA.....	126,311	4,014,969
			Bureau Veritas SA.....	168,692	5,271,902
			* Canal & SA.....	340,073	774,793
			Capgemini SE.....	55,178	10,026,743
			Carrefour SA.....	307,187	4,376,612
			Cie de Saint-Gobain SA.....	176,953	16,593,484
			Cie Generale des Etablissements Michelin SCA.....	390,422	13,577,706
			Credit Agricole SA.....	260,750	3,925,432

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	Shares	Value»		Shares	Value»
FRANCE — (Continued)			GERMANY — (7.6%)		
Danone SA.....	218,217	\$ 15,284,996	adidas AG.....	57,706	\$15,214,757
Dassault Aviation SA...	9,499	2,143,475	Allianz SE (ALIZY US),		
Dassault Systemes			ADR.....	69,394	2,247,672
SE.....	70,721	2,761,077	Allianz SE (ALV GR)....	73,809	24,066,633
Edenred SE.....	4,858	167,602	BASF SE.....	427,160	20,579,590
Eiffage SA.....	5,665	506,094	Bayer AG.....	486,282	10,881,353
Engie SA.....	792,687	13,085,583	Bayerische Motoren		
EssilorLuxottica SA.....	54,473	14,950,586	Werke AG.....	130,059	10,562,039
Eurofins Scientific SE...	67,409	3,616,505	Beiersdorf AG.....	17,838	2,386,260
Ω Euronext NV.....	37,614	4,368,757	Brenntag SE.....	19,497	1,226,751
Getlink SE.....	117,190	1,874,727	Commerzbank AG.....	484,764	9,360,332
Hermes International			Continental AG.....	57,566	4,091,395
SCA.....	9,337	26,261,798	* Covestro AG.....	101,939	6,271,067
Ipsen SA.....	22,202	2,740,648	CTS Eventim AG &		
Kering SA.....	22,325	5,844,423	Co. KGaA.....	10,348	1,009,047
Legrand SA.....	91,595	9,338,370	Daimler Truck Holding		
L'Oreal SA.....	48,037	17,823,273	AG.....	260,984	11,493,067
* Louis Hachette Group..	340,073	454,819	Deutsche Bank AG		
LVMH Moet Hennessy			(DB US).....	724,088	14,141,439
Louis Vuitton SE.....	85,031	62,192,042	Deutsche Bank AG		
Orange SA (ORA FP)...	1,251,477	13,459,015	(DBK GR).....	18,657	365,170
Pernod Ricard SA.....	40,186	4,589,612	Deutsche Boerse AG...	79,669	19,681,252
Publicis Groupe SA			Deutsche Lufthansa		
(PUB FP).....	104,028	11,063,577	AG.....	346,934	2,250,479
Renault SA.....	82,943	4,258,105	Deutsche Post AG.....	428,384	15,423,028
Rexel SA.....	18,645	493,606	Deutsche Telekom AG		
Safran SA.....	106,656	26,439,624	(DTE GR).....	1,442,056	48,379,479
Sanofi SA (SAN FP)....	216,767	23,558,680	Deutsche Wohnen SE..	17,516	438,276
Sartorius Stedim			Ω DWS Group GmbH &		
Biotech.....	4,152	957,363	Co. KGaA.....	1,507	74,373
Schneider Electric SE			E.ON SE.....	776,635	9,199,097
(ONVV LI).....	935	236,964	Evonik Industries AG...	6,981	131,088
Schneider Electric SE			Fresenius Medical		
(SU FP).....	100,339	25,448,443	Care AG (FME GR)..	97,884	4,862,368
Societe Generale SA...	324,830	10,514,759	* Fresenius SE & Co.		
Sodexo SA.....	43,413	3,212,084	KGaA.....	186,413	7,133,190
Sodexo, Inc.....	16,625	1,227,971	GEA Group AG.....	13,318	702,886
STMicroelectronics NV			Hannover Rueck SE....	20,891	5,504,544
(STM FP).....	178,896	3,996,706	#Ω Hapag-Lloyd AG.....	11,070	1,595,009
STMicroelectronics NV			Heidelberg Materials		
(STM US).....	191,480	4,298,726	AG.....	77,789	10,946,156
Thales SA.....	34,475	5,580,648	Hella GmbH & Co.		
TotalEnergies SE (TTE			KGaA.....	5,208	485,451
FP).....	937,065	54,286,190	Henkel AG & Co.		
# TotalEnergies SE (TTE			KGaA.....	41,920	3,238,207
US), Sponsored			HOCHTIEF AG.....	8,769	1,269,169
ADR.....	18,895	1,096,477	Infineon Technologies		
Veolia Environnement			AG (IFX GR).....	558,941	18,377,141
SA (VEOEY US),			Knorr-Bremse AG.....	33,897	2,679,204
ADR.....	34,172	485,584	Mercedes-Benz Group		
Veolia Environnement			AG.....	318,203	19,359,514
SA (VIE FP).....	229,655	6,552,948	Merck KGaA.....	16,618	2,508,528
Vinci SA.....	170,302	18,428,869	MTU Aero Engines AG.	13,065	4,463,174
Vivendi SE.....	340,073	961,212	Muenchener		
TOTAL FRANCE.....		<u>547,405,327</u>	Rueckversicherungs-Gesellschaft		
			AG in Muenchen....	46,347	25,121,568
			Nemetschek SE.....	37,203	4,445,054
			Qiagen NV.....	63,664	2,830,743

LARGE CAP INTERNATIONAL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)			HONG KONG — (Continued)		
Rational AG.....	2,583	\$ 2,295,325	* Shandong Hi-Speed Holdings Group Ltd...	123,000	\$ 94,339
Rheinmetall AG.....	17,893	13,989,359	Sino Land Co. Ltd.....	1,739,584	1,668,312
RWE AG.....	241,954	7,497,852	SITC International Holdings Co. Ltd.....	595,000	1,415,018
SAP SE (SAP GR).....	121,405	33,456,077	Sun Hung Kai Properties Ltd.....	274,108	2,450,345
Siemens AG (SIE GR)..	184,833	39,623,770	Swire Pacific Ltd. (19 HK), Class A.....	195,000	1,693,516
#* Siemens Energy AG....	178,818	10,639,186	Swire Pacific Ltd. (87 HK), Class B.....	262,500	368,583
Ω Siemens Healthineers AG.....	57,939	3,288,395	Swire Properties Ltd....	339,000	669,447
Symrise AG.....	45,654	4,674,697	Techtronic Industries Co. Ltd.....	426,000	5,729,310
* Talanx AG.....	39,645	3,367,477	Ω WH Group Ltd.....	5,480,735	4,275,492
Volkswagen AG.....	11,232	1,176,238	Wharf Real Estate Investment Co. Ltd...	633,609	1,576,691
Vonovia SE.....	251,595	7,697,096	Xinyi Glass Holdings Ltd.....	219,000	202,703
*Ω Zalando SE.....	60,736	2,263,505			
TOTAL GERMANY.....		<u>474,964,527</u>	TOTAL HONG KONG.....		<u>94,477,236</u>
HONG KONG — (1.5%)			IRELAND — (0.4%)		
AIA Group Ltd.....	3,249,000	22,840,938	AIB Group PLC.....	891,345	5,241,285
ASMPT Ltd.....	53,400	493,111	Bank of Ireland Group PLC.....	702,580	6,980,963
BOC Hong Kong Holdings Ltd.....	1,008,000	3,276,739	Kerry Group PLC (KYGA ID), Class A..	29,556	3,035,153
Ω Budweiser Brewing Co. APAC Ltd.....	477,900	437,526	Kerry Group PLC (KYGA LN), Class A..	18,318	1,900,655
# Cathay Pacific Airways Ltd.....	1,108,000	1,495,972	Kingspan Group PLC (KSP ID).....	66,776	4,632,363
CK Asset Holdings Ltd.....	718,486	3,002,139	TOTAL IRELAND.....		<u>21,790,419</u>
CK Hutchison Holdings Ltd.....	829,962	4,179,431	ISRAEL — (0.8%)		
CK Infrastructure Holdings Ltd.....	197,000	1,341,537	* Airport City Ltd.....	27,194	458,936
CLP Holdings Ltd.....	374,400	3,112,979	Alony Hetz Properties & Investments Ltd....	49,249	443,912
Ω ESR Group Ltd.....	132,400	203,786	# Amot Investments Ltd...	66,234	387,259
Galaxy Entertainment Group Ltd.....	722,000	3,141,832	* Ashtrom Group Ltd.....	20,618	355,600
Hang Seng Bank Ltd....	184,300	2,309,386	Aura Investments Ltd...	61,914	405,256
Henderson Land Development Co. Ltd.....	572,571	1,588,010	Azrieli Group Ltd.....	9,244	765,917
HK Electric Investments & HK Electric Investments Ltd.....	903,500	606,826	Bank Hapoalim BM....	406,787	5,218,544
HKT Trust & HKT Ltd..	3,073,000	3,779,607	Bank Leumi Le-Israel BM.....	544,991	6,820,517
Hong Kong & China Gas Co. Ltd.....	3,458,661	2,655,523	Bezeq The Israeli Telecommunication Corp. Ltd.....	747,201	1,185,967
Hong Kong Exchanges & Clearing Ltd.....	349,451	13,677,392	#* Big Shopping Centers Ltd.....	3,720	581,109
MGM China Holdings Ltd.....	170,800	240,586	Camtek Ltd.....	6,429	567,112
MTR Corp. Ltd.....	278,314	872,494	Clal Insurance Enterprises Holdings Ltd.....	34,262	896,411
PCCW Ltd.....	392,000	227,987	Delek Group Ltd.....	6,339	925,864
Power Assets Holdings Ltd.....	277,707	1,796,671	Delta Galil Ltd.....	3,655	207,347
PRADA SpA.....	167,500	1,342,938			
Ω Samsonite International SA.....	15,300	44,571			
* Sands China Ltd.....	692,800	1,665,499			

LARGE CAP INTERNATIONAL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)			ISRAEL — (Continued)		
Elbit Systems Ltd. (ESLT IT).....	1,836	\$ 555,216	* Teva Pharmaceutical Industries Ltd. (TEVA IT).....	35,664	\$ 627,807
Elbit Systems Ltd. (ESLT US).....	1,611	492,241	* Teva Pharmaceutical Industries Ltd. (TEVA US), Sponsored ADR.....	271,359	4,811,195
# Electra Ltd.....	961	539,896	* Tower Semiconductor Ltd. (TSEM IT).....	34,410	1,613,192
# Energix-Renewable Energies Ltd.....	93,195	303,643	YH Dimri Construction & Development Ltd...	2,309	228,812
* Enlight Renewable Energy Ltd. (ENLT IT).....	17,327	280,018	TOTAL ISRAEL.....		51,475,852
* Enlight Renewable Energy Ltd. (ENLT US).....	5,349	84,942	ITALY — (2.4%)		
* Fattal Holdings 1998 Ltd.....	3,434	479,660	Banca Mediolanum SpA.....	99,896	1,341,193
First International Bank of Israel Ltd.....	30,269	1,607,203	# Banca Monte dei Paschi di Siena SpA.....	171,676	1,099,966
Formula Systems 1985 Ltd. (FORTY IT).....	4,912	451,850	Banco BPM SpA.....	655,081	5,758,291
Gav-Yam Lands Corp. Ltd.....	14,388	123,455	BPER Banca SpA.....	506,168	3,448,115
Harel Insurance Investments & Financial Services Ltd.....	89,142	1,413,803	Enel SpA.....	2,454,239	17,443,966
# Hilan Ltd.....	7,611	477,195	Eni SpA (ENI IM).....	926,673	13,046,103
ICL Group Ltd.....	180,517	1,073,287	Ferrari NV (RACE IM)..	35,703	15,317,998
Israel Discount Bank Ltd., Class A.....	621,182	4,541,644	Ferrari NV (RACE US)..	65	27,854
Kenon Holdings Ltd....	7,366	225,465	FinecoBank Banca Fineco SpA.....	277,025	5,259,361
Matrix IT Ltd.....	21,993	541,173	Generali.....	131,581	4,166,314
Melison Ltd.....	8,604	813,973	Ω Infrastrutture Wireless Italiane SpA.....	91,240	948,590
# Menora Mivtachim Holdings Ltd.....	10,679	496,315	Intesa Sanpaolo SpA... Leonardo SpA.....	3,246,212	14,050,680
# Migdal Insurance & Financial Holdings Ltd.....	235,484	484,039	Mediobanca Banca di Credito Finanziario SpA.....	132,436	4,137,502
Mivne Real Estate KD Ltd.....	218,369	654,457	Moncler SpA.....	236,095	3,859,514
Mizrahi Tefahot Bank Ltd.....	54,319	2,585,504	#*Ω Nexi SpA.....	88,254	5,586,730
Next Vision Stabilized Systems Ltd.....	25,973	482,360	Ω Poste Italiane SpA.....	27,187	138,065
#* Nice Ltd. (NICE US), Sponsored ADR.....	4,996	830,035	Ω Prysmian SpA.....	154,290	2,341,444
* Nova Ltd. (NVMI IT)....	4,380	1,052,225	Recordati Industria Chimica e Farmaceutica SpA... Snam SpA.....	75,797	5,272,368
* OPC Energy Ltd.....	43,681	375,002	Stellantis NV (STLA UX).....	50,467	3,066,583
Paz Retail & Energy Ltd.....	1,187	171,165	Stellantis NV (STLAM IM).....	516,930	2,390,519
Phoenix Financial Ltd...	104,783	1,769,937	* Telecom Italia SpA (TIAY US), Sponsored ADR.....	26,989	354,366
* Shapir Engineering & Industry Ltd.....	28,049	208,184	Tenaris SA (TEN IM)....	852,765	11,386,024
* Shikun & Binui Ltd.....	128,304	424,802	# Tenaris SA (TS US), ADR.....	44,357	118,877
Shufersal Ltd.....	101,896	1,055,854	Terna - Rete Elettrica Nazionale.....	101,644	1,920,991
Strauss Group Ltd.....	18,826	380,552	UniCredit SpA.....	13,804	520,135

LARGE CAP INTERNATIONAL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)			JAPAN — (Continued)		
Unipol Assicurazioni			Cosmos		
SpA.....	5,185	\$ 70,260	Pharmaceutical		
TOTAL ITALY.....		<u>149,724,387</u>	Corp.....	15,800	\$ 739,478
JAPAN — (21.3%)			Credit Saison Co. Ltd...	112,400	2,649,508
ABC-Mart, Inc.....	35,500	740,952	CyberAgent, Inc.....	165,800	1,234,427
Acom Co. Ltd.....	211,300	521,069	Dai Nippon Printing		
Advantest Corp.....	232,400	12,848,741	Co. Ltd.....	161,200	2,382,437
Aeon Co. Ltd.....	221,500	5,366,332	Daicel Corp.....	5,700	50,437
# Aeon Mall Co. Ltd.....	38,848	490,331	Daifuku Co. Ltd.....	86,947	1,784,531
AGC, Inc.....	105,400	3,044,935	Dai-ichi Life Holdings,		
Air Water, Inc.....	136,100	1,696,858	Inc.....	228,050	6,226,947
Aisin Corp.....	248,400	2,809,802	Daiichi Sankyo Co.		
Ajinomoto Co., Inc.....	124,400	4,986,866	Ltd.....	217,938	6,076,199
Alfresa Holdings Corp..	87,600	1,199,153	Daikin Industries Ltd....	86,800	10,195,629
Amada Co. Ltd.....	164,800	1,701,640	Daito Trust		
ANA Holdings, Inc.....	54,100	1,014,865	Construction Co.		
Aozora Bank Ltd.....	18,300	282,454	Ltd.....	26,300	2,818,113
Asahi Group Holdings			Daiwa House Industry		
Ltd.....	627,500	6,796,663	Co. Ltd.....	228,500	7,198,606
Asahi Intecc Co. Ltd....	73,900	1,239,058	Daiwa Securities		
Asahi Kasei Corp.....	656,912	4,461,508	Group, Inc.....	513,300	3,715,860
Asics Corp.....	246,300	5,490,058	Denso Corp.....	418,100	5,785,874
Astellas Pharma, Inc....	406,075	3,936,499	Dentsu Group, Inc.....	81,182	1,880,741
Azbil Corp.....	160,300	1,207,491	Dentsu Soken, Inc.....	2,200	87,008
Bandai Namco			Dexerials Corp.....	71,400	930,442
Holdings, Inc.....	197,700	4,903,756	Disco Corp.....	28,200	8,161,734
BayCurrent, Inc.....	61,700	2,631,007	DMG Mori Co. Ltd.....	17,100	275,822
BIPROGY, Inc.....	49,200	1,520,217	East Japan Railway		
Bridgestone Corp.....	224,213	8,042,721	Co.....	215,200	3,831,276
Brother Industries Ltd...	148,000	2,607,753	Ebara Corp.....	200,000	3,294,429
Calbee, Inc.....	45,100	860,032	Eisai Co. Ltd.....	66,500	1,969,872
Canon Marketing			# Electric Power		
Japan, Inc.....	28,600	939,266	Development Co.		
# Canon, Inc. (7751 JP)..	205,100	6,610,153	Ltd.....	57,600	908,687
# Canon, Inc. (CAJ US),			ENEOS Holdings, Inc... 1,399,470		7,035,577
Sponsored ADR.....	22,768	734,268	EXEO Group, Inc.....	30,200	329,734
Capcom Co. Ltd.....	118,700	2,710,180	FANUC Corp.....	107,400	3,199,642
Central Japan Railway			Fast Retailing Co. Ltd...	52,500	17,291,249
Co.....	179,065	3,321,080	Food & Life Cos. Ltd....	41,400	926,137
Chiba Bank Ltd.	198,137	1,687,463	Fuji Electric Co. Ltd....	56,900	2,710,997
Chubu Electric Power			Fuji Media Holdings,		
Co., Inc.....	226,399	2,358,593	Inc.....	23,019	324,680
Chugai Pharmaceutical			# Fuji Soft, Inc.....	22,800	1,449,797
Co. Ltd.....	183,900	7,928,851	FUJIFILM Holdings		
# Chugoku Electric			Corp.....	245,000	5,397,619
Power Co., Inc.....	5,408	30,121	Fujikura Ltd.....	138,700	5,582,433
Coca-Cola Bottlers			# Fujitec Co. Ltd.....	1,900	72,325
Japan Holdings, Inc..	60,722	944,788	Fujitsu Ltd.....	463,640	8,966,685
COMSYS Holdings			Fukuoka Financial		
Corp.....	60,800	1,263,375	Group, Inc.....	79,500	2,157,653
Concordia Financial			Furukawa Electric Co.		
Group Ltd.....	460,464	2,673,649	Ltd.....	24,019	1,098,298
Cosmo Energy			Fuyo General Lease		
Holdings Co. Ltd.....	48,094	2,076,572	Co. Ltd.....	1,400	104,343
			GMO Payment		
			Gateway, Inc.....	17,502	922,644
			Goldwin, Inc.....	9,100	479,999
			Gunma Bank Ltd.....	118,391	850,088

LARGE CAP INTERNATIONAL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Hachijuni Bank Ltd.....	190,571	\$ 1,247,207	Japan Steel Works		
Hakuhodo DY			Ltd.....	14,300	\$ 505,771
Holdings, Inc.....	135,600	1,006,741	Japan Tobacco, Inc.....	400,700	10,208,161
# Hamamatsu Photonics			JFE Holdings, Inc.....	310,596	3,591,868
KK.....	131,800	1,626,611	JTEKT Corp.....	69,464	546,047
Hankyu Hanshin			Kadokawa Corp.....	30,600	647,433
Holdings, Inc.....	89,948	2,288,690	Kajima Corp.....	166,500	2,960,548
Haseko Corp.....	179,500	2,356,115	Kakaku.com, Inc.....	52,699	825,294
Hikari Tsushin, Inc.....	6,700	1,530,469	Kamigumi Co. Ltd.....	4,600	100,218
Hirose Electric Co.			Kandenko Co. Ltd.....	35,100	561,783
Ltd.....	14,700	1,757,151	Kansai Electric Power		
Hisamitsu			Co., Inc.	257,800	2,844,249
Pharmaceutical Co.,			Kansai Paint Co. Ltd....	67,500	914,777
Inc.....	15,608	447,493	Kao Corp.....	102,400	4,060,399
Hitachi Construction			Kawasaki Heavy		
Machinery Co. Ltd....	64,600	1,546,828	Industries Ltd.....	73,100	3,301,741
Hitachi Ltd. (6501 JP)...	1,333,175	33,516,576	# Kawasaki Kisen Kaisha		
Honda Motor Co. Ltd.			Ltd.....	171,600	2,171,549
(7267 JP).....	1,275,807	12,075,699	KDDI Corp.....	539,700	17,980,641
# Honda Motor Co. Ltd.			Keihan Holdings Co.		
(HMC US),			Ltd.....	24,311	523,559
Sponsored ADR.....	13,282	376,412	Keio Corp.....	40,782	1,031,696
Horiba Ltd.....	3,600	225,624	# Keisei Electric Railway		
Hoshizaki Corp.....	27,700	1,025,209	Co. Ltd.....	152,373	1,453,207
Hoya Corp.....	107,200	14,395,443	Kewpie Corp.....	53,000	1,029,921
Hulic Co. Ltd.....	183,200	1,614,639	Keyence Corp.....	27,704	11,932,355
Ibiden Co. Ltd.....	51,358	1,505,970	Kikkoman Corp.....	221,600	2,319,319
Idemitsu Kosan Co.			Kinden Corp.....	65,500	1,339,870
Ltd.....	612,595	4,088,558	Kintetsu Group		
IHI Corp.....	45,100	2,698,252	Holdings Co. Ltd.....	74,128	1,598,624
Iida Group Holdings			Kirin Holdings Co. Ltd..	228,100	2,886,350
Co. Ltd.....	73,650	1,115,573	Kobayashi		
INFRONEER Holdings,			Pharmaceutical Co.		
Inc.....	15,700	118,354	Ltd.....	16,400	611,377
Inpex Corp.....	501,917	5,989,901	Kobe Bussan Co. Ltd..	49,200	1,118,047
Internet Initiative			Kobe Steel Ltd.....	260,200	2,770,462
Japan, Inc.....	49,200	918,848	# Koei Tecmo Holdings		
Isetan Mitsukoshi			Co. Ltd.....	42,824	534,507
Holdings Ltd.....	137,580	2,377,566	Koito Manufacturing		
Isuzu Motors Ltd.....	424,293	5,704,354	Co. Ltd.....	98,500	1,295,242
ITOCHU Corp.....	244,000	11,234,749	Komatsu Ltd.....	298,500	9,003,729
Iwatani Corp.....	135,600	1,484,881	Konami Group Corp.....	35,400	3,258,678
Iyogin Holdings, Inc.....	40,600	430,627	Kose Corp.....	9,630	425,810
J Front Retailing Co.			Kubota Corp. (6326		
Ltd.....	161,300	2,259,985	JP).....	355,745	4,462,226
Japan Airlines Co. Ltd..	85,800	1,407,781	Kuraray Co. Ltd.....	222,000	3,250,098
Japan Airport Terminal			Kurita Water Industries		
Co. Ltd.....	29,600	961,344	Ltd.....	50,400	1,755,385
Japan Exchange			Kyocera Corp.....	436,760	4,533,478
Group, Inc.....	355,400	3,755,224	Kyoto Financial Group,		
Japan Post Bank Co.			Inc.....	111,152	1,671,530
Ltd.....	199,800	2,066,713	Kyowa Kirin Co. Ltd.....	83,900	1,250,253
Japan Post Holdings			Kyushu Electric Power		
Co. Ltd.....	490,590	5,123,725	Co., Inc.....	166,400	1,441,923
Japan Post Insurance			Kyushu Financial		
Co. Ltd.....	65,500	1,276,440	Group, Inc.....	33,300	168,446
			Kyushu Railway Co.....	58,700	1,427,407
			Lasertec Corp.....	28,500	2,964,098

LARGE CAP INTERNATIONAL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Lion Corp.....	112,600	\$ 1,205,444	Mizuho Financial		
Lixil Corp.....	168,840	1,900,442	Group, Inc. (8411		
LY Corp.....	608,800	1,778,261	JP).....	501,612	\$13,812,292
# M3, Inc.....	149,500	1,356,867	MonotaRO Co. Ltd.....	79,687	1,372,896
Macnica Holdings, Inc..	2,400	28,170	MS&AD Insurance		
Makita Corp. (6586			Group Holdings,		
JP).....	79,100	2,339,182	Inc.....	359,985	7,463,892
Marubeni Corp.....	272,100	4,045,462	Murata Manufacturing		
Marui Group Co. Ltd....	91,200	1,519,661	Co. Ltd.....	419,700	6,593,820
Maruwa Co. Ltd.....	3,600	881,427	# Nagoya Railroad Co.		
MatsukiyoCocokara &			Ltd.....	4,428	49,407
Co.....	120,440	1,782,648	NEC Corp.....	54,555	5,410,661
Mazda Motor Corp.....	345,772	2,364,174	Nexon Co. Ltd.....	106,800	1,387,434
# McDonald's Holdings			NGK Insulators Ltd.....	134,012	1,719,686
Co. Japan Ltd.....	26,100	984,170	NH Foods Ltd.....	49,000	1,599,327
Mebuki Financial			NHK Spring Co. Ltd.....	71,400	910,029
Group, Inc.....	513,249	2,269,338	Nichias Corp.....	4,200	137,465
Medipal Holdings			Nichirei Corp.....	70,100	1,781,077
Corp.....	89,050	1,338,840	NIDEC Corp. (6594		
MEIJI Holdings Co.			JP).....	173,544	2,997,371
Ltd.....	104,568	2,104,693	Nifco, Inc.....	6,700	160,120
Minebea Mitsumi, Inc...	165,900	2,662,478	Nikon Corp.....	147,500	1,580,241
MISUMI Group, Inc....	120,300	1,925,472	Nintendo Co. Ltd.....	148,900	9,768,532
Mitsubishi Chemical			Nippon Electric Glass		
Group Corp.....	865,613	4,421,255	Co. Ltd.....	8,500	182,589
Mitsubishi Corp.....	740,400	11,808,803	NIPPON EXPRESS		
Mitsubishi Electric			HOLDINGS, Inc.....	162,000	2,625,705
Corp.....	419,700	6,879,288	Nippon Paint Holdings		
Mitsubishi Estate Co.			Co. Ltd.....	307,800	1,939,539
Ltd.....	254,253	3,694,549	Nippon Sanso		
Mitsubishi Gas			Holdings Corp.....	83,000	2,350,604
Chemical Co., Inc....	87,700	1,532,644	Nippon Steel Corp.....	310,942	6,454,837
Mitsubishi HC Capital,			Nippon Telegraph &		
Inc.....	613,970	4,082,951	Telephone Corp.....	7,319,800	7,205,981
Mitsubishi Heavy			Nippon Television		
Industries Ltd.....	570,900	8,355,261	Holdings, Inc.....	8,700	160,603
Mitsubishi Logistics			Nippon Yusen KK.....	142,800	4,481,568
Corp.....	136,500	975,154	Nissan Chemical		
Mitsubishi Motors			Corp.....	56,399	1,696,892
Corp.....	429,799	1,274,845	# Nissan Motor Co. Ltd..	1,011,400	2,767,620
Mitsubishi UFJ			Nisshin Seifun Group,		
Financial Group, Inc.			Inc.....	81,370	915,056
(8306 JP).....	1,563,572	19,773,542	Nissin Foods Holdings		
# Mitsubishi UFJ			Co. Ltd.....	49,600	1,109,052
Financial Group, Inc.			Niterra Co. Ltd.....	94,800	3,126,718
(MUFG US),			Nitori Holdings Co.		
Sponsored ADR.....	734,653	9,263,974	Ltd.....	24,300	2,845,641
Mitsui & Co. Ltd. (8031			Nitto Denko Corp.....	342,200	6,070,350
JP).....	543,510	10,757,142	NOF Corp.....	101,400	1,349,066
Mitsui & Co. Ltd.			NOK Corp.....	11,300	170,974
(MITSY US),			Nomura Holdings, Inc.		
Sponsored ADR.....	1,616	636,639	(8604 JP).....	619,100	4,025,007
Mitsui Chemicals, Inc...	110,600	2,425,398	Nomura Holdings, Inc.		
Mitsui Fudosan Co.			(NMR US),		
Ltd.....	532,800	4,808,941	Sponsored ADR.....	300,092	1,944,596
# Mitsui OSK Lines Ltd....	117,900	4,006,562	Nomura Real Estate		
Miura Co. Ltd.....	19,400	467,491	Holdings, Inc.....	64,100	1,703,691

LARGE CAP INTERNATIONAL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Nomura Research Institute Ltd.....	134,834	\$ 4,555,666
NS Solutions Corp.....	33,800	859,762
NSK Ltd.....	15,400	66,848
NTT Data Group Corp.....	195,500	3,793,989
Obayashi Corp.....	292,800	3,932,340
OBIC Business Consultants Co. Ltd..	9,700	486,255
Obic Co. Ltd.....	92,500	2,762,536
# Odakyu Electric Railway Co. Ltd.....	120,000	1,138,190
Oji Holdings Corp.....	472,500	1,908,319
Olympus Corp.....	163,400	2,479,758
Omron Corp.....	53,900	1,778,141
Ono Pharmaceutical Co. Ltd.....	188,500	1,961,034
Open House Group Co. Ltd.....	60,100	1,966,080
Oracle Corp. Japan.....	12,652	1,154,999
Organo Corp.....	10,700	529,657
# Oriental Land Co. Ltd...	202,700	4,555,495
ORIX Corp. (8591 JP)..	343,700	7,259,914
Osaka Gas Co. Ltd.....	129,000	2,536,233
Otsuka Corp.....	68,100	1,535,295
Otsuka Holdings Co. Ltd.....	106,700	5,571,573
Pan Pacific International Holdings Corp.....	140,592	3,914,268
Panasonic Holdings Corp.....	685,740	6,997,097
Persol Holdings Co. Ltd.....	1,105,565	1,684,365
* Rakuten Bank Ltd.....	34,300	1,052,886
* Rakuten Group, Inc....	435,113	2,732,142
Recruit Holdings Co. Ltd.....	381,000	26,590,816
Renesas Electronics Corp.....	573,100	7,676,371
Resona Holdings, Inc...	631,631	4,688,245
Resonac Holdings Corp.....	118,700	2,877,488
Ricoh Co. Ltd.....	270,100	3,097,593
Rinnai Corp.....	43,500	958,865
# Rohm Co. Ltd.....	138,248	1,316,634
Rohto Pharmaceutical Co. Ltd.....	54,300	920,533
Ryohin Keikaku Co. Ltd.....	119,200	3,158,423
Sankyo Co. Ltd.....	147,800	1,981,835
Sanrio Co. Ltd.....	71,400	2,664,313
Santen Pharmaceutical Co. Ltd.....	148,192	1,491,229
Sanwa Holdings Corp...	136,400	4,269,045
Sapporo Holdings Ltd...	22,100	1,025,188
SBI Holdings, Inc.....	112,450	3,241,578

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
SBI Sumishin Net Bank Ltd.....	20,600	\$ 627,753
SCREEN Holdings Co. Ltd.....	34,900	2,431,913
SCSK Corp.....	55,699	1,233,235
Secom Co. Ltd.....	114,200	3,842,959
Sega Sammy Holdings, Inc.....	94,948	1,837,717
Seibu Holdings, Inc.....	109,000	2,350,912
Seiko Epson Corp.....	163,400	2,952,847
Seino Holdings Co. Ltd.....	68,100	1,028,018
Sekisui Chemical Co. Ltd.....	188,700	3,127,246
# Sekisui House Ltd.....	192,960	4,434,794
Seven & i Holdings Co. Ltd.....	890,228	14,211,381
# Seven Bank Ltd.....	11,201	22,217
# SG Holdings Co. Ltd....	170,100	1,603,095
#* Sharp Corp.....	90,600	544,118
Shimadzu Corp.....	77,300	2,242,393
Shimamura Co. Ltd.....	23,708	1,349,007
Shimano, Inc.....	18,300	2,567,961
Shimizu Corp.....	237,600	2,060,059
Shin-Etsu Chemical Co. Ltd.....	500,100	15,504,206
#* Shinko Electric Industries Co. Ltd....	23,200	874,788
Shionogi & Co. Ltd.....	256,200	3,767,192
Shiseido Co. Ltd.....	106,400	1,786,818
Shizuoka Financial Group, Inc.....	202,870	1,810,095
# Skylark Holdings Co. Ltd.....	139,100	2,200,780
SMC Corp.....	8,400	3,178,444
# Sccionex, Inc.....	76,300	1,182,440
SoftBank Corp.....	7,901,000	10,162,761
SoftBank Group Corp...	374,776	22,910,681
Sohgo Security Services Co. Ltd.....	219,600	1,475,175
Sojitz Corp.....	107,299	2,205,485
Sompo Holdings, Inc....	309,182	8,621,865
Sony Group Corp. (6758 JP).....	2,161,700	47,707,298
Square Enix Holdings Co. Ltd.....	27,000	1,094,392
# Stanley Electric Co. Ltd.....	68,800	1,147,648
Subaru Corp.....	332,586	5,793,448
Sugi Holdings Co. Ltd...	63,300	1,100,813
# SUMCO Corp.....	205,600	1,517,947
Sumitomo Bakelite Co. Ltd.....	12,200	293,787
Sumitomo Chemical Co. Ltd.....	675,649	1,461,503
Sumitomo Corp.....	240,000	5,203,257
Sumitomo Electric Industries Ltd.....	353,200	6,598,525

LARGE CAP INTERNATIONAL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Sumitomo Forestry Co. Ltd.....	97,000	\$ 3,316,013
Sumitomo Heavy Industries Ltd.....	62,210	1,282,006
Sumitomo Metal Mining Co. Ltd.....	110,236	2,517,358
Sumitomo Mitsui Financial Group, Inc. (8316 JP).....	814,620	20,074,759
Sumitomo Mitsui Trust Group, Inc.....	195,080	4,905,354
Sumitomo Realty & Development Co. Ltd.....	127,000	4,388,282
Sumitomo Rubber Industries Ltd.....	114,512	1,334,877
Sundrug Co. Ltd.....	43,000	1,163,680
Suntory Beverage & Food Ltd.....	71,700	2,227,169
Suzuki Motor Corp.....	601,200	7,194,074
Sysmex Corp.....	180,864	3,457,281
T&D Holdings, Inc.....	172,600	3,283,685
Taiheiyo Cement Corp.....	41,601	1,047,729
Taisei Corp.....	61,700	2,588,471
Takasago Thermal Engineering Co. Ltd.....	13,700	533,589
Takashimaya Co. Ltd....	34,400	292,052
Takeda Pharmaceutical Co. Ltd. (4502 JP)...	468,997	12,616,026
TBS Holdings, Inc.....	17,600	478,836
TDK Corp. (6762 JP)...	709,010	8,570,017
Terumo Corp.....	188,400	3,537,004
THK Co. Ltd.....	39,800	981,710
TIS, Inc.....	90,799	2,007,683
Tobu Railway Co. Ltd...	68,599	1,180,573
Toei Animation Co. Ltd.....	18,500	378,532
Toei Co. Ltd.....	11,100	407,066
Toho Co. Ltd. (9602 JP).....	27,500	1,239,341
Toho Gas Co. Ltd.....	29,600	742,942
Toho Holdings Co. Ltd.....	16,900	467,213
Tohoku Electric Power Co., Inc.....	190,800	1,394,482
Tokio Marine Holdings, Inc. (8766 JP).....	648,143	21,377,924
# Tokyo Century Corp....	135,500	1,311,445
* Tokyo Electric Power Co. Holdings, Inc.....	642,472	1,683,747
Tokyo Electron Ltd.....	131,100	22,114,455
Tokyo Gas Co. Ltd.....	122,900	3,476,692
Tokyo Ohka Kogyo Co. Ltd.....	47,200	1,051,687

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Tokyo Seimitsu Co. Ltd.....	2,500	\$ 118,363
Tokyo Tatemono Co. Ltd.....	122,419	1,887,837
Tokyu Corp.....	182,917	2,087,512
Tokyu Fudosan Holdings Corp.....	454,800	2,920,127
Tomy Co. Ltd.....	35,300	1,087,810
TOPPAN Holdings, Inc.....	100,000	2,806,698
Toray Industries, Inc....	571,293	3,964,187
Toridoll Holdings Corp..	5,900	143,124
Tosoh Corp.....	133,800	1,780,183
# TOTO Ltd.....	52,800	1,290,603
Toyo Seikan Group Holdings Ltd.....	72,000	1,093,205
Toyo Suisan Kaisha Ltd.....	26,600	1,718,787
Toyo Tire Corp.....	1,100	18,081
Toyoda Gosei Co. Ltd...	4,800	85,786
Toyota Boshoku Corp...	15,619	207,315
Toyota Industries Corp.....	30,100	2,511,454
Toyota Motor Corp. (7203 JP).....	2,968,515	56,311,273
# Toyota Motor Corp. (TM US), Sponsored ADR.....	60,927	11,510,938
Toyota Tsusho Corp.....	247,980	4,188,291
* Trend Micro, Inc. (4704 JP).....	47,000	2,784,291
Tsumura & Co.....	19,000	559,396
Tsuruha Holdings, Inc...	23,900	1,462,751
Ulvac, Inc.....	2,300	90,455
Unicharm Corp.....	337,097	2,632,664
USS Co. Ltd.....	181,300	1,625,588
Welcia Holdings Co. Ltd.....	33,099	476,373
West Japan Railway Co.....	154,800	2,847,616
Yakult Honsha Co. Ltd.....	91,900	1,678,432
Yamada Holdings Co. Ltd.....	277,400	814,502
Yamaguchi Financial Group, Inc.....	73,100	814,645
Yamaha Corp.....	156,600	1,107,527
Yamaha Motor Co. Ltd.....	567,900	4,750,830
Yamato Holdings Co. Ltd.....	103,300	1,237,324
Yamato Kogyo Co. Ltd.....	21,200	1,049,098
Yamazaki Baking Co. Ltd.....	42,300	760,616
Yaoko Co. Ltd.....	6,100	356,747

LARGE CAP INTERNATIONAL PORTFOLIO

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	Shares	Value»		Shares	Value»
JAPAN — (Continued)			NEW ZEALAND — (0.3%)		
Yaskawa Electric Corp.....	81,100	\$ 2,354,598	#* a2 Milk Co. Ltd.	250,340	\$ 906,616
Yokogawa Electric Corp.....	76,200	1,672,674	Auckland International Airport Ltd.....	323,222	1,576,349
Yokohama Rubber Co. Ltd.	91,300	2,055,521	# Chorus Ltd. (CNU NZ)..	377,181	1,843,354
Zenkoku Hosho Co. Ltd.....	15,400	546,358	Contact Energy Ltd.....	329,380	1,727,828
Zensho Holdings Co. Ltd.....	30,700	1,693,651	EBOS Group Ltd.....	56,588	1,276,263
ZOZO, Inc.....	46,100	1,512,193	Fisher & Paykel Healthcare Corp. Ltd.....	139,336	2,947,949
TOTAL JAPAN.....		<u>1,333,609,561</u>	* Fletcher Building Ltd. (FBU NZ).....	254,134	409,007
NETHERLANDS — (3.7%)			Fonterra Co-Operative Group Ltd.....		
Ω ABN AMRO Bank NV...	232,906	3,906,560	# Infratil Ltd.....	22,286	62,597
*Ω Adyen NV.....	5,653	9,124,604	# Mainfreight Ltd.....	229,393	1,449,817
Aegon Ltd. (AEG US)...	516,439	3,356,853	# Mercury NZ Ltd.....	29,044	1,179,163
Aegon Ltd. (AGN NA)...	350,997	2,291,482	# Meridian Energy Ltd....	196,850	699,862
Akzo Nobel NV.....	61,706	3,504,773	# Meridian Energy Ltd....	289,317	961,929
# ArcelorMittal SA (MT US).....	217,742	5,380,420	# Port of Tauranga Ltd....	117,196	429,060
ASM International NV...	19,135	11,101,810	* Ryman Healthcare Ltd.....	90,019	221,032
ASML Holding NV (ASML NA).....	30,871	22,837,037	Spark New Zealand Ltd.....	619,079	1,015,478
ASML Holding NV (ASML US).....	69,368	51,284,456	Summerset Group Holdings Ltd.....	22,134	161,938
ASR Nederland NV.....	106,539	5,249,923	Vector Ltd.....	65,942	146,368
BE Semiconductor Industries NV.....	25,589	3,263,400	TOTAL NEW ZEALAND....		<u>17,014,610</u>
Coca-Cola Europacific Partners PLC.....	102,049	8,016,391	NORWAY — (0.7%)		
Ω CTP NV.....	11,909	197,999	Aker ASA, Class A....	6,538	350,848
HAL Trust.....	2,748	340,811	Aker BP ASA.....	130,836	2,730,866
* Havas NV.....	340,073	535,891	Aker Solutions ASA....	134,249	381,182
Heineken NV.....	69,957	4,860,448	Austevoll Seafood ASA.....	42,198	412,193
IMCD NV.....	13,389	2,096,722	*Ω AutoStore Holdings Ltd.....	67,198	60,249
ING Groep NV (INGA NA).....	811,477	13,487,468	Bakkafrost P.....	10,429	594,518
* InPost SA.....	18,849	308,361	Borregaard ASA.....	16,639	298,813
JDE Peet's NV.....	24,010	419,359	Ω BW LPG Ltd.....	74,997	947,157
Koninklijke Ahold Delhaize NV (AD NA).....	477,963	16,943,500	* Cadeler AS (CADLR NO).....	29,006	153,888
Koninklijke KPN NV....	2,098,613	7,593,877	* Cadeler AS (CDLR US), ADR.....	8,063	168,597
#* Koninklijke Philips NV (PHG US).....	175,457	4,839,104	DNB Bank ASA.....	220,050	4,674,012
* Koninklijke Philips NV (PHIA NA).....	142,434	3,925,803	*Ω Entra ASA.....	18,738	193,959
NN Group NV.....	162,562	7,460,985	Equinor ASA.....	337,920	8,138,388
Prosus NV (PRX NA)...	245,959	9,395,026	# Frontline PLC.....	61,270	1,074,811
Randstad NV.....	2,424	104,644	Gjensidige Forsikring ASA.....	31,239	640,560
Universal Music Group NV.....	275,518	7,684,811	Golar LNG Ltd.....	6,906	281,420
Wolters Kluwer NV.....	118,210	21,474,266	Golden Ocean Group Ltd.....	67,870	629,344
TOTAL NETHERLANDS....		<u>230,986,784</u>	Hafnia Ltd.....	151,063	796,085
			# Hoegh Autoliners ASA..	56,999	517,098
			Kongsberg Gruppen ASA.....	17,719	2,103,299
			Leroy Seafood Group ASA.....	99,660	494,132

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	Shares	Value»		Shares	Value»
NORWAY — (Continued)			SINGAPORE — (Continued)		
Mowi ASA.....	83,404	\$ 1,672,656	Sembcorp Industries Ltd.....	511,720	\$ 2,093,179
* Nordic Semiconductor ASA.....	8,820	88,571	Singapore Airlines Ltd..	733,700	3,422,632
Norsk Hydro ASA.....	341,534	2,014,352	Singapore Exchange Ltd.....	307,800	2,769,421
Orkla ASA.....	104,280	968,348	Singapore Technologies Engineering Ltd.....	564,800	2,004,605
Protector Forsikring ASA.....	20,382	594,773	Singapore Telecommunications Ltd.....	666,350	1,628,134
# Salmar ASA.....	17,861	944,290	United Overseas Bank Ltd.....	419,865	11,541,938
Schibsted ASA (SCHA NO), Class A.....	10,518	312,293	UOL Group Ltd.....	185,987	693,629
Schibsted ASA (SCHB NO), Class B.....	15,214	434,902	Wilmar International Ltd.....	903,900	2,066,371
SpareBank 1 Sor-Norge ASA.....	79,319	1,130,556	Yangzijiang Shipbuilding Holdings Ltd.....	1,504,200	3,368,623
Storebrand ASA.....	257,410	3,030,952	TOTAL SINGAPORE.....		<u>69,988,497</u>
Subsea 7 SA.....	98,067	1,617,747	SPAIN — (2.3%)		
Telenor ASA.....	127,673	1,560,838	ACS Actividades de Construccion y Servicios SA.....	121,543	6,188,265
TGS ASA.....	94,327	949,321	Ω Aena SME SA.....	25,257	5,439,352
# TOMRA Systems ASA..	45,197	668,057	Amadeus IT Group SA.	160,860	11,771,341
Var Energi ASA.....	189,869	583,503	Banco Bilbao Vizcaya Argentaria SA (BBVA SM).	1,401,013	15,950,474
Veidekke ASA.....	39,108	499,490	# Banco Bilbao Vizcaya Argentaria SA (BBVA US), Sponsored ADR.....	729,514	8,272,689
Wallenius Wilhelmsen ASA.....	75,368	606,651	Banco de Sabadell SA.	2,511,975	5,921,162
Wilh Wilhelmsen Holding ASA, Class A.....	1,018	36,990	Banco Santander SA (SAN SM).....	3,608,632	18,492,447
# Yara International ASA.	39,442	1,180,636	CaixaBank SA.....	1,480,864	8,964,203
TOTAL NORWAY.....		<u>44,536,345</u>	Ω Cellnex Telecom SA....	130,992	4,387,341
PORTUGAL — (0.2%)			Endesa SA.....	108,730	2,407,099
EDP Renovaveis SA....	127,293	1,190,947	Ferrovial SE.....	107,922	4,606,467
EDP SA (EDP PL).....	1,302,139	4,094,151	Iberdrola SA.....	1,139,019	16,096,469
Galp Energia SGPS SA.....	371,585	6,218,907	Industria de Diseno Textil SA.....	322,128	17,485,310
Jeronimo Martins SGPS SA.....	93,116	1,835,402	Mapfre SA.....	41,985	116,648
TOTAL PORTUGAL.....		<u>13,339,407</u>	Naturgy Energy Group SA.....	33,680	827,006
SINGAPORE — (1.1%)			Redeia Corp. SA.....	160,836	2,705,441
CapitaLand Investment Ltd.....	773,550	1,392,602	Repsol SA (REP SM)...	643,429	7,477,864
City Developments Ltd.....	263,200	975,744	# Telefonica SA (TEF SM).....	2,057,219	8,381,718
DBS Group Holdings Ltd.....	542,548	17,758,639	# Telefonica SA (TEF US), Sponsored ADR.....	163,106	658,948
Genting Singapore Ltd.....	2,058,500	1,139,858	TOTAL SPAIN.....		<u>146,150,244</u>
Hongkong Land Holdings Ltd.....	443,000	1,927,679			
Jardine Cycle & Carriage Ltd.....	75,310	1,541,856			
Keppel Ltd.....	497,900	2,473,413			
Oversea-Chinese Banking Corp. Ltd....	863,257	11,010,649			
SATS Ltd.....	309,600	770,546			
* Seatrium Ltd.....	861,948	1,408,979			

LARGE CAP INTERNATIONAL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SWEDEN — (2.7%)			SWEDEN — (Continued)		
AAK AB.....	54,219	\$ 1,575,857	Lagercrantz Group AB,		
AddTech AB, Class B...	86,646	2,529,037	Class B.....	111,522	\$2,367,645
Alfa Laval AB.....	60,529	2,698,178	Lifco AB, Class B.....	50,995	1,672,223
Assa Abloy AB,			Medicover AB,		
Class B.....	199,102	6,099,750	Class B.....	25,704	474,793
Atlas Copco AB			Ω Munters Group AB.....	73,237	1,163,589
(ATCOA SS),			Mycronic AB.....	42,637	1,728,607
Class A.....	671,935	11,225,182	Nibe Industrier AB,		
Atlas Copco AB			Class B.....	236,728	948,443
(ATCOB SS),			Nordnet AB publ.....	59,465	1,413,584
Class B.....	412,967	6,139,415	Pandox AB.....	52,404	954,254
Atrium Ljungberg AB,			Saab AB, Class B.....	104,644	2,262,050
Class B.....	16,066	284,135	Sagax AB (SAGAB		
Avanza Bank Holding			SS), Class B.....	72,944	1,605,374
AB.....	71,879	2,155,466	Sandvik AB.....	245,661	5,068,723
Axfood AB.....	40,005	857,880	Sectra AB, Class B.....	52,754	1,207,397
Beijer Ref AB.....	76,553	1,135,959	Securitas AB, Class B..	225,286	2,866,322
Billerud Aktiebolag.....	54,324	557,754	Skandinaviska		
Boliden AB.....	143,974	4,324,300	Enskilda Banken AB		
*Ω BoneSupport Holding			(SEBA SS), Class A..	442,167	6,267,385
AB.....	4,403	138,012	Skanska AB, Class B...	148,452	3,180,559
Bure Equity AB.....	13,503	491,252	SKF AB (SKFA SS),		
* Camurus AB.....	11,372	609,513	Class A.....	5,065	102,231
* Castellum AB.....	127,644	1,384,405	SKF AB (SKFB SS),		
Catena AB.....	13,056	568,737	Class B.....	161,381	3,259,537
Elekta AB, Class B.....	7,007	41,526	SSAB AB (SSABA SS),		
* Embracer Group AB....	26,150	528,744	Class A.....	135,094	649,030
Epiroc AB (EPIA SS),			SSAB AB (SSABB		
Class A.....	177,442	3,381,406	SS), Class B.....	307,719	1,451,566
Epiroc AB (EPIB SS),			Svenska Cellulosa AB		
Class B.....	99,521	1,661,443	SCA (SCAA SS),		
Essity AB (ESSITYA			Class A.....	8,605	117,445
SS), Class A.....	8,605	218,918	Svenska Cellulosa AB		
Essity AB (ESSITYB			SCA (SCAB SS),		
SS), Class B.....	153,538	3,888,467	Class B.....	192,067	2,645,210
Ω Evolution AB.....	41,375	3,174,274	Svenska		
Fabege AB.....	92,014	688,232	Handelsbanken AB		
* Fastighets AB Balder,			(SHBA SS), Class A..	292,444	3,235,505
Class B.....	219,988	1,565,365	# Svenska		
Fortnox AB.....	194,108	1,343,657	Handelsbanken AB		
Getinge AB, Class B....	79,031	1,551,932	(SHBB SS), Class B.	3,612	54,102
# H & M Hennes &			Sweco AB, Class B.....	73,964	1,155,918
Mauritz AB, Class B..	192,384	2,563,094	Swedbank AB,		
Hemnet Group AB.....	45,149	1,500,282	Class A.....	193,925	4,222,415
Hexagon AB, Class B...	359,770	4,165,319	* Swedish Orphan		
Hexpol AB.....	116,699	1,091,886	Biovitrum AB.....	46,038	1,392,279
Holmen AB (HOLMB			Tele2 AB, Class B.....	284,401	3,166,766
SS), Class B.....	30,769	1,165,857	# Telefonaktiebolaget LM		
Hufvudstaden AB,			Ericsson (ERICA		
Class A.....	26,022	289,697	SS), Class A.....	17,870	134,876
Husqvarna AB			Telefonaktiebolaget LM		
(HUSQA SS),			Ericsson (ERICB		
Class A.....	12,600	67,448	SS), Class B.....	1,161,673	8,747,254
Husqvarna AB			# Telia Co. AB.....	1,256,555	3,701,958
(HUSQB SS),			Ω Thule Group AB.....	37,171	1,176,914
Class B.....	164,617	876,609	Trelleborg AB, Class B.	97,629	3,675,949
Indutrade AB.....	83,885	2,309,286	Vitrolife AB.....	32,261	647,147

LARGE CAP INTERNATIONAL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)			SWITZERLAND — (Continued)		
Volvo AB (VOLVA SS), Class A.....	82,123	\$ 2,265,404	Schindler Holding AG...	9,697	\$ 2,727,159
# Volvo AB (VOLVB SS), Class B.....	647,552	17,842,262	SGS SA.....	64,592	6,274,366
#* Volvo Car AB, Class B..	344,095	778,921	SIG Group AG.....	24,234	528,506
Wallenstam AB, Class B.....	162,936	703,359	Sika AG.....	45,361	11,520,055
Wihlborgs Fastigheter AB.....	108,561	1,075,649	Sonova Holding AG.....	17,883	6,239,079
TOTAL SWEDEN.....		<u>170,230,919</u>	Straumann Holding AG.....	29,184	4,138,748
SWITZERLAND — (8.1%)			# Swatch Group AG (UHR SW).....	11,684	2,164,587
ABB Ltd.....	293,918	16,004,535	Swatch Group AG (UHRN SW).....	21,762	794,312
# Alcon AG.....	192,210	17,511,571	Swiss Life Holding AG..	11,467	9,362,118
Baloise Holding AG.....	7,395	1,349,372	Swiss Prime Site AG... Swiss Re AG.....	8,723	995,832
Banque Cantonale Vaudoise.....	5,454	550,391	Swisscom AG.....	147,397	22,502,702
Barry Callebaut AG.....	530	582,615	#* UBS Group AG (UBS US).....	274,342	9,717,207
BKW AG.....	7,964	1,358,730	UBS Group AG (UBSG SW).....	411,734	14,517,547
Chocoladefabriken Lindt & Spruengli AG.....	35	3,961,393	Ω VAT Group AG.....	12,384	4,757,433
Cie Financiere Richemont SA, Class A.....	144,014	27,840,575	Zurich Insurance Group AG.....	41,362	<u>25,063,905</u>
DSM-Firmenich AG.....	28,398	2,899,133	TOTAL SWITZERLAND.....		<u>508,218,100</u>
EMS-Chemie Holding AG.....	2,147	1,519,851	UNITED KINGDOM — (12.6%)		
Geberit AG.....	14,480	8,076,486	3i Group PLC.....	317,379	15,247,938
Givaudan SA.....	2,013	8,792,310	Admiral Group PLC.....	92,548	3,092,074
Helvetia Holding AG... Holcim AG (HOLN FP). Holcim AG (HOLN SW).....	3,853 29,333 159,276	672,330 2,961,161 15,963,266	Ω Airtel Africa PLC.....	52,099	92,763
Julius Baer Group Ltd.. Kuehne & Nagel International AG.....	92,739 17,809	6,516,242 4,046,789	Anglo American PLC... Antofagasta PLC..... Ashtead Group PLC... Associated British Foods PLC.....	436,016 146,171 189,219	12,767,065 3,099,470 12,331,761
# Logitech International SA (LOGI US).....	40,563	3,951,647	AstraZeneca PLC (AZN LN).....	142,156	3,335,626
Logitech International SA (LOGN SW).....	13,924	1,378,353	AstraZeneca PLC (AZN US), Sponsored ADR.....	128,443 419,929	18,030,258 29,714,176
Lonza Group AG.....	24,189	15,338,054	Ω Auto Trader Group PLC.....	474,580	4,622,340
Nestle SA.....	702,768	59,693,552	Aviva PLC.....	959,090	6,079,240
Novartis AG (NOVN SW).....	340,245	35,615,744	B&M European Value Retail SA.....	41,034	163,824
# Novartis AG (NVS US), Sponsored ADR.....	363,346	38,049,593	BAE Systems PLC.....	589,279	8,907,674
Partners Group Holding AG.....	8,371	12,716,799	Barclays PLC (BARC LN).....	1,697,316	6,220,653
Roche Holding AG (RO SW).....	10,773	3,582,623	Barclays PLC (BCS US), Sponsored ADR.....	335,471	4,924,714
Roche Holding AG (ROG SW).....	238,935	75,114,403	Barratt Redrow PLC....	585,678	3,280,800
Sandoz Group AG (SDZ SW).....	192,877	9,234,441	Beazley PLC.....	377,627	3,899,117
Sandoz Group AG (SDZNY US), ADR...	39,056	1,865,686	Berkeley Group Holdings PLC.....	1,781	85,212
			BP PLC (BP LN).....	2,286,869	11,830,641
			BP PLC (BP US), Sponsored ADR.....	748,671	23,253,706

LARGE CAP INTERNATIONAL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
British American Tobacco PLC (BATS LN).....	442,204	\$17,544,857
British American Tobacco PLC (BTI US), Sponsored ADR.....	22,867	906,448
BT Group PLC.....	4,335,302	7,598,272
Bunzl PLC.....	94,984	4,043,151
* Carnival PLC (CCL LN).....	20,899	523,962
Centrica PLC.....	2,668,294	4,689,541
Coca-Cola HBC AG....	77,054	2,674,880
Compass Group PLC...	437,966	15,089,841
Ω ConvaTec Group PLC..	630,121	1,921,202
Croda International PLC.....	33,638	1,385,523
DCC PLC.....	54,003	3,723,619
# Diageo PLC (DEO US), Sponsored ADR.....	51,045	6,123,869
Diageo PLC (DGE LN).	169,923	5,062,076
Diploma PLC.....	56,315	3,153,229
DS Smith PLC.....	830,221	5,953,758
easyJet PLC.....	41,783	263,911
Entain PLC.....	30,609	265,775
*†† Evraz PLC.....	179,407	0
Experian PLC.....	315,029	15,518,209
* Flutter Entertainment PLC.....	35,144	9,424,645
Fresnillo PLC.....	71,755	614,177
Glencore PLC.....	3,172,321	13,705,840
GSK PLC (GSK LN)....	714,113	12,439,550
# GSK PLC (GSK US), Sponsored ADR.....	363,226	12,810,967
Haleon PLC (HLN LN)..	1,217,623	5,675,598
# Haleon PLC (HLN US), ADR.....	300,137	2,842,297
Halma PLC.....	94,722	3,548,407
Hargreaves Lansdown PLC.....	146,161	1,991,867
Hikma Pharmaceuticals PLC.....	55,366	1,569,598
Hiscox Ltd.....	17,491	235,932
Howden Joinery Group PLC.....	36,711	371,058
HSBC Holdings PLC (HSBA LN).....	1,377,459	14,386,343
# HSBC Holdings PLC (HSBC US), Sponsored ADR.....	508,469	26,659,030
IMI PLC.....	69,915	1,729,859
Imperial Brands PLC...	378,415	12,763,046
Informa PLC.....	432,233	4,612,102

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
InterContinental Hotels Group PLC (IHG LN).....	56,200	\$ 7,493,782
# InterContinental Hotels Group PLC (IHG US), ADR.....	1,227	165,355
Intermediate Capital Group PLC.....	147,806	4,306,869
International Consolidated Airlines Group SA.....	119,677	499,062
Intertek Group PLC.....	72,170	4,551,657
Investec PLC.....	281,041	1,805,592
J Sainsbury PLC.....	923,337	2,899,967
JD Sports Fashion PLC.....	1,097,314	1,204,191
Kingfisher PLC.....	74,478	226,266
Legal & General Group PLC.....	2,109,101	6,298,061
Lloyds Banking Group PLC (LLOY LN).....	19,790,572	15,216,261
# Lloyds Banking Group PLC (LYG US), ADR.....	1,025,568	3,127,982
London Stock Exchange Group PLC.....	62,942	9,366,243
M&G PLC.....	984,675	2,536,657
Marks & Spencer Group PLC.....	1,446,215	5,991,093
Melrose Industries PLC.....	624,201	4,710,911
Mondi PLC.....	174,547	2,716,948
National Grid PLC (NG LN).....	614,883	7,459,298
# National Grid PLC (NGG US), Sponsored ADR.....	94,014	5,772,460
NatWest Group PLC (NWG LN).....	2,267,099	12,087,380
NatWest Group PLC (NWG US), Sponsored ADR.....	275,889	2,974,080
Next PLC.....	43,637	5,363,406
# Pearson PLC (PSO US), Sponsored ADR.....	50,913	848,720
Pearson PLC (PSO LN).....	226,928	3,764,910
Persimmon PLC.....	18,005	281,155
Phoenix Group Holdings PLC.....	320,847	2,067,859
Prudential PLC (PRU LN).....	538,464	4,481,060
Prudential PLC (PUK US), ADR.....	47,310	786,765

LARGE CAP INTERNATIONAL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)			UNITED STATES — (0.0%)		
Reckitt Benckiser			Brookfield		
Group PLC.....	294,382	\$ 19,467,110	Infrastructure Corp.,		
RELX PLC (REL LN)...	170,011	8,442,138	Class A.....	2,520	\$ 105,113
RELX PLC (RELX US),			Smurfit WestRock		
Sponsored ADR.....	104,741	5,225,531	PLC.....	45,164	<u>2,397,757</u>
RELX PLC (REN NA)...	200,352	9,948,031	TOTAL UNITED STATES...		<u>2,502,870</u>
Rentokil Initial PLC.....	692,796	3,393,000	TOTAL COMMON		
Rightmove PLC.....	317,075	2,609,191	STOCKS.....		<u>6,030,125,237</u>
Rio Tinto PLC (RIO			PREFERRED STOCKS — (0.4%)		
LN).....	154,229	9,287,962	GERMANY — (0.4%)		
# Rio Tinto PLC (RIO			Bayerische Motoren		
US), Sponsored			Werke AG, 8.168%...	24,220	1,840,307
ADR.....	216,049	13,051,520	#Ω Dr. Ing hc F Porsche		
* Rolls-Royce Holdings			AG, 3.772%.....	27,451	1,747,784
PLC.....	2,349,715	17,519,814	Henkel AG & Co.		
Sage Group PLC.....	281,990	4,686,526	KGaA, 2.202%.....	69,345	6,059,614
Schroders PLC.....	295,050	1,288,485	Porsche Automobil		
Severn Trent PLC.....	109,787	3,428,791	Holding SE, 6.716%..	62,054	2,452,425
Shell PLC (SHEL LN)...	77,031	2,529,276	# Sartorius AG, 0.266%...	4,139	1,194,398
Shell PLC (SHEL US),			Volkswagen AG,		
ADR.....	1,080,769	71,168,639	9.258%.....	83,376	<u>8,501,509</u>
Smith & Nephew PLC			TOTAL GERMANY.....		<u>21,796,037</u>
(SN LN).....	206,252	2,615,507	RIGHTS/WARRANTS — (0.0%)		
Smith & Nephew PLC			CANADA — (0.0%)		
(SNN US),			* Constellation Software,		
Sponsored ADR.....	13,121	333,011	Inc. Warrants		
Smiths Group PLC.....	131,756	3,355,849	03/31/2040.....	6,143	<u>0</u>
Spirax Group PLC.....	19,361	1,924,928	SPAIN — (0.0%)		
SSE PLC.....	373,710	7,528,580	#* ACS Actividades de		
St. James's Place			Construccion y		
PLC.....	45,346	588,847	Servicios SA Rights		
Standard Chartered			02/07/2025.....	121,543	<u>60,018</u>
PLC.....	1,001,127	13,464,671	TOTAL		
Taylor Wimpey PLC....	178,836	264,856	RIGHTS/WARRANTS....		<u>60,018</u>
Tesco PLC.....	2,914,039	13,411,543	TOTAL INVESTMENT		
Unilever PLC (UL US),			SECURITIES		
Sponsored ADR.....	296,374	17,005,940	(Cost \$3,855,960,039)....		<u>6,051,981,292</u>
Unilever PLC (ULVR			<u>Value†</u>		
LN).....	89,128	5,104,986	SECURITIES LENDING COLLATERAL — (3.4%)		
Unilever PLC (UNA			@§ The DFA Short Term		
NA).....	248,265	14,211,427	Investment Fund.....	18,542,869	<u>214,503,904</u>
United Utilities Group			TOTAL INVESTMENTS — (100.0%)		
PLC.....	279,907	3,536,659	(Cost \$4,070,448,674)^^.		<u>\$6,266,485,196</u>
Vodafone Group PLC					
(VOD LN).....	9,408,677	8,015,674			
Vodafone Group PLC					
(VOD US),					
Sponsored ADR.....	21,712	185,424			
Weir Group PLC.....	112,716	3,362,406			
Whitbread PLC.....	81,778	2,836,599			
* Wise PLC, Class A....	111,056	1,530,075			
WPP PLC (WPP LN)...	260,445	2,475,828			
# WPP PLC (WPP US),					
Sponsored ADR.....	13,587	<u>645,111</u>			
TOTAL UNITED					
KINGDOM.....		<u>786,249,416</u>			

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

As of January 31, 2025, Large Cap International Portfolio had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
S&P 500 [®] Emini Index.....	186	03/21/25	\$55,281,201	\$56,425,425	\$1,144,224
Total Futures Contracts.....			\$55,281,201	\$56,425,425	\$1,144,224

As of January 31, 2025, the value of Rule 144A securities amounted to \$71,119,883 or 1.1% of net assets.

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Assets				
Common Stocks				
Australia.....	\$ 15,803,138	\$ 380,578,088	—	\$ 396,381,226
Austria.....	—	13,030,686	—	13,030,686
Belgium.....	1,626,033	55,533,578	—	57,159,611
Canada.....	686,962,516	2,345,174	—	689,307,690
Denmark.....	19,847	157,463,100	—	157,482,947
Finland.....	1,030,740	53,067,836	—	54,098,576
France.....	6,335,606	541,069,721	—	547,405,327
Germany.....	23,354,281	451,610,246	—	474,964,527
Hong Kong.....	—	94,477,236	—	94,477,236
Ireland.....	—	21,790,419	—	21,790,419
Israel.....	6,218,413	45,257,439	—	51,475,852
Italy.....	1,021,232	148,703,155	—	149,724,387
Japan.....	24,466,827	1,309,142,734	—	1,333,609,561
Netherlands.....	65,396,724	165,590,060	—	230,986,784
New Zealand.....	—	17,014,610	—	17,014,610
Norway.....	450,017	44,086,328	—	44,536,345
Portugal.....	—	13,339,407	—	13,339,407
Singapore.....	—	69,988,497	—	69,988,497
Spain.....	8,931,637	137,218,607	—	146,150,244
Sweden.....	—	170,230,919	—	170,230,919
Switzerland.....	69,324,412	438,893,688	—	508,218,100
United Kingdom.....	228,525,745	557,723,671	—	786,249,416
United States.....	2,502,870	—	—	2,502,870
Preferred Stocks				
Germany.....	—	21,796,037	—	21,796,037
Rights/Warrants				
Spain.....	—	60,018	—	60,018
Securities Lending Collateral.....	—	214,503,904	—	214,503,904
Total Investments in Securities.....	\$1,141,970,038	\$5,124,515,158	—<>	\$6,266,485,196
Financial Instruments				
Assets				
Futures Contracts**.....	1,144,224	—	—	1,144,224
Total Financial Instruments.....	\$ 1,144,224	—	—	\$ 1,144,224

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

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

INTERNATIONAL CORE EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2025

(Unaudited)

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (96.4%)			AUSTRALIA — (Continued)		
AUSTRALIA — (6.3%)			#* Australian Vanadium		
* 3P Learning Ltd.....	182,513	\$ 76,848	Ltd.....	1,474,018	\$ 11,839
# Accent Group Ltd.....	1,867,320	2,530,230	* Australian Vintage		
Acrow Ltd.....	799,638	571,802	Ltd.....	94,787	7,302
Adairs Ltd.....	561,755	921,062	Auswide Bank Ltd.....	82,020	256,870
AGL Energy Ltd.....	1,030,143	7,327,697	# Autosports Group Ltd..	10,383	10,756
* AI-Media Technologies			* AVJennings Ltd.....	408,347	182,486
Ltd.....	21,654	9,726	# Baby Bunting Group		
* Ainsworth Game			Ltd.....	398,158	469,252
Technology Ltd.....	387,271	168,734	# Bank of Queensland		
#* Alkane Resources			Ltd.....	2,984,695	12,857,105
Ltd.....	1,394,142	503,783	#* Bannerman Energy		
* Alliance Aviation			Ltd. (BMN AU).....	93,589	170,432
Services Ltd.....	84,362	144,536	Bapcor Ltd.....	1,101,242	3,387,188
ALS Ltd.....	1,149,918	11,593,163	Beach Energy Ltd.....	8,712,124	8,167,924
#* AMA Group Ltd.....	8,154,665	266,897	# Beacon Lighting		
Amotiv Ltd.....	609,332	4,055,581	Group Ltd.....	7,127	14,009
AMP Ltd.....	10,886,227	11,994,536	Bega Cheese Ltd.....	1,965,996	7,033,240
* Amplitude Energy			# Bell Financial Group		
Ltd.....	13,511,959	1,674,020	Ltd.....	286,368	240,780
# Ampol Ltd.....	792,682	14,223,803	* Bellevue Gold Ltd.....	3,226,510	2,457,791
Ansell Ltd.....	505,746	10,995,947	Bendigo & Adelaide		
ANZ Group Holdings			Bank Ltd.....	2,013,005	16,892,783
Ltd.....	2,163,379	40,852,319	BHP Group Ltd. (BHP		
# APA Group.....	1,358,561	5,729,368	AU).....	4,062,481	99,773,245
#* Appen Ltd.....	483,540	811,823	# BHP Group Ltd. (BHP		
#* Arafura Rare Earths			LN), Class DI.....	338,292	8,340,714
Ltd. (ARU AU).....	3,470,709	278,003	# BHP Group Ltd. (BHP		
# ARB Corp. Ltd.....	269,599	6,534,275	US), Sponsored		
Aristocrat Leisure Ltd..	763,058	35,481,888	ADR.....	1,184,773	58,231,593
# ARN Media Ltd.....	1,779,831	742,979	Bisalloy Steel Group		
#* Articore Group Ltd....	321,992	43,859	Ltd.....	5,274	12,579
# ASX Ltd.....	93,407	3,662,438	BlueScope Steel Ltd...	1,032,700	13,485,286
Atlas Arteria Ltd.....	1,996,188	6,233,008	#* Boss Energy Ltd.....	646,100	1,300,701
AUB Group Ltd.....	252,163	4,970,207	Brambles Ltd.....	2,189,246	26,753,653
#* Audinate Group Ltd....	48,475	224,095	Bravura Solutions		
#* Aurelia Metals Ltd.....	6,366,969	744,014	Ltd.....	1,467,999	1,957,150
Aurizon Holdings Ltd...	7,262,625	14,698,249	# Breville Group Ltd.....	342,840	8,075,922
Aussie Broadband			Brickworks Ltd.....	372,034	5,990,664
Ltd.....	606,996	1,478,197	Capral Ltd.....	14,656	90,515
* Austal Ltd.....	1,606,219	3,804,502	* Capricorn Metals Ltd..	1,491,376	7,026,869
# Austin Engineering			CAR Group Ltd.....	194,213	4,839,671
Ltd.....	36,772	11,363	#* Carnarvon Energy		
* Australian Agricultural			Ltd.....	6,152,554	476,011
Co. Ltd.....	1,336,443	1,174,866	# Cash Converters		
Australian Clinical			International Ltd.....	1,858,189	287,534
Labs Ltd.....	757,883	1,762,308	#* Catapult Group		
# Australian Ethical			International Ltd.....	192,104	477,546
Investment Ltd.....	253,283	782,983	Cedar Woods		
# Australian Finance			Properties Ltd.....	298,918	999,511
Group Ltd.....	810,904	828,117	* Centrebet		
#* Australian Strategic			International Ltd.....	22,005	0
Materials Ltd.....	391,361	115,907	#* Cettire Ltd.....	602,468	535,499

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)			AUSTRALIA — (Continued)		
Challenger Ltd.....	2,117,291	\$ 8,223,644	Enero Group Ltd.....	111,101	\$ 76,602
# Champion Iron Ltd.....	1,813,855	6,162,949	* Environmental Group		
#* Chrysos Corp. Ltd.....	13,677	43,202	Ltd.....	176,104	28,846
* City Chic Collective			EQT Holdings Ltd.....	77,433	1,646,893
Ltd.....	474,531	35,186	* ESG Minerals.....	4,224	0
Civmec Australia Ltd..	327,100	264,628	Euroz Hartleys Group		
Cleanaway Waste			Ltd.....	129,142	79,707
Management Ltd.....	6,149,747	10,530,076	Evolution Mining Ltd....	6,712,845	23,327,745
# Clinuvel			EVT Ltd.....	438,071	3,175,909
Pharmaceuticals			* Fenix Resources Ltd..	127,590	24,101
Ltd.....	79,086	592,848	Finbar Group Ltd.....	5,532	2,714
Clover Corp. Ltd.....	41,173	9,995	#* Findi Ltd.....	2,941	7,917
#* Coast Entertainment			* FleetPartners Group		
Holdings Ltd.....	1,813,268	544,944	Ltd.....	1,074,934	1,868,204
Cochlear Ltd.....	71,657	14,103,645	Fleetwood Ltd.....	403,476	470,610
Codan Ltd.....	531,345	5,250,136	Flight Centre Travel		
#* Cogstate Ltd.....	34,463	24,742	Group Ltd.....	588,435	6,486,501
Coles Group Ltd.....	1,798,408	21,677,941	Fortescue Ltd.....	2,360,751	27,647,626
Collins Foods Ltd.....	571,168	2,654,771	#* Frontier Digital		
* Comet Ridge Ltd.....	551,430	47,973	Ventures Ltd.....	46,215	7,168
Commonwealth Bank			G8 Education Ltd.....	3,576,612	3,087,638
of Australia.....	753,318	74,339,070	* Genesis Minerals Ltd..	146,104	283,468
Computershare Ltd.....	703,248	15,287,237	GenusPlus Group		
#* Core Lithium Ltd.....	493,674	26,891	Ltd.....	6,945	11,539
Ω Coronado Global			Gold Road Resources		
Resources, Inc.,			Ltd.....	4,838,950	7,333,212
CDI.....	102,026	41,175	# GR Engineering		
# Corporate Travel			Services Ltd.....	185,799	330,360
Management Ltd.....	255,204	2,417,393	GrainCorp Ltd.,		
Credit Corp. Group			Class A.....	1,099,366	5,112,008
Ltd.....	240,953	2,298,793	Grange Resources		
# CSL Ltd.....	138,390	23,892,033	Ltd.....	3,269,703	465,725
Data#3 Ltd.....	806,304	3,459,910	GWA Group Ltd.....	1,036,706	1,613,162
* De Grey Mining Ltd....	996,006	1,220,664	Hansen Technologies		
#* Deep Yellow Ltd.....	987,096	810,599	Ltd.....	721,150	2,437,503
Deterra Royalties Ltd..	1,021,339	2,554,128	# Harvey Norman		
#* Develop Global Ltd....	23,536	36,156	Holdings Ltd.....	2,425,054	7,761,741
Dicker Data Ltd.....	372,912	1,984,569	* Healius Ltd.....	4,421,142	3,906,858
Domain Holdings			Helia Group Ltd.....	2,111,355	6,306,722
Australia Ltd.....	727,314	1,226,985	#* Highfield Resources		
# Domino's Pizza			Ltd.....	332,037	48,536
Enterprises Ltd.....	190,462	3,523,325	#* Hillgrove Resources		
Downer EDI Ltd.....	3,146,423	11,073,947	Ltd.....	1,161,966	29,331
#* DUG Technology Ltd...	13,704	11,351	Horizon Oil Ltd.....	237,477	30,226
# Duratec Ltd.....	251,568	238,800	HUB24 Ltd.....	124,786	6,177,797
# Eagers Automotive			# Humm Group Ltd.....	1,933,393	707,334
Ltd.....	625,153	4,969,256	# IDP Education Ltd.....	216,089	1,770,455
# Elders Ltd.....	972,861	4,285,968	IGO Ltd.....	733,814	2,206,552
#* Electro Optic Systems			Iluka Resources Ltd....	1,567,192	4,233,611
Holdings Ltd.....	27,306	20,330	Imdex Ltd.....	1,592,388	2,583,556
#* Emeco Holdings Ltd....	1,482,020	844,000	#* Immutep Ltd. (IMM		
* Emerald Resources			AU).....	425,572	90,759
NL.....	2,042,095	5,376,921	#* Immutep Ltd. (IMMP		
#* EML Payments Ltd....	930,319	474,323	US), Sponsored		
# Endeavour Group			ADR.....	5,613	11,731
Ltd.....	4,440,686	11,583,469	* ImpediMed Ltd.....	12,557	429
* Energy World Corp.			#* Imugene Ltd.....	3,662,603	81,457
Ltd.....	8,267,947	108,694	Incitec Pivot Ltd.....	6,194,476	11,442,670

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)			AUSTRALIA — (Continued)		
Infomedia Ltd.....	1,643,926	\$ 1,413,245	* Mesoblast Ltd. (MESO US), ADR.....	796	\$ 16,031
Inghams Group Ltd.....	1,684,204	3,351,725	#* Mesoblast Ltd. (MSB AU).....	613,688	1,193,604
Insignia Financial Ltd..	2,618,831	7,117,742	#* Metals X Ltd.....	2,644,985	782,419
Insurance Australia Group Ltd.....	5,989,377	33,967,264	Metcash Ltd.....	4,197,178	8,199,876
Integral Diagnostics Ltd.....	823,040	1,589,028	Michael Hill International Ltd. (MHJ AU).....	70,160	21,892
#* ioneer Ltd.....	1,638,925	170,481	# Michael Hill International Ltd. (MHJ NZ).....	72,300	22,833
# IPD Group Ltd.....	21,113	50,399	# Mineral Resources Ltd.....	363,574	7,756,298
IPH Ltd.....	758,643	2,342,313	Monadelphous Group Ltd.....	342,296	3,320,793
* IRESS Ltd.....	208,981	1,209,776	Monash IVF Group Ltd.....	1,219,360	910,085
* IVE Group Ltd.....	423,738	585,306	#* Mount Gibson Iron Ltd.....	3,112,326	607,273
* James Hardie Industries PLC (JHX AU), CDI.....	587,693	19,752,986	# Myer Holdings Ltd.....	9,201,368	5,191,842
#* James Hardie Industries PLC (JHX US), Sponsored ADR.....	38,440	1,301,578	# MyState Ltd.....	668,478	1,891,962
JB Hi-Fi Ltd.....	489,017	30,510,426	#* Nanosonics Ltd.....	272,545	578,458
# Johns Lyng Group Ltd.....	847,441	1,940,687	National Australia Bank Ltd.....	2,515,057	61,975,153
* Judo Capital Holdings Ltd.....	282,398	349,474	Navigator Global Investments Ltd.....	1,285,450	1,259,673
Jupiter Mines Ltd.....	2,395,578	229,854	Netwealth Group Ltd... Neuren Pharmaceuticals Ltd.....	30,941	274,450
# Karoon Energy Ltd.....	3,163,888	3,059,372	# New Hope Corp. Ltd... * NEXTDC Ltd.....	2,337,069	6,967,692
Kelsian Group Ltd.....	347,540	815,234	nib holdings Ltd.....	556,191	5,057,986
# Kogan.com Ltd.....	160,823	471,830	# Nick Scali Ltd.....	1,983,875	7,060,897
Lendlease Corp. Ltd....	1,771,905	7,058,786	Nickel Industries Ltd.... Nine Entertainment Co. Holdings Ltd.....	393,426	3,932,314
# Lifestyle Communities Ltd.....	334,182	2,018,588	Northern Star Resources Ltd.....	4,467,272	2,082,913
# Lindsay Australia Ltd... #* Liantown Resources Ltd.....	305,212	167,450	#* Novonix Ltd.....	4,879,631	4,072,370
Lottery Corp. Ltd.	918,176	377,039	NRW Holdings Ltd.....	2,211,422	23,405,072
# Lovisa Holdings Ltd....	3,159,237	9,821,528	Nufarm Ltd.....	172,214	58,125
Lycopodium Ltd.....	317,504	5,663,610	* Nuix Ltd.....	2,713,669	5,714,428
* Lynas Rare Earths Ltd.....	97,952	686,056	* Objective Corp. Ltd....	2,111,832	4,727,456
# MA Financial Group Ltd.....	1,463,678	5,673,261	* OFX Group Ltd.....	356,322	983,765
# Maas Group Holdings Ltd.....	229,293	940,546	* OM Holdings Ltd.....	55,180	565,123
Macmahon Holdings Ltd.....	20,979	59,016	#* Omni Bridgeway Ltd... oOh!media Ltd.....	1,124,054	973,642
Macquarie Group Ltd..	4,944,481	1,085,258	Orica Ltd.....	418,603	88,507
#* Macquarie Technology Group Ltd.....	184,518	27,296,215	#* Origin Energy Ltd.....	831,931	695,431
# Mader Group Ltd.....	22,558	1,184,158	Orora Ltd.....	2,361,047	1,701,754
Magellan Financial Group Ltd.....	24,395	93,974	# Pacific Current Group Ltd.....	1,399,902	15,174,953
* Mayne Pharma Group Ltd.....	868,642	5,595,986	#* Paladin Energy Ltd....	2,632,725	16,979,418
McMillan Shakespeare Ltd.....	280,148	789,403	* Panoramic Resources Ltd.....	6,628,794	9,647,771
McPherson's Ltd.....	301,312	2,866,553	* Pantoro Ltd.....	236,569	1,733,370
Medibank Pvt Ltd.....	645,002	127,842		340,984	1,851,233
#* Megaport Ltd.....	3,885,523	9,580,589		3,747,267	0
	506,389	2,641,789		1,167,202	82,315

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)			AUSTRALIA — (Continued)		
* Paragon Care Ltd.....	160,736	\$ 54,358	Service Stream Ltd.....	2,922,631	\$ 2,838,439
Peet Ltd.....	1,092,350	982,744	*# Seven West Media		
#* Peninsula Energy Ltd..	24,055	16,149	Ltd.....	4,171,906	427,074
# PeopleIN Ltd.....	68,789	39,168	SG Fleet Group Ltd....	352,792	752,371
Pepper Money Ltd.....	77,310	68,712	SGH Ltd.....	512,804	15,129,343
Perenti Ltd.....	3,957,368	3,424,345	Shaver Shop Group		
# Perpetual Ltd.....	424,014	5,600,621	Ltd.....	416,027	342,153
Perseus Mining Ltd.....	6,318,689	11,025,569	# Sigma Healthcare		
* PEXA Group Ltd.....	372,441	3,012,069	Ltd.....	7,513,131	13,280,485
* Pilbara Minerals Ltd....	4,457,990	6,252,579	*# Silver Mines Ltd.....	669,087	31,652
Pinnacle Investment			Sims Ltd. (SGM AU)...	664,743	5,398,173
Management Group			SmartGroup Corp.		
Ltd.....	151,739	2,379,108	Ltd.....	511,157	2,520,689
# Platinum Asset			Solvar Ltd.....	812,136	645,200
Management Ltd.....	1,461,947	614,558	Sonic Healthcare Ltd..	688,547	12,096,216
PointsBet Holdings			South32 Ltd. (S32		
Ltd.....	49,262	26,023	AU).....	7,811,984	16,040,722
* PPK Mining			South32 Ltd. (SOUHY		
Equipment Group			US), ADR.....	407,090	4,188,956
Pty. Ltd.....	3,734	0	Southern Cross		
# Praemium Ltd.....	694,612	383,589	Electrical		
Premier Investments			Engineering Ltd.....	232,867	217,108
Ltd.....	416,034	6,093,948	# Southern Cross Media		
Pro Medicus Ltd.....	129,219	22,114,001	Group Ltd.....	930,825	357,117
Propel Funeral			* Spartan Resources		
Partners Ltd.....	109,432	402,091	Ltd.....	104,085	86,025
# PWR Holdings Ltd.....	339,433	1,719,739	*†† SpeedCast		
* Qantas Airways Ltd....	833,452	4,829,740	International Ltd.....	1,370,682	0
QBE Insurance Group			SRG Global Ltd.....	570,733	509,930
Ltd.....	2,304,480	29,745,658	*# St Barbara Ltd.....	4,075,611	633,647
Qube Holdings Ltd.....	3,861,608	9,910,113	Stanmore Resources		
Ramelius Resources			Ltd.....	667,254	1,075,767
Ltd.....	5,174,498	7,797,624	*# Star Entertainment		
Ramsay Health Care			Group Ltd.....	10,382,720	759,972
Ltd.....	378,098	7,854,468	Steadfast Group Ltd....	2,097,992	7,536,890
REA Group Ltd.....	72,139	11,064,550	Step One Clothing		
#* ReadyTech Holdings			Ltd.....	26,130	20,207
Ltd.....	19,841	39,244	*†† Strandline Resources		
# Reece Ltd.....	307,194	4,500,396	Ltd.....	1,026,220	11,484
Regis Healthcare Ltd...	600,786	2,426,861	*# Strike Energy Ltd.....	1,110,340	160,334
* Regis Resources Ltd...	3,639,956	6,782,758	Suncorp Group Ltd.....	2,149,069	27,553,281
Reject Shop Ltd.....	125,143	219,904	†† Sunland Group Ltd....	273,202	2,378
Reliance Worldwide			Super Retail Group		
Corp. Ltd.....	2,806,829	9,345,727	Ltd.....	1,047,902	10,095,575
# Resimac Group Ltd....	61,700	38,933	* Superloop Ltd.....	1,345,064	1,884,426
* Resolute Mining Ltd....	10,393,941	2,626,767	*# Syrah Resources Ltd..	2,816,556	397,818
* Retail Food Group			# Tabcorp Holdings Ltd..	10,321,757	4,310,137
Ltd.....	25,031	33,507	Technology One Ltd....	1,040,098	19,775,620
# Ridley Corp. Ltd.....	1,305,429	2,274,552	* Telix Pharmaceuticals		
Rio Tinto Ltd.....	683,883	49,253,886	Ltd.....	57,414	1,031,311
* RPMGlobal Holdings			# Telstra Group Ltd.		
Ltd.....	589,917	1,010,089	(TLGPY US), ADR...	31,198	382,955
* Sandfire Resources			Telstra Group Ltd.		
Ltd.....	2,243,286	13,604,993	(TLS AU).....	5,234,712	12,779,974
Santos Ltd.....	10,353,005	44,828,044	* Temple & Webster		
# SEEK Ltd.....	412,507	5,799,744	Group Ltd.....	55,614	492,296
#* Select Harvests Ltd....	790,774	2,272,618	*†† Ten Sixty Four Ltd....	1,871,019	127,953
# Servcorp Ltd.....	229,479	725,582			

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>		
AUSTRALIA — (Continued)			AUSTRIA — (Continued)				
#	Terracom Ltd.....	2,027,778 \$	212,635	Ω	BAWAG Group AG.....	250,872	\$ 22,678,185
#	TPG Telecom Ltd.....	1,021,035	2,765,998		CA Immobilien		
	Transurban Group.....	1,336,306	11,007,252		Anlagen AG.....	105,280	2,599,655
	Treasury Wine			*	DO & Co. AG.....	34,540	6,909,974
	Estates Ltd.....	1,014,201	6,728,198	*	Erste Group Bank AG..	374,745	23,038,883
*	Tuas Ltd.....	821,465	3,329,427	*	Eurotelesites AG.....	148,219	834,617
#*	Tyro Payments Ltd.....	706,489	359,320	*	EVN AG.....	167,785	4,044,965
#	Universal Store			*	FACC AG.....	18,573	139,055
	Holdings Ltd.....	8,603	45,342		Frequentis AG.....	407	11,613
*	Vault Minerals Ltd.....	24,538,078	5,814,642	#,*	Immofinanz AG (IIA		
	Ventia Services Group				AV).....	316,972	1,636,802
	Pty. Ltd.....	3,687,213	8,667,865	*	Kapsch TrafficCom		
Ω	Viva Energy Group				AG.....	9,730	71,787
	Ltd.....	3,724,991	5,935,107	#*	Lenzing AG.....	49,418	1,276,768
*	Vulcan Energy				Mayr Melnhof Karton		
	Resources Ltd.....	4,031	11,502		AG.....	19,515	1,564,088
	Vulcan Steel Ltd.....	2,180	9,742		Oberbank AG.....	5,628	408,713
*	Vysarn Ltd.....	7,706	2,192	#	Oesterreichische Post		
#*	WEB Travel Group				AG.....	143,438	4,333,036
	Ltd.....	708,501	2,219,840		OMV AG.....	527,444	21,719,826
*	Webjet Group Ltd.....	708,501	331,467		Palfinger AG.....	46,816	1,104,828
	Wesfarmers Ltd.....	867,784	40,876,402	*	POLYTEC Holding		
*	West African				AG.....	63,853	155,256
	Resources Ltd.....	4,953,838	5,015,055		Porr AG.....	65,497	1,381,520
	Westgold Resources				Raiffeisen Bank		
	Ltd.....	2,819,516	4,441,714		International AG.....	367,971	8,322,513
	Westpac Banking			*	Rosenbauer		
	Corp.....	2,426,921	50,355,774		International AG.....	4,215	150,286
	Whitehaven Coal Ltd...	2,806,590	10,546,485		Schoeller-Bleckmann		
	WiseTech Global Ltd...	92,956	7,037,020		Oilfield Equipment		
	Woodside Energy				AG.....	16,047	572,413
	Group Ltd. (WDS			#	Semperit AG Holding..	25,048	363,292
	AU).....	2,722,162	41,487,879		Strabag SE (STR AV)..	16,808	822,944
	Woodside Energy				Telekom Austria AG....	550,025	4,589,349
	Group Ltd. (WDS			*	UBM Development		
	LN).....	299,211	4,596,541		AG.....	5,647	111,722
#	Woodside Energy				UNIQA Insurance		
	Group Ltd. (WDS				Group AG.....	254,600	2,153,545
	US), ADR.....	460,399	7,021,085		Verbund AG.....	82,944	6,367,628
	Woolworths Group				Vienna Insurance		
	Ltd.....	1,182,262	22,228,305		Group AG Wiener		
	Worley Ltd.....	1,029,689	9,149,431		Versicherung		
#*	Xanadu Mines Ltd.....	147,601	4,294		Gruppe.....	182,465	6,110,195
*	Xero Ltd.....	116,523	13,115,252		voestalpine AG.....	425,526	8,899,836
	XRF Scientific Ltd.....	283,906	315,638		Wienerberger AG.....	305,412	8,915,591
#	Yancoal Australia Ltd...	1,299,617	5,180,547		Zumtobel Group AG...	103,076	528,646
*	Zip Co. Ltd.....	2,069,645	3,072,844				
					TOTAL AUSTRIA.....		162,183,254
	TOTAL AUSTRALIA.....		1,992,892,693		BELGIUM — (1.1%)		
	AUSTRIA — (0.5%)				Ackermans & van		
	Addiko Bank AG.....	10,150	191,501		Haaren NV.....	113,643	22,054,301
	Agrana Beteiligungs				Ageas SA.....	666,438	34,330,591
	AG.....	49,302	550,028	#*	AGFA-Gevaert NV.....	642,144	576,248
	ANDRITZ AG.....	335,732	19,009,388		Anheuser-Busch		
#*	AT&S Austria				InBev SA (ABI BB)..	1,085,246	53,476,984
	Technologie &						
	Systemtechnik AG...	45,056	614,806				

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
BELGIUM — (Continued)			BELGIUM — (Continued)		
# Anheuser-Busch InBev SA (BUD US), Sponsored ADR.....	59,509	\$ 2,926,653	Umicore SA.....	278,044	\$ 2,799,046
* Argenx SE (ARGX BB).....	8,301	5,479,798	# Van de Velde NV.....	26,441	843,814
* Argenx SE (ARGX US), ADR.....	4,370	2,862,918	# VGP NV.....	42,265	3,607,449
* Atenor.....	22,912	75,058	Viohalco SA.....	173,711	1,081,434
Azelis Group NV.....	181,217	3,712,388	What's Cooking BV....	2,086	216,090
Barco NV.....	59,649	592,139	TOTAL BELGIUM.....		333,464,863
Bekaert SA.....	210,956	7,364,439	CANADA — (10.9%)		
bpost SA.....	342,803	660,342	* 5N Plus, Inc.....	227,024	1,209,045
Cie			Acadian Timber Corp..	48,264	572,520
d'Entreprises CFE...	55,505	366,912	* ACT Energy Technologies Ltd.....	11,543	50,433
CMB Tech NV.....	24,625	265,704	ADENTRA, Inc.....	49,393	1,175,223
Colruyt Group NV.....	256,206	9,437,425	ADF Group, Inc.....	62,077	342,131
Deceuninck NV.....	320,114	774,548	* Advantage Energy Ltd.....	1,381,916	8,776,334
Deme Group NV.....	44,003	6,175,392	Aecon Group, Inc.....	304,780	5,024,618
D'ieteren Group.....	16,443	2,758,101	Africa Oil Corp.....	628,125	821,163
Econocom Group SA NV.....	329,215	619,875	Ag Growth International, Inc.....	84,692	2,286,075
# Elia Group SA.....	56,576	3,817,809	AGF Management Ltd., Class B.....	361,684	2,807,167
EVS Broadcast Equipment SA.....	57,926	1,877,097	Agnico Eagle Mines Ltd. (AEM CN).....	229,775	21,356,165
Exmar NV.....	1,216	14,460	Agnico Eagle Mines Ltd. (AEM US).....	415,090	38,578,468
Fagron.....	309,163	6,129,058	#* Aimia, Inc.....	195,436	325,424
* Galapagos NV (GLPG BB).....	152,486	3,505,259	#* Air Canada.....	478,277	6,453,375
* Galapagos NV (GLPG NA).....	5,271	121,167	# AirBoss of America Corp.....	82,883	233,819
# Gimv NV.....	104,163	4,108,630	Alamos Gold, Inc. (AGI CN), Class A...	841,303	17,591,916
Greenyard NV.....	36,121	190,345	Alamos Gold, Inc. (AGI US), Class A...	126,938	2,656,811
* Hyloris Pharmaceuticals SA.....	739	4,116	Algoma Central Corp..	18,060	185,403
# Immobel SA.....	12,649	242,732	# Algonquin Power & Utilities Corp. (AQN CN).....	747,141	3,326,110
Ion Beam Applications.....	15,980	220,621	# Algonquin Power & Utilities Corp. (AQN US).....	672,046	2,983,884
Jensen-Group NV.....	9,952	466,781	Alimentation Couche-Tard, Inc....	723,830	38,224,758
KBC Group NV.....	859,921	65,962,604	AltaGas Ltd.....	840,207	19,390,059
# Kinopolis Group NV....	52,332	2,089,575	Altius Minerals Corp....	74,789	1,389,927
Lotus Bakeries NV.....	1,423	15,179,027	Altus Group Ltd.....	45,784	1,869,667
Melexis NV.....	73,001	4,399,830	Amerigo Resources Ltd.....	433,074	494,652
* Nyxoah SA.....	1,115	12,042	Andlauer Healthcare Group, Inc.....	56,862	1,786,437
* Ontex Group NV.....	312,803	2,648,950	# Andrew Peller Ltd., Class A.....	102,169	301,583
* Onward Medical NV....	4,822	31,791	ARC Resources Ltd....	2,180,848	37,349,086
* Orange Belgium SA....	143,087	2,205,121	* Aritzia, Inc.....	392,273	18,866,675
Proximis SADP.....	642,856	3,561,438	Atco Ltd., Class I.....	171,385	5,451,631
# Recticel SA.....	168,419	1,763,251	* Athabasca Oil Corp....	2,130,660	7,124,924
Roularta Media Group NV.....	304	3,865			
Sipef NV.....	19,091	1,102,636			
Solvay SA.....	311,505	9,520,752			
Syensqo SA.....	311,505	24,544,630			
Tessenderlo Group SA.....	109,576	2,390,578			
UCB SA.....	73,466	14,293,049			

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)			CANADA — (Continued)		
AtkinsRealis Group, Inc.....	331,030	\$16,586,235	Brookfield Corp. (BN US).....	309,492	\$18,940,910
* ATS Corp. (ATS CN)...	213,465	5,773,770	# Brookfield Infrastructure Corp., Class A.....	175,457	7,324,462
#* ATS Corp. (ATS US)...	8,755	237,698	# BRP, Inc. (DOO CN)...	74,840	3,578,890
Aura Minerals, Inc.....	1,500	19,600	BRP, Inc. (DOOO US).....	9,048	432,585
#* Aurora Cannabis, Inc. (ACB CN).....	1,289	4,684	#* CAE, Inc. (CAE US)...	473,964	11,185,550
#* Aurora Cannabis, Inc. (ACB US).....	13,112	47,858	* Calfrac Well Services Ltd.....	67,258	174,931
#* AutoCanada, Inc.....	164,032	2,240,366	Calian Group Ltd.....	30,349	1,029,070
B2Gold Corp. (BTG US).....	2,296,754	5,558,145	Cameco Corp. (CCJ US).....	104,370	5,160,053
B2Gold Corp. (BTO CN).....	5,565,554	13,441,425	Canaccord Genuity Group, Inc.....	463,257	3,136,509
Badger Infrastructure Solution.....	167,401	4,549,723	# Canacol Energy Ltd....	113,536	297,638
#* Ballard Power Systems, Inc. (BLDP CN).....	231,472	316,943	#* Canada Goose Holdings, Inc. (GOOS CN).....	47,682	522,309
#* Ballard Power Systems, Inc. (BLDP US).....	381,989	519,505	#* Canada Goose Holdings, Inc. (GOOS US).....	13,667	149,654
Bank of Montreal (BMO US).....	739,051	73,195,611	# Canadian Imperial Bank of Commerce (CM US).....	751,848	47,381,461
Bank of Nova Scotia (BNS CN).....	156,246	7,994,255	Canadian National Railway Co. (CNI US).....	352,208	36,809,258
# Bank of Nova Scotia (BNS US).....	933,185	47,751,076	Canadian National Railway Co. (CNR CN).....	32,594	3,404,838
Barrick Gold Corp. (OR22 LI).....	412,954	6,855,692	Canadian Natural Resources Ltd. (CNQ US).....	2,238,375	67,934,681
Barrick Gold Corp. (GOLD US).....	1,668,708	27,316,750	Canadian Pacific Kansas City Ltd. (CP US).....	233,836	18,613,346
* Bausch & Lomb Corp.....	14,194	246,266	# Canadian Tire Corp. Ltd., Class A.....	213,331	24,017,077
#* Bausch Health Cos., Inc. (BHC US).....	660,045	4,904,134	Canadian Utilities Ltd., Class A.....	205,888	4,809,507
# Baytex Energy Corp....	1,114,192	2,675,563	Canadian Western Bank.....	545,631	21,729,881
BCE, Inc. (BCE CN)...	6,325	150,623	* Canfor Corp.....	392,858	4,079,009
BCE, Inc. (BCE US)...	85,709	2,039,017	# Capital Power Corp....	336,369	12,317,445
# Birchcliff Energy Ltd....	991,440	3,895,223	* Capstone Copper Corp.....	2,846,554	15,943,131
Bird Construction, Inc.....	200,471	3,263,594	# Cardinal Energy Ltd....	603,543	2,624,550
Black Diamond Group Ltd.....	290,513	1,833,009	# Cargojet, Inc.....	7,533	617,215
#* BlackBerry Ltd.....	247,841	1,100,414	# Cascades, Inc.....	296,736	2,623,633
* BMTC Group, Inc.....	7,200	64,106	CCL Industries, Inc., Class B.....	425,261	21,123,330
* Bombardier, Inc. (BBD/A CN), Class A.....	4,940	290,448	* Celestica, Inc. (CLS CN).....	180,887	22,332,235
* Bombardier, Inc. (BBD/B CN), Class B.....	183,727	10,751,699	* Celestica, Inc. (CLS US).....	430,580	53,163,713
* Bonterra Energy Corp.....	136,052	337,942			
Boralex, Inc., Class A..	257,604	4,580,099			
# Boyd Group Services, Inc.....	68,586	11,248,132			

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)			CANADA — (Continued)		
Cenovus Energy, Inc. (CVE CN).....	665,241	\$ 9,621,472	* Docebo, Inc.....	13,058	\$ 546,273
Cenovus Energy, Inc. (CVE US).....	2,722,433	39,393,606	# Dollarama, Inc..... Doman Building Materials Group Ltd.....	431,147	40,799,289
Centerra Gold, Inc.....	1,062,702	6,646,686	* Dorel Industries, Inc., Class B.....	344,477	1,874,850
CES Energy Solutions Corp.....	1,182,879	7,007,664	DREAM Unlimited Corp., Class A.....	177,248	632,963
CGI, Inc. (GIB US).....	132,544	15,616,334	Dundee Precious Metals, Inc.....	143,444	2,177,297
CGI, Inc. (GIBA CN)...	174,898	20,618,072	Dye & Durham Ltd.....	872,687	8,844,862
*†† Chesswood Group Ltd.....	24,123	11,287	Dynacor Group, Inc....	68,293	698,272
CI Financial Corp.....	646,107	13,857,058	E-L Financial Corp. Ltd.....	7,600	29,389
* Cineplex, Inc.....	2,825	21,362	* Eldorado Gold Corp. (EGO US).....	538	518,529
* Cipher Pharmaceuticals, Inc.....	5,529	51,701	* Eldorado Gold Corp. (ELD CN).....	91,679	1,397,188
Clairvest Group, Inc....	516	24,800	Element Fleet Management Corp...	795,056	12,100,756
# Cogeco Communications, Inc.....	78,957	3,322,132	# Emera, Inc..... Empire Co. Ltd., Class A.....	1,666,595	32,739,042
Cogeco, Inc.....	23,757	870,935	# Enbridge, Inc. (ENB CN).....	402,686	15,300,045
* Colabor Group, Inc.....	27,100	16,223	# Enbridge, Inc. (ENB US).....	569,865	16,758,544
Colliers International Group, Inc. (CIGI CN).....	10,139	1,442,628	# Enbridge, Inc. (ENB US).....	22	953
Colliers International Group, Inc. (CIGI US).....	72,700	10,348,845	Endeavour Mining PLC.....	936,844	40,509,135
Computer Modelling Group Ltd.....	379,228	2,695,445	#* Endeavour Silver Corp. (EDR CN).....	677,159	13,926,644
* Conifex Timber, Inc.....	32,928	7,250	Enerflex Ltd. (EFX CN).....	157,495	620,942
Constellation Software, Inc.....	18,501	60,505,469	#* Energy Fuels, Inc..... Enghouse Systems Ltd.....	543,967	5,150,161
Converge Technology Solutions Corp.....	205,239	478,729	* Ensign Energy Services, Inc.....	205,896	1,086,610
Corby Spirit & Wine Ltd.....	38,585	342,482	# EQB, Inc.....	161,492	3,065,720
* Corus Entertainment, Inc., Class B.....	322,025	22,157	#* Equinox Gold Corp. (EQX CN).....	694,761	1,510,610
* Cronos Group, Inc. (CRON CN).....	8,403	15,784	#* Equinox Gold Corp. (EQX US).....	151,456	11,292,374
#* Cronos Group, Inc. (CRON US).....	680,834	1,293,585	#* ERO Copper Corp. (ERO CN).....	203,196	1,226,153
* Culico Metals, Inc.....	31,776	2,733	* ERO Copper Corp. (ERO US).....	1,160,255	7,042,748
Definity Financial Corp.....	201,184	7,911,147	#* Evertz Technologies Ltd.....	67,234	900,247
#* Denison Mines Corp. (DML CN).....	1,668,715	3,054,173	* Exchange Income Corp.....	243,774	3,266,572
* dentalcorp Holdings Ltd.....	26,849	139,847	# Exco Technologies Ltd.....	127,536	1,140,791
* Descartes Systems Group, Inc. (DSG CN).....	34,366	3,977,977	# Extencicare, Inc.....	106,691	4,105,843
* Descartes Systems Group, Inc. (DSGX US).....	31,478	3,646,097	Fairfax Financial Holdings Ltd.....	114,408	554,977
Dexterra Group, Inc....	149,186	821,197		293,896	2,092,974
				48,934	65,866,878

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
Fiera Capital Corp.....	105,010	\$ 567,192
Finning International, Inc.....	668,984	16,704,462
* Firan Technology Group Corp.....	11,249	63,855
Firm Capital Mortgage Investment Corp.....	150,718	1,226,817
First Majestic Silver Corp. (AG US).....	637,865	3,635,831
# First Majestic Silver Corp. (FR CN).....	82,658	470,918
# First National Financial Corp.....	78,535	2,188,508
* First Quantum Minerals Ltd.....	922,566	11,546,756
FirstService Corp. (FSV CN).....	4,407	801,468
FirstService Corp. (FSV US).....	78,004	14,186,587
Foraco International SA.....	237,750	382,795
# Fortis, Inc. (FTS CN)...	205,753	8,763,278
# Fortis, Inc. (FTS US)...	209,270	8,919,087
* Fortuna Mining Corp. (FSM US).....	267,189	1,354,648
* Fortuna Mining Corp. (FVI CN).....	1,253,300	6,346,915
# Franco-Nevada Corp. (FNV US).....	79,087	10,752,669
# Freehold Royalties Ltd.....	503,792	4,333,024
Frontera Energy Corp.....	103,482	581,724
* Galiano Gold, Inc.....	738,913	813,473
Gamehost, Inc.....	83,742	593,486
* GDI Integrated Facility Services, Inc.....	21,121	500,794
Gear Energy Ltd.....	537,509	188,619
George Weston Ltd....	114,877	17,756,988
GFL Environmental, Inc.....	150,752	6,501,934
# Gibson Energy, Inc....	660,600	11,145,224
Gildan Activewear, Inc. (GIL CN).....	131,307	6,771,569
Gildan Activewear, Inc. (GIL US).....	359,798	18,569,175
goeasy Ltd.....	73,651	8,966,231
* GoldMoney, Inc.....	9,639	56,576
Great-West Lifeco, Inc.....	418,752	13,539,173
Guardian Capital Group Ltd., Class A.	23,906	755,498
* Haivision Systems, Inc.....	38,800	134,820
Hammond Manufacturing Co. Ltd., Class A.....	1,600	10,293

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
Hammond Power Solutions, Inc.....	34,395	\$ 2,472,152
Headwater Exploration, Inc.....	869,487	4,002,386
* Heroux-Devtek, Inc....	155,414	3,439,030
High Liner Foods, Inc.....	90,421	995,449
* HLS Therapeutics, Inc.....	1,000	2,766
Hudbay Minerals, Inc. (HBM CN).....	2,516,716	20,745,350
Ω Hydro One Ltd.....	274,288	8,534,285
#* i-80 Gold Corp.....	413,213	235,984
iA Financial Corp., Inc.....	410,077	37,868,672
* IAMGOLD Corp. (IAG US).....	15,714	98,055
* IAMGOLD Corp. (IMG CN).....	2,715,226	16,889,010
IGM Financial, Inc.....	251,399	8,066,010
#* Imperial Metals Corp...	164,385	225,084
Imperial Oil Ltd. (IMO US).....	223,225	14,875,714
Information Services Corp.....	31,209	575,928
Innergex Renewable Energy, Inc.....	303,262	1,519,077
# InPlay Oil Corp.....	17,292	20,108
Intact Financial Corp..	141,040	25,052,104
* Interfor Corp.....	265,657	3,107,420
* Ivanhoe Mines Ltd., Class A.....	241,559	2,594,513
Ω Jamieson Wellness, Inc.....	69,440	1,579,105
* K92 Mining, Inc.....	385,674	2,560,811
K-Bro Linen, Inc.....	32,564	827,236
* Kelt Exploration Ltd....	835,753	3,956,363
Keyera Corp.....	628,640	17,838,176
* Kinaxis, Inc.....	57,594	6,631,028
Kinross Gold Corp. (K CN).....	5,951,051	67,030,450
* Knight Therapeutics, Inc.....	332,704	1,268,229
* Kolibri Global Energy, Inc.....	26,102	195,763
# KP Tissue, Inc.....	37,940	208,581
# Labrador Iron Ore Royalty Corp.....	264,024	5,542,624
* Laramide Resources Ltd.....	26,500	10,940
#* Largo, Inc. (LGO CN)..	59,040	102,371
Lassonde Industries, Inc., Class A.....	9,485	1,188,276
# Laurentian Bank of Canada.....	186,528	3,593,618
Leon's Furniture Ltd....	151,048	2,700,125

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)			CANADA — (Continued)		
* Lightspeed Commerce, Inc. (LSPD CN).....	1,400	\$ 20,181	* NFI Group, Inc..... North American Construction Group Ltd. (NOA CN).....	121,143	\$ 1,001,919
#* Lightspeed Commerce, Inc. (LSPD US).....	528,015	7,619,256	North American Construction Group Ltd. (NOA US).....	84,700	1,608,504
*†† Lightstream Resources Ltd.....	696,278	0	North West Co., Inc....	36,817	700,259
Linamar Corp.....	283,954	11,046,726	Northland Power, Inc....	226,559	7,239,412
Loblaw Cos. Ltd.....	147,370	18,452,765	Nutrien Ltd. (NTR CN).....	918,310	10,747,895
* Lucara Diamond Corp.....	1,820,013	450,824	Nutrien Ltd. (NTR US).....	36,595	1,888,742
Lundin Gold, Inc.....	442,016	10,948,895	* NuVista Energy Ltd....	920,125	47,506,074
Lundin Mining Corp....	2,957,041	23,357,643	* Obsidian Energy Ltd. (OBE CN).....	977,858	8,753,523
# Magellan Aerospace Corp.....	76,301	506,626	* Obsidian Energy Ltd. (OBE US).....	86,800	446,736
Magna International, Inc. (MG CN).....	308,444	12,228,674	OceanaGold Corp.....	132,429	683,334
# Magna International, Inc. (MGA US).....	610,423	24,215,480	# Onex Corp.....	3,580,178	10,691,143
Mainstreet Equity Corp.....	17,173	2,430,582	Open Text Corp. (OTEX CN).....	271,433	20,818,548
* Major Drilling Group International, Inc....	403,554	2,335,218	Open Text Corp. (OTEX US).....	61,986	1,823,732
* Mandalay Resources Corp.....	42,348	138,989	*†† Orbite Technologies, Inc.....	293,399	8,637,667
Manulife Financial Corp. (MFC CN).....	47	1,405	* Organigram Holdings, Inc. (OGI US).....	174,500	0
Manulife Financial Corp. (MFC US).....	994,039	29,731,706	* Orla Mining Ltd. (ORLA US).....	34,983	52,474
Maple Leaf Foods, Inc.....	186,996	2,748,295	# Osisko Gold Royalties Ltd. (OR CN).....	81,263	501,393
Martinrea International, Inc....	309,790	1,873,640	Osisko Gold Royalties Ltd. (OR US).....	372,904	6,896,934
* Mattr Corp.....	274,180	2,203,476	* Paladin Energy Ltd....	5,600	103,712
Maxim Power Corp....	24,537	100,285	Pan American Silver Corp. (PAAS CN)....	204,789	1,113,176
* MDA Space Ltd.....	135,249	2,145,968	Pan American Silver Corp. (PAAS US)....	311,644	7,228,488
Medical Facilities Corp.....	139,805	1,582,408	# Paramount Resources Ltd., Class A.....	626,997	14,552,598
MEG Energy Corp....	1,254,914	20,576,324	Parex Resources, Inc.....	380,813	7,541,051
Melcor Developments Ltd.....	17,176	150,919	Parkland Corp.....	474,519	4,522,027
Methanex Corp. (MEOH US).....	182,101	9,505,672	Pason Systems, Inc....	561,765	12,504,282
# Methanex Corp. (MX CN).....	122,100	6,367,330	* Payfare, Inc.....	302,458	2,747,064
Metro, Inc.....	313,098	19,563,377	Pembina Pipeline Corp. (PBA US)....	5,700	15,335
Morguard Corp.....	9,968	767,962	Pet Valu Holdings Ltd.....	341,120	12,317,843
# MTY Food Group, Inc.....	74,603	2,590,712	# Petrus Resources Ltd.....	10,549	185,089
# Mullen Group Ltd.....	416,894	4,274,071	# Peyto Exploration & Development Corp... PHX Energy Services Corp.....	29,921	28,205
# National Bank of Canada.....	919,091	81,572,607	# Pine Cliff Energy Ltd...	877,140	9,469,380
Neo Performance Materials, Inc.....	42,009	243,380		175,346	1,105,150
* New Gold, Inc. (NGD CN).....	4,727,443	14,279,750		408,078	247,090

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)			CANADA — (Continued)		
Pizza Pizza Royalty Corp.....	132,141	\$ 1,181,982	* Seabridge Gold, Inc. (SA US).....	135,926	\$ 1,673,249
Polaris Renewable Energy, Inc.....	92,453	816,800	Secure Waste Infrastructure Corp...	1,105,344	11,423,447
Pollard Banknote Ltd...	32,696	637,115	* Shopify, Inc. (SHOP US), Class A.....	119,367	13,942,066
PrairieSky Royalty Ltd.....	477,607	8,892,590	Sienna Senior Living, Inc.....	209,716	2,255,383
* Precision Drilling Corp. (PD CN).....	63,794	3,720,049	* SilverCrest Metals, Inc. (SIL CN).....	7,684	80,522
* Precision Drilling Corp. (PDS US).....	5,426	316,287	* SilverCrest Metals, Inc. (SILV US).....	490,221	5,147,320
# Premium Brands Holdings Corp.....	119,718	6,473,759	* SNDL, Inc.....	107,315	186,728
Primo Brands Corp.....	506,094	16,382,263	Softchoice Corp.....	1,500	25,101
# Propel Holdings, Inc....	10,200	270,484	* Source Energy Services Ltd.....	8,200	76,451
#* Quarterhill, Inc.....	587,981	671,585	South Bow Corp.....	295,212	7,055,572
Quebecor, Inc., Class B.....	511,830	11,361,087	* Spartan Delta Corp....	43,473	113,667
#* Questerre Energy Corp., Class A.....	145,025	24,697	Ω Spin Master Corp.....	88,961	1,883,462
RB Global, Inc. (RBA CN).....	6,709	599,879	Sprott, Inc. (SII CN)....	29,477	1,280,021
RB Global, Inc. (RBA US).....	147,125	13,164,745	Sprott, Inc. (SII US)....	10,961	477,571
* Real Matters, Inc.....	4,105	17,060	* SSR Mining, Inc. (SSRM CN).....	672,353	5,384,933
Restaurant Brands International, Inc. (QSR CN).....	40,764	2,506,396	* SSR Mining, Inc. (SSRM US).....	6,434	51,665
# Restaurant Brands International, Inc. (QSR US).....	227,084	13,974,749	Stantec, Inc. (STN CN).....	139,694	10,810,461
* RF Capital Group, Inc.....	11,366	82,192	Stantec, Inc. (STN US).....	71,176	5,511,158
Richelieu Hardware Ltd.....	192,286	5,435,104	Stella-Jones, Inc.....	249,792	12,053,472
Rogers Communications, Inc. (RCI US), Class B.....	151,950	4,175,586	*Ω STEP Energy Services Ltd.....	43,194	131,661
# Rogers Communications, Inc. (RCIB CN), Class B.....	472,361	12,974,611	# StorageVault Canada, Inc.....	532,906	1,338,361
Rogers Sugar, Inc.....	356,561	1,410,690	Strathcona Resources Ltd.....	4,454	85,534
Royal Bank of Canada (RY CN).....	394,930	48,146,487	Sun Life Financial, Inc. (SLF CN).....	269,659	15,550,363
Royal Bank of Canada (RY US).....	1,198,667	146,153,467	# Sun Life Financial, Inc. (SLF US).....	607,650	35,031,022
Russel Metals, Inc.....	329,978	9,233,980	Suncor Energy, Inc. (SU CN).....	8	317
Sandstorm Gold Ltd. (SAND US).....	330,200	1,931,670	Suncor Energy, Inc. (SU US).....	2,627,914	98,704,450
* Sangoma Technologies Corp...	20,967	147,729	#* SunOpta, Inc. (SOY CN).....	83,538	614,457
Saputo, Inc.....	450,239	7,481,523	#* SunOpta, Inc. (STKL US).....	6,269	45,952
* Saturn Oil & Gas, Inc..	14,900	21,632	Superior Plus Corp....	679,883	2,816,180
Savaria Corp.....	104,914	1,357,851	Supremex, Inc.....	20,200	50,175
			# Surge Energy, Inc.....	314,489	1,172,827
			Sylogist Ltd.....	15,100	109,924
			* Taiga Building Products Ltd.....	19,400	51,392
			Tamarack Valley Energy Ltd.....	1,815,047	5,507,522

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)			CANADA — (Continued)		
* Taseko Mines Ltd. (TGB US).....	110,319	\$ 205,193	Triple Flag Precious Metals Corp. (TFPM US).....	86,915	\$ 1,393,241
* Taseko Mines Ltd. (TKO CN).....	849,603	1,584,219	* Trisura Group Ltd. (TRRSF US).....	231	5,298
TC Energy Corp. (TRP US).....	1,476,061	66,496,548	* Trisura Group Ltd. (TSU CN).....	90,225	2,056,731
Teck Resources Ltd. (TECK US), Class B.....	831,559	33,994,132	* Valeura Energy, Inc.... Vecima Networks, Inc.....	5,100 4,100	24,774 39,213
Teck Resources Ltd. (TECK/A CN), Class A.....	4,800	198,361	Veren, Inc. (VRN CN).. Veren, Inc. (VRN US)..	2,034,603 566,872	10,247,562 2,851,365
Teck Resources Ltd. (TECKB CN), Class B.....	70	2,860	# Vermilion Energy, Inc. (VET CN).....	177,120	1,631,840
TELUS Corp.....	281,803	4,087,389	Vermilion Energy, Inc. (VET US).....	550,511	5,075,711
* Tenaz Energy Corp.....	7,000	66,901	VersaBank (VBNK CN).....	21,290	291,367
TerraVest Industries, Inc.....	22,464	2,056,669	VersaBank (VBNK US).....	3,669	50,779
TFI International, Inc. (TFII CN).....	149,590	19,714,775	* VerticalScope Holdings, Inc.....	20,489	173,121
TFI International, Inc. (TFII US).....	4,016	529,349	*†† Victoria Gold Corp./Vancouver.....	1,949	483
Thomson Reuters Corp. (TRI CN).....	25,396	4,267,702	* Viemed Healthcare, Inc.....	100,781	825,396
Thomson Reuters Corp. (TRI US).....	40,184	6,760,958	Wajax Corp.....	110,951	1,587,904
#* Tidewater Midstream & Infrastructure Ltd.....	303,630	41,783	Waste Connections, Inc. (WCN CN).....	29,311	5,385,841
Timbercreek Financial Corp.....	233,537	1,111,966	Waste Connections, Inc. (WCN US).....	78,536	14,432,646
TMX Group Ltd.....	289,953	8,973,809	* Well Health Technologies Corp... Wesdome Gold Mines Ltd.....	214,073 623,055	873,467 6,156,170
# Topaz Energy Corp.....	279,553	4,818,387	West Fraser Timber Co. Ltd. (WFG CN).. # West Fraser Timber Co. Ltd. (WFG US)..	190,292 19,314	16,498,908 1,676,074
* Torex Gold Resources, Inc.....	376,556	7,987,905	* Western Forest Products, Inc.....	1,447,651	398,431
Toromont Industries Ltd.....	237,426	18,932,328	Westshore Terminals Investment Corp.....	126,556	2,035,903
Toronto-Dominion Bank (TD CN).....	607,466	34,654,423	Wheaton Precious Metals Corp. (WPM CN).....	52	3,244
Toronto-Dominion Bank (TD US).....	744,456	42,486,104	Wheaton Precious Metals Corp. (WPM US).....	179,106	11,188,752
Total Energy Services, Inc.....	182,689	1,405,346	# Whitecap Resources, Inc.....	2,695,957	17,752,305
Tourmaline Oil Corp....	1,231,740	56,114,145	*† WildBrain Ltd.....	386,389	417,402
# TransAlta Corp.....	390,820	4,486,614	Winpak Ltd.....	108,456	3,226,778
TransAlta Corp.	701,890	8,070,033	WSP Global, Inc.....	133,461	22,648,011
#* Transat AT, Inc.....	39,718	49,465	* Yangarra Resources Ltd.....	278,894	197,654
Transcontinental, Inc., Class A.....	355,104	4,466,440			
*†† Trevali Mining Corp....	258,153	0			
Trican Well Service Ltd.....	1,376,313	4,375,109			
Triple Flag Precious Metals Corp. (TFPM CN).....	2,987	47,764			

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)			DENMARK — (Continued)		
Yellow Pages Ltd.....	49,061	\$ 382,806	# Harboes Bryggeri AS,		
TOTAL CANADA.....		<u>3,422,929,861</u>	Class B.....	2,462	\$ 48,985
CHINA — (0.0%)			* Huscompagniet AS....	3,907	31,054
* China Gold			# ISS AS.....	745,793	14,094,696
International			Jeudan AS.....	19,857	553,973
Resources Corp.			Jyske Bank AS.....	247,254	17,882,630
Ltd. (CGG CN).....	2,627,562	15,078,176	Matas AS.....	204,660	3,930,850
*†† Hanfeng Evergreen,			* MT Hoejgaard Holding		
Inc.....	42,625	0	AS.....	725	28,472
* Neo-Neon Holdings			*Ω Netcompany Group		
Ltd.....	1,815,000	98,449	AS.....	197,795	8,048,048
SIIC Environment			* Nilfisk Holding AS.....	60,785	952,845
Holdings Ltd. (SIIC			* NKT AS.....	286,799	19,172,501
SP).....	1,928,180	<u>215,986</u>	#*Ω NNIT AS.....	36,488	472,795
TOTAL CHINA.....		<u>15,392,611</u>	North Media AS.....	26,060	177,364
DENMARK — (2.7%)			Novo Nordisk AS		
* ALK-Abello AS.....	525,386	11,830,590	(NOVOB DC),		
Alm Brand AS.....	4,542,002	9,464,392	Class B.....	1,773,052	149,689,211
Ambu AS, Class B....	745,983	13,885,826	# Novo Nordisk AS		
AP Moller - Maersk			(NVO US),		
AS (MAERSKA			Sponsored ADR.....	928,818	78,438,680
DC), Class A.....	3,745	5,419,557	Novonesis		
# AP Moller - Maersk			(Novozymes) B.....	763,750	43,788,101
AS (MAERSKB			* NTG Nordic Transport		
DC), Class B.....	4,881	7,208,640	Group AS.....	19,888	656,912
* Bang & Olufsen AS....	533,253	940,992	#*Ω Orsted AS.....	147,750	5,697,319
* Bavarian Nordic AS....	352,376	9,642,532	Pandora AS.....	436,522	83,514,615
Carlsberg AS,			# Parken Sport &		
Class B.....	259,060	27,134,229	Entertainment AS....	10,398	194,750
cBrain AS.....	18,561	498,851	Per Aarsleff Holding		
Chemometec AS.....	42,122	3,262,608	AS.....	98,509	6,340,822
Coloplast AS, Class B.	158,557	18,260,619	Ringkjoebing		
Columbus AS.....	314,193	568,356	Landbobank AS.....	146,741	23,934,649
D/S Norden AS.....	100,294	2,851,569	Rockwool AS (ROCKA		
Danske Bank AS.....	1,144,970	34,186,037	DC), Class A.....	7,901	2,802,801
* Demant AS.....	336,454	13,508,181	Rockwool AS (ROCKB		
# Dfds AS.....	112,604	1,673,631	DC), Class B.....	50,207	17,779,059
# Djurslands Bank AS....	1,040	93,880	Royal Unibrew AS....	238,392	16,479,183
DSV AS.....	214,644	42,760,179	#* RTX AS.....	28,702	262,092
FLSmidth & Co. AS....	246,550	12,798,567	Ω Scandinavian Tobacco		
# Fluegger Group AS....	350	16,391	Group AS.....	257,856	3,710,440
Foroya Banki P.....	2,818	67,540	Schouw & Co. AS....	69,765	5,419,527
* Genmab AS (GMAB			Solar AS, Class B....	21,517	904,291
DC).....	86,966	17,093,773	SP Group AS.....	11,063	467,738
* GN Store Nord AS....	601,039	12,309,255	Spar Nord Bank AS....	426,959	12,333,230
GronlandsBANKEN			Sparekassen		
AS.....	33	3,326	Sjaelland-Fyn AS....	10,605	386,892
H Lundbeck AS			* Svitzer Group AS.....	14,548	428,053
(HLUNA DC),			Sydbank AS.....	333,715	17,717,144
Class A.....	164,384	820,821	* TCM Group AS.....	8,463	82,350
H Lundbeck AS			Tivoli AS.....	1,741	152,707
(HLUNB DC).....	1,283,159	7,852,101	TORM PLC, Class A...	198,795	3,957,426
#* H&H International AS,			Tryg AS.....	817,510	16,561,564
Class B.....	75,228	790,055	UIE PLC.....	43,770	1,895,702
			* Vestas Wind Systems		
			AS.....	980,605	13,487,860

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
DENMARK — (Continued)			FINLAND — (Continued)		
* Zealand Pharma AS...	126,535	\$ 12,858,024	Nokia OYJ (NOKIA		
TOTAL DENMARK.....		<u>840,277,853</u>	FP).....	1,186,596	\$ 5,568,811
FINLAND — (1.6%)			# Nokian Renkaat OYJ..	588,896	4,901,098
Aktia Bank OYJ.....	215,201	2,182,223	Nordea Bank Abp		
# Alandsbanken Abp,			(NDA FH).....	3,434,642	40,851,812
Class B.....	1,250	48,508	Nordea Bank Abp		
#* Alisa Pankki OYJ.....	1,367	26,729	(NDA SS).....	2,414,342	28,748,466
Alma Media OYJ.....	67,280	792,410	Olvi OYJ, Class A.....	48,514	1,536,848
# Anora Group OYJ.....	47,645	137,582	# Oma Saastopankki		
Apetit OYJ.....	3,389	49,423	OYJ.....	24,666	285,634
Aspo OYJ.....	32,663	167,246	#* Optomed OYJ.....	11,306	51,838
Atria OYJ.....	77,416	945,867	Oriola OYJ (OKDBV		
Bittium OYJ.....	77,079	536,286	FH), Class B.....	645,015	628,368
Cargotec OYJ,			Orion OYJ (ORNAV		
Class B.....	197,332	9,812,787	FH), Class A.....	20,499	1,098,457
Citycon OYJ.....	189,047	669,374	Orion OYJ (ORNBV		
Digia OYJ.....	28,994	200,096	FH), Class B.....	440,437	23,901,801
Elisa OYJ.....	473,046	20,361,899	# Outokumpu OYJ.....	1,421,995	4,550,504
Ω Enento Group OYJ....	27,350	494,534	Pihlajalinna OYJ.....	42,037	466,015
eQ OYJ.....	7,039	86,248	Ponsse OYJ.....	47,190	1,012,712
Evli OYJ, Class B.....	1,367	26,823	Puulo OYJ.....	163,834	1,736,771
#* Finnair OYJ.....	572,020	1,474,234	* QT Group OYJ.....	74,730	6,123,544
Fiskars OYJ Abp.....	96,244	1,533,982	Raisio OYJ, Class V...	384,238	903,587
# Fortum OYJ.....	1,547,773	22,488,370	* Rapala VMC OYJ.....	25,862	49,858
F-Secure OYJ.....	276,617	535,411	* Remedy		
Glaston OYJ Abp.....	11,415	9,831	Entertainment OYJ..	2,352	32,324
Gofore OYJ.....	7,011	157,063	Revenio Group OYJ...	60,079	1,929,397
Harvia OYJ.....	50,346	2,477,518	* Sampo OYJ, Class A..	612,089	25,279,312
* HKFoods OYJ.....	213,312	228,897	Sanoma OYJ.....	426,907	3,685,498
Huhtamaki OYJ.....	460,971	17,020,134	Scanfil OYJ.....	18,778	159,594
Ilkka OYJ.....	29,672	101,032	Stora Enso OYJ,		
* Incap OYJ.....	30,277	351,467	Class R.....	1,723,813	19,091,674
* Kalmar OYJ, Class B..	197,492	6,639,464	Suominen OYJ.....	10,369	25,152
# Kamux Corp.....	41,665	123,947	Taaleri PLC.....	19,235	158,953
Kemira OYJ.....	573,091	12,641,569	# Talenom OYJ.....	21,268	76,709
Kesko OYJ (KESKOA			#* Teleste OYJ.....	20,343	58,031
FH), Class A.....	179,939	3,391,230	Ω Terveystalo OYJ.....	281,679	3,427,555
Kesko OYJ (KESKOB			TietoEVRY OYJ.....	376,214	7,252,574
FH), Class B.....	1,296,571	24,870,083	Tokmanni Group		
* Kojamo OYJ.....	364,883	3,790,863	Corp.....	156,541	2,268,282
Kone OYJ, Class B....	443,209	22,940,912	UPM-Kymmene OYJ...	749,346	22,098,134
Konecranes OYJ.....	370,966	22,317,006	Vaisala OYJ, Class A..	60,863	3,360,954
# Lassila & Tikanoja			# Valmet OYJ.....	585,054	15,951,018
OYJ.....	141,253	1,268,645	Wartsila OYJ Abp.....	953,765	18,016,795
* Lindex Group OYJ....	140,031	402,450	#* WithSecure OYJ.....	88,143	72,904
Mandatum OYJ.....	599,197	2,961,961	* YIT OYJ.....	620,725	1,630,569
Marimekko OYJ.....	111,933	1,489,871	TOTAL FINLAND.....		<u>490,030,880</u>
Metsa Board OYJ			FRANCE — (7.5%)		
(METSFB FH),			* 74Software SA.....	38,165	1,075,817
Class B.....	556,623	2,782,913	# ABC arbitrage.....	82,766	437,538
Metso OYJ.....	2,113,150	20,974,535	Accor SA.....	436,148	22,422,240
# Neste OYJ.....	483,805	6,130,430	Aeroports de Paris		
# Nokia OYJ (NOK US),			SA.....	102,660	11,698,300
Sponsored ADR.....	2,495,826	11,480,800	Air Liquide SA.....	186,338	32,549,861
Nokia OYJ (NOKIA			Airbus SE.....	335,774	58,079,306
FH).....	3,375,434	15,916,674	AKWEL SADIR.....	51,264	427,245
			* Alstom SA.....	1,086,863	21,512,154

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	Shares	Value»		Shares	Value»
FRANCE — (Continued)			FRANCE — (Continued)		
Altamir.....	46,348	\$ 1,123,209	#* Eutelsat		
Alten SA.....	108,218	9,954,388	Communications		
Ω Amundi SA.....	161,801	11,390,109	SACA.....	890,493	\$ 1,596,583
Arkema SA.....	270,308	21,543,488	Exclusive Networks		
# Assystem SA.....	31,540	1,266,226	SA.....	20,720	406,157
Aubay.....	27,927	1,344,951	Exel Industries SA,		
AXA SA.....	929,826	35,274,951	Class A.....	6,839	315,128
Ω Ayvens SA.....	40,618	299,247	Fnac Darty SA (OQSH		
#* Bastide le Confort			LI).....	12,150	368,771
Medical.....	13,234	309,217	Fnac Darty SA (FNAC		
# Beneteau SACA.....	151,602	1,445,266	FP).....	49,601	1,515,924
* Bigben Interactive.....	22,635	30,295	Forvia SE (1EO IM)....	64,858	683,205
BioMerieux.....	60,838	7,383,916	Forvia SE (FRVIA		
BNP Paribas SA.....	765,928	52,320,287	FP).....	466,781	4,899,039
Boiron SA.....	27,994	767,693	* Gaumont SA.....	768	64,662
Bolloré SE.....	1,432,186	8,461,353	Gaztransport Et		
# Bonduelle SCA.....	58,581	371,796	Technigaz SA.....	149,223	22,795,411
*†† Bourbon Corp. SA.....	56,660	0	GEA.....	181	16,779
Bouygues SA.....	801,598	25,479,896	Getlink SE.....	995,847	15,930,896
Bureau Veritas SA.....	789,401	24,670,079	GL Events SACA.....	43,779	863,278
* Canal & SA.....	1,944,279	4,429,680	Groupe Crit SA.....	22,390	1,332,899
Capgemini SE.....	170,259	30,938,840	Groupe SFPI.....	7,834	15,621
Carrefour SA.....	2,086,617	29,728,837	# Guerbet.....	29,169	826,383
# Catana Group.....	91,952	516,160	* Guillemot Corp.....	18,369	119,764
CBo Territoria.....	2,301	8,746	* Haulotte Group SA....	27,104	77,625
* Cegedim SA.....	36,781	478,216	Hermes International		
Cie de Saint-Gobain			SCA.....	23,367	65,723,406
SA.....	738,817	69,281,381	* ID Logistics Group		
Cie des Alpes.....	102,140	1,734,448	SACA.....	13,312	5,568,224
Cie Generale des			Imerys SA.....	161,118	4,440,807
Etablissements			# Infotel SA.....	2,750	106,556
Michelin SCA.....	2,060,119	71,644,768	Interparfums SA.....	32,474	1,480,032
#* Claranova SE.....	40,921	60,036	Ipsen SA.....	133,207	16,443,268
#* Clariane SE.....	884,784	1,985,179	IPSOS SA.....	201,457	9,532,719
Coface SA.....	661,633	10,668,675	# Jacquet Metals SACA.	62,057	1,052,164
Credit Agricole SA.....	892,367	13,434,040	* JCDecaux SE.....	262,483	4,395,261
Danone SA.....	658,692	46,138,040	Kaufman & Broad SA..	71,601	2,463,487
Dassault Aviation SA...	26,133	5,896,983	Kering SA.....	75,210	19,689,096
Dassault Systemes			#* La Francaise De		
SE.....	107,422	4,193,950	L'energie SACA.....	603	14,508
Derichebourg SA.....	587,211	3,273,503	Ω La Francaise des		
Edenred SE.....	326,889	11,277,743	Jeux SACA.....	353,503	13,432,313
Eiffage SA.....	402,573	35,964,618	Laurent-Perrier.....	7,300	794,547
#* Ekinops SAS.....	16,325	54,579	Lectra.....	39,422	1,097,702
Electricite de			Legrand SA.....	210,812	21,492,880
Strasbourg SA.....	1,257	164,685	Linedata Services.....	3,879	325,735
*Ω Elior Group SA.....	555,988	1,504,819	LISI SA.....	40,903	1,163,538
Elis SA.....	1,003,894	20,551,631	LNA Sante SA.....	27,399	625,649
Engie SA.....	3,382,163	55,832,348	L'Oreal SA.....	121,996	45,264,442
# Equasens.....	10,557	412,440	* Louis Hachette Group.	1,944,279	2,600,311
# Eramet SA.....	38,470	2,147,670	* Lumibird.....	1,775	14,175
EssilorLuxottica SA....	103,853	28,503,354	LVMH Moet Hennessy		
Esso SA Francaise....	12,668	1,467,279	Louis Vuitton SE....	247,349	180,912,129
Etablissements Maurel			#Ω Maisons du Monde		
et Prom SA.....	364,634	2,335,222	SA.....	124,765	531,031
Eurazeo SE.....	158,681	13,099,619	Manitou BF SA.....	37,916	851,458
#* Euroapi SA.....	18,789	62,881	Mersen SA.....	105,917	2,392,993
Eurofins Scientific SE..	413,234	22,170,079			
Ω Euronext NV.....	202,561	23,526,872			

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)			FRANCE — (Continued)		
Metropole Television			STMicroelectronics		
SA.....	125,572	\$ 1,615,266	NV (STM US).....	463,269	\$ 10,400,389
#* Nacon SA.....	1,448	854	Sword Group.....	29,591	1,079,820
Ω Neoen SA.....	154,430	6,371,805	* Synergie SE.....	44,505	1,296,084
Nexans SA.....	106,976	10,438,198	Technip Energies NV..	618,619	17,525,592
* Nexity SA.....	161,114	2,158,122	Teleperformance SE...	196,899	18,437,961
NRJ Group.....	87,380	628,171	Television Francaise 1		
Oeneo SA.....	138,265	1,337,508	SA.....	209,304	1,650,450
Opmobility.....	280,234	3,171,193	TFF Group.....	795	22,478
Orange SA (ORA FP)..	6,978,148	75,046,523	Thales SA.....	142,400	23,051,029
Pernod Ricard SA.....	77,494	8,850,532	Thermador Groupe....	13,170	971,274
* Pierre Et Vacances			Tikehau Capital SCA...	25,541	573,034
SA.....	311,118	517,001	TotalEnergies SE		
Pluxee NV.....	95,284	2,212,844	(TTE FP).....	4,093,590	237,150,469
Publicis Groupe SA			# TotalEnergies SE		
(PUB FP).....	440,260	46,822,492	(TTE US),		
Publicis Groupe SA			Sponsored ADR.....	215,223	12,489,391
(PUBGY US), ADR..	28,265	749,023	Trigano SA.....	43,525	5,964,612
Quadiant SA.....	138,101	2,613,094	* Ubisoft Entertainment		
*†† Recylex SA.....	65,252	0	SA.....	368,613	4,253,189
Renault SA.....	492,514	25,284,549	Valeo SE.....	740,417	8,253,324
Rexel SA.....	1,166,393	30,878,958	* Vallourec SACA.....	802,756	15,247,902
Robertet SA.....	1,432	1,265,000	Veolia Environnement		
Rubis SCA.....	227,033	5,933,782	SA (VIE FP).....	620,139	17,694,971
Safran SA.....	250,617	62,127,019	Ω Verallia SA.....	294,207	9,055,707
Samse SACA.....	989	146,012	Vetoquinol SA.....	2,379	174,836
Sanofi SA (SAN FP)...	552,673	60,065,628	Vicat SACA.....	89,628	3,738,005
Sanofi SA (SNY US),			VIEL & Cie SA.....	80,059	1,010,626
ADR.....	68,537	3,724,301	Vinci SA.....	701,249	75,884,172
Sartorius Stedim			Virbac SACA.....	13,467	4,520,595
Biotech.....	9,917	2,286,650	* Viridien.....	28,021	1,616,035
Savencia SA.....	22,006	1,138,403	Vivendi SE.....	1,944,278	5,495,484
Schneider Electric SE			#* Volitalia SA.....	51,820	382,916
(ONVV LI).....	19,869	5,035,063	Vranken-Pommery		
Schneider Electric SE			Monopole SA.....	9,140	121,803
(SU FP).....	154,363	39,150,261	# Wavestone.....	26,350	1,338,669
SCOR SE.....	589,300	15,055,473	*Ω Worldline SA.....	414,872	3,671,349
SEB SA.....	107,631	10,240,014	*Ω X-Fab Silicon		
Seche Environnement			Foundries SE.....	220,636	1,137,452
SACA.....	12,569	1,114,520	TOTAL FRANCE.....		2,351,935,318
SES SA.....	1,846,294	5,998,517	GERMANY — (7.1%)		
#*Ω SMCP SA.....	170,220	561,685	1&1 AG.....	177,566	2,245,216
Societe BIC SA.....	114,721	7,563,938	7C Solarparken AG....	207,839	412,428
Societe des Bains de			#* About You Holding		
Mer et du Cercle			SE.....	17,742	121,507
des Etrangers a			# Adesso SE.....	9,670	959,619
Monaco.....	755	81,094	adidas AG.....	175,489	46,269,409
Societe Generale SA..	1,071,889	34,697,085	Adtran Networks SE...	25,248	525,801
Societe LDC SADIR...	5,087	341,841	All for One Group SE..	6,241	402,267
Sodexo SA.....	200,574	14,840,267	Allgeier SE.....	19,044	302,940
Sodexo, Inc.....	8,908	657,971	Allianz SE (ALIZY		
* SOITEC.....	43,863	3,823,593	US), ADR.....	50,320	1,629,865
Sopra Steria Group....	71,040	13,207,099	Allianz SE (ALV GR)...	195,310	63,684,022
SPIE SA.....	537,963	17,928,923	AlzChem Group AG....	3,431	228,513
Stef SA.....	22,312	3,096,838	Amadeus Fire AG.....	17,147	1,400,080
STMicroelectronics			* Aroundtown SA.....	2,165,274	6,425,074
NV (STM FP).....	876,681	19,585,885	Atoss Software SE.....	32,850	3,921,542

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	Shares	Value»		Shares	Value»
GERMANY — (Continued)			GERMANY — (Continued)		
Ω Aumann AG.....	4,179	\$ 47,903	#*Ω Deutsche		
Aurubis AG.....	152,294	11,951,103	Pfandbriefbank AG..	630,955	\$ 3,580,935
*Ω Auto1 Group SE.....	13,573	262,321	Deutsche Post AG.....	1,962,999	70,673,483
BASF SE.....	2,341,169	112,792,156	Deutsche Telekom AG		
* Basler AG.....	13,664	115,221	(DTE GR).....	6,058,727	203,263,990
Bayer AG.....	2,148,242	48,070,417	Deutsche Telekom AG		
Bayerische Motoren			(DTEGY US),		
Werke AG.....	582,272	47,286,073	Sponsored ADR.....	7,726	258,744
#* BayWa AG (BYW6			Deutsche Wohnen		
GR).....	64,660	605,479	SE.....	66,493	1,663,753
# Bechtle AG.....	350,338	11,758,683	Deutz AG.....	225,216	1,089,423
Ω Befesa SA.....	102,654	2,226,016	* Dr. Hoenle AG.....	15,398	138,835
# Beiersdorf AG.....	41,531	5,555,767	Draegerwerk AG &		
Bertrandt AG.....	26,000	541,350	Co. KGaA.....	14,733	719,271
Bijou Brigitte AG.....	18,904	739,380	Duerr AG.....	190,743	4,698,176
Bilfinger SE.....	112,125	5,767,161	Ω DWS Group GmbH &		
# Borussia Dortmund			Co. KGaA.....	112,511	5,552,612
GmbH & Co. KGaA.	385,955	1,307,205	E.ON SE.....	4,164,426	49,326,848
#* BRANICKS Group			Eckert & Ziegler SE....	36,307	2,050,667
AG.....	114,046	296,806	EDAG Engineering		
# Brenntag SE.....	488,802	30,755,403	Group AG.....	20,949	143,719
CANCOM SE (COK			Elmos Semiconductor		
GR).....	33,366	876,163	SE.....	32,846	2,411,148
Carl Zeiss Meditec			ElringKlinger AG.....	117,463	574,726
AG.....	23,186	1,412,471	Energiekontor AG.....	27,170	1,253,211
* Ceconomy AG.....	727,155	2,247,921	Evonik Industries AG...	911,668	17,119,181
CENIT AG.....	29,348	259,382	#* Evotec SE.....	292,776	2,619,195
Cewe Stiftung & Co.			Fabasoft AG.....	4,612	82,811
KGaA.....	34,614	3,663,948	Fielmann Group AG....	103,613	4,705,684
Commerzbank AG.....	1,576,057	30,432,159	flatexDEGIRO AG.....	300,341	5,088,384
#* CompuGroup Medical			#* Fraport AG Frankfurt		
SE & Co. KGaA.....	101,645	2,325,097	Airport Services		
Continental AG.....	403,333	28,666,136	Worldwide.....	160,050	9,534,235
* Covestro AG.....	516,166	31,753,418	Freenet AG.....	753,145	23,236,338
CTS Eventim AG &			Fresenius Medical		
Co. KGaA.....	211,308	20,604,929	Care AG (FME GR).	544,294	27,037,692
Daimler Truck Holding			Fresenius Medical		
AG.....	1,631,746	71,857,913	Care AG (FMS US),		
Data Modul AG			ADR.....	1,074	26,710
Produktion Und			* Fresenius SE & Co.		
Vertrieb Von			KGaA.....	703,880	26,934,331
Elektronischen			Friedrich Vorwerk		
Systemen.....	2,656	72,333	Group SE.....	10,661	392,705
Dermapharm Holding			FUCHS SE.....	127,236	4,339,607
SE.....	75,933	3,123,020	GEA Group AG.....	629,633	33,230,209
# Deutsche Bank AG			Gerresheimer AG.....	145,559	10,194,996
(DB US).....	1,265,286	24,711,036	Gesco SE.....	29,514	402,968
Deutsche Bank AG			# GFT Technologies SE..	80,626	1,894,217
(DBK GR).....	1,854,208	36,292,105	* Grand City Properties		
Deutsche Beteiligungs			SA.....	208,070	2,402,585
AG.....	61,661	1,529,853	# Grenke AG.....	74,412	1,293,551
Deutsche Boerse AG..	281,109	69,444,539	H&R GmbH & Co.		
Deutsche EuroShop			KGaA.....	71,325	278,257
AG.....	17,860	352,350	Hannover Rueck SE...	63,173	16,645,378
# Deutsche Lufthansa			#Ω Hapag-Lloyd AG.....	49,332	7,107,950
AG.....	1,409,207	9,141,194	Hawesko Holding SE..	1,974	48,815
			Heidelberg Materials		
			AG.....	338,572	47,642,494

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)			GERMANY — (Continued)		
* Heidelberg			Nemetschek SE.....	195,375	\$23,343,614
Druckmaschinen			* Nexus AG.....	25,495	1,824,948
AG.....	1,089,340	\$ 1,370,164	#* Nordex SE.....	327,084	3,776,139
Hella GmbH & Co.			Norma Group SE.....	152,250	2,612,003
KGaA.....	38,064	3,548,042	# Patrizia SE.....	194,013	1,620,443
#* HelloFresh SE.....	505,480	5,561,614	* Pentixapharm Holding		
Henkel AG & Co.			AG.....	36,307	112,732
KGaA.....	139,179	10,751,201	Pfeiffer Vacuum		
# Hensoldt AG.....	231,630	9,313,141	Technology AG.....	18,422	2,963,220
HOCHTIEF AG.....	84,900	12,287,881	# PNE AG.....	79,925	1,005,729
Hornbach Holding AG			ProCredit Holding AG..	23,562	215,049
& Co. KGaA.....	44,857	3,440,309	ProSiebenSat.1 Media		
HUGO BOSS AG.....	172,645	8,088,081	SE.....	634,547	3,645,729
Indus Holding AG.....	49,401	1,056,542	#* PSI Software SE.....	5,829	135,443
Infineon Technologies			Puma SE (PUM GR)...	327,064	10,263,336
AG (IFNNY US),			#* PVA TePla AG.....	67,791	971,404
ADR.....	184,129	6,030,225	PWO AG.....	5,972	179,243
Infineon Technologies			* q.beyond AG.....	684,149	513,094
AG (IFX GR).....	1,775,601	58,379,095	* Qiagen NV.....	189,676	8,434,995
Init Innovation in			* R Stahl AG.....	4,599	81,793
Traffic Systems SE..	12,825	493,217	Rational AG.....	13,027	11,576,150
Ω Instone Real Estate			Rheinmetall AG.....	84,035	65,701,433
Group SE.....	115,129	991,727	# RTL Group SA.....	135,576	4,142,932
IVU Traffic			RWE AG.....	868,514	26,914,163
Technologies AG....	28,696	465,857	SAF-Holland SE.....	82,602	1,416,638
Jenoptik AG.....	211,262	4,737,901	# Salzgitter AG.....	108,896	2,009,990
Ω JOST Werke SE.....	32,847	1,580,489	SAP SE (SAP GR).....	198,124	54,597,849
K&S AG.....	346,291	4,808,581	# Secunet Security		
KION Group AG.....	359,666	13,355,921	Networks AG.....	4,059	533,982
Kloeckner & Co. SE...	20,637	104,963	* SFC Energy AG.....	2,564	45,082
# Knaus Tabbert AG....	9,810	154,150	* SGL Carbon SE.....	174,965	684,904
Knorr-Bremse AG.....	212,851	16,823,649	Siemens AG (SIE		
#* Koenig & Bauer AG....	67,745	1,149,704	GR).....	283,199	60,711,086
# Kontron AG.....	168,742	3,432,581	Siemens AG (SIEGY		
Krones AG.....	57,689	7,871,864	US), Sponsored		
KSB SE & Co. KGaA..	267	184,935	ADR.....	16,696	1,783,926
KWS Saat SE & Co.			* Siemens Energy AG...	592,352	35,243,338
KGaA.....	35,313	2,221,483	Ω Siemens Healthineers		
Lanxess AG.....	408,612	11,096,933	AG.....	159,033	9,026,102
LEG Immobilien SE....	188,708	15,551,054	Siltronic AG.....	74,257	3,395,482
Leifheit AG.....	30,103	502,830	Sixt SE.....	38,792	3,150,283
#* LPKF Laser &			# SMA Solar Technology		
Electronics SE.....	13,810	120,476	AG.....	30,939	432,572
* Mediclin AG.....	12,692	39,568	* SNP		
* Medios AG.....	43,616	561,000	Schneider-Neureither		
Mercedes-Benz Group			& Partner SE.....	243	16,934
AG.....	1,479,813	90,032,027	Stabilus SE.....	105,184	3,474,942
Merck KGaA.....	26,178	3,951,634	STRATEC SE.....	8,076	295,633
METRO AG.....	627,445	2,507,721	Stroer SE & Co.		
MLP SE.....	323,179	2,342,349	KGaA.....	137,619	8,134,155
MTU Aero Engines			Suedzucker AG.....	307,479	3,383,556
AG.....	20,438	6,981,886	* Surteco Group SE....	34,391	779,545
Muenchener			SUSS MicroTec SE....	61,566	2,749,369
Rueckversicherungs-Gesellschaft			Symrise AG.....	254,511	26,060,408
AG in Muenchen....	168,661	91,419,700	* TAG Immobilien AG....	628,263	9,336,908
# Mutares SE & Co.			Takkt AG.....	103,371	874,599
KGaA.....	52,436	1,449,751	* Talanx AG.....	205,455	17,451,508
#* Nagarro SE.....	31,247	2,737,011	*Ω TeamViewer SE.....	376,817	4,462,526

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)			HONG KONG — (Continued)		
Technotrans SE.....	35,958	\$ 651,789	Build King Holdings		
thyssenkrupp AG.....	1,888,202	9,357,151	Ltd.....	870,000	\$ 103,026
* TUI AG.....	1,624,991	13,746,335	Cafe de Coral		
# United Internet AG.....	398,036	6,675,364	Holdings Ltd.....	1,602,000	1,559,510
# Verbio SE.....	36,978	351,500	# Cathay Pacific		
Volkswagen AG.....	73,488	7,695,816	Airways Ltd.....	6,407,180	8,650,688
Vonovia SE.....	698,256	21,361,891	* Century City		
Vossloh AG.....	42,621	2,094,431	International		
# Wacker Chemie AG....	56,488	3,871,104	Holdings Ltd.....	980,000	16,010
Wacker Neuson SE....	105,064	1,781,815	Chen Hsong Holdings.	408,000	71,173
# Washtec AG.....	52,755	2,183,717	Cheuk Nang Holdings		
* Westwing Group SE... Wuestenrot & Wuerttembergische AG.....	10,903 111,263	87,618 1,421,418	Ltd.....	124,488	26,861
*Ω Zalando SE.....	189,769	7,072,299	Chevalier International		
Zeal Network SE.....	20,957	986,090	Holdings Ltd.....	130,276	66,883
			* Chi Kan Holdings Ltd..	88,000	26,164
			* China Energy		
			Development		
			Holdings Ltd.....	33,840,000	254,398
TOTAL GERMANY.....		<u>2,243,951,032</u>	China Motor Bus Co.		
			Ltd.....	6,800	43,947
HONG KONG — (1.5%)			* China Star		
* Aceso Life Science			Entertainment Ltd....	8,376,000	446,185
Group Ltd.....	1,422,900	8,840	* Chinese Estates		
* Acme International			Holdings Ltd.....	1,984,000	298,585
Holdings Ltd.....	352,500	76,971	Chow Sang Sang		
Aeon Credit Service			Holdings		
Asia Co. Ltd.....	28,000	20,824	International Ltd.....	1,658,000	1,405,396
AIA Group Ltd.....	9,272,600	65,187,712	* Chuang's China		
* Aidigong Maternal &			Investments Ltd.....	6,484,219	76,486
Child Health Ltd.....	67,466	12,602	* Chuang's Consortium		
* Allied Group Ltd.....	1,676,000	306,227	International Ltd.....	4,671,553	203,357
Analogue Holdings			CITIC Telecom		
Ltd.....	34,000	3,667	International		
* AOM International			Holdings Ltd.....	8,815,000	2,482,484
Group Co. Ltd.....	60,000	9,760	CK Asset Holdings		
APAC Resources Ltd..	361,197	43,675	Ltd.....	2,380,124	9,945,168
* Apollo Future Mobility			CK Hutchison		
Group Ltd.....	66,400	4,600	Holdings Ltd.....	2,034,408	10,244,648
Asia Financial			CK Infrastructure		
Holdings Ltd.....	400,000	194,954	Holdings Ltd.....	451,545	3,074,946
* Asia Standard			* CK Life Sciences		
International Group			International		
Ltd.....	2,185,561	105,883	Holdings, Inc.....	7,186,000	481,388
ASMP T Ltd.....	482,800	4,458,312	CLP Holdings Ltd.....	920,500	7,653,572
Associated			* C-Mer Medical		
International Hotels			Holdings Ltd.....	1,490,000	370,808
Ltd.....	79,000	50,079	CN Logistics		
Bank of East Asia			International		
Ltd.....	3,642,555	4,611,640	Holdings Ltd.....	88,000	38,788
BOC Hong Kong			* CNT Group Ltd.....	814,000	24,862
Holdings Ltd.....	3,312,000	10,766,428	#†† Convoy, Inc.....	23,823,171	95,698
Bright Smart			* Cowell e Holdings,		
Securities &			Inc.....	388,000	1,281,184
Commodities Group			Ω Crystal International		
Ltd.....	3,018,000	920,218	Group Ltd.....	941,500	559,507
Ω Budweiser Brewing			* CSC Holdings Ltd.....	98,610,000	353,214
Co. APAC Ltd.....	1,864,300	1,706,799	* CSI Properties Ltd....	29,024,200	316,618

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)			HONG KONG — (Continued)		
CTF Services Ltd.....	5,542,221	\$5,221,388	#†† Gold Financial		
*†† CW Group Holdings			Holdings Ltd.....	2,104,000	\$ 0
Ltd.....	1,730,500	0	Gold Peak Technology		
Dah Sing Banking			Group Ltd.....	605,000	40,356
Group Ltd.....	1,987,702	2,030,406	Golden Resources		
Dah Sing Financial			Development		
Holdings Ltd.....	870,044	3,105,919	International Ltd.....	1,144,000	52,870
Dickson Concepts			* GR Life Style		
International Ltd.....	427,000	269,692	Company Ltd.....	2,932,000	283,043
Dream International			Great Eagle Holdings		
Ltd.....	24,000	16,577	Ltd.....	985,652	1,324,131
Dynamic Holdings			G-Resources Group		
Ltd.....	42,000	54,112	Ltd.....	6,457,820	3,080,121
Eagle Nice			Guoco Group Ltd.....	26,000	232,931
International			# Guotai Junan		
Holdings Ltd.....	1,394,000	731,805	International		
# EC Healthcare.....	1,855,000	143,297	Holdings Ltd.....	12,779,000	1,878,685
†† EcoGreen			Hang Lung Group		
International Group			Ltd.....	3,125,000	4,142,537
Ltd.....	468,240	21,411	Hang Lung Properties		
Emperor International			Ltd.....	6,127,284	4,846,929
Holdings Ltd.....	6,684,416	174,876	# Hang Seng Bank Ltd..	466,400	5,844,261
Emperor Watch &			* Hanison Construction		
Jewellery Ltd.....	18,200,000	399,606	Holdings Ltd.....	289,496	10,616
* Energy International			* Harbour Centre		
Investments			Development Ltd.....	158,000	96,749
Holdings Ltd.....	436,000	21,756	Henderson Land		
* ENM Holdings Ltd.....	4,992,000	168,402	Development Co.		
* Esprit Holdings Ltd.....	11,430,969	183,212	Ltd.....	2,186,104	6,063,101
Ω ESR Group Ltd.....	3,591,152	5,527,387	HK Electric		
* Eternity Investment			Investments & HK		
Ltd.....	520,000	3,728	Electric Investments		
EuroEyes International			Ltd.....	4,928,000	3,309,839
Eye Clinic Ltd.....	73,000	30,748	HKBN Ltd.....	803,500	544,333
Fairwood Holdings			* HKR International		
Ltd.....	313,000	239,030	Ltd.....	4,565,238	484,750
Far East Consortium			HKT Trust & HKT Ltd..	9,900,000	12,176,410
International Ltd.....	6,698,465	756,871	Hon Kwok Land		
* Far East Hotels &			Investment Co. Ltd..	234,000	30,689
Entertainment Ltd....	322,000	19,856	Hong Kong & China		
First Pacific Co. Ltd....	10,595,756	5,866,406	Gas Co. Ltd.....	10,997,586	8,443,828
#*Ω FIT Hon Teng Ltd.....	4,265,000	1,867,651	Hong Kong		
*Ω Fosun Tourism Group..	656,200	625,077	Exchanges &		
Four Seas Mercantile			Clearing Ltd.....	812,318	31,793,847
Holdings Ltd.....	36,000	12,246	Hong Kong Ferry		
*Ω Frontage Holdings			Holdings Co. Ltd.....	489,000	261,622
Corp.....	1,238,000	270,631	#* Hong Kong		
FSE Lifestyle Services			Technology Venture		
Ltd.....	430,000	310,585	Co. Ltd.....	1,296,535	216,484
Galaxy Entertainment			Hongkong & Shanghai		
Group Ltd.....	1,787,000	7,776,253	Hotels Ltd.....	2,291,726	1,709,862
Get Nice Financial			Hongkong Chinese		
Group Ltd.....	798,824	94,239	Ltd.....	4,312,263	137,887
Giordano International			Ω Honma Golf Ltd.....	558,000	235,509
Ltd.....	5,084,000	1,006,105	Hung Hing Printing		
Glorious Sun			Group Ltd.....	1,234,524	161,669
Enterprises Ltd.....	1,763,000	267,232			

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)			HONG KONG — (Continued)		
Hutchison			Miramar Hotel &		
Telecommunications			Investment.....	581,000	\$ 655,721
Hong Kong			Modern Dental Group		
Holdings Ltd.....	6,736,000	\$ 803,854	Ltd.....	1,402,000	739,632
Hysan Development			#* Mongolian Mining		
Co. Ltd.....	1,386,215	2,004,383	Corp.....	2,136,000	1,925,724
IGG, Inc.....	2,375,000	1,236,538	* MTR Corp. Ltd.....	686,632	2,152,542
Ω Impro Precision			* NagaCorp Ltd.....	5,724,719	2,118,540
Industries Ltd.....	160,000	43,817	Nameson Holdings		
International			Ltd.....	1,670,000	180,107
Housewares Retail			National Electronics		
Co. Ltd.....	1,496,000	212,561	Holdings.....	61,600	3,547
* IPE Group Ltd.....	1,635,000	98,738	* National United		
Johnson Electric			Resources Holdings		
Holdings Ltd.....	1,727,818	2,290,987	Ltd.....	332,000	1,244
K Wah International			* New Focus Auto Tech		
Holdings Ltd.....	3,864,000	860,573	Holdings Ltd.....	5,064,000	29,296
* Kader Holdings Co.			# New World		
Ltd.....	100,000	3,085	Development Co.		
Karrie International			Ltd.....	5,045,284	2,707,237
Holdings Ltd.....	1,958,000	193,315	*†† NewOcean Energy		
Kerry Logistics			Holdings Ltd.....	4,088,000	0
Network Ltd.....	2,055,791	1,726,222	# Nissin Foods Co. Ltd..	834,000	605,964
Kerry Properties Ltd...	2,533,083	4,982,510	Oriental Watch		
# Kowloon Development			Holdings.....	2,165,793	979,116
Co. Ltd.....	2,015,984	988,902	#* Oshidori International		
KRP Development			Holdings Ltd.....	17,547,000	377,112
Holdings Ltd.....	41,500	3,202	Pacific Basin Shipping		
* Lai Sun Development			Ltd.....	23,911,000	4,839,836
Co. Ltd.....	1,819,480	155,433	Pacific Textiles		
Lam Soon Hong Kong			Holdings Ltd.....	3,914,000	773,090
Ltd.....	12,000	12,833	* Paliburg Holdings Ltd..	882,790	59,793
* Langham Hospitality			Paradise		
Investments &			Entertainment Ltd....	120,000	13,312
Langham Hospitality			PAX Global		
Investments Ltd.....	363,750	21,291	Technology Ltd.....	393,000	241,938
* Lerado Financial			PC Partner Group		
Group Co. Ltd.....	74,000	1,330	Ltd.....	970,000	658,720
* Lippo Ltd.....	236,000	13,303	PCCW Ltd.....	17,115,308	9,954,237
Liu Chong Hing			#*†† Peace Mark Holdings		
Investment Ltd.....	1,034,000	524,414	Ltd.....	232,000	0
Luk Fook Holdings			# Perfect Medical Health		
International Ltd....	1,690,000	3,107,562	Management Ltd....	1,429,000	389,043
Man Wah Holdings			Pico Far East		
Ltd.....	8,041,200	4,875,024	Holdings Ltd.....	3,390,000	920,006
* MECOM Power &			Playmates Holdings		
Construction Ltd....	2,917,500	63,686	Ltd.....	3,856,000	275,585
#* Melco International			Plover Bay		
Development Ltd....	412,000	229,247	Technologies Ltd....	1,048,000	652,547
* Melco Resorts &			Power Assets		
Entertainment Ltd.,			Holdings Ltd.....	1,360,500	8,801,978
ADR.....	47,606	281,351	PRADA SpA.....	800,700	6,419,646
MGM China Holdings			* Public Financial		
Ltd.....	1,381,200	1,945,538	Holdings Ltd.....	1,950,000	355,619
*†† MH Development			* Regal Hotels		
NPV.....	314,080	0	International		
* Midland Holdings Ltd..	1,342,364	143,222	Holdings Ltd.....	1,641,400	497,042

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)			HONG KONG — (Continued)		
Ω Regina Miracle International Holdings Ltd.....	1,148,000	\$ 315,205	#* Television Broadcasts Ltd.....	1,228,900	\$ 502,678
# Sa Sa International Holdings Ltd.....	2,658,000	225,704	Texhong International Group Ltd.....	1,281,500	654,206
Ω Samsonite International SA.....	4,758,000	13,860,832	Texwinca Holdings Ltd.....	3,458,000	330,158
* Sands China Ltd.....	1,488,000	3,577,169	# Theme International Holdings Ltd.....	15,010,000	763,590
SAS Dragon Holdings Ltd.....	1,326,000	707,154	#* Tongda Group Holdings Ltd.....	3,860,000	41,123
SEA Holdings Ltd.....	1,123,918	205,208	Town Health International Medical Group Ltd...	2,602,000	95,264
#* Shandong Hi-Speed Holdings Group Ltd.....	128,000	98,174	Tradelink Electronic Commerce Ltd.....	2,608,000	308,199
Shangri-La Asia Ltd....	4,816,166	3,139,486	Transport International Holdings Ltd.....	1,213,009	1,270,597
* Shun Ho Property Investments Ltd.....	70,224	5,597	Tycoon Group Holdings Ltd.....	482,000	212,233
* Shun Tak Holdings Ltd.....	8,912,250	700,409	United Laboratories International Holdings Ltd.....	5,269,500	7,833,544
Singamas Container Holdings Ltd.....	6,636,000	606,763	* Unity Group Holdings International Ltd.....	174,000	8,815
Sino Land Co. Ltd.....	6,131,156	5,879,957	*†† Untrade.Genting Hk....	1,416,000	0
SITC International Holdings Co. Ltd....	4,284,000	10,188,127	* Value Partners Group Ltd.....	3,203,000	592,094
* SJM Holdings Ltd.....	3,361,125	1,056,590	Vedan International Holdings Ltd.....	1,404,000	90,448
SmarTone Telecommunications Holdings Ltd.....	1,510,930	790,004	Vesync Co. Ltd.....	114,000	77,120
* Solomon Systech International Ltd....	1,002,000	60,456	Vitasoy International Holdings Ltd.....	2,014,000	2,316,848
Soundwill Holdings Ltd.....	466,500	317,970	Viva Goods Company Ltd.....	192,000	14,453
Stella International Holdings Ltd.....	1,890,000	4,296,911	* Vobile Group Ltd.....	488,000	213,705
Sun Hung Kai & Co. Ltd.....	3,155,787	1,115,443	*Ω VPower Group International Holdings Ltd.....	1,265,506	26,271
Sun Hung Kai Properties Ltd.....	838,511	7,495,737	VSTECs Holdings Ltd.....	3,775,200	2,294,010
SUNeVision Holdings Ltd.....	2,341,000	1,127,834	* VTech Holdings Ltd....	686,600	4,526,933
Swire Pacific Ltd. (19 HK), Class A.....	758,000	6,582,999	* Wai Kee Holdings Ltd.....	294,000	24,159
Swire Pacific Ltd. (87 HK), Class B.....	1,382,500	1,941,204	* Wang On Group Ltd....	61,780,000	166,670
Swire Properties Ltd....	738,850	1,459,059	* Wealthink AI-Innovation Capital Ltd.....	1,516,000	16,456
TAI Cheung Holdings Ltd.....	1,103,000	414,718	Ω WH Group Ltd.....	26,649,234	20,788,923
Tai Hing Group Holdings Ltd.....	1,034,000	126,290	Wharf Real Estate Investment Co. Ltd..	1,951,750	4,856,791
Tai Sang Land Development Ltd....	145,523	32,609	Wing On Co. International Ltd....	123,137	188,341
Tan Chong International Ltd....	372,000	50,912	Wing Tai Properties Ltd.....	462,000	101,021
Tao Heung Holdings Ltd.....	583,000	34,384	Wynn Macau Ltd.....	2,986,400	2,183,573
Techtronic Industries Co. Ltd.....	1,082,500	14,558,635	* Xingye Alloy Materials Group Ltd.....	279,000	36,386

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)			ISRAEL — (Continued)		
Xinyi Glass Holdings Ltd.....	6,984,215	\$ 6,464,465	# Alony Hetz Properties & Investments Ltd...	208,871	\$ 1,882,684
YTO International Express & Supply Chain Technology Ltd.....	26,000	3,551	* Alrov Properties & Lodgings Ltd.....	27,535	1,438,770
Yue Yuen Industrial Holdings Ltd.....	3,628,000	7,731,872	# Amot Investments Ltd.....	284,975	1,666,203
#* Zhaobangji Lifestyle Holdings Ltd.....	4,424,000	88,337	# Arad Ltd.....	18,543	264,256
TOTAL HONG KONG.....		<u>483,225,777</u>	* Argo Properties NV....	11,247	332,908
			Aryt Industries Ltd.....	9,314	34,619
			# Ashdod Refinery Ltd...	38,845	662,854
			* Ashtrom Group Ltd....	88,131	1,519,991
			Atreyu Capital Markets Ltd.....	5,574	116,561
IRELAND — (0.4%)			AudioCodes Ltd. (AUDC IT).....	9,004	92,339
AIB Group PLC.....	5,824,385	34,248,536	AudioCodes Ltd. (AUDC US).....	46,165	468,575
Bank of Ireland Group PLC.....	4,521,858	44,930,006	Aura Investments Ltd..	183,463	1,200,851
Cairn Homes PLC.....	2,901,465	6,893,570	Automatic Bank Services Ltd.....	41,174	298,042
Dalata Hotel Group PLC.....	640,820	3,135,464	* Avgol Industries 1953 Ltd.....	305,415	127,407
FBD Holdings PLC (FBD ID).....	67,472	911,940	#* Azorim-Investment Development & Construction Co. Ltd.....	212,317	1,286,497
FBD Holdings PLC (FBH LN).....	18,709	252,313	Azrieli Group Ltd.....	23,130	1,916,450
Glanbia PLC (GLB ID).....	717,800	10,487,578	Bank Hapoalim BM....	1,400,697	17,969,105
Glanbia PLC (GLB LN).....	74,909	1,090,611	Bank Leumi Le-Israel BM.....	2,382,401	29,815,548
*Ω Glenveagh Properties PLC.....	2,219,683	3,914,776	* Bet Shemesh Engines Holdings 1997 Ltd...	17,612	2,053,304
Irish Continental Group PLC (IR5B ID).....	492,900	2,619,172	Bezeq The Israeli Telecommunication Corp. Ltd.....	3,178,137	5,044,380
Kerry Group PLC (KYGA ID), Class A.	12,158	1,248,525	* Big Shopping Centers Ltd.....	18,371	2,869,775
Kerry Group PLC (KYGA LN), Class A.....	76,886	7,977,604	Blue Square Real Estate Ltd.....	17,734	1,608,730
Kingspan Group PLC (KGP LN).....	19,320	1,344,755	* Brack Capital Properties NV.....	6,273	422,070
Kingspan Group PLC (KSP ID).....	300,950	20,877,407	#* Brainsway Ltd. (BWAY IT).....	41,757	220,641
* Permanent TSB Group Holdings PLC.....	66,622	96,007	Camtek Ltd.....	10,598	934,866
TOTAL IRELAND.....		<u>140,028,264</u>	* Carasso Motors Ltd....	109,966	879,399
			Cellcom Israel Ltd. (CEL IT).....	479,698	3,153,867
ISRAEL — (1.0%)			* Cellcom Israel Ltd. (CELJF US).....	48,866	322,516
#* Adgar Investment & Development Ltd....	194,139	286,644	* Ceragon Networks Ltd.....	99,230	457,450
* Afcon Holdings Ltd.....	2,339	121,307	# Clal Insurance Enterprises Holdings Ltd.....	259,218	6,782,026
#* AFI Properties Ltd.....	50,056	2,491,915	#* Compugen Ltd.....	81,192	193,499
# Africa Israel Residences Ltd.....	10,691	804,078	Danel Adir Yeoshua Ltd.....	21,238	2,465,072
* Airport City Ltd.....	142,156	2,399,075			
* Allot Ltd.....	48,893	417,099			

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)			ISRAEL — (Continued)		
Danya Cebus Ltd.....	6,488	\$ 223,569	#* Hagag Group Real Estate Development.....	35,863	\$ 257,550
* Delek Automotive Systems Ltd.....	63,635	555,587	#* Hamat Group Ltd.....	11,261	51,494
# Delek Group Ltd.....	34,370	5,020,030	Harel Insurance Investments & Financial Services Ltd.....	466,631	7,400,824
Delta Galil Ltd.....	51,428	2,917,499	Hilan Ltd.....	69,600	4,363,787
Delta Israel Brands Ltd.....	823	15,270	ICL Group Ltd.....	527,561	3,136,682
Diplomat Holdings Ltd.....	12,311	174,739	IDI Insurance Co. Ltd..	36,741	1,527,785
# Direct Finance of Direct Group 2006 Ltd.....	1,025	170,758	* IES Holdings Ltd.....	5,166	360,200
* Dor Alon Energy in Israel 1988 Ltd.....	1,634	47,453	# Ilex Medical Ltd.....	11,771	247,408
* Doral Group Renewable Energy Resources Ltd.....	78,203	295,572	# Inrom Construction Industries Ltd.....	328,521	1,555,385
#* Duniec Brothers Ltd....	2,984	208,769	Isracard Ltd.....	482,737	2,222,963
* EI Al Israel Airlines.....	301,267	755,491	Israel Canada TR Ltd.....	181,820	798,767
Elbit Systems Ltd. (ESLT IT).....	1,279	386,777	Israel Discount Bank Ltd., Class A.....	2,025,538	14,809,302
# Elbit Systems Ltd. (ESLT US).....	1,864	569,545	* Israel Land Development Co. Ltd.....	61,365	595,986
* Electra Consumer Products 1970 Ltd...	30,423	979,953	# Israel Shipyards Industries Ltd.....	9,199	298,587
# Electra Ltd.....	7,139	4,010,735	Isras Investment Co. Ltd.....	4,934	1,176,665
# Electra Real Estate Ltd.....	34,338	435,645	Issta Ltd.....	25,299	698,992
#* Electroon Wireless Ltd.....	868	52,659	#* Kamada Ltd. (KMDA IT).....	38,092	259,101
* Ellomay Capital Ltd....	2,636	44,622	* Kamada Ltd. (KMDA US).....	40,420	272,027
# Energix-Renewable Energies Ltd.....	185,882	605,631	Kardan Real Estate Enterprise & Development Ltd.....	236,728	402,495
* Enlight Renewable Energy Ltd. (ENLT IT).....	27,899	450,870	# Kenon Holdings Ltd....	57,414	1,757,376
* Enlight Renewable Energy Ltd. (ENLT US).....	20,640	327,763	* Kerur Holdings Ltd.....	23,328	560,217
#* Equital Ltd.....	113,188	4,552,701	* Kliil Industries Ltd.....	5,157	370,511
* Fattal Holdings 1998 Ltd.....	23,376	3,265,151	# Kvutzat Acro Ltd.....	33,275	592,124
First International Bank of Israel Ltd....	163,656	8,689,695	Lapidoth Capital Ltd....	18,593	397,403
# FMS Enterprises Migun Ltd.....	12,304	539,853	M Yochananof & Sons Ltd.....	18,750	1,308,543
Formula Systems 1985 Ltd. (FORTY IT).....	49,097	4,516,382	# Magic Software Enterprises Ltd. (MGIC IT).....	19,579	255,995
Fox Wizel Ltd.....	45,474	3,761,354	Magic Software Enterprises Ltd. (MGIC US).....	51,774	656,494
Gav-Yam Lands Corp. Ltd.....	157,040	1,347,449	* Malam - Team Ltd.....	4,392	108,479
* Gilat Satellite Networks Ltd.....	92,616	655,270	Matrix IT Ltd.....	171,619	4,222,960
Globrands Ltd.....	82	11,238	# Max Stock Ltd.....	191,035	705,608
			# Maytronics Ltd.....	105,870	240,201
			Mediterranean Towers Ltd.....	314,007	1,001,150
			Mega Or Holdings Ltd.....	65,529	2,141,851

INTERNATIONAL CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)			ISRAEL — (Continued)		
Meitav Investment			* Priortech Ltd.....	17,231	\$ 866,667
House Ltd.....	163,940	\$ 1,717,786	Qualitau Ltd.....	3,708	258,113
Melisron Ltd.....	31,412	2,971,654	# Rami Levy Chain		
# MENIF - Financial			Stores Hashikma		
Services Ltd.....	6,350	30,966	Marketing 2006		
Menora Mivtachim			Ltd.....	37,873	2,835,689
Holdings Ltd.....	101,172	4,702,047	* Rani Zim Shopping		
#* Meshek Energy			Centers Ltd.....	71,393	89,349
Renewable			Retailors Ltd.....	37,539	734,781
Energies Ltd.....	55,117	44,291	Sano-Brunos		
# Meshulam Levinstein			Enterprises Ltd.....	139	13,544
Contracting &			* Scope Metals Group		
Engineering Ltd.....	6,121	705,032	Ltd.....	29,813	1,278,758
# Migdal Insurance &			#* Shapir Engineering &		
Financial Holdings			Industry Ltd.....	68,815	510,754
Ltd.....	1,716,318	3,527,902	#* Shikun & Binui Ltd.....	846,748	2,803,504
Mivne Real Estate KD			#* Shikun & Binui Soltec		
Ltd.....	839,510	2,516,032	Renewable Energy..	14,820	9,099
Mivtach Shamir			Shufersal Ltd.....	297,688	3,084,666
Holdings Ltd.....	19,553	1,216,611	Strauss Group Ltd....	30,620	618,958
Mizrahi Tefahot Bank			Summit Real Estate		
Ltd.....	271,604	12,927,947	Holdings Ltd.....	160,850	2,602,042
# Nawi Group Ltd.....	66,743	773,860	Suny Cellular		
* Nayax Ltd.....	8,950	339,866	Communication		
Neto Malinda Trading			Ltd.....	183,699	65,933
Ltd.....	9,641	235,779	Tadiran Group Ltd.....	10,126	747,023
* Neto ME Holdings			Ω Tamar Petroleum Ltd..	91,788	637,177
Ltd.....	3,268	130,490	* TAT Technologies Ltd..	7,244	221,703
Next Vision Stabilized			Tel Aviv Stock		
Systems Ltd.....	171,626	3,187,370	Exchange Ltd.....	188,178	2,133,121
#* Nice Ltd. (NICE US),			# Telsys Ltd.....	7,024	356,144
Sponsored ADR.....	10,434	1,733,505	* Tera Light Ltd.....	1,738	3,963
* Nova Ltd. (NVMI IT)...	23,975	5,759,612	* Teva Pharmaceutical		
Novolog Ltd.....	325,479	149,939	Industries Ltd.		
Oil Refineries Ltd.....	10,285,361	3,037,359	(TEVA IT).....	314,182	5,530,668
One Software			* Teva Pharmaceutical		
Technologies Ltd.....	92,305	1,677,415	Industries Ltd.		
* OPC Energy Ltd.....	132,252	1,135,381	(TEVA US),		
#* OY Nofar Energy Ltd..	3,691	90,702	Sponsored ADR.....	646,959	11,470,583
# Palram Industries			# Tiv Taam Holdings 1		
1990 Ltd.....	25,342	657,614	Ltd.....	207,976	401,501
#* Partner			* Tower Semiconductor		
Communications			Ltd. (TSEM US)....	58,012	2,836,207
Co. Ltd.....	543,882	3,798,171	# Turpaz Industries Ltd..	14,761	107,381
# Paz Retail & Energy			Victory Supermarket		
Ltd.....	41,742	6,019,189	Chain Ltd.....	102	1,603
# Peninsula Group Ltd..	90,236	51,383	YD More Investments		
* Perion Network Ltd....	85,830	756,646	Ltd.....	53,863	219,588
Phoenix Financial			YH Dimri Construction		
Ltd.....	398,290	6,727,698	& Development		
# Plasson Industries			Ltd.....	16,215	1,606,839
Ltd.....	11,331	646,129	TOTAL ISRAEL.....		<u>305,451,218</u>
# Polyram Plastic			ITALY — (2.8%)		
Industries Ltd.....	33,733	118,789	A2A SpA.....	6,174,034	14,580,825
# Prashkovsky			* Abitare In SpA.....	11,287	53,154
Investments &			ACEA SpA.....	221,961	4,246,670
Construction Ltd.....	22,906	654,380			

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
#* Aeffe SpA.....	143,961	\$ 119,184
# Amplifon SpA.....	447,216	11,951,330
Ω Anima Holding SpA....	744,647	5,109,411
Ariston Holding NV....	16,994	60,698
Arnoldo Mondadori		
Editore SpA.....	796,298	1,816,487
Ascopiave SpA.....	302,866	881,703
Avio SpA.....	35,879	596,652
Azimut Holding SpA...	502,932	13,149,705
Banca Generali SpA....	294,523	14,747,733
# Banca IFIS SpA.....	121,797	2,672,493
Banca Mediolanum		
SpA.....	601,666	8,077,905
# Banca Monte dei		
Paschi di Siena		
SpA.....	3,480,693	22,301,559
Banca Popolare di		
Sondrio SpA.....	2,126,626	19,636,742
# Banca Profilo SpA....	963,146	184,587
Ω Banca Sistema SpA....	234,953	375,115
Banco BPM SpA.....	4,773,661	41,961,421
Banco di Desio e della		
Brianza SpA.....	100,099	820,943
BasicNet SpA.....	4,285	34,341
Ω BFF Bank SpA.....	616,198	5,283,376
Biesse SpA.....	16,733	139,583
BPER Banca SpA.....	5,171,852	35,231,660
Brembo NV.....	258,854	2,520,113
Brunello Cucinelli		
SpA.....	136,585	17,559,899
Buzzi SpA.....	275,635	11,291,222
Cairo Communication		
SpA.....	231,262	609,681
Ω Carel Industries SpA....	73,457	1,464,728
Cembre SpA.....	6,702	281,278
Cementir Holding NV...	193,185	2,346,628
* CIR SpA-Compagnie		
Industriali.....	2,238,490	1,389,741
Comer Industries SpA.	993	30,911
Credito Emiliano SpA..	406,582	4,773,259
d'Amico International		
Shipping SA.....	252,303	1,037,775
Danieli & C Officine		
Meccaniche SpA		
(DAN IM).....	55,127	1,438,698
Danieli & C Officine		
Meccaniche SpA		
(DANR IM).....	163,712	3,300,851
Datalogic SpA.....	44,649	219,119
#*Ω doValue SpA.....	101,127	174,314
Emak SpA.....	287,089	278,514
Ω Enav SpA.....	107,033	382,909
Enel SpA.....	7,879,569	56,005,520
# Eni SpA (E US),		
Sponsored ADR.....	35,842	1,008,952
Eni SpA (ENI IM).....	3,520,539	49,563,671
ERG SpA.....	49,735	1,007,943
* Esprinet SpA.....	134,200	661,640

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
Ferrari NV (RACE IM).	106,547	\$45,712,447
Fiera Milano SpA.....	13,338	68,370
Fila SpA.....	51,466	508,396
FinecoBank Banca		
Fineco SpA.....	1,661,259	31,539,252
Fnac Darty SA.....	3,099	94,827
FNM SpA.....	658,558	294,574
* Garofalo Health Care		
SpA.....	19,608	106,942
Gefran SpA.....	19,486	183,386
Generali.....	174,768	5,533,766
#* Geox SpA.....	139,408	65,449
GPI SpA.....	3,556	36,249
Hera SpA.....	2,784,484	10,182,452
IMMSI SpA.....	635,850	328,711
Ω Infrastrutture Wireless		
Italiane SpA.....	251,239	2,612,043
Intercos SpA.....	18,189	269,431
Intesa Sanpaolo SpA..	8,812,451	38,143,205
Iren SpA.....	1,706,523	3,693,198
Italgas SpA.....	1,441,065	8,608,954
Italian Sea Group		
SpA.....	47,208	400,870
Italmobiliare SpA.....	38,013	1,058,920
Iveco Group NV.....	824,488	10,034,931
Leonardo SpA.....	226,762	7,084,391
LU-VE SpA.....	14,085	419,291
Maire SpA.....	626,222	6,165,955
#*†† Mariella Burani		
Fashion Group		
SpA.....	2,868	0
MARR SpA.....	32,221	335,963
Mediobanca Banca di		
Credito Finanziario		
SpA.....	1,384,582	22,634,168
MFE-MediaForEurope		
NV (MFEA IM),		
Class A.....	841,224	2,735,740
MFE-MediaForEurope		
NV (MFEB IM),		
Class B.....	288,322	1,276,431
Multiply Group SpA....	61,269	2,460,003
Moncler SpA.....	320,581	20,293,693
* Newlat Food SpA.....	37,066	490,790
*Ω Nexi SpA.....	1,239,733	6,295,787
Orsero SpA.....	27,544	354,417
Ω OVS SpA.....	1,268,772	4,538,524
Pharmanutra SpA.....	13,984	736,521
# Piaggio & C SpA.....	527,512	1,177,596
Ω Piovani SpA.....	11,041	159,604
Ω Pirelli & C SpA.....	1,317,000	7,925,153
Ω Poste Italiane SpA.....	735,249	11,157,847
Prismian SpA.....	227,816	15,846,665
Ω RAI Way SpA.....	443,480	2,638,362
Recordati Industria		
Chimica e		
Farmaceutica SpA...	172,033	10,453,435
Reply SpA.....	62,505	10,303,071

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)			JAPAN — (Continued)		
Rizzoli Corriere Della Sera Mediagroup SpA.....	670,863	\$ 630,425	Advanced Media, Inc.....	34,100	\$ 244,383
Sabaf SpA.....	34,522	556,362	Advantest Corp.....	654,100	36,163,345
#* Safilo Group SpA.....	145,732	162,370	# Adventure, Inc.....	1,700	40,839
* Saipem SpA.....	4,388,104	10,707,683	Adways, Inc.....	9,700	18,494
# Salvatore Ferragamo SpA.....	92,525	736,954	# Aeon Co. Ltd.....	570,368	13,818,451
Sanlorenzo SpA.....	53,430	1,972,191	Aeon Delight Co. Ltd.....	68,790	1,810,646
Sesa SpA.....	23,255	1,641,247	# Aeon Fantasy Co. Ltd.....	29,100	536,457
Snam SpA.....	2,201,967	10,182,895	# AEON Financial Service Co. Ltd.....	454,600	3,673,488
# Sogefi SpA.....	258,428	533,290	# Aeon Hokkaido Corp.....	114,100	657,281
SOL SpA.....	145,703	5,916,223	# Aeon Kyushu Co. Ltd.....	7,100	120,644
# Spaxs SpA.....	225,056	847,146	# Aeon Mall Co. Ltd.....	177,620	2,241,883
Stellantis NV (STLA UX).....	11,429	150,063	AFC-HD AMS Life Science Co. Ltd.....	19,871	113,839
Stellantis NV (STLAM IM).....	4,876,053	65,104,520	AGC, Inc.....	400,800	11,578,843
Tamburi Investment Partners SpA.....	200,556	1,760,678	# AGS Corp.....	4,100	24,111
Ω Technogym SpA.....	457,549	5,322,439	# Ahresty Corp.....	92,200	360,576
* Telecom Italia SpA (TIAY US), Sponsored ADR.....	179,044	479,838	Ai Holdings Corp.....	68,400	875,610
#* Telecom Italia SpA (TIT IM).....	28,849,782	7,918,884	Aica Kogyo Co. Ltd.....	146,500	3,056,853
Tenaris SA (TEN IM)...	417,015	7,881,252	# Aichi Corp.....	141,700	1,309,321
Tenaris SA (TS US), ADR.....	96,792	3,647,123	# Aichi Financial Group, Inc.....	91,551	1,586,424
Terna - Rete Elettrica Nazionale.....	1,564,057	12,901,778	# Aichi Steel Corp.....	65,700	2,932,134
TXT e-solutions SpA...	10,450	404,008	Aichi Tokei Denki Co. Ltd.....	34,800	425,418
UniCredit SpA.....	1,450,170	66,596,541	Aida Engineering Ltd.....	197,800	1,032,461
Unipol Assicurazioni SpA.....	2,005,427	27,174,960	# Aidma Holdings, Inc.....	4,300	50,285
Webuild SpA.....	1,506,169	4,587,115	Aiful Corp.....	1,088,100	2,368,471
Wiit SpA.....	34,624	659,601	# Ain Holdings, Inc.....	110,998	3,349,241
# Zignago Vetro SpA....	73,473	798,426	Aiphone Co. Ltd.....	47,500	828,859
TOTAL ITALY.....		<u>895,614,435</u>	Air Water, Inc.....	781,700	9,746,022
			Airport Facilities Co. Ltd.....	123,000	471,108
JAPAN — (22.2%)			# Airtech Japan Ltd.....	30,500	212,940
# &Do Holdings Co. Ltd.....	27,200	210,908	# Airtrip Corp.....	37,200	296,836
77 Bank Ltd.....	289,674	8,887,708	# Aisan Industry Co. Ltd.....	198,800	2,442,782
# A&D HOLON Holdings Co. Ltd.....	106,800	1,304,576	Aisin Corp.....	915,546	10,356,293
# AB&Company Co. Ltd.....	13,700	73,118	AIT Corp.....	35,800	393,947
ABC-Mart, Inc.....	93,900	1,959,870	Aizawa Securities Group Co. Ltd.....	30,900	346,547
# Achilles Corp.....	71,000	668,525	Ajinomoto Co., Inc.....	329,500	13,208,781
Acom Co. Ltd.....	1,090,600	2,689,434	Ajis Co. Ltd.....	18,400	275,359
AD Works Group Co. Ltd.....	184,699	246,780	Akatsuki Corp.....	107,500	322,291
# Adastria Co. Ltd.....	155,500	3,323,268	Akatsuki, Inc.....	28,200	538,400
ADEKA Corp.....	369,800	6,892,000	#* Akebono Brake Industry Co. Ltd.....	457,624	332,458
# Ad-sol Nissin Corp.....	30,300	380,379	Akita Bank Ltd.....	85,500	1,274,893
# Advan Group Co. Ltd..	70,900	460,784	Albis Co. Ltd.....	27,100	457,330
			Alconix Corp.....	130,635	1,277,730
			Alfresa Holdings Corp.....	501,500	6,865,015
			# Alinco, Inc.....	85,300	575,250
			# Alleanza Holdings Co. Ltd.....	58,700	418,130
			Allied Telesis Holdings KK.....	36,900	24,443

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Almado, Inc.....	3,900	\$ 29,746	Asia Pile Holdings Corp.....	175,800	\$ 955,638
Alpen Co. Ltd.....	75,974	1,043,528	Asics Corp.....	894,500	19,938,518
Alpha Corp.....	28,109	208,526	ASKA Pharmaceutical Holdings Co. Ltd.....	88,300	1,118,120
# Alpha Systems, Inc.....	13,920	314,958	ASKUL Corp.....	172,900	1,895,400
Alps Alpine Co. Ltd.....	891,204	8,911,714	Astellas Pharma, Inc...	380,100	3,684,697
# Altech Corp.....	90,210	1,442,866	Astena Holdings Co. Ltd.....	165,800	474,239
Amada Co. Ltd.....	1,035,300	10,689,974	Asti Corp.....	15,099	184,992
Amano Corp.....	196,700	5,145,205	Atrae, Inc.....	28,100	134,394
Amiyaki Tei Co. Ltd....	39,900	409,863	* Atsugi Co. Ltd.....	67,800	453,002
# Amuse, Inc.....	39,700	388,874	Aucnet, Inc.....	43,000	727,408
Amvis Holdings, Inc....	152,800	644,223	Autobacs Seven Co. Ltd.....	281,800	2,701,812
ANA Holdings, Inc.....	152,400	2,858,879	Aval Data Corp.....	1,800	30,263
Anabuki Kosan, Inc....	12,300	157,971	Avant Group Corp.....	83,700	1,041,591
Anest Iwata Corp.....	140,700	1,225,750	Avex, Inc.....	104,800	973,648
Anicom Holdings, Inc..	243,700	1,019,263	Awa Bank Ltd.....	252,422	4,592,781
* Anrakutei Co. Ltd.....	2,200	99,550	Axell Corp.....	22,900	188,718
Anycolor, Inc.....	14,500	296,483	Axial Retailing, Inc....	301,556	1,730,649
AOI Electronics Co. Ltd.....	6,800	92,636	Azbil Corp.....	954,820	7,192,368
AOKI Holdings, Inc.....	172,600	1,460,532	# AZ-COM MARUWA Holdings, Inc.....	229,600	1,693,787
Aoyama Trading Co. Ltd.....	199,400	2,808,230	AZOOM Co. Ltd.....	5,200	218,422
Aoyama Zaisan Networks Co. Ltd....	91,800	1,092,057	Bandai Namco Holdings, Inc.....	570,500	14,150,698
# Aozora Bank Ltd.....	350,700	5,412,931	Bando Chemical Industries Ltd.....	150,900	1,843,053
Arakawa Chemical Industries Ltd.....	75,604	543,402	Bank of Iwate Ltd.....	74,300	1,468,847
Arata Corp.....	131,700	2,684,307	Bank of Kochi Ltd.....	16,800	89,607
Araya Industrial Co. Ltd.....	17,000	560,182	Bank of Nagoya Ltd....	54,699	2,526,167
ARCLANDS Corp.....	154,386	1,709,831	Bank of Saga Ltd.....	58,280	876,655
Arcs Co. Ltd.....	178,373	3,099,539	Bank of the Ryukyus Ltd.....	285,300	2,103,528
ARE Holdings, Inc.....	263,800	3,262,732	Base Co. Ltd.....	27,600	535,419
Arealink Co. Ltd.....	70,300	1,053,623	* baudroie, Inc.....	7,800	245,790
* Arent, Inc.....	4,000	142,940	BayCurrent, Inc.....	265,000	11,300,110
Argo Graphics, Inc....	48,200	1,527,660	# Beauty Garage, Inc....	30,200	266,204
Arisawa Manufacturing Co. Ltd.....	132,200	1,231,516	Beenos, Inc.....	46,500	1,186,546
Artience Co. Ltd.....	173,500	3,451,583	Belc Co. Ltd.....	52,938	2,143,471
# Artnature, Inc.....	80,200	414,973	Bell System24 Holdings, Inc.....	155,300	1,263,790
# Artner Co. Ltd.....	15,800	187,563	Belluna Co. Ltd.....	219,708	1,242,098
As One Corp.....	146,160	2,389,320	# Bewith, Inc.....	21,600	195,652
# Asahi Co. Ltd.....	80,500	769,947	# Bic Camera, Inc.....	291,200	3,134,076
Asahi Diamond Industrial Co. Ltd....	262,727	1,454,583	BIPROGY, Inc.....	247,200	7,638,164
Asahi Group Holdings Ltd.....	2,196,900	23,795,361	B-Lot Co. Ltd.....	41,200	328,735
Asahi Intecc Co. Ltd....	361,700	6,064,508	BML, Inc.....	108,400	1,987,104
Asahi Kasei Corp.....	2,505,200	17,014,408	# Bookoff Group Holdings Ltd.....	42,000	372,607
# Asahi Kogyosha Co. Ltd.....	72,600	1,027,812	Bourbon Corp.....	2,800	45,741
# Asahi Net, Inc.....	76,400	320,801	# Br Holdings Corp.....	123,800	272,729
# Asahi Yukizai Corp....	70,100	1,956,177	B-R31 Ice Cream Co. Ltd.....	700	18,115
Asanuma Corp.....	315,600	1,309,446	# BrainPad, Inc.....	59,900	434,722
Asax Co. Ltd.....	6,600	28,297	Bridgestone Corp.....	863,500	30,974,520
Ashimori Industry Co. Ltd.....	18,800	351,441	Broadmedia Corp.....	16,759	209,381

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
BRONCO BILLY Co. Ltd.....	6,800	\$ 158,671
Brother Industries Ltd.....	454,600	8,010,029
Bunka Shutter Co. Ltd.....	243,600	2,929,803
Business Brain Showa-Ota, Inc.....	19,900	277,288
# Business Engineering Corp.....	15,800	364,337
BuySell Technologies Co. Ltd.....	16,700	294,028
C Uyemura & Co. Ltd.....	19,400	1,286,019
CAC Holdings Corp....	42,200	478,404
# Calbee, Inc.....	248,300	4,734,944
Canon Electronics, Inc.....	80,801	1,322,998
Canon Marketing Japan, Inc.....	150,000	4,926,219
Canon, Inc. (7751 JP).	314,334	10,130,647
# Canon, Inc. (CAJ US), Sponsored ADR.....	29,783	960,502
Capcom Co. Ltd.....	622,300	14,208,466
Career Design Center Co. Ltd.....	16,300	189,913
# Careerlink Co. Ltd.....	27,900	446,115
Carenet, Inc.....	33,700	126,396
Carlit Co. Ltd.....	83,400	624,506
# Casa, Inc.....	5,100	26,318
Casio Computer Co. Ltd.....	292,700	2,433,482
CAVE Interactive Co. Ltd.....	2,300	13,900
Cawachi Ltd.....	72,600	1,243,641
# CDS Co. Ltd.....	5,900	66,384
Celsys, Inc.....	177,100	1,594,750
Central Automotive Products Ltd.....	37,300	1,104,598
Central Glass Co. Ltd.....	126,200	2,669,887
Central Japan Railway Co.....	327,400	6,072,218
Central Security Patrols Co. Ltd.....	33,100	616,009
# Central Sports Co. Ltd.....	22,200	346,537
# Ceres, Inc.....	19,200	358,405
# Change Holdings, Inc.....	167,600	1,576,383
Charm Care Corp. KK.....	66,100	544,174
Chiba Bank Ltd.	893,763	7,611,863
# Chiba Kogyo Bank Ltd.....	204,900	2,072,450
# Chikaranomoto Holdings Co. Ltd.....	43,800	335,983

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# CHIMNEY Co. Ltd.....	7,500	\$ 57,747
Chino Corp.....	30,600	436,013
# Chiyoda Co. Ltd.....	59,100	486,286
* Chiyoda Integre Co. Ltd.....	54,000	1,013,037
Chofu Seisakusho Co. Ltd.....	85,500	1,063,698
# Chori Co. Ltd.....	47,000	1,047,264
# Choushimaru Co. Ltd..	6,100	59,785
Chubu Electric Power Co., Inc.....	596,400	6,213,213
Chubu Shiryō Co. Ltd.....	129,098	1,083,496
Chudenko Corp.....	156,400	3,255,996
Chuetsu Pulp & Paper Co. Ltd.....	38,211	367,564
Chugai Pharmaceutical Co. Ltd.....	439,200	18,936,113
Chugai Ro Co. Ltd.....	25,600	550,899
Chugin Financial Group, Inc.....	490,700	5,386,871
# Chugoku Electric Power Co., Inc.....	525,100	2,924,692
Chugoku Marine Paints Ltd.....	139,900	2,123,575
Chuo Gyorui Co. Ltd...	3,800	100,285
Chuo Spring Co. Ltd...	88,169	866,492
Citizen Watch Co. Ltd.....	956,150	5,793,433
CKD Corp.....	132,800	2,160,815
CK-San-Etsu Co. Ltd...	16,400	417,267
Cleanup Corp.....	140,500	582,913
CMK Corp.....	302,700	895,680
Coca-Cola Bottlers Japan Holdings, Inc.....	418,652	6,513,910
COLOPL, Inc.....	186,400	592,062
# Colowide Co. Ltd.....	286,100	3,147,491
# Computer Engineering & Consulting Ltd.....	89,000	1,085,524
Computer Institute of Japan Ltd.....	143,970	435,207
COMSYS Holdings Corp.....	265,094	5,508,439
# Comture Corp.....	96,700	1,354,518
Concordia Financial Group Ltd.....	1,891,211	10,981,174
Copro-Holdings Co. Ltd.....	16,700	177,925
#* Core Concept Technologies, Inc....	5,700	33,688
# Core Corp.....	17,200	207,810
Corona Corp.....	62,900	385,912
Cosel Co. Ltd.....	101,300	666,221
Cosmo Energy Holdings Co. Ltd.....	265,800	11,476,540

INTERNATIONAL CORE EQUITY PORTFOLIO

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	Shares	Value»
JAPAN — (Continued)		
Cosmos Initia Co. Ltd.....	43,100	\$ 247,185
Cosmos Pharmaceutical Corp.....	108,200	5,064,022
# Cota Co. Ltd.....	63,881	675,066
# CRE, Inc.....	23,300	255,354
Create Medic Co. Ltd..	3,300	19,340
# Create Restaurants Holdings, Inc.....	475,400	4,147,336
Create SD Holdings Co. Ltd.....	100,800	1,837,650
Credit Saison Co. Ltd.....	591,900	13,952,348
Creek & River Co. Ltd.....	52,200	559,326
Cresco Ltd.....	134,600	990,724
Cross Cat Co. Ltd.....	11,500	80,631
CrowdWorks, Inc.....	13,200	107,037
CTI Engineering Co. Ltd.....	115,100	1,967,217
CTS Co. Ltd.....	102,900	555,243
# Cube System, Inc.....	17,900	120,582
* CUC, Inc.....	20,900	203,874
Curves Holdings Co. Ltd.....	185,200	877,619
#* Cyber Security Cloud, Inc.....	17,700	230,278
CyberAgent, Inc.....	791,100	5,889,959
Cybozu, Inc.....	112,900	1,992,672
Dai Nippon Printing Co. Ltd.....	568,800	8,406,515
Dai Nippon Toryo Co. Ltd.....	111,400	867,361
Daicel Corp.....	1,108,000	9,804,328
Dai-Dan Co. Ltd.....	120,000	2,844,795
Daido Metal Co. Ltd....	179,824	584,170
Daido Steel Co. Ltd....	568,500	4,527,711
Daiei Kankyo Co. Ltd..	3,600	65,672
Daifuku Co. Ltd.....	323,200	6,633,471
# Daihatsu Diesel Manufacturing Co. Ltd.....	76,100	1,128,185
# Daiho Corp.....	29,100	642,895
Dai-Ichi Cutter Kogyo KK.....	29,400	252,875
Daiichi Jitsugyo Co. Ltd.....	78,000	1,301,213
# Daiichi Kigenso Kagaku-Kogyo Co. Ltd.....	95,100	423,074
Dai-ichi Life Holdings, Inc.....	730,888	19,957,029
Daiichi Sankyo Co. Ltd.....	248,600	6,931,068
Daiichikoshu Co. Ltd..	273,554	3,184,559

	Shares	Value»
JAPAN — (Continued)		
Daiken Medical Co. Ltd.....	65,400	\$ 212,304
Daiki Aluminium Industry Co. Ltd.....	158,400	1,079,936
# Daiki Axis Co. Ltd.....	21,800	91,221
Daikin Industries Ltd..	222,000	26,076,378
# Daikoku Denki Co. Ltd.....	20,300	377,912
Daikokutenbussan Co. Ltd.....	21,600	1,049,905
Daikyonishikawa Corp.....	189,900	778,157
Dainichi Co. Ltd.....	37,800	160,172
Dainichiseika Color & Chemicals Manufacturing Co. Ltd.....	60,659	1,122,633
Daio Paper Corp.....	414,700	2,298,394
Daiseki Co. Ltd.....	146,790	3,509,620
# Daiseki Eco. Solution Co. Ltd.....	15,200	118,574
Daishi Hokuetsu Financial Group, Inc.....	368,048	7,111,749
Daishinku Corp.....	162,200	623,128
Daisue Construction Co. Ltd.....	42,100	469,305
# Daisyo Corp.....	12,400	88,803
# Daito Bank Ltd.....	5,100	24,010
Daito Pharmaceutical Co. Ltd.....	62,334	832,536
Daito Trust Construction Co. Ltd.....	108,200	11,593,910
Daitron Co. Ltd.....	44,100	761,340
Daiwa House Industry Co. Ltd.....	1,163,900	36,667,209
Daiwa Industries Ltd..	108,100	1,114,418
Daiwa Securities Group, Inc.....	1,774,500	12,845,887
Daiwabo Holdings Co. Ltd.....	442,200	8,605,929
DCM Holdings Co. Ltd.....	532,280	4,858,562
#* DD GROUP Co. Ltd....	45,300	368,850
Dear Life Co. Ltd.....	142,600	919,519
Delica Foods Holdings Co. Ltd.....	14,600	48,053
#* Demae-Can Co. Ltd....	95,600	144,987
# DeNA Co. Ltd.....	312,900	5,493,250
Denka Co. Ltd.....	482,800	6,876,188
Densan System Holdings Co. Ltd.....	26,800	390,731
Denso Corp.....	911,300	12,611,018
Dentsu Group, Inc.....	242,000	5,606,408
Dentsu Soken, Inc....	99,700	3,943,050
# Denyo Co. Ltd.....	75,900	1,311,355

INTERNATIONAL CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Dexerials Corp.....	547,200	\$ 7,130,782
DIC Corp.....	363,584	7,876,082
Digital Arts, Inc.....	46,100	1,758,740
Digital Hearts Holdings Co. Ltd....	56,200	315,173
# Digital Holdings, Inc....	49,700	422,107
Digital Information Technologies Corp...	39,900	529,025
Dip Corp.....	136,000	2,028,871
Disco Corp.....	80,600	23,327,509
DKK Co. Ltd.....	42,900	470,206
# DKS Co. Ltd.....	33,353	630,083
DMG Mori Co. Ltd....	434,500	7,008,459
DMS, Inc.....	1,300	15,412
DMW Corp.....	900	22,131
Doshisha Co. Ltd....	89,300	1,223,530
Double Standard, Inc..	23,400	258,136
Doutor Nichires Holdings Co. Ltd....	122,323	1,860,108
Dowa Holdings Co. Ltd.....	247,100	7,358,777
DTS Corp.....	172,400	4,702,114
Duskin Co. Ltd.....	171,500	4,108,399
# DyDo Group Holdings, Inc.....	71,200	1,487,834
Eagle Industry Co. Ltd.....	103,800	1,384,040
East Japan Railway Co.....	412,500	7,343,873
# EAT&HOLDINGS Co. Ltd.....	27,800	383,329
Ebara Corp.....	926,000	15,253,205
Ebara Foods Industry, Inc.....	11,300	210,928
Ebara Jitsugyo Co. Ltd.....	26,400	670,210
Ebase Co. Ltd.....	76,362	307,944
# Eco's Co. Ltd.....	40,700	533,537
# EDION Corp.....	436,100	5,149,081
EF-ON, Inc.....	76,539	187,190
eGuarantee, Inc.....	101,300	1,137,177
# E-Guardian, Inc.....	8,154	103,905
# Ehime Bank Ltd.....	172,298	1,275,611
Eidai Co. Ltd.....	108,100	144,103
Eiken Chemical Co. Ltd.....	24,400	335,225
Eisai Co. Ltd.....	121,500	3,599,089
Eizo Corp.....	182,300	2,589,408
EJ Holdings, Inc.....	40,500	420,566
Elan Corp.....	37,300	178,133
Elecom Co. Ltd.....	138,900	1,335,577
# Electric Power Development Co. Ltd.....	259,700	4,096,980
EM Systems Co. Ltd...	96,500	496,035
en Japan, Inc.....	58,400	756,150
Endo Lighting Corp.....	59,800	537,993

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
ENEOS Holdings, Inc.....	7,563,820	\$38,025,709
Enomoto Co. Ltd.....	32,800	292,241
# Enplas Corp.....	16,500	567,727
Entrust, Inc.....	18,200	92,470
Envipro Holdings, Inc..	47,200	121,753
* eRex Co. Ltd.....	36,500	187,798
ERI Holdings Co. Ltd..	9,100	134,592
ES-Con Japan Ltd....	122,300	793,817
Eslead Corp.....	38,800	1,164,710
ESPEC Corp.....	68,000	1,134,197
# Eternal Hospitality Group Co. Ltd.....	26,700	473,276
Exedy Corp.....	149,100	4,612,093
EXEO Group, Inc.....	640,295	6,990,961
# Ezaki Glico Co. Ltd....	126,600	3,817,033
F&M Co. Ltd.....	23,100	278,962
FaithNetwork Co. Ltd..	1,900	21,805
FALCO HOLDINGS Co. Ltd.....	40,000	611,565
FANUC Corp.....	149,066	4,440,948
Fast Fitness Japan, Inc.....	24,500	203,173
Fast Retailing Co. Ltd.....	125,800	41,433,126
FCC Co. Ltd.....	169,500	3,383,802
* FDK Corp.....	10,800	44,874
Feed One Co. Ltd.....	111,416	606,574
Felissimo Corp.....	5,200	25,436
# Ferrotec Holdings Corp.....	305,100	5,054,625
# FFRI Security, Inc.....	13,600	225,085
# Fibergate, Inc.....	33,600	201,113
FIDEA Holdings Co. Ltd.....	127,640	1,239,391
Financial Partners Group Co. Ltd.....	232,500	3,803,630
FINDEX, Inc.....	63,600	371,824
# Fintech Global, Inc....	632,200	461,934
First Bank of Toyama Ltd.....	38,400	265,964
# First-Corp., Inc.....	27,500	149,825
# Fixstars Corp.....	90,800	1,003,005
FJ Next Holdings Co. Ltd.....	92,500	692,312
# Focus Systems Corp...	27,600	196,926
Food & Life Cos. Ltd..	409,200	9,153,995
# Forum Engineering, Inc.....	55,200	373,507
# Forval Corp.....	4,000	37,686
Foster Electric Co. Ltd.....	95,110	983,804
FP Corp.....	198,300	3,864,730
# FP Partner, Inc.....	13,000	183,793
# France Bed Holdings Co. Ltd.....	125,500	1,037,116
Freebit Co. Ltd.....	55,800	480,011
# Freund Corp.....	10,900	55,791

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
* Fronteo, Inc.....	17,100	\$ 71,773	Funai Soken Holdings, Inc.....	143,520	\$2,226,759
# F-Tech, Inc.....	69,700	242,109	# Furukawa Battery Co. Ltd.....	61,600	547,179
FTGroup Co. Ltd.....	45,100	353,966	Furukawa Co. Ltd.....	133,164	1,692,415
# Fudo Tetra Corp.....	67,920	957,894	Furukawa Electric Co. Ltd.....	217,688	9,954,038
Fuji Corp. (6134 JP)...	278,700	4,208,597	Furuno Electric Co. Ltd.....	108,000	1,839,311
Fuji Corp. (7605 JP)...	60,200	759,341	Furuya Metal Co. Ltd..	53,700	1,138,201
Fuji Corp. Ltd.....	158,855	784,465	# Furu Corp.....	78,400	538,790
Fuji Electric Co. Ltd....	256,700	12,230,453	Fuso Chemical Co. Ltd.....	108,200	2,331,702
* Fuji Furukawa Engineering & Construction Co. Ltd.....	2,000	89,165	Fuso Pharmaceutical Industries Ltd.....	39,198	614,009
Fuji Kosan Co. Ltd.....	10,900	99,745	# Futaba Corp.....	185,000	578,441
Fuji Kyuko Co. Ltd.....	85,100	1,269,397	Futaba Industrial Co. Ltd.....	267,500	1,309,230
Fuji Media Holdings, Inc.....	160,200	2,259,598	Future Corp.....	213,800	2,500,948
Fuji Nihon Corp.....	5,400	36,554	Fuyo General Lease Co. Ltd.....	94,500	7,043,140
# Fuji Oil Co. Ltd.....	186,300	384,235	G-7 Holdings, Inc.....	126,400	1,188,858
Fuji Oil Holdings, Inc...	201,100	4,368,477	#* GA Technologies Co. Ltd.....	41,500	406,212
# Fuji Pharma Co. Ltd....	58,800	552,653	Gakken Holdings Co. Ltd.....	141,700	951,010
Fuji Seal International, Inc.....	184,207	2,833,099	Gakkyusha Co. Ltd.....	30,700	409,914
# Fuji Soft, Inc.....	87,900	5,589,350	Gakujo Co. Ltd.....	34,700	503,359
# Fujibo Holdings, Inc....	47,400	1,576,392	Gecoss Corp.....	60,749	398,680
# Fujicco Co. Ltd.....	88,800	943,979	# Genki Global Dining Concepts Corp.....	55,800	1,136,136
FUJIFILM Holdings Corp.....	569,025	12,536,245	Genky DrugStores Co. Ltd.....	81,600	1,649,054
Fujikura Composites, Inc.....	101,100	1,024,121	Geo Holdings Corp.....	122,600	1,439,521
Fujikura Kasei Co. Ltd.....	105,200	335,858	Gift Holdings, Inc.....	28,100	595,059
Fujikura Ltd.....	428,900	17,262,476	# giftee, Inc.....	38,300	339,171
Fujimi, Inc.....	87,800	1,235,275	# Giken Ltd.....	25,400	244,830
#* Fujio Food Group, Inc.....	18,100	126,798	Global Link Management KK.	2,000	39,271
# Fujisash Co. Ltd.....	14,340	60,143	# Global Security Experts, Inc.....	1,700	51,438
Fujishoji Co. Ltd.....	33,700	298,944	GLOBERIDE, Inc.....	96,998	1,196,892
Fujita Kanko, Inc.....	24,900	1,590,704	Glory Ltd.....	194,745	3,310,392
Fujitsu Ltd.....	1,404,790	27,168,298	GLtechno Holdings, Inc.....	25,000	454,137
# Fujiya Co. Ltd.....	45,000	723,634	GMO Financial Gate, Inc.....	14,500	606,764
# FuKoKu Co. Ltd.....	43,300	497,872	# GMO Financial Holdings, Inc.....	189,500	862,348
Fukuda Corp.....	29,500	964,746	GMO GlobalSign Holdings KK.....	18,100	288,261
Fukuda Denshi Co. Ltd.....	84,000	3,636,379	GMO internet group, Inc.....	262,700	4,662,861
Fukui Bank Ltd.....	90,142	1,137,001	GMO Payment Gateway, Inc.....	92,400	4,871,003
Fukui Computer Holdings, Inc.....	40,900	760,703	#* GNI Group Ltd.....	176,600	3,775,242
Fukuoka Financial Group, Inc.....	312,656	8,485,576	# Godo Steel Ltd.....	53,900	1,391,756
Fukushima Galilei Co. Ltd.....	113,600	1,936,587			
# Fukuyama Transporting Co. Ltd.....	98,400	2,330,960			
FULLCAST Holdings Co. Ltd.....	85,300	826,858			
Fumakilla Ltd.....	16,801	118,287			

INTERNATIONAL CORE EQUITY PORTFOLIO

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	Shares	Value»		Shares	Value»
JAPAN — (Continued)			JAPAN — (Continued)		
* Gokurakuyu Holdings			# Hennge KK.....	61,600	\$ 464,047
Co. Ltd.....	39,100	\$ 135,680	Hibino Corp.....	4,400	86,906
# Goldcrest Co. Ltd.....	79,030	1,571,203	# Hibiya Engineering		
Goldwin, Inc.....	56,000	2,953,842	Ltd.....	89,600	2,212,469
Good Com Asset Co.			Hiday Hidaka Corp.....	34,800	666,387
Ltd.....	7,700	45,989	Hikari Tsushin, Inc.....	10,300	2,352,811
Gourmet Kineya Co.			HI-LEX Corp.....	98,800	984,693
Ltd.....	6,500	45,995	Himacs Ltd.....	2,700	24,159
# Grandy House Corp....	78,000	293,431	# Himaraya Co. Ltd.....	21,000	113,402
GREE Holdings, Inc....	239,000	713,596	* Hino Motors Ltd.....	1,267,296	4,144,647
# Greens Co. Ltd.....	30,000	446,620	Hioki EE Corp.....	38,000	1,892,247
# gremz, Inc.....	34,300	515,724	Hirakawa Hewtech		
GS Yuasa Corp.....	343,499	5,522,499	Corp.....	50,200	497,270
# GSI Creos Corp.....	41,400	583,049	Hirano Tecseed Co.		
G-Tekt Corp.....	107,089	1,181,690	Ltd.....	34,700	401,567
Gun-Ei Chemical			Hirata Corp.....	35,700	1,247,982
Industry Co. Ltd.....	20,900	370,499	Hirogin Holdings, Inc..	1,020,700	8,115,950
* GungHo Online			Hirose Electric Co.		
Entertainment, Inc...	147,418	3,091,476	Ltd.....	55,625	6,649,084
Gunma Bank Ltd.....	1,197,801	8,600,620	Hirose Tusyō, Inc.....	4,800	123,003
Gunze Ltd.....	73,800	2,506,138	Hiroshima Gas Co.		
# H.U. Group Holdings,			Ltd.....	109,500	256,063
Inc.....	181,000	2,964,799	* HIS Co. Ltd.....	200,500	1,974,227
H2O Retailing Corp....	416,960	6,212,194	Hisaka Works Ltd.....	91,800	622,093
HABA Laboratories,			Hisamitsu		
Inc.....	2,800	30,035	Pharmaceutical Co.,		
Hachijuni Bank Ltd....	1,459,173	9,549,671	Inc.....	68,400	1,961,078
# Hagihara Industries,			# Hitachi Construction		
Inc.....	45,500	434,647	Machinery Co. Ltd...	361,200	8,648,827
# Hagiwara Electric			Hitachi Ltd. (6501 JP)..	4,375,425	110,000,012
Holdings Co. Ltd.....	36,100	791,531	Hitachi Ltd. (HTHIY		
# Hagoromo Foods			US), ADR.....	258,150	13,217,280
Corp.....	1,500	30,896	# Hito Communications		
# Hakudo Co. Ltd.....	22,100	337,027	Holdings, Inc.....	28,300	166,912
# Hakuhold DY			Hochiki Corp.....	62,800	998,453
Holdings, Inc.....	747,600	5,550,438	Hodogaya Chemical		
# Hakuto Co. Ltd.....	1,400	40,530	Co. Ltd.....	27,700	651,282
Halows Co. Ltd.....	50,800	1,246,696	Hogy Medical Co.		
Hamakyorex Co. Ltd...	356,400	3,118,508	Ltd.....	77,800	2,428,829
Hamamatsu Photonics			# Hokkaido Electric		
KK.....	495,198	6,111,490	Power Co., Inc.....	495,500	2,522,505
# Hamee Corp.....	20,200	169,176	Hokkaido Gas Co.		
Hankyu Hanshin			Ltd.....	237,800	837,616
Holdings, Inc.....	370,300	9,422,133	Hokkan Holdings Ltd...	64,400	685,048
Hanwa Co. Ltd.....	163,800	5,060,001	# Hokko Chemical		
# Happinet Corp.....	78,800	2,367,950	Industry Co. Ltd....	94,000	873,883
Hard Off Corp. Co.			Hokkoku Financial		
Ltd.....	44,600	560,710	Holdings, Inc.....	100,500	3,502,083
# Harima Chemicals			# Hokuetsu Corp.....	491,895	4,630,345
Group, Inc.....	69,400	391,111	# Hokuetsu Industries		
Haseko Corp.....	1,089,900	14,306,018	Co. Ltd.....	91,200	1,165,694
Hazama Ando Corp....	709,280	5,304,824	Hokuhoku Financial		
Heiwa Corp.....	257,500	3,869,956	Group, Inc.....	604,310	8,219,591
Heiwa Real Estate			Hokuriku Electric		
Co. Ltd.....	123,700	3,601,566	Industry Co. Ltd....	27,993	290,251
Heiwado Co. Ltd.....	173,596	2,630,943	Hokuriku Electric		
Helios Techno Holding			Power Co.....	492,700	2,739,306
Co. Ltd.....	4,600	26,089			

INTERNATIONAL CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Hokuriku Electrical Construction Co. Ltd.....	27,820	\$ 214,827	# Imuraya Group Co. Ltd.....	21,800	\$ 345,193
Hokuto Corp.....	67,076	789,002	Inaba Denki Sangyo Co. Ltd.....	169,400	4,034,768
Honda Motor Co. Ltd. (7267 JP).....	3,092,769	29,273,508	# Inaba Seisakusho Co. Ltd.....	49,800	544,411
# Honda Motor Co. Ltd. (HMC US), Sponsored ADR.....	460,628	13,054,198	Inabata & Co. Ltd.....	212,200	4,387,856
# H-One Co. Ltd.....	115,705	755,428	# I-NE Co. Ltd.....	23,200	315,836
Honeys Holdings Co. Ltd.....	85,830	939,309	Ines Corp.....	98,000	1,158,868
Hoosiers Holdings Co. Ltd.....	138,500	929,461	# I-Net Corp.....	57,210	606,879
Horiba Ltd.....	113,400	7,107,170	Infomart Corp.....	65,000	135,621
Hoshizaki Corp.....	85,900	3,179,259	INFRONEER Holdings, Inc.....	727,808	5,486,540
Hosiden Corp.....	242,400	3,285,313	Innotech Corp.....	64,600	585,314
Hosokawa Micron Corp.....	63,100	1,761,238	# Innovation Holdings Co. Ltd.....	4,000	23,616
# Hotland Co. Ltd.....	45,000	593,914	Impex Corp.....	3,030,900	36,170,903
House Foods Group, Inc.....	196,100	3,569,627	Insourc Co. Ltd.....	201,796	1,380,035
Hoya Machinery Ltd..	66,800	524,409	# Intage Holdings, Inc....	32,000	329,036
Hoya Corp.....	298,900	40,138,039	Integrated Design & Engineering Holdings Co. Ltd.....	68,200	2,850,337
# HS Holdings Co. Ltd..	88,558	501,701	Intelligent Wave, Inc....	29,200	200,377
Hulic Co. Ltd.....	847,217	7,466,975	Inter Action Corp.....	23,600	167,081
Hyakugo Bank Ltd.....	1,067,698	4,680,406	Internet Initiative Japan, Inc.....	360,800	6,738,221
Hyakujushi Bank Ltd..	128,400	2,998,059	# Inui Global Logistics Co. Ltd.....	40,500	431,796
Ibiden Co. Ltd.....	375,905	11,022,655	# IPS, Inc.....	23,001	378,614
# IBJ, Inc.....	78,300	330,198	# IR Japan Holdings Ltd.....	35,200	171,554
Ichibanya Co. Ltd.....	156,160	999,081	Iriso Electronics Co. Ltd.....	80,614	1,367,746
Ichiken Co. Ltd.....	28,500	465,431	ISB Corp.....	38,300	329,133
Ichikoh Industries Ltd..	204,000	530,806	# Ise Chemicals Corp....	7,800	1,365,736
# Ichimasa Kamaboko Co. Ltd.....	1,700	7,935	# Iseki & Co. Ltd.....	88,300	533,120
Ichinen Holdings Co. Ltd.....	113,472	1,338,776	# Isetan Mitsukoshi Holdings Ltd.....	265,740	4,592,342
Ichiyoshi Securities Co. Ltd.....	70,000	384,964	# Ishihara Chemical Co. Ltd.....	8,100	122,470
Icom, Inc.....	34,700	621,931	Ishihara Sangyo Kaisha Ltd.....	154,500	1,593,682
ID Holdings Corp.....	51,225	580,370	Ishizuka Glass Co. Ltd.....	7,899	122,578
IDEA Consultants, Inc.....	2,900	45,434	# Istyle, Inc.....	277,600	931,894
Idec Corp.....	133,400	2,192,371	Isuzu Motors Ltd.....	2,009,907	27,021,943
Idemitsu Kosan Co. Ltd.....	3,021,155	20,163,676	Itfor, Inc.....	97,200	901,760
IDOM, Inc.....	387,300	2,877,496	# ITmedia, Inc.....	37,200	398,495
# IG Port, Inc.....	18,800	291,615	Ito En Ltd.....	207,896	4,587,363
IHI Corp.....	47,300	2,829,874	ITOCHU Corp.....	383,700	17,667,102
Iida Group Holdings Co. Ltd.....	433,295	6,563,100	Itochu Enex Co. Ltd....	288,100	2,948,456
Iino Kaiun Kaisha Ltd..	388,500	2,803,042	Itochu-Shokuhin Co. Ltd.....	24,300	1,155,549
IKK Holdings, Inc.....	45,500	225,328	Itoham Yonekyu Holdings, Inc.....	156,029	3,880,197
# I'll, Inc.....	32,300	535,267	Itoki Corp.....	211,500	2,198,594
# Imagica Group, Inc....	93,799	331,196	IwaiCosmo Holdings, Inc.....	94,800	1,515,608
Imasen Electric Industrial.....	19,400	67,659			
i-mobile Co. Ltd.....	101,000	313,747			

INTERNATIONAL CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Iwaki Co. Ltd.....	23,700	\$ 373,213
Iwatani Corp.....	862,000	9,439,291
Iwatsuka Confectionery Co. Ltd.....	1,000	16,688
Iyogin Holdings, Inc....	915,257	9,707,753
Izumi Co. Ltd.....	145,900	2,934,478
J Front Retailing Co. Ltd.....	994,301	13,931,219
J Trust Co. Ltd.....	132,019	438,835
JAC Recruitment Co. Ltd.....	288,800	1,269,803
Jaccs Co. Ltd.....	121,500	2,987,106
#* Jade Group, Inc.....	33,300	286,351
JAFCO Group Co. Ltd.....	282,300	4,126,015
# JALCO Holdings, Inc....	23,600	46,057
#* Jamco Corp.....	31,500	361,749
JANOME Corp.....	79,199	511,396
Japan Airlines Co. Ltd.....	449,700	7,378,542
Japan Airport Terminal Co. Ltd.....	180,182	5,851,924
Japan Aviation Electronics Industry Ltd.....	238,700	4,321,213
# Japan Business Systems, Inc.....	10,100	59,853
# Japan Cash Machine Co. Ltd.....	66,300	492,937
#* Japan Communications, Inc.....	693,600	556,333
Japan Elevator Service Holdings Co. Ltd.....	252,400	4,885,452
# Japan Engine Corp.....	900	24,123
Japan Exchange Group, Inc.....	1,469,400	15,525,960
# Japan Foundation Engineering Co. Ltd.....	67,200	251,144
# Japan Investment Adviser Co. Ltd.....	48,800	395,810
Japan Lifeline Co. Ltd.....	221,400	2,029,381
Japan Material Co. Ltd.....	203,600	2,273,045
Japan Medical Dynamic Marketing, Inc.....	79,841	319,152
Japan Oil Transportation Co. Ltd.....	8,479	149,960
Japan Petroleum Exploration Co. Ltd.....	429,000	3,042,193

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Japan Post Bank Co. Ltd.....	681,300	\$ 7,047,304
Japan Post Holdings Co. Ltd.....	1,043,700	10,900,409
Japan Post Insurance Co. Ltd.....	231,300	4,507,489
Japan Property Management Center Co. Ltd.....	52,300	373,760
Japan Pulp & Paper Co. Ltd.....	591,000	2,468,220
# Japan Pure Chemical Co. Ltd.....	2,200	44,300
Japan Securities Finance Co. Ltd.....	430,900	5,305,438
Japan Steel Works Ltd.....	124,400	4,399,850
# Japan System Techniques Co. Ltd.....	44,400	527,469
Japan Tobacco, Inc....	1,285,000	32,736,429
Japan Transcity Corp..	157,600	1,054,974
Japan Wool Textile Co. Ltd.....	225,700	1,931,224
JBCC Holdings, Inc....	54,100	1,673,934
JCR Pharmaceuticals Co. Ltd.....	51,699	183,144
JCU Corp.....	105,600	2,451,964
JDC Corp.....	170,700	546,428
Jeol Ltd.....	164,800	6,073,799
JFE Holdings, Inc.....	1,111,008	12,848,184
JFE Systems, Inc.....	11,700	263,067
JGC Holdings Corp....	755,900	6,346,586
Jichodo Co. Ltd.....	100	6,057
#* JIG-SAW, Inc.....	13,200	282,405
#* Jimoto Holdings, Inc....	52,010	109,649
JINS Holdings, Inc.....	53,600	2,444,716
JINUSHI Co. Ltd.....	62,900	899,545
JK Holdings Co. Ltd....	69,700	449,704
J-Lease Co. Ltd.....	55,200	445,382
# JM Holdings Co. Ltd..	71,100	1,101,358
JMS Co. Ltd.....	135,940	390,145
J-Oil Mills, Inc.....	93,100	1,223,543
# Joshin Denki Co. Ltd..	83,717	1,274,939
Joyful Honda Co. Ltd..	90,000	1,085,354
# JP-Holdings, Inc.....	276,500	1,161,629
# JSB Co. Ltd.....	29,400	603,107
# JSP Corp.....	50,700	697,961
JTEKT Corp.....	788,399	6,197,493
#* Juki Corp.....	135,799	332,068
Juroku Financial Group, Inc.....	141,900	4,260,752
Justsystems Corp.....	114,899	2,484,094
JVCKenwood Corp.....	847,570	9,821,492
# K&O Energy Group, Inc.....	59,600	1,252,623
Kadokawa Corp.....	137,505	2,909,320

INTERNATIONAL CORE EQUITY PORTFOLIO

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	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Kadoya Sesame Mills, Inc.....	8,500	\$ 198,757
Kaga Electronics Co. Ltd.....	172,200	3,083,707
Kagome Co. Ltd.....	148,500	2,782,164
Kajima Corp.....	568,600	10,110,317
Kakaku.com, Inc.....	389,200	6,095,078
Kaken Pharmaceutical Co. Ltd.....	60,100	1,632,320
# Kakiyasu Honten Co. Ltd.....	22,000	398,554
# Kamakura Shinsho Ltd.....	76,800	250,667
Kameda Seika Co. Ltd.....	27,000	678,376
Kamei Corp.....	115,400	1,324,553
Kamigumi Co. Ltd.....	289,900	6,315,914
Kanaden Corp.....	81,200	774,537
Kanadevia Corp.....	820,700	5,648,408
# Kanagawa Chuo Kotsu Co. Ltd.....	20,500	499,953
Kanamic Network Co. Ltd.....	91,900	267,550
Kanamoto Co. Ltd.....	143,359	2,884,886
Kandenko Co. Ltd.....	474,600	7,596,075
Kaneka Corp.....	212,600	5,160,790
Kaneko Seeds Co. Ltd.....	18,700	171,633
Kanematsu Corp.....	420,400	7,034,014
# Kanemi Co. Ltd.....	3,400	74,262
Kanro, Inc.....	17,400	404,014
Kansai Electric Power Co., Inc.	601,500	6,636,214
Kansai Paint Co. Ltd...	450,900	6,110,711
Kanto Denka Kogyo Co. Ltd.....	206,218	1,266,931
Kao Corp.....	234,400	9,294,506
* Kaonavi, Inc.....	9,300	121,216
# Kappa Create Co. Ltd.....	19,500	183,397
# Kasumigaseki Capital Co. Ltd.....	5,900	564,327
Katakura Industries Co. Ltd.....	110,700	1,472,444
Katitas Co. Ltd.....	201,377	2,815,423
Kato Sangyo Co. Ltd...	83,300	2,352,495
Kato Works Co. Ltd....	47,226	403,040
Kawada Technologies, Inc.....	76,400	1,329,941
Kawagishi Bridge Works Co. Ltd.....	6,000	142,069
Kawai Musical Instruments Manufacturing Co. Ltd.....	24,400	475,242
Kawasaki Heavy Industries Ltd.....	149,900	6,770,602

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Kawasaki Kisen Kaisha Ltd.....	555,798	\$ 7,033,466
KDDI Corp.....	1,712,100	57,040,309
# KeePer Technical Laboratory Co. Ltd...	61,300	1,758,850
Keihan Holdings Co. Ltd.....	252,377	5,435,167
# Keihanshin Building Co. Ltd.....	109,800	1,058,615
Keihin Co. Ltd.....	9,500	127,206
# Keikyu Corp.....	372,000	3,261,208
Keio Corp.....	170,600	4,315,809
# Keisei Electric Railway Co. Ltd.....	410,244	3,912,566
KEIWA, Inc.....	10,800	70,555
Keiyo Bank Ltd.....	629,255	3,301,262
KEL Corp.....	11,500	105,433
Kenko Mayonnaise Co. Ltd.....	49,730	576,740
Kewpie Corp.....	230,400	4,477,242
Keyence Corp.....	45,820	19,735,074
KH Neochem Co. Ltd..	148,199	2,002,686
# Kibun Foods, Inc.....	28,800	203,441
Kikkoman Corp.....	590,550	6,180,838
Kimoto Co. Ltd.....	64,200	129,875
# Kimura Chemical Plants Co. Ltd.....	73,400	391,504
# Kimura Unity Co. Ltd...	17,000	171,280
Kinden Corp.....	327,600	6,701,398
# King Jim Co. Ltd.....	9,300	51,731
# Kintetsu Department Store Co. Ltd.....	28,200	407,788
Kintetsu Group Holdings Co. Ltd.....	284,798	6,141,876
Kirin Holdings Co. Ltd.....	884,780	11,195,898
Kissei Pharmaceutical Co. Ltd.....	147,200	3,748,598
# Ki-Star Real Estate Co. Ltd.....	46,800	1,304,804
Kitagawa Corp.....	36,781	283,608
# Kita-Nippon Bank Ltd..	38,400	772,635
Kitano Construction Corp.....	15,500	441,345
Kitz Corp.....	374,100	2,821,423
Kiyo Bank Ltd.....	486,800	7,244,274
#* KLab, Inc.....	156,400	147,484
#* KNT-CT Holdings Co. Ltd.....	38,800	299,096
# Koa Corp.....	145,100	919,661
# Koa Shoji Holdings Co. Ltd.....	29,400	117,550
# Koatsu Gas Kogyo Co. Ltd.....	156,186	838,723
# Kobayashi Pharmaceutical Co. Ltd.....	67,200	2,505,153
Kobe Bussan Co. Ltd..	209,899	4,769,857

INTERNATIONAL CORE EQUITY PORTFOLIO

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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
# Kobe Electric Railway Co. Ltd.....	15,400	\$ 242,382	# Kubota Corp. (KUBTY US), Sponsored ADR.....	39,134	\$ 2,447,832
Kobe Steel Ltd.....	1,273,682	13,561,445	Kumagai Gumi Co. Ltd.....	197,600	4,889,357
# Koei Tecmo Holdings Co. Ltd.....	134,200	1,675,016	Kumiai Chemical Industry Co. Ltd.....	317,665	1,552,498
Kohnan Shoji Co. Ltd..	121,800	2,831,526	# Kura Sushi, Inc.....	74,299	1,316,773
Kohoku Kogyo Co. Ltd.....	8,700	151,775	# Kurabo Industries Ltd..	77,614	2,895,890
Kohsoku Corp.....	39,800	638,887	Kuraray Co. Ltd.....	1,336,000	19,559,148
Koike Sanso Kogyo Co. Ltd.....	3,300	129,290	Kureha Corp.....	220,900	3,965,254
Koike-ya, Inc.....	4,500	137,088	Kurimoto Ltd.....	50,000	1,441,981
Koito Manufacturing Co. Ltd.....	583,899	7,678,077	Kurita Water Industries Ltd.....	227,600	7,927,096
# Kojima Co. Ltd.....	160,400	1,029,077	Kuriyama Holdings Corp.....	65,700	530,043
Kokuyo Co. Ltd.....	319,764	5,557,869	Kushikatsu Tanaka Holdings Co.....	15,700	134,853
Komatsu Ltd.....	1,366,800	41,227,125	Kusuri No. Aoki Holdings Co. Ltd.....	206,300	4,395,311
Komatsu Matere Co. Ltd.....	117,300	612,508	KYB Corp.....	194,400	3,673,502
Komatsu Wall Industry Co. Ltd.....	77,000	744,622	Kyocera Corp.....	1,554,220	16,132,480
KOMEDA Holdings Co. Ltd.....	209,200	3,721,669	Kyodo Printing Co. Ltd.....	37,100	1,018,127
# Komehyo Holdings Co. Ltd.....	34,900	915,658	# Kyoei Steel Ltd.....	100,376	1,227,654
Komeri Co. Ltd.....	142,500	2,790,220	Kyokuto Boeki Kaisha Ltd.....	45,618	452,067
Komori Corp.....	199,113	1,563,783	Kyokuto Kaihatsu Kogyo Co. Ltd.....	152,200	2,368,359
#* Konaka Co. Ltd.....	107,880	156,278	# Kyokuto Securities Co. Ltd.....	107,143	1,145,682
Konami Group Corp....	134,762	12,405,254	Kyokuyo Co. Ltd.....	44,100	1,173,294
Kondotec, Inc.....	69,800	604,037	Kyorin Pharmaceutical Co. Ltd.....	187,100	1,773,031
Konica Minolta, Inc....	1,917,800	7,763,162	# KYORITSU Co. Ltd....	170,500	193,040
Konishi Co. Ltd.....	221,000	1,818,445	# Kyoritsu Maintenance Co. Ltd.....	248,199	4,911,291
Konoike Transport Co. Ltd.....	117,400	2,389,252	Kyosan Electric Manufacturing Co. Ltd.....	162,500	533,241
# Konoshima Chemical Co. Ltd.....	31,800	344,565	Kyoto Financial Group, Inc.....	480,644	7,228,037
# Kosaido Holdings Co. Ltd.....	268,500	919,713	# Kyowa Electronic Instruments Co. Ltd.....	37,700	97,347
Kose Corp.....	33,300	1,472,428	Kyowa Kirin Co. Ltd....	296,063	4,411,842
# Koshidaka Holdings Co. Ltd.....	243,724	1,672,144	Kyowa Leather Cloth Co. Ltd.....	41,224	185,416
# Kotobuki Spirits Co. Ltd.....	386,299	5,645,003	Kyudenko Corp.....	176,800	6,001,596
#* Kourakuen Corp.....	6,800	45,913	Kyushu Electric Power Co., Inc.....	554,100	4,801,501
Kozo Keikaku Engineering Holdings, Inc.....	9,500	270,812	Kyushu Financial Group, Inc.....	1,202,748	6,084,039
KPP Group Holdings Co. Ltd.....	132,600	569,288	Kyushu Leasing Service Co. Ltd.....	3,300	21,491
Krosaki Harima Corp...	111,000	1,780,462	Kyushu Railway Co....	215,100	5,230,582
KRS Corp.....	58,467	831,583	# LA Holdings Co. Ltd....	16,200	630,855
# K's Holdings Corp.....	702,680	6,456,686			
KU Holdings Co. Ltd...	56,100	407,599			
Kubota Corp. (6326 JP).....	823,900	10,334,448			

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Lacto Japan Co. Ltd....	40,900	\$ 820,289	MARUKA FURUSATO		
Lasertec Corp.....	102,400	10,649,953	Corp.....	75,776	\$ 1,146,098
# LEC, Inc.....	87,800	714,616	Marusan Securities		
Leopalace21 Corp.....	701,200	2,494,870	Co. Ltd.....	196,300	1,282,898
Life Corp.....	109,400	2,538,167	Maruwa Co. Ltd.....	20,700	5,068,205
# Lifedrink Co., Inc.....	114,200	1,576,427	Maruyama		
LIFULL Co. Ltd.....	299,700	384,289	Manufacturing Co.,		
# LIKE, Inc.....	37,200	346,801	Inc.....	7,900	100,887
# Link & Motivation,			Maruzen CHI Holdings		
Inc.....	188,400	657,009	Co. Ltd.....	80,600	162,601
Lintec Corp.....	174,200	3,257,457	Maruzen Co. Ltd.....	26,400	564,649
Lion Corp.....	594,001	6,359,102	Maruzen Showa Unyu		
# LITALICO, Inc.....	90,100	639,909	Co. Ltd.....	57,400	2,202,043
Lixil Corp.....	1,025,619	11,544,238	Marvelous, Inc.....	14,900	55,298
# Loadstar Capital KK...	20,000	349,921	Matching Service		
Look Holdings, Inc.....	31,700	457,766	Japan Co. Ltd.....	29,900	210,163
Luckland Co. Ltd.....	4,600	54,756	Matsuda Sangyo Co.		
LY Corp.....	1,622,283	4,738,571	Ltd.....	63,362	1,277,138
M3, Inc.....	326,959	2,967,491	# Matsui Construction		
Mabuchi Motor Co.			Co. Ltd.....	77,700	424,326
Ltd.....	251,500	3,453,888	Matsui Securities Co.		
Macbee Planet, Inc.....	7,100	148,178	Ltd.....	441,700	2,323,661
Macnica Holdings,			MatsukiyoCocokara &		
Inc.....	616,650	7,237,877	Co.....	671,155	9,933,849
Macromill, Inc.....	176,200	1,418,723	# Matsuoka Corp.....	10,400	130,835
Maeda Kosen Co.			# Matsuya Co. Ltd.....	49,200	340,144
Ltd.....	203,200	2,516,621	Matsuyafoods		
Maezawa Industries,			Holdings Co. Ltd....	18,200	713,143
Inc.....	51,900	400,284	Max Co. Ltd.....	90,000	2,298,028
Maezawa Kasei			Maxell Ltd.....	254,642	3,281,016
Industries Co. Ltd....	55,800	620,314	Maxvalu Tokai Co.		
Maezawa Kyuso			Ltd.....	29,700	625,242
Industries Co. Ltd....	82,500	705,326	Mazda Motor Corp.....	1,992,741	13,625,123
Makino Milling			# McDonald's Holdings		
Machine Co. Ltd....	113,188	8,455,649	Co. Japan Ltd.....	96,300	3,631,247
Makita Corp. (6586			MCJ Co. Ltd.....	369,300	3,236,046
JP).....	305,791	9,042,994	Mebuki Financial		
Makita Corp. (MKTAY			Group, Inc.....	3,021,591	13,360,009
US), Sponsored			# MEC Co. Ltd.....	44,500	921,485
ADR.....	800	23,736	# Media Do Co. Ltd.....	30,017	300,917
Mamiya-Op Co. Ltd....	800	8,604	# Medical Data Vision		
# Mammy Mart Corp.....	2,400	62,854	Co. Ltd.....	94,800	319,421
# Management			# Medical System		
Solutions Co. Ltd....	47,400	523,769	Network Co. Ltd....	105,900	273,800
Mandom Corp.....	163,500	1,294,421	Medikit Co. Ltd.....	1,200	20,315
# Mani, Inc.....	208,300	1,937,867	Medipal Holdings		
MarkLines Co. Ltd....	45,600	647,170	Corp.....	478,700	7,197,111
# Mars Group Holdings			# Medius Holdings Co.		
Corp.....	34,500	704,196	Ltd.....	14,000	80,411
Marubeni Corp.....	759,159	11,286,840	#* Medley, Inc.....	28,700	750,433
Marubun Corp.....	84,200	601,352	MedPeer, Inc.....	16,100	48,058
Marudai Food Co.			Megachips Corp.....	58,200	2,185,176
Ltd.....	110,414	1,178,250	Megmilk Snow Brand		
Maruha Nichiro Corp...	203,197	3,917,761	Co. Ltd.....	216,500	3,709,722
Marui Group Co. Ltd...	465,900	7,763,266	Meidensha Corp.....	165,300	4,225,132
Maruichi Steel Tube			# Meiho Facility Works		
Ltd.....	178,400	3,878,988	Ltd.....	18,000	104,541

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Meiji Electric Industries Co. Ltd....	24,300	\$ 227,848	Mitsubishi Electric Corp.....	771,600	\$12,647,268
MEIJI Holdings Co. Ltd.....	379,540	7,639,194	Mitsubishi Estate Co. Ltd.....	594,720	8,641,872
# Meiji Shipping Group Co. Ltd.....	65,900	288,384	Mitsubishi Gas Chemical Co., Inc....	519,700	9,082,273
Meiko Electronics Co. Ltd.....	126,300	7,335,630	Mitsubishi HC Capital, Inc.....	3,511,270	23,350,233
Meisei Industrial Co. Ltd.....	139,200	1,260,361	Mitsubishi Heavy Industries Ltd.....	853,000	12,483,863
MEITEC Group Holdings, Inc.....	334,900	6,502,869	Mitsubishi Kakoki Kaisha Ltd.....	29,700	684,605
Meito Sangyo Co. Ltd.....	40,600	513,797	Mitsubishi Logisnext Co. Ltd.....	194,000	2,484,724
Meiwa Corp.....	106,000	471,979	Mitsubishi Logistics Corp.....	665,495	4,754,287
# Meiwa Estate Co. Ltd.....	36,400	237,288	# Mitsubishi Materials Corp.....	417,120	6,546,973
Melco Holdings, Inc....	22,500	312,472	Mitsubishi Motors Corp.....	2,479,199	7,353,657
Menicon Co. Ltd.....	311,199	2,792,359	# Mitsubishi Paper Mills Ltd.....	125,600	489,939
* Mercari, Inc.....	351,100	4,239,486	Mitsubishi Pencil Co. Ltd.....	67,500	965,036
Mercuria Holdings Co. Ltd.....	15,400	71,206	Mitsubishi Research Institute, Inc.....	37,100	1,154,293
METAWATER Co. Ltd.....	60,400	718,055	Mitsubishi Shokuhin Co. Ltd.....	76,200	2,442,629
Micronics Japan Co. Ltd.....	97,900	2,370,450	Mitsubishi Steel Manufacturing Co. Ltd.....	60,400	624,396
#* Microwave Chemical Co. Ltd.....	4,700	18,084	Mitsubishi UFJ Financial Group, Inc. (8306 JP).....	6,213,700	78,580,876
# Midac Holdings Co. Ltd.....	40,100	426,966	# Mitsubishi UFJ Financial Group, Inc. (MUFG US), Sponsored ADR.....	603,097	7,605,053
Mie Kotsu Group Holdings, Inc.....	235,561	783,332	Mitsuboshi Belting Ltd.....	94,600	2,395,185
# Migalo Holdings, Inc....	8,200	218,308	Mitsui & Co. Ltd. (8031 JP).....	1,170,590	23,168,301
Mikuni Corp.....	87,278	177,841	Mitsui & Co. Ltd. (MITSY US), Sponsored ADR.....	18,806	7,408,812
Milbon Co. Ltd.....	58,572	1,203,930	Mitsui Chemicals, Inc..	331,589	7,271,560
MIMAKI ENGINEERING Co. Ltd.....	87,300	827,723	Mitsui DM Sugar Holdings Co. Ltd.....	83,900	1,858,286
Minebea Mitsumi, Inc..	673,526	10,809,209	# Mitsui E&S Co. Ltd.....	386,519	3,915,661
# Ministop Co. Ltd.....	59,500	661,332	Mitsui Fudosan Co. Ltd.....	1,418,500	12,803,082
Mirai Industry Co. Ltd.....	10,100	238,539	# Mitsui High-Tec, Inc....	428,000	2,487,063
# Miraial Co. Ltd.....	35,800	286,242	# Mitsui Matsushima Holdings Co. Ltd.....	49,700	1,382,370
Mirait One Corp.....	359,210	5,334,576	Mitsui Mining & Smelting Co. Ltd.....	237,400	6,999,229
Mirarth Holdings, Inc..	367,100	1,233,852	# Mitsui OSK Lines Ltd..	562,700	19,122,075
# Miroku Jyoho Service Co. Ltd.....	79,400	977,447			
MISUMI Group, Inc....	223,500	3,577,248			
Mitani Corp.....	141,600	1,787,254			
Mitani Sekisan Co. Ltd.....	10,800	353,316			
# Mito Securities Co. Ltd.....	286,700	1,073,252			
Mitsuba Corp.....	160,200	908,462			
Mitsubishi Chemical Group Corp.....	5,014,260	25,611,122			
Mitsubishi Corp.....	1,678,800	26,775,552			

INTERNATIONAL CORE EQUITY PORTFOLIO

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	Shares	Value»		Shares	Value»
JAPAN — (Continued)			JAPAN — (Continued)		
Mitsui-Soko Holdings			# Nafco Co. Ltd.....	27,100	\$ 331,849
Co. Ltd.....	120,800	\$ 5,982,003	# Nagano Keiki Co. Ltd..	61,000	868,792
Mitsuuroko Group			Nagase & Co. Ltd.....	454,400	8,534,958
Holdings Co. Ltd.....	132,600	1,542,046	# Nagase Brothers, Inc..	21,400	259,424
Miura Co. Ltd.....	134,800	3,248,337	# Nagawa Co. Ltd.....	6,900	288,261
MIXI, Inc.....	164,100	3,402,782	# Nagoya Railroad Co.		
# Miyaji Engineering			Ltd.....	364,099	4,062,563
Group, Inc.....	108,000	1,359,586	Naigai Trans Line Ltd..	26,700	451,554
Miyazaki Bank Ltd....	108,300	2,284,165	Nakabayashi Co. Ltd..	135,300	461,769
Miyoshi Oil & Fat Co.			# Nakamoto Packs Co.		
Ltd.....	31,045	331,438	Ltd.....	18,300	206,364
Mizuho Financial			Nakamura Co. Ltd..	15,500	315,885
Group, Inc. (8411			Nakanishi, Inc.....	158,600	2,616,132
JP).....	1,707,696	47,022,789	# Nakano Corp.....	8,100	37,917
Mizuho Leasing Co.			Nakayama Steel		
Ltd.....	803,600	5,259,464	Works Ltd.....	182,100	901,434
# Mizuho Medy Co. Ltd..	27,300	266,102	# Namura Shipbuilding		
Mizuno Corp.....	92,321	5,155,654	Co. Ltd.....	162,548	2,087,053
Mochida			Nankai Electric		
Pharmaceutical Co.			Railway Co. Ltd.....	267,000	4,421,565
Ltd.....	52,098	1,130,473	Nanto Bank Ltd.....	151,101	3,430,401
Modec, Inc.....	65,500	1,346,457	Narasaki Sangyo Co.		
# Monogatari Corp.....	126,000	2,716,827	Ltd.....	13,400	231,298
MonotaRO Co. Ltd.....	364,300	6,276,383	Nasu Denki Tekko Co.		
MORESCO Corp.....	10,100	83,523	Ltd.....	1,000	76,400
Mori-Gumi Co. Ltd.....	51,800	104,442	Natori Co. Ltd.....	29,400	412,716
Morinaga & Co. Ltd....	314,800	5,426,241	NCD Co.		
Morinaga Milk Industry			Ltd./Shinagawa.....	8,600	155,865
Co. Ltd.....	358,800	6,712,214	NEC Capital Solutions		
# Morioku Holdings Co.			Ltd.....	53,100	1,353,046
Ltd.....	23,362	303,115	NEC Corp.....	80,680	8,001,747
Morita Holdings Corp..	149,900	2,150,402	NEOJAPAN, Inc.....	3,100	33,415
Morito Co. Ltd.....	74,100	731,713	Neturen Co. Ltd.....	143,000	920,953
# Morozoff Ltd.....	58,194	616,226	# New Art Holdings Co.		
# Mory Industries, Inc....	24,100	714,589	Ltd.....	18,600	208,211
MOS Food Services,			* New Japan Chemical		
Inc.....	20,500	463,806	Co. Ltd.....	3,600	4,718
MrMax Holdings Ltd....	126,600	558,895	Nexon Co. Ltd.....	180,200	2,340,970
MS&AD Insurance			# Nextage Co. Ltd.....	191,300	1,846,539
Group Holdings,			#* Nextone, Inc.....	8,300	74,532
Inc.....	1,130,922	23,448,420	# NF Holdings Corp.....	3,700	30,232
MTI Ltd.....	7,200	47,893	NGK Insulators Ltd....	768,388	9,860,207
Mugen Estate Co.			NH Foods Ltd.....	266,699	8,704,876
Ltd.....	57,251	681,627	NHK Spring Co. Ltd....	824,637	10,510,413
m-up Holdings, Inc....	111,700	1,150,196	# Nicca Chemical Co.		
Murakami Corp.....	2,100	72,448	Ltd.....	45,801	334,290
Murata Manufacturing			Nice Corp.....	27,761	257,079
Co. Ltd.....	576,660	9,059,786	Nichia Steel Works		
Musashi Seimitsu			Ltd.....	133,401	259,058
Industry Co. Ltd....	227,200	4,461,192	Nichias Corp.....	321,500	10,522,634
Musashino Bank Ltd..	150,101	3,138,500	# Nichiban Co. Ltd.....	47,100	624,771
Muto Seiko Co.....	5,000	53,861	Nichicon Corp.....	234,700	1,655,417
Mutoh Holdings Co.			# Nichiden Corp.....	52,600	1,032,297
Ltd.....	7,700	140,616	Nichiha Corp.....	105,500	1,971,960
Nabtesco Corp.....	201,500	3,603,065	Nichimo Co. Ltd.....	16,259	203,100
# NAC Co. Ltd.....	78,800	308,200	Nichirei Corp.....	389,199	9,888,634
# Nachi-Fujikoshi Corp..	69,264	1,478,133	Nichireki Group Co.		
Nadex Co. Ltd.....	4,600	26,128	Ltd.....	108,900	1,696,969

INTERNATIONAL CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Nichirin Co. Ltd.....	55,030	\$ 1,216,785	# Nippon Concept Corp.....	32,900	\$ 387,914
NIDEC Corp. (6594 JP).....	657,587	11,357,533	Nippon Concrete Industries Co. Ltd....	221,101	531,267
Nifco, Inc.....	300,300	7,176,722	Nippon Denko Co. Ltd.....	533,650	960,353
# Nihon Chouzai Co. Ltd.....	62,927	541,937	Nippon Densetsu Kogyo Co. Ltd.....	163,600	2,153,665
Nihon Dempa Kogyo Co. Ltd.....	102,600	572,692	Nippon Dry-Chemical Co. Ltd.....	6,200	161,139
Nihon Dengi Co. Ltd...	14,400	352,859	Nippon Electric Glass Co. Ltd.....	325,401	6,989,966
Nihon Denkei Co. Ltd.....	30,300	364,855	NIPPON EXPRESS HOLDINGS, Inc.	825,228	13,375,344
Nihon Flush Co. Ltd....	78,400	407,455	Nippon Felt Co. Ltd....	15,100	45,434
# Nihon House Holdings Co. Ltd.....	194,377	406,697	# Nippon Fine Chemical Co. Ltd.....	43,300	628,912
Nihon Kagaku Sangyo Co. Ltd.....	54,300	497,653	Nippon Gas Co. Ltd....	544,500	7,635,416
# Nihon M&A Center Holdings, Inc.....	1,196,199	4,668,290	Nippon Hume Corp.....	104,600	1,030,782
Nihon Nohyaku Co. Ltd.....	191,500	933,066	Nippon Kayaku Co. Ltd.....	493,400	4,038,049
Nihon Parkerizing Co. Ltd.....	296,200	2,415,440	Nippon Kodoshi Corp..	37,300	450,124
Nihon Plast Co. Ltd....	78,471	171,915	Nippon Light Metal Holdings Co. Ltd.....	274,328	2,809,458
Nihon Tokushu Toryo Co. Ltd.....	79,400	671,560	Nippon Paint Holdings Co. Ltd.....	1,151,400	7,255,313
# Nihon Trim Co. Ltd....	10,500	249,983	# Nippon Paper Industries Co. Ltd....	485,096	2,769,526
# Nihon Yamamura Glass Co. Ltd.....	14,500	144,907	Nippon Parking Development Co. Ltd.....	932,000	1,271,146
# Niitaka Co. Ltd.....	10,200	125,890	Nippon Rietec Co. Ltd.....	17,500	153,297
Nikkiso Co. Ltd.....	214,300	1,400,129	Nippon Road Co. Ltd..	83,000	976,550
Nikko Co. Ltd.....	113,400	518,502	Nippon Sanso Holdings Corp.....	348,000	9,855,546
Nikkon Holdings Co. Ltd.....	495,400	7,209,277	Nippon Seiki Co. Ltd...	254,300	1,827,217
# Nikon Corp.....	783,700	8,396,166	# Nippon Seisen Co. Ltd.....	41,500	366,175
Nintendo Co. Ltd.....	251,111	16,474,048	Nippon Sharyo Ltd.....	34,399	492,723
Nippi, Inc.....	8,500	311,006	* Nippon Sheet Glass Co. Ltd.....	449,260	1,094,714
Nippon Corp.....	250,900	3,509,200	Nippon Shinyaku Co. Ltd.....	192,894	4,667,407
Nippon Air Conditioning Services Co. Ltd....	91,700	652,877	Nippon Shokubai Co. Ltd.....	426,700	5,176,237
Nippon Aqua Co. Ltd...	49,400	244,372	Nippon Signal Co. Ltd.....	276,450	1,617,905
# Nippon Avionics Co. Ltd.....	26,000	362,844	Nippon Soda Co. Ltd...	216,600	4,019,093
Nippon Beet Sugar Manufacturing Co. Ltd.....	52,241	794,685	Nippon Steel Corp.....	1,059,379	21,991,613
Nippon Carbide Industries Co., Inc...	44,600	512,479	Nippon Telegraph & Telephone Corp.....	14,775,000	14,545,257
Nippon Carbon Co. Ltd.....	35,500	984,075	Nippon Television Holdings, Inc.....	23,800	439,352
Nippon Chemical Industrial Co. Ltd...	36,700	558,481	Nippon Thompson Co. Ltd.....	350,000	1,152,350
#* Nippon Chemi-Con Corp.....	89,400	575,805			
# Nippon Coke & Engineering Co. Ltd.....	848,555	522,908			

INTERNATIONAL CORE EQUITY PORTFOLIO

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	Shares	Value»
JAPAN — (Continued)		
Nippon Tungsten Co. Ltd.....	9,800	\$ 78,182
# Nippon Yakin Kogyo Co. Ltd.....	59,660	1,540,110
Nippon Yusen KK.....	721,690	22,649,180
Nipro Corp.....	713,201	6,661,930
Nishikawa Rubber Co. Ltd.....	3,400	47,100
Nishimatsu Construction Co. Ltd.....	150,000	4,873,461
# Nishimatsuya Chain Co. Ltd.....	144,900	2,171,490
Nishi-Nippon Financial Holdings, Inc.....	635,014	8,713,227
Nishi-Nippon Railroad Co. Ltd.....	163,600	2,365,619
Nishio Holdings Co. Ltd.....	95,200	2,617,319
Nissan Chemical Corp.....	283,260	8,522,523
# Nissan Motor Co. Ltd..	4,062,013	11,115,394
# Nissan Shatai Co. Ltd.....	234,300	1,553,720
# Nissan Tokyo Sales Holdings Co. Ltd.....	123,500	399,218
Nissei ASB Machine Co. Ltd.....	27,200	947,744
# Nissei Plastic Industrial Co. Ltd....	53,368	330,486
Nissha Co. Ltd.....	185,183	1,933,805
Nisshin Group Holdings Co. Ltd.....	136,100	460,337
Nisshin Oillio Group Ltd.....	136,600	4,383,025
Nisshin Seifun Group, Inc.....	591,045	6,646,668
Nisshinbo Holdings, Inc.....	681,241	3,897,420
Nissin Corp.....	54,697	1,593,477
Nissin Foods Holdings Co. Ltd.....	101,625	2,272,326
# Nisso Holdings Co. Ltd.....	58,600	291,446
Nissui Corp.....	1,451,900	8,000,277
Niterra Co. Ltd.....	505,400	16,669,230
Nitori Holdings Co. Ltd.....	62,600	7,330,746
Nitta Corp.....	80,200	1,863,055
Nitta Gelatin, Inc.....	56,263	260,431
Nittetsu Mining Co. Ltd.....	64,402	1,964,346
Nitto Denko Corp.....	1,680,500	29,810,703
Nitto Fuji Flour Milling Co. Ltd.....	3,600	151,038
# Nitto Kogyo Corp.....	118,100	2,209,848
# Nitto Kohki Co. Ltd....	58,400	879,202

	Shares	Value»
JAPAN — (Continued)		
Nitto Seiko Co. Ltd.....	131,805	\$ 492,838
Nittoc Construction Co. Ltd.....	84,949	580,673
Nittoku Co. Ltd.....	29,600	401,061
# NJS Co. Ltd.....	22,900	579,734
Noda Corp.....	44,452	202,197
Noevir Holdings Co. Ltd.....	53,400	1,591,073
NOF Corp.....	415,700	5,530,637
Nohmi Bosai Ltd.....	69,400	1,379,172
Nojima Corp.....	392,000	5,892,020
NOK Corp.....	343,200	5,192,782
Nomura Holdings, Inc. (8604 JP).....	2,202,698	14,320,585
Nomura Holdings, Inc. (NMR US), Sponsored ADR.....	122,223	792,005
# Nomura Micro Science Co. Ltd....	13,600	226,056
Nomura Real Estate Holdings, Inc.....	268,600	7,139,022
Nomura Research Institute Ltd.....	328,585	11,101,973
Noritake Co. Ltd.....	96,000	2,379,464
Noritsu Koki Co. Ltd....	96,600	3,123,671
# Noritz Corp.....	146,500	1,603,558
North Pacific Bank Ltd.....	1,264,600	4,274,146
Nozawa Corp.....	30,300	166,358
# NPC, Inc.....	27,000	159,079
NPR-RIKEN Corp.....	121,580	1,985,830
NS Solutions Corp.....	141,800	3,606,932
NS Tool Co. Ltd.....	47,200	231,156
NS United Kaiun Kaisha Ltd.....	60,800	1,534,444
NSD Co. Ltd.....	206,978	4,370,117
NSK Ltd.....	1,246,746	5,411,887
NSW, Inc.....	34,700	648,476
NTN Corp.....	2,014,300	3,226,476
NTT Data Group Corp.....	775,700	15,053,696
Oat Agrico Co. Ltd.....	27,500	351,869
# Obara Group, Inc.....	38,600	943,938
Obayashi Corp.....	884,000	11,872,229
OBIC Business Consultants Co. Ltd.....	15,400	771,992
Obic Co. Ltd.....	234,300	6,997,430
# Odakyu Electric Railway Co. Ltd.....	489,399	4,641,909
# Oenon Holdings, Inc....	183,600	452,586
Ogaki Kyoritsu Bank Ltd.....	207,846	2,870,452
# Ohara, Inc.....	37,400	271,163
# Ohashi Technica, Inc...	47,100	608,942
Ohba Co. Ltd.....	19,400	122,350
Ohsho Food Service Corp.....	89,400	1,664,480

INTERNATIONAL CORE EQUITY PORTFOLIO

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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
OIE Sangyo Co. Ltd....	11,800	\$ 145,865	# Osaka Steel Co. Ltd....	14,000	\$ 210,853
Oiles Corp.....	88,001	1,383,348	# OSAKA Titanium		
Oita Bank Ltd.....	64,600	1,310,177	Technologies Co.		
Oji Holdings Corp.....	2,263,100	9,140,141	Ltd.....	119,900	1,458,305
Okabe Co. Ltd.....	150,900	715,094	# Osaki Electric Co.		
Okada Aiyon Corp....	21,000	262,511	Ltd.....	194,600	941,941
Okamoto Industries,			OSG Corp.....	281,100	3,111,057
Inc.....	37,600	1,285,772	Otsuka Corp.....	260,600	5,875,152
Okamoto Machine			Otsuka Holdings Co.		
Tool Works Ltd.....	21,561	520,843	Ltd.....	163,100	8,516,622
Okamura Corp.....	260,400	3,328,951	# OUG Holdings, Inc....	3,900	65,208
Okasan Securities			Oyo Corp.....	103,300	1,717,009
Group, Inc.....	678,378	2,803,843	# Ozu Corp.....	7,200	79,001
Oki Electric Industry			Pacific Industrial Co.		
Co. Ltd.....	416,378	2,603,332	Ltd.....	197,400	1,932,875
Okinawa Cellular			#* Pacific Metals Co.		
Telephone Co.....	81,700	2,243,310	Ltd.....	78,958	782,983
Okinawa Electric			Pack Corp.....	58,000	1,317,744
Power Co., Inc.....	117,158	677,715	PAL GROUP Holdings		
Okinawa Financial			Co. Ltd.....	212,200	4,681,519
Group, Inc.....	99,640	1,699,457	PALTAC Corp.....	93,158	2,603,167
OKUMA Corp.....	229,600	5,178,777	Pan Pacific		
Okumura Corp.....	130,400	3,280,326	International		
Okura Industrial Co.			Holdings Corp.....	422,200	11,754,609
Ltd.....	37,051	720,861	Panasonic Holdings		
# Okuwa Co. Ltd.....	137,647	706,688	Corp.....	2,188,742	22,333,305
Olympus Corp.....	230,600	3,499,585	Paraca, Inc.....	22,122	262,947
Omron Corp.....	213,800	7,053,181	Paramount Bed		
Ono Pharmaceutical			Holdings Co. Ltd....	141,800	2,560,873
Co. Ltd.....	758,200	7,887,830	Park24 Co. Ltd.....	385,001	5,083,387
Onoken Co. Ltd.....	135,300	1,351,476	Parker Corp.....	6,000	32,018
Onward Holdings Co.			Pasona Group, Inc....	101,600	1,313,375
Ltd.....	382,896	1,533,420	# Pegasus Co. Ltd.....	122,956	389,735
Ootoya Holdings Co.			Penta-Ocean		
Ltd.....	8,300	272,037	Construction Co.		
Open House Group			Ltd.....	1,444,700	6,094,274
Co. Ltd.....	298,598	9,768,181	# People Dreams &		
Open Up Group, Inc....	107,400	1,304,728	Technologies Group		
Optex Group Co. Ltd...	112,460	1,189,580	Co. Ltd.....	17,800	184,505
#* Optim Corp.....	64,400	318,998	* PeptiDream, Inc.....	334,600	4,592,340
Optorun Co. Ltd.....	108,000	1,257,902	Persol Holdings Co.		
Oracle Corp. Japan....	52,973	4,835,895	Ltd.....	5,812,601	8,855,692
# Organo Corp.....	97,500	4,826,310	# Pharma Foods		
Orient Corp.....	250,444	1,318,125	International Co.		
# Oriental Land Co.			Ltd.....	84,600	535,631
Ltd.....	553,700	12,443,895	PHC Holdings Corp....	64,400	430,836
Oriental Shiraishi			#* PIA Corp.....	14,000	285,204
Corp.....	571,300	1,453,168	Pickles Holdings Co.		
Origin Co. Ltd.....	25,500	180,826	Ltd.....	46,982	323,875
ORIX Corp. (8591			Pigeon Corp.....	295,900	2,804,108
JP).....	1,137,800	24,033,548	PILLAR Corp.....	97,200	2,650,318
# ORIX Corp. (IX US),			Pilot Corp.....	115,000	3,261,601
Sponsored ADR.....	5,011	530,114	# Piolax, Inc.....	121,300	1,826,296
# Oro Co. Ltd.....	30,500	485,304	Plus Alpha Consulting		
Osaka Gas Co. Ltd....	346,400	6,810,474	Co. Ltd.....	82,900	956,524
# Osaka Organic			Pole To Win Holdings,		
Chemical Industry			Inc.....	76,700	206,216
Ltd.....	70,000	1,224,368			

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	Shares	Value»		Shares	Value»
JAPAN — (Continued)			JAPAN — (Continued)		
Port, Inc.....	30,300	\$ 374,308	# Ride On Express		
* PR Times Corp.....	18,226	254,090	Holdings Co. Ltd.....	38,900	\$ 255,597
Premium Group Co.			Riken Keiki Co. Ltd.....	88,900	1,780,511
Ltd.....	150,000	2,534,206	Riken Technos Corp....	194,200	1,277,308
Premium Water			Riken Vitamin Co.		
Holdings, Inc.....	6,100	114,035	Ltd.....	65,400	994,792
Press Kogyo Co. Ltd...	397,300	1,446,674	# Ringer Hut Co. Ltd.....	22,900	335,955
# Pressance Corp.....	158,300	2,431,936	Rinnai Corp.....	204,200	4,501,157
Prestige International,			Rion Co. Ltd.....	33,300	595,339
Inc.....	310,700	1,401,956	# Riso Kagaku Corp.....	23,516	212,757
Prima Meat Packers			# Riso Kyoiku Co. Ltd....	192,293	369,915
Ltd.....	124,499	1,758,762	Rix Corp.....	7,400	138,929
Procrea Holdings,			# Rock Field Co. Ltd....	47,900	490,544
Inc.....	130,027	1,463,489	Rohm Co. Ltd.....	802,200	7,639,919
# Pronexus, Inc.....	40,700	349,572	Rohto Pharmaceutical		
# Pro-Ship, Inc.....	29,800	298,915	Co. Ltd.....	251,600	4,265,304
Proto Corp.....	100,900	811,101	Rokko Butter Co. Ltd...	46,912	374,007
PS Construction Co.			Roland Corp.....	56,300	1,433,697
Ltd.....	45,817	349,176	# Rorze Corp.....	346,000	3,772,010
Punch Industry Co.			Round One Corp.....	770,641	6,503,999
Ltd.....	11,600	29,453	# Royal Holdings Co.		
QB Net Holdings Co.			Ltd.....	107,300	1,782,112
Ltd.....	9,721	63,776	RS Technologies Co.		
Qol Holdings Co. Ltd...	117,100	1,105,813	Ltd.....	28,100	546,272
Quick Co. Ltd.....	45,900	655,445	Ryobi Ltd.....	103,067	1,507,258
Raccoon Holdings,			# RYODEN Corp.....	74,000	1,190,335
Inc.....	37,700	219,564	Ryohin Keikaku Co.		
Raito Kogyo Co. Ltd...	201,800	2,848,690	Ltd.....	547,850	14,516,292
Raiznext Corp.....	123,700	1,235,494	Ryoyo Ryosan		
Raksul, Inc.....	122,600	1,066,361	Holdings, Inc.....	75,660	1,223,666
Rakus Co. Ltd.....	275,499	3,421,869	S Foods, Inc.....	72,100	1,165,336
* Rakuten Bank Ltd.....	151,300	4,644,365	S&B Foods, Inc.....	5,300	176,613
* Rakuten Group, Inc....	249,400	1,566,021	# Sac's Bar Holdings,		
Rasa Corp.....	34,900	320,806	Inc.....	60,500	360,451
Rasa Industries Ltd....	37,799	602,567	Sagami Rubber		
Recruit Holdings Co.			Industries Co. Ltd....	28,000	173,729
Ltd.....	1,047,700	73,121,254	Saibu Gas Holdings		
Relo Group, Inc.....	419,899	5,146,450	Co. Ltd.....	80,100	882,978
# Renaissance, Inc.....	16,900	112,981	Saizeriya Co. Ltd.....	121,800	3,642,126
Renesas Electronics			Sakai Chemical		
Corp.....	2,152,699	28,834,264	Industry Co. Ltd....	76,000	1,247,589
Rengo Co. Ltd.....	1,327,210	7,501,698	Sakai Heavy		
#* RENOVA, Inc.....	55,700	221,454	Industries Ltd.....	37,400	562,616
Resol Holdings Co.			Sakai Moving Service		
Ltd.....	4,100	138,692	Co. Ltd.....	85,800	1,333,145
Resona Holdings, Inc..	2,288,890	16,989,156	Sakata INX Corp.....	191,000	2,098,682
Resonac Holdings			Sakata Seed Corp....	45,800	1,081,815
Corp.....	640,200	15,519,526	Sala Corp.....	233,360	1,241,362
Resorttrust, Inc.....	291,600	6,112,424	# Samco, Inc.....	11,200	211,978
Restar Corp.....	99,000	1,595,218	# San Holdings, Inc.....	96,200	647,595
# Retail Partners Co.			San ju San Financial		
Ltd.....	54,900	451,568	Group, Inc.....	98,217	1,523,884
Rheon Automatic			San-A Co. Ltd.....	151,400	2,881,444
Machinery Co. Ltd...	64,200	607,473	San-Ai Obbli Co. Ltd...	259,200	3,003,220
# Rhythm Co. Ltd.....	41,200	1,010,523	Sangetsu Corp.....	190,500	3,540,623
Ricoh Co. Ltd.....	1,138,519	13,056,897	San-In Godo Bank		
Ricoh Leasing Co.			Ltd.....	692,197	5,916,676
Ltd.....	77,500	2,560,954	#* Sanix, Inc.....	35,600	52,328

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
* Sanken Electric Co. Ltd.....	92,900	\$ 3,648,710
Sanki Engineering Co. Ltd.....	161,700	3,255,570
Sanko Gosei Ltd.....	92,152	409,330
Sanko Metal Industrial Co. Ltd.....	11,300	443,418
Sankyo Co. Ltd.....	808,850	10,845,788
Sankyo Frontier Co. Ltd.....	28,200	375,769
Sankyo Seiko Co. Ltd.....	113,400	447,728
Sankyo Tateyama, Inc.....	133,035	514,073
Sankyu, Inc.....	252,000	9,000,500
Sanoh Industrial Co. Ltd.....	129,600	599,522
Sanrio Co. Ltd.....	277,100	10,340,072
Sansei Landic Co. Ltd.....	18,900	115,476
Sansei Technologies, Inc.....	44,700	383,950
# Sانشا Electric Manufacturing Co. Ltd.....	32,400	178,340
# Sanshin Electronics Co. Ltd.....	35,000	439,733
# Santec Holdings Corp.....	18,100	713,318
Santen Pharmaceutical Co. Ltd.....	803,599	8,086,472
Sanwa Holdings Corp.....	444,600	13,915,082
Sanyo Chemical Industries Ltd.....	70,700	1,783,083
Sanyo Denki Co. Ltd...	47,600	2,877,989
# Sanyo Electric Railway Co. Ltd.....	46,600	606,317
Sanyo Engineering & Construction, Inc.....	32,400	161,951
Sanyo Industries Ltd...	1,500	27,200
Sanyo Shokai Ltd.....	43,099	846,439
Sanyo Special Steel Co. Ltd.....	110,700	1,421,355
Sanyo Trading Co. Ltd.....	111,300	1,075,935
Sapporo Holdings Ltd.....	102,400	4,750,193
Sata Construction Co. Ltd.....	46,000	294,311
Sato Holdings Corp....	115,882	1,643,544
# Sato Shoji Corp.....	49,800	465,648
# Satori Electric Co. Ltd.....	47,500	511,054
Sawai Group Holdings Co. Ltd.....	467,100	6,033,125

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
SAXA, Inc.....	23,400	\$ 431,996
* SBI ARUHI Corp.....	57,070	326,573
SBI Global Asset Management Co. Ltd.....	59,000	264,360
SBI Holdings, Inc.....	431,380	12,435,320
SBI Sumishin Net Bank Ltd.....	114,900	3,501,400
SBS Holdings, Inc.....	102,800	1,634,024
SCREEN Holdings Co. Ltd.....	145,400	10,131,811
Scroll Corp.....	141,300	980,766
SCSK Corp.....	219,677	4,863,884
SEC Carbon Ltd.....	14,000	197,326
Secom Co. Ltd.....	182,800	6,151,427
# Seed Co. Ltd.....	9,400	30,360
Sega Sammy Holdings, Inc.....	298,612	5,779,629
# Segue Group Co. Ltd..	21,300	86,289
Seibu Holdings, Inc....	481,300	10,380,681
Seika Corp.....	36,134	1,049,385
Seikagaku Corp.....	172,500	881,491
# Seikitokyu Kogyo Co. Ltd.....	95,399	948,211
Seiko Electric Co. Ltd.....	12,500	95,507
Seiko Epson Corp.....	527,900	9,539,827
Seiko Group Corp.....	132,500	4,533,703
# Seino Holdings Co. Ltd.....	321,000	4,845,726
# Seiren Co. Ltd.....	182,200	3,146,744
Sekisui Chemical Co. Ltd.....	740,500	12,271,995
# Sekisui House Ltd.....	526,700	12,105,131
Sekisui Jushi Corp....	94,200	1,191,229
# Sekisui Kasei Co. Ltd.....	150,021	340,416
SEMITEC Corp.....	30,000	351,816
Senko Group Holdings Co. Ltd.....	605,000	6,065,704
Senshu Electric Co. Ltd.....	43,700	1,417,087
Senshu Ikeda Holdings, Inc.....	1,055,460	2,985,047
#* Senshukai Co. Ltd....	110,900	165,021
Seria Co. Ltd.....	152,200	2,612,635
Seven & i Holdings Co. Ltd.....	4,047,856	64,618,979
Seven Bank Ltd.....	2,229,600	4,422,283
# SFP Holdings Co. Ltd.....	6,500	90,100
SG Holdings Co. Ltd...	637,230	6,005,526
#* Sharp Corp.....	337,898	2,029,320
Shibaura Electronics Co. Ltd.....	70,200	1,437,080
# Shibaura Machine Co. Ltd.....	97,000	2,233,637

INTERNATIONAL CORE EQUITY PORTFOLIO

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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
#	Shibaura			Shizuoka Financial	
	Mechatronics Corp..	47,700	\$ 2,496,713	Group, Inc.....	823,630 \$ 7,348,786
	Shibusawa Logistics			Shizuoka Gas Co.	
	Corp.....	37,500	745,296	Ltd.....	222,200 1,438,500
	Shibuya Corp.....	74,500	1,751,306	SHO-BOND Holdings	
#*	SHIFT, Inc.....	713,985	5,888,852	Co. Ltd.....	89,000 2,884,067
	Shiga Bank Ltd.....	207,336	6,161,054	Shoei Co. Ltd.....	205,100 2,844,483
	Shikibo Ltd.....	80,200	521,388	# Shoei Foods Corp.....	28,100 742,981
	Shikoku Bank Ltd.....	231,800	1,818,295	Shofu, Inc.....	21,000 287,754
	Shikoku Electric			Showa Sangyo Co.	
	Power Co., Inc.....	343,900	2,635,494	Ltd.....	90,728 1,616,804
	Shikoku Kasei			Showa Shinku Co.	
	Holdings Corp.....	117,600	1,450,874	Ltd.....	17,400 157,856
	Shima Seiki			Sigma Koki Co. Ltd....	6,600 59,331
	Manufacturing Ltd....	119,600	786,291	SIGMAXYZ Holdings,	
	Shimadaya Corp.....	27,100	250,214	Inc.....	284,400 1,716,180
	Shimadzu Corp.....	188,300	5,462,387	Siix Corp.....	136,480 993,484
	Shimamura Co. Ltd....	138,892	7,903,085	* Simplex Holdings,	
	Shimano, Inc.....	42,807	6,006,923	Inc.....	115,500 2,157,595
#	Shimizu Bank Ltd.....	65,900	637,317	Sinanen Holdings Co.	
	Shimizu Corp.....	896,900	7,776,376	Ltd.....	26,400 1,101,576
#	Shimojima Co. Ltd....	13,800	117,227	Sinfonia Technology	
	Shin Maint Holdings			Co. Ltd.....	111,500 4,994,998
	Co. Ltd.....	6,100	62,886	Sinko Industries Ltd....	172,500 1,377,392
	Shin Nippon Air			Sintokogio Ltd.....	173,900 1,040,839
	Technologies Co.			SK Kaken Co. Ltd.....	2,500 144,214
	Ltd.....	89,600	1,108,608	# SK-Electronics Co.	
#	Shin Nippon			Ltd.....	34,722 437,393
	Biomedical			SKY Perfect JSAT	
	Laboratories Ltd....	103,700	1,130,113	Holdings, Inc.....	770,500 4,616,352
	Shinagawa			# Skylark Holdings Co.	
	Refractories Co.			Ltd.....	712,400 11,271,283
	Ltd.....	141,400	1,579,160	Skymark Airlines, Inc...	31,000 125,671
	Shindengen Electric			#* Smaregi, Inc.....	22,100 378,650
	Manufacturing Co.			SMC Corp.....	9,400 3,556,831
	Ltd.....	40,900	638,249	# SMK Corp.....	22,199 404,562
	Shin-Etsu Chemical			SMS Co. Ltd.....	275,300 2,947,974
	Co. Ltd.....	1,178,800	36,545,407	# Socionext, Inc.....	411,800 6,381,768
	Shin-Etsu Polymer			Soda Nikka Co. Ltd....	70,300 508,212
	Co. Ltd.....	185,300	1,937,658	Sodick Co. Ltd.....	272,034 1,450,149
#*	Shinko Electric			Soft99 Corp.....	11,800 109,783
	Industries Co. Ltd....	57,100	2,153,034	SoftBank Corp.....	19,213,000 24,712,963
#	Shinko Shoji Co. Ltd...	147,900	966,014	SoftBank Group	
	Shinmaywa Industries			Corp.....	897,663 54,875,610
	Ltd.....	287,100	2,500,191	Softcreate Holdings	
	Shinnihon Corp.....	141,400	1,457,620	Corp.....	63,000 934,163
	Shinnihonseiyaku Co.			Software Service, Inc..	9,300 709,045
	Ltd.....	33,600	423,132	Sohgo Security	
	Shinsho Corp.....	25,500	1,005,000	Services Co. Ltd.....	1,115,500 7,493,431
	Shinwa Co. Ltd. (3447			Sojitz Corp.....	379,219 7,794,684
	JP).....	53,200	256,361	Soken Chemical &	
	Shinwa Co. Ltd. (7607			Engineering Co.	
	JP).....	33,700	642,501	Ltd.....	30,200 675,844
	Shionogi & Co. Ltd....	924,000	13,586,593	Solasto Corp.....	259,000 790,156
	Ship Healthcare			Soliton Systems KK....	37,800 280,155
	Holdings, Inc.....	407,400	5,560,218	Sompo Holdings, Inc...	1,298,800 36,218,404
	Shiseido Co. Ltd.....	196,404	3,298,291	Sony Group Corp.	
				(6758 JP).....	5,644,000 124,559,371

INTERNATIONAL CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
# Sony Group Corp. (SONY US), Sponsored ADR.....	1,703,445	\$37,492,824	Sumitomo Heavy Industries Ltd.....	430,063	\$ 8,862,614
Sotetsu Holdings, Inc..	191,800	3,177,210	Sumitomo Metal Mining Co. Ltd.....	461,700	10,543,417
Sotoh Co. Ltd.....	11,700	51,324	Sumitomo Mitsui Construction Co. Ltd.....	277,980	745,628
Space Co. Ltd.....	63,460	455,262	Sumitomo Mitsui Financial Group, Inc. (8316 JP).....	2,617,410	64,501,088
Sparx Group Co. Ltd..	106,539	1,005,943	Sumitomo Mitsui Trust Group, Inc.....	770,246	19,368,073
SPK Corp.....	30,800	417,473	Sumitomo Osaka Cement Co. Ltd.....	148,899	3,175,113
S-Pool, Inc.....	184,500	334,979	Sumitomo Realty & Development Co. Ltd.....	427,700	14,778,491
# Sprix, Inc.....	3,700	22,490	Sumitomo Riko Co. Ltd.....	243,800	2,837,602
Square Enix Holdings Co. Ltd.....	52,900	2,144,197	Sumitomo Rubber Industries Ltd.....	747,563	8,714,414
SRA Holdings.....	51,500	1,432,436	Sumitomo Seika Chemicals Co. Ltd..	42,101	1,257,810
#* SRE Holdings Corp....	26,100	564,669	Sumitomo Warehouse Co. Ltd.....	276,100	4,811,159
# SRS Holdings Co. Ltd.....	20,900	159,676	Sun Frontier Fudousan Co. Ltd....	163,500	2,113,602
# ST Corp.....	19,100	187,568	* Sun*, Inc. (4053 JP)...	3,400	15,173
# St. Care Holding Corp.....	60,000	288,247	# Suncall Corp.....	117,900	194,015
St. Marc Holdings Co. Ltd.....	19,300	318,677	Sundrug Co. Ltd.....	257,800	6,976,668
# Stanley Electric Co. Ltd.....	419,100	6,990,978	Suntory Beverage & Food Ltd.....	248,900	7,731,413
Star Mica Holdings Co. Ltd.....	110,600	607,530	Sun-Wa Technos Corp.....	52,400	766,141
Star Micronics Co. Ltd.....	120,000	1,508,274	# SUNWELS Co. Ltd....	3,500	14,359
Startia Holdings, Inc....	9,700	139,104	Suruga Bank Ltd.....	600,200	4,665,439
Starts Corp., Inc.....	199,700	4,960,750	# Suzuden Corp.....	21,700	265,884
Starzen Co. Ltd.....	75,398	1,409,937	Suzuken Co. Ltd.....	194,299	6,064,720
Stella Chemifa Corp....	45,400	1,296,712	Suzuki Co. Ltd.....	53,000	597,329
Step Co. Ltd.....	29,100	409,362	Suzuki Motor Corp....	2,110,900	25,259,433
STI Foods Holdings, Inc.....	28,800	271,291	SWCC Corp.....	184,800	9,011,027
Strike Co. Ltd.....	33,000	671,935	Systemex Corp.....	684,300	13,080,642
# Studio Alice Co. Ltd....	44,300	608,626	System Research Co. Ltd.....	15,000	156,880
Subaru Corp.....	1,829,800	31,874,017	System Support Holdings, Inc.....	18,700	238,735
# Subaru Enterprise Co. Ltd.....	32,000	696,515	# Systems Engineering Consultants Co. Ltd.....	7,600	238,284
Sugi Holdings Co. Ltd.....	341,400	5,937,084	Systema Corp.....	1,154,100	2,638,628
# Sugimoto & Co. Ltd....	97,700	831,393	# Syuppin Co. Ltd.....	78,300	557,059
# SUMCO Corp.....	1,378,060	10,174,230	T Hasegawa Co. Ltd..	126,192	2,432,840
Sumida Corp.....	140,400	822,977	T RAD Co. Ltd.....	21,100	489,279
# Suminoe Co. Ltd.....	7,800	108,001	T&D Holdings, Inc.....	654,210	12,446,231
# Sumiseki Holdings, Inc.....	124,200	642,904	Tachibana Eletech Co. Ltd.....	78,580	1,347,552
Sumitomo Bakelite Co. Ltd.....	251,400	6,053,932	Tachikawa Corp.....	47,139	430,544
Sumitomo Chemical Co. Ltd.....	3,661,652	7,920,557			
Sumitomo Corp.....	627,700	13,608,684			
Sumitomo Densetsu Co. Ltd.....	73,400	2,353,304			
Sumitomo Electric Industries Ltd.....	1,367,900	25,555,273			
Sumitomo Forestry Co. Ltd.....	489,800	16,744,157			

INTERNATIONAL CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Tachi-S Co. Ltd.....	142,300	\$ 1,692,682	# Tanaka Chemical Corp.....	13,900	\$ 43,883
# Tadanu Ltd.....	470,245	3,484,575	# Tanseisha Co. Ltd.....	108,949	631,379
Taihei Dengyo Kaisha Ltd.....	55,300	1,715,055	# TASUKI Holdings, Inc.....	14,112	61,326
Taiheiyo Cement Corp.....	415,491	10,464,228	# Tayca Corp.....	73,000	711,442
Taiheiyo Kouhatsu, Inc.....	31,399	144,194	# Tazmo Co. Ltd.....	33,600	446,464
Taiho Kogyo Co. Ltd...	98,700	407,775	# Tbk Co. Ltd.....	100,301	177,541
Taikisha Ltd.....	88,200	2,654,698	TBS Holdings, Inc.....	118,700	3,229,422
Taiko Bank Ltd.....	25,600	255,726	TDC Soft, Inc.....	97,400	878,253
Taisei Corp.....	197,580	8,288,971	TDK Corp. (6762 JP)..	2,302,500	27,831,011
Taisei Lamick Co. Ltd.....	22,900	372,991	# TDK Corp. (TTDKY US), Sponsored ADR.....	597,870	7,234,227
Taiyo Holdings Co. Ltd.....	128,900	3,467,108	Tear Corp.....	41,400	114,072
# Taiyo Yuden Co. Ltd...	364,299	5,093,314	TechMatrix Corp.....	128,000	2,076,399
Takamatsu Construction Group Co. Ltd.....	66,700	1,177,905	Techno Horizon Co. Ltd.....	11,700	31,709
# Takamiya Co. Ltd.....	110,243	291,547	# Techno Medica Co. Ltd.....	12,200	138,504
Takano Co. Ltd.....	27,500	123,845	Techno Ryowa Ltd....	23,570	389,421
# Takaoka Toko Co. Ltd.....	49,974	676,219	Techno Smart Corp...	29,200	333,348
Takara & Co. Ltd.....	25,600	513,768	TechnoPro Holdings, Inc.....	417,599	8,335,512
Takara Bio, Inc.....	78,900	524,270	Tecnos Japan, Inc.....	13,500	72,237
Takara Holdings, Inc...	534,600	4,702,218	Teijin Ltd.....	650,668	5,550,123
Takara Standard Co. Ltd.....	189,445	2,046,967	Teikoku Electric Manufacturing Co. Ltd.....	48,900	880,541
Takasago International Corp.....	73,200	2,538,924	# Teikoku Sen-I Co. Ltd.....	79,900	1,226,050
Takasago Thermal Engineering Co. Ltd.....	100,600	3,918,180	Teikoku Tsushin Kogyo Co. Ltd.....	38,400	578,955
# Takashima & Co. Ltd...	68,400	565,729	Tekken Corp.....	51,899	850,509
# Takashimaya Co. Ltd...	1,059,800	8,997,584	Temairazu, Inc.....	3,400	67,834
# Takasho Co. Ltd.....	16,100	41,964	Tenma Corp.....	75,400	1,364,719
Take & Give Needs Co. Ltd.....	42,100	258,512	# Tenpos Holdings Co. Ltd.....	2,000	45,424
# TAKEBISHI Corp.....	34,600	428,994	# Tera Probe, Inc.....	14,300	289,851
Takeda Pharmaceutical Co. Ltd. (4502 JP).....	1,487,707	40,019,339	Terumo Corp.....	290,900	5,461,329
Takemoto Yohki Co. Ltd.....	43,800	229,613	Tess Holdings Co. Ltd.....	176,688	306,472
# Takeuchi Manufacturing Co. Ltd.....	173,000	6,055,659	THK Co. Ltd.....	301,700	7,441,759
# Taki Chemical Co. Ltd.....	6,300	135,221	Tigers Polymer Corp...	6,600	30,176
Takuma Co. Ltd.....	222,900	2,412,722	TIS, Inc.....	459,101	10,151,313
# Tama Home Co. Ltd...	92,800	1,964,560	TKC Corp.....	82,100	2,015,392
Tamron Co. Ltd.....	156,500	4,578,232	Toa Corp. (1885 JP)...	278,400	2,126,692
Tamura Corp.....	302,900	1,162,026	Toa Corp. (6809 JP)...	153,216	936,310
Tanabe Engineering Corp.....	22,500	264,299	# TOA ROAD Corp.....	151,100	1,271,576
			Toagosei Co. Ltd.....	465,650	4,317,618
			TOBISHIMA HOLDINGS, Inc....	87,240	926,666
			Tobu Railway Co. Ltd..	280,400	4,825,618
			TOC Co. Ltd.....	148,200	616,603
			Tocalo Co. Ltd.....	303,700	3,519,670
			Tochigi Bank Ltd.....	548,501	1,027,392
			Toda Corp.....	878,600	5,318,632

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Toei Animation Co.			Tokyo Kiraboshi		
Ltd.....	94,000	\$ 1,923,351	Financial Group,		
Toei Co. Ltd.....	61,000	2,237,029	Inc.....	134,674	\$ 4,164,761
# Toell Co. Ltd.....	25,400	121,493	Tokyo Ohka Kogyo		
Toenec Corp.....	194,800	1,284,132	Co. Ltd.....	126,300	2,814,155
Togami Electric			Tokyo Printing Ink		
Manufacturing Co.			Manufacturing Co.		
Ltd.....	11,600	232,867	Ltd.....	3,200	69,107
# Toho Bank Ltd.....	889,455	1,774,092	Tokyo Rope		
Toho Chemical			Manufacturing Co.		
Industry Co. Ltd....	23,000	95,485	Ltd.....	43,099	360,411
# Toho Co. Ltd. (8142			# Tokyo Sangyo Co.		
JP).....	40,400	719,767	Ltd.....	86,400	412,003
Toho Co. Ltd. (9602			Tokyo Seimitsu Co.		
JP).....	60,000	2,704,017	Ltd.....	103,400	4,895,507
Toho Gas Co. Ltd.....	148,955	3,738,681	Tokyo Steel		
# Toho Holdings Co.			Manufacturing Co.		
Ltd.....	212,000	5,860,901	Ltd.....	260,800	2,625,979
# Toho Titanium Co.			Tokyo Tatemono Co.		
Ltd.....	173,600	1,158,901	Ltd.....	708,600	10,927,399
#* Toho Zinc Co. Ltd.....	71,799	239,750	# Tokyo Tekko Co. Ltd....	41,000	1,568,208
Tohoku Bank Ltd.....	62,000	453,606	# Tokyo Theatres Co.,		
Tohoku Electric Power			Inc.....	34,100	237,841
Co., Inc.....	645,000	4,714,050	# Tokyotokeiba Co. Ltd..	66,600	1,921,075
# Tohokushinsha Film			Tokyu Construction		
Corp.....	36,600	150,293	Co. Ltd.....	398,780	1,894,353
Tokai Carbon Co. Ltd..	912,600	5,082,568	Tokyu Corp.....	493,106	5,627,480
Tokai Corp.....	94,102	1,333,540	Tokyu Fudosan		
TOKAI Holdings			Holdings Corp.....	2,108,594	13,538,614
Corp.....	489,300	2,978,125	Toli Corp.....	183,400	548,509
Tokai Rika Co. Ltd....	256,167	3,763,337	# Tomato Bank Ltd.....	39,600	319,883
Tokai Tokyo Financial			Tomen Devices Corp...	12,600	496,943
Holdings, Inc.....	924,517	3,017,638	Tomoe Corp.....	127,800	979,214
Token Corp.....	25,470	2,037,871	Tomoe Engineering		
Tokio Marine			Co. Ltd.....	28,800	704,846
Holdings, Inc. (8766			# Tomoku Co. Ltd.....	52,600	800,548
JP).....	1,440,936	47,526,888	# TOMONY Holdings,		
Tokio Marine			Inc.....	1,146,460	3,328,501
Holdings, Inc.			Tomy Co. Ltd.....	305,000	9,398,929
(TKOMY US), ADR..	167,916	5,551,303	Tonami Holdings Co.		
# Tokushu Tokai Paper			Ltd.....	26,100	1,099,149
Co. Ltd.....	42,138	969,656	Topcon Corp.....	417,300	7,811,338
Tokuyama Corp.....	308,112	5,113,823	TOPPAN Holdings,		
Tokyo Century Corp....	671,720	6,501,282	Inc.....	398,120	11,174,026
* Tokyo Electric Power			Topre Corp.....	163,036	1,991,887
Co. Holdings, Inc....	1,675,112	4,390,021	Topy Industries Ltd....	77,300	1,033,151
# Tokyo Electron Device			Toray Industries, Inc....	2,548,000	17,680,502
Ltd.....	107,400	2,166,862	# Torex Semiconductor		
Tokyo Electron Ltd....	393,800	66,427,705	Ltd.....	25,000	188,104
Tokyo Energy &			# Toridoll Holdings		
Systems, Inc.....	88,900	620,656	Corp.....	181,300	4,398,036
Tokyo Gas Co. Ltd....	343,500	9,717,199	Torigoe Co. Ltd.....	74,500	351,149
Tokyo Individualized			Torii Pharmaceutical		
Educational			Co. Ltd.....	69,900	2,236,658
Institute, Inc.....	71,455	161,501	# Torishima Pump		
# Tokyo Keiki, Inc.....	10,199	207,088	Manufacturing Co.		
			Ltd.....	83,600	1,221,497

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Tosei Corp.....	169,600	\$ 2,607,403	#	Treasure Factory Co. Ltd.....	49,000 \$ 522,235
Toshiba TEC Corp.....	139,300	3,054,893	*	Trend Micro, Inc. (4704 JP).....	192,500 11,403,746
Tosho Co. Ltd.....	16,700	74,433	*	Trend Micro, Inc. (TMICY US), Sponsored ADR.....	3,140 186,830
Tosoh Corp.....	718,813	9,563,666		Trinity Industrial Corp.. Trusco Nakayama Corp.....	7,900 56,040 156,022 2,078,467
Totech Corp.....	89,600	1,367,235	#	TRYT, Inc.....	54,800 148,737
Totetsu Kogyo Co. Ltd.....	93,800	1,939,677	#	TS Tech Co. Ltd.....	404,200 4,581,038
# TOTO Ltd.....	191,898	4,690,610	#	TSI Holdings Co. Ltd..	271,990 2,170,190
# Tottori Bank Ltd.....	37,800	316,517	#	Tsubaki Nakashima Co. Ltd.....	193,800 581,187
Toukei Computer Co. Ltd.....	14,200	398,637	#	Tsubakimoto Chain Co.....	393,000 4,828,762
Tow Co. Ltd.....	94,800	190,340	#	Tsubakimoto Kogyo Co. Ltd.....	52,200 666,429
# Towa Bank Ltd.....	189,800	819,184	#	Tsuburaya Fields Holdings, Inc.....	147,300 1,764,311
# Towa Corp.....	150,000	1,978,047	#	Tsugami Corp.....	191,300 2,045,666
Towa Pharmaceutical Co. Ltd.....	138,700	2,685,221	#	Tsukada Global Holdings, Inc.....	65,900 194,614
# Toyo Construction Co. Ltd.....	393,600	3,533,373	#	Tsukishima Holdings Co. Ltd.....	117,600 1,111,757
Toyo Corp.....	103,200	942,812	#	Tsukuba Bank Ltd.....	359,700 594,131
Toyo Denki Seizo KK.. Toyo Engineering Corp.....	33,200	274,676	#	Tsumura & Co.....	159,700 4,701,867
# Toyo Gosei Co. Ltd.....	27,500	926,487	#	Tsuruha Holdings, Inc.....	139,600 8,543,933
Toyo Kanetsu KK.....	34,100	861,072	#	Tsurumi Manufacturing Co. Ltd.....	65,100 1,412,186
Toyo Machinery & Metal Co. Ltd.....	68,300	280,096	#	Tsutsumi Jewelry Co. Ltd.....	24,300 368,535
# Toyo Securities Co. Ltd.....	219,300	776,269	#	Tsuzuki Denki Co. Ltd.....	23,900 428,249
Toyo Seikan Group Holdings Ltd.....	429,600	6,522,793	#	TV Asahi Holdings Corp.....	138,200 2,184,821
Toyo Suisan Kaisha Ltd.....	56,400	3,644,346	#	Tv Tokyo Holdings Corp.....	32,200 664,709
Toyo Tanso Co. Ltd....	59,800	1,529,512	#	TYK Corp.....	55,000 145,782
Toyo Tire Corp.....	606,300	9,965,968	#	UACJ Corp.....	164,214 5,641,808
# Toyo Wharf & Warehouse Co. Ltd.....	27,600	220,560	#	UBE Corp.....	456,965 6,720,700
Toyobo Co. Ltd.....	418,178	2,643,699	#	Ubicom Holdings, Inc.. Uchida Yoko Co. Ltd..	21,126 182,695 40,200 1,761,236
Toyoda Gosei Co. Ltd.....	274,000	4,896,970	#	Ukai Co. Ltd.....	1,000 23,383
Toyota Boshoku Corp.....	381,200	5,059,771	#	ULS Group, Inc.....	9,400 300,396
Toyota Industries Corp.....	97,700	8,151,796	#	Ulvac, Inc.....	109,100 4,290,713
# Toyota Motor Corp. (7203 JP).....	13,495,791	256,008,533	#	Umenohana Co. Ltd....	2,100 11,793
# Toyota Motor Corp. (TM US), Sponsored ADR.....	124,418	23,506,293	#	U-Next Holdings Co. Ltd.....	227,700 2,728,188
Toyota Tsusho Corp....	1,186,938	20,046,946	#	Unicharm Corp.....	1,137,199 8,881,309
TPR Co. Ltd.....	99,767	1,536,907	#	Unipres Corp.....	168,241 1,187,772
# Traders Holdings Co. Ltd.....	84,219	533,941	#	United Arrows Ltd.....	84,000 1,424,669
# Transaction Co. Ltd....	52,300	651,211	#	United Super Markets Holdings, Inc.....	274,523 1,378,391
#* Transaction Media Networks, Inc.....	21,400	50,086	#	UNITED, Inc.....	71,400 369,268
Transcosmos, Inc.....	74,400	1,538,469	#	Unitika Ltd.....	35,671 33,231
TRE Holdings Corp....	158,412	1,593,231			

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

JAPAN — (Continued)			JAPAN — (Continued)		
	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
# Universal Entertainment Corp.....	117,400	\$ 857,865	# Workman Co. Ltd.....	61,200	\$ 1,713,132
# Urbanet Corp. Co. Ltd.....	126,000	348,471	World Co. Ltd.....	86,100	1,374,808
# User Local, Inc.....	12,800	149,520	World Holdings Co. Ltd.....	40,200	525,000
Ushio, Inc.....	449,800	6,030,672	Wowow, Inc.....	12,600	81,353
USS Co. Ltd.....	827,000	7,415,121	#* W-Scope Corp.....	86,200	139,498
UT Group Co. Ltd.....	114,900	1,620,563	Xebio Holdings Co. Ltd.....	117,857	954,502
V Technology Co. Ltd.....	39,200	586,388	# YAC Holdings Co. Ltd.....	7,400	42,387
Valor Holdings Co. Ltd.....	175,213	2,462,733	Yahagi Construction Co. Ltd.....	110,900	1,104,711
Valqua Ltd.....	78,700	1,654,051	Yakult Honsha Co. Ltd.....	125,000	2,282,960
# Value HR Co. Ltd.....	66,800	651,535	YAKUODO Holdings Co. Ltd.....	42,500	526,147
ValueCommerce Co. Ltd.....	88,700	688,674	YAMABIKO Corp.....	168,640	2,968,565
#* V-Cube, Inc.....	82,500	111,572	YAMADA Consulting Group Co. Ltd.....	29,800	367,954
# Vector, Inc.....	115,700	775,264	Yamada Holdings Co. Ltd.....	1,769,033	5,194,239
Vertex Corp.....	106,680	1,348,048	# Yamae Group Holdings Co. Ltd.....	35,500	461,090
Vision, Inc.....	149,100	1,119,004	Yamagata Bank Ltd....	128,399	861,510
* Visional, Inc.....	75,900	3,765,148	Yamaguchi Financial Group, Inc.....	651,900	7,264,937
Vital KSK Holdings, Inc.....	206,185	1,571,598	Yamaha Corp.....	726,597	5,138,736
VT Holdings Co. Ltd....	365,900	1,233,140	Yamaha Motor Co. Ltd.....	3,172,500	26,539,899
Wacoal Holdings Corp.....	166,100	5,795,941	Yamaichi Electronics Co. Ltd.....	126,500	1,894,017
Wacom Co. Ltd.....	221,900	954,926	# Yamami Co.....	11,800	255,088
Wakachiku Construction Co. Ltd.....	34,200	811,391	Yamanashi Chuo Bank Ltd.....	121,900	1,779,359
Wakita & Co. Ltd.....	198,300	2,304,613	# Yamatane Corp.....	45,100	1,104,506
Warabeya Nichiyo Holdings Co. Ltd....	56,332	764,086	# Yamato Corp.....	84,800	716,858
# Waseda Academy Co. Ltd.....	22,100	280,140	Yamato Holdings Co. Ltd.....	556,100	6,660,947
# Watahan & Co. Ltd....	78,100	842,200	Yamato Kogyo Co. Ltd.....	112,100	5,547,351
WATAMI Co. Ltd.....	49,200	291,093	# Yamaura Corp.....	24,100	193,623
Wavelock Holdings Co. Ltd.....	19,300	88,367	Yamaya Corp.....	14,210	257,777
# WDB Holdings Co. Ltd.....	35,600	396,187	Yamazaki Baking Co. Ltd.....	383,100	6,888,703
WDI Corp.....	2,100	45,434	Yamazen Corp.....	230,700	1,986,914
Wealth Management, Inc.....	5,800	38,880	Yaoko Co. Ltd.....	89,500	5,234,244
Weathernews, Inc.....	33,400	758,436	# Yashima Denki Co. Ltd.....	42,800	472,484
# Welcia Holdings Co. Ltd.....	308,687	4,442,733	Yaskawa Electric Corp.....	153,800	4,465,317
Wellneo Sugar Co. Ltd.....	54,200	803,902	Yasuda Logistics Corp.....	75,700	860,522
Wellnet Corp.....	50,400	274,810	# YE DIGITAL Corp.....	43,600	177,990
# West Holdings Corp....	130,506	1,325,255	Yellow Hat Ltd.....	150,200	2,649,305
West Japan Railway Co.....	384,000	7,063,853	Yodogawa Steel Works Ltd.....	105,200	3,809,304
# Will Group, Inc.....	76,100	493,894			
* WingArc1st, Inc.....	59,400	1,311,366			
With U.S. Corp.....	1,100	16,500			
# Wood One Co. Ltd....	30,574	157,570			

INTERNATIONAL CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			NETHERLANDS — (Continued)		
Yokogawa Bridge Holdings Corp.....	140,100	\$ 2,433,414	Acomo NV.....	86,252	\$ 1,621,104
Yokogawa Electric Corp.....	284,100	6,236,310	*Ω Adyen NV.....	12,138	19,592,153
Yokohama Rubber Co. Ltd.	532,300	11,984,160	Aegon Ltd. (AEG US)..	532,037	3,458,241
# Yokorei Co. Ltd.....	225,900	1,260,908	# Aegon Ltd. (AGN NA)..	4,417,781	28,841,458
Yokowo Co. Ltd.....	77,900	819,356	Akzo Nobel NV.....	375,061	21,302,711
Yomeishu Seizo Co. Ltd.....	22,000	358,656	*Ω Alfen NV.....	12,665	185,970
Yondenko Corp.....	118,380	1,168,091	Allfunds Group PLC....	402,887	2,071,766
# Yondoshi Holdings, Inc.....	57,500	708,949	# AMG Critical Materials NV.....	102,504	1,487,475
Yonex Co. Ltd.....	204,100	2,745,970	Aperam SA.....	237,788	6,562,235
Yorozu Corp.....	111,110	735,163	Arcadis NV.....	312,262	17,827,207
#* Yoshimura Food Holdings KK.....	33,200	217,178	# ArcelorMittal SA (MT US).....	803,577	19,856,393
# Yoshinoya Holdings Co. Ltd.....	180,000	3,413,176	ASM International NV..	82,491	47,859,914
Yossix Holdings Co. Ltd.....	8,500	165,030	ASML Holding NV (ASML NA).....	126,227	93,378,073
Yotai Refractories Co. Ltd.....	44,200	482,308	ASML Holding NV (ASML US).....	180,734	133,618,454
Yuasa Funashoku Co. Ltd.....	2,900	73,386	ASR Nederland NV....	600,547	29,593,160
Yuasa Trading Co. Ltd.....	74,100	2,105,012	* Avantium NV.....	33,230	60,696
Yuken Kogyo Co. Ltd..	4,500	75,272	Ω B&S Group SARL....	114,363	495,948
Yukiguni Maitake Co. Ltd.....	83,218	625,986	*Ω Basic-Fit NV.....	115,920	2,931,916
Yurtec Corp.....	208,600	2,343,036	BE Semiconductor Industries NV.....	107,180	13,668,814
Yushin Precision Equipment Co. Ltd..	50,000	221,393	# Brunel International NV.....	67,170	652,161
Yushiro Chemical Industry Co. Ltd.....	42,100	570,235	Coca-Cola Europacific Partners PLC.....	270,395	21,240,700
# Yutaka Foods Corp.....	4,000	59,950	Corbion NV.....	307,895	7,188,406
Yutaka Giken Co. Ltd..	2,200	28,379	Ω CTP NV.....	175,555	2,918,773
Zacros Corp.....	75,900	1,946,173	Flow Traders Ltd.....	162,291	4,077,882
Zaoh Co. Ltd.....	18,400	280,992	ForFarmers NV.....	178,805	630,653
Zenitaka Corp.....	10,937	277,597	Fugro NV.....	492,014	7,853,469
Zenkoku Hoshō Co. Ltd.....	185,500	6,581,128	HAL Trust.....	877	108,767
Zenrin Co. Ltd.....	117,950	670,100	* Havas NV.....	1,944,279	3,063,817
Zensho Holdings Co. Ltd.....	172,797	9,532,830	Heineken NV.....	214,641	14,912,753
Zeon Corp.....	576,100	5,355,480	IMCD NV.....	209,532	32,812,782
ZERIA Pharmaceutical Co. Ltd.....	72,700	1,045,590	ING Groep NV (ING US), Sponsored ADR.....	17,787	294,730
ZIGExN Co. Ltd.....	233,100	694,486	ING Groep NV (INGA NA).....	2,231,490	37,089,344
Zojirushi Corp.....	21,500	233,208	* InPost SA.....	695,392	11,376,285
ZOZO, Inc.....	246,900	8,098,925	JDE Peet's NV.....	188,712	3,296,046
# Zuiko Corp.....	64,535	554,974	*Ω Just Eat Takeaway.com NV (JET LN).....	119,982	1,460,649
TOTAL JAPAN.....		<u>7,015,048,613</u>	*Ω Just Eat Takeaway.com NV (TKWY NA).....	6,519	78,720
NETHERLANDS — (3.3%)			# Kendrion NV.....	72,114	769,956
Aalberts NV.....	507,573	17,915,765	Koninklijke Ahold Delhaize NV (AD NA).....	1,861,947	66,004,898
Ω ABN AMRO Bank NV..	981,642	16,465,198	Koninklijke BAM Groep NV.....	1,590,527	6,982,577
			Koninklijke Heijmans NV.....	143,047	4,766,416

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
NETHERLANDS — (Continued)			NEW ZEALAND — (Continued)		
Koninklijke KPN NV....	14,507,899	\$ 52,497,151	# Heartland Group		
#* Koninklijke Philips NV (PHG US).....	1,176,496	32,447,760	Holdings Ltd.....	3,027,241	\$ 1,842,357
Koninklijke Vopak NV..	327,100	15,014,171	# Infratil Ltd.....	523,661	3,309,659
# Nedap NV.....	22,758	1,402,917	# Investore Property		
NN Group NV.....	833,029	38,232,903	Ltd.....	543,404	342,581
#* NX Filtration NV.....	3,533	10,849	#* KMD Brands Ltd.....	3,035,664	692,733
OCI NV.....	347,967	4,006,995	# Mainfreight Ltd.....	97,515	3,959,030
#* Pharming Group NV...	1,538,543	1,378,071	# Manawa Energy Ltd....	147,037	468,999
# PostNL NV.....	629,533	640,654	# Mercury NZ Ltd.....	438,052	1,557,410
Prosus NV (PRX NA)..	778,407	29,733,223	Meridian Energy Ltd....	157,182	522,603
Randstad NV.....	347,803	15,014,661	Napier Port Holdings		
SBM Offshore NV.....	886,185	16,555,832	Ltd.....	15,243	23,211
* SIF Holding NV.....	9,744	123,100	# NZME Ltd. (NZM AU)..	1,016,313	609,306
Ω Signify NV.....	426,479	9,206,266	# NZX Ltd.....	1,142,921	951,943
Sligro Food Group			* Oceania Healthcare		
NV.....	95,837	1,053,760	Ltd.....	2,432,456	1,124,650
# TKH Group NV.....	205,954	7,582,446	* PGG Wrightson Ltd....	15,190	15,551
#* TomTom NV.....	136,199	719,281	# Port of Tauranga Ltd...	394,422	1,443,997
Universal Music			* Rakon Ltd.....	220,288	70,889
Group NV.....	616,766	17,202,978	# Restaurant Brands		
Van Lanschot Kempen			New Zealand Ltd....	111,871	250,623
NV.....	105,539	5,192,640	* Ryman Healthcare		
Wolters Kluwer NV....	456,840	82,990,472	Ltd.....	1,034,891	2,541,066
			Sanford Ltd.....	282,603	757,904
			Scales Corp. Ltd.....	391,940	896,890
			* Serko Ltd.....	66,043	139,678
			# Skellerup Holdings		
			Ltd.....	697,270	2,000,980
			# SKY Network		
			Television Ltd.....	795,781	1,255,641
			SKYCITY		
			Entertainment		
			Group Ltd.....	3,087,184	2,432,383
			# Spark New Zealand		
			Ltd.....	2,078,386	3,409,185
			# Steel & Tube Holdings		
			Ltd.....	731,601	346,586
			Summerset Group		
			Holdings Ltd.....	1,053,455	7,707,337
			# Tourism Holdings Ltd...	660,820	722,248
			# TOWER Ltd.....	1,302,985	945,051
			Turners Automotive		
			Group Ltd.....	14,605	45,131
			Vector Ltd.....	284,783	632,119
			#* Vista Group		
			International Ltd....	335,878	612,847
			Warehouse Group		
			Ltd.....	455,162	264,766
			TOTAL NEW ZEALAND....		92,449,280
			NORWAY — (0.7%)		
			2020 Bulkers Ltd.....	63,205	701,171
			ABG Sundal Collier		
			Holding ASA.....	1,577,802	970,755
			AF Gruppen ASA.....	102,508	1,450,537
			#* Akastor ASA.....	532,765	646,993
			Aker ASA, Class A....	15,585	836,336

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
# Aker BioMarine ASA...	2,119	\$ 12,251
Aker BP ASA.....	567,338	11,841,717
Aker Solutions ASA....	656,573	1,864,251
AMSC ASA.....	262,793	717,720
* Archer Ltd.....	84,102	208,920
* ArcticZymes		
Technologies ASA...	45,019	58,078
Atea ASA.....	305,892	3,900,994
Austevoll Seafood		
ASA.....	300,232	2,932,684
*Ω AutoStore Holdings		
Ltd.....	160,654	144,041
#Ω Avance Gas Holding		
Ltd.....	92,309	705,084
#* Axactor ASA.....	668,230	234,347
B2 Impact ASA.....	892,479	849,391
Bakkafrost P.....	21,909	1,248,950
Belships ASA.....	472,736	844,065
* Bluenord ASA.....	48,241	2,865,847
Bonheur ASA.....	106,404	2,294,722
# Borr Drilling Ltd.....	58,832	204,147
Borregaard ASA.....	317,660	5,704,733
Bouvet ASA.....	208,688	1,487,045
Ω BW LPG Ltd.....	508,241	6,418,711
BW Offshore Ltd.....	552,341	1,550,800
* Cadeler AS (CADLR		
NO).....	128,116	679,706
* Cadeler AS (CDLR		
US), ADR.....	6,566	137,295
* Cloudberry Clean		
Energy ASA.....	405,947	437,518
*Ω Crayon Group Holding		
ASA.....	104,832	977,664
DNB Bank ASA.....	682,028	14,486,738
DNO ASA.....	2,226,670	2,568,025
* DOF Group ASA.....	142,788	1,198,927
*Ω Elkem ASA.....	890,696	1,754,137
* Elliptic Laboratories		
ASA.....	49,251	49,573
Ω Elmera Group ASA....	257,489	694,146
Elopak ASA.....	210,303	768,589
*Ω Entra ASA.....	52,679	545,287
Equinor ASA.....	1,320,048	31,791,735
Ω Europris ASA.....	626,923	4,573,656
FLEX LNG Ltd.		
(FLNG NO).....	68,867	1,761,156
* FLEX LNG Ltd.		
(FLNG US).....	4,783	122,014
# Frontline PLC.....	271,218	4,757,754
* Gentoo Media, Inc....	112,692	227,419
Gjensidige Forsikring		
ASA.....	29,624	607,444
Golar LNG Ltd.....	19,800	806,850
Golden Ocean Group		
Ltd.....	299,018	2,772,730
# Grieg Seafood ASA....	297,425	1,965,077
Hafnia Ltd.....	594,739	3,134,209

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
* Hexagon Composites		
ASA.....	318,507	\$1,055,901
* Hexagon Purus ASA...	110,988	28,594
# Hoegh Autoliners		
ASA.....	400,551	3,633,818
Ω Kid ASA.....	112,190	1,546,406
Kitron ASA.....	557,120	1,908,575
Ω Klaveness		
Combination		
Carriers ASA.....	88,158	586,735
* Kongsberg Automotive		
ASA.....	3,243,194	484,150
Kongsberg Gruppen		
ASA.....	42,972	5,100,906
Leroy Seafood Group		
ASA.....	279,090	1,383,778
* LINK Mobility Group		
Holding ASA.....	797,615	1,640,563
Magnora ASA.....	79,109	183,569
Medistim ASA.....	8,511	120,417
* Morrow Bank ASA....	109,423	90,356
Mowi ASA.....	150,940	3,027,072
MPC Container Ships		
ASA.....	1,706,696	2,766,746
Ω Multiconsult ASA.....	32,633	570,495
* Nekkar ASA.....	104,908	91,873
#* NEL ASA.....	1,897,209	395,389
Norbit ASA.....	39,565	372,781
* Nordic Mining ASA....	26,314	50,772
#* Nordic Semiconductor		
ASA.....	53,268	534,923
Norsk Hydro ASA.....	817,996	4,824,503
#*Ω Norske Skog ASA....	167,386	353,802
* Northern Ocean Ltd....	39,056	26,407
#* Norwegian Air Shuttle		
ASA.....	150,444	143,697
* NRC Group ASA.....	13,302	5,120
Odfjell Drilling Ltd.....	499,918	2,738,869
Odfjell SE, Class A....	70,738	737,717
Odfjell Technology		
Ltd.....	90,672	360,426
* OKEA ASA.....	151,914	266,773
#Ω Okeanis Eco Tankers		
Corp.....	72,190	1,740,697
Olav Thon		
Eiendomsselskap		
ASA.....	23,024	463,571
Orkla ASA.....	167,306	1,553,609
Panoro Energy ASA....	308,248	775,377
Pareto Bank ASA.....	55,950	365,749
Pexip Holding ASA....	161,937	660,503
* PhotoCure ASA.....	2,635	13,413
Protector Forsikring		
ASA.....	144,955	4,229,970
Rana Gruber ASA.....	114,198	739,445
#* REC Silicon ASA.....	256,044	31,907
# Salmar ASA.....	39,871	2,107,957

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)			PORTUGAL — (Continued)		
#* Salmon Evolution			# EDP SA (EDPFY US),		
ASA.....	380,665	\$ 237,866	Sponsored ADR.....	7,202	\$ 226,618
* SATS ASA.....	228,630	554,296	Galp Energia SGPS		
#*Ω Scatec ASA.....	438,224	3,064,422	SA.....	1,755,858	29,386,326
Schibsted ASA (SCHA			Ibersol SGPS SA.....	28,374	250,610
NO), Class A.....	15,308	454,514	Jeronimo Martins		
Schibsted ASA (SCHB			SGPS SA.....	360,889	7,113,453
NO), Class B.....	26,608	760,606	# Mota-Engil SGPS SA..	266,220	790,868
SD Standard ETC			Navigator Co. SA.....	1,046,365	3,823,698
PLC.....	132,941	20,041	NOS SGPS SA.....	887,932	3,121,523
Sea1 offshore, Inc.....	51,334	103,091	REN - Redes		
Selvaag Bolig ASA.....	118,861	372,856	Energeticas		
#*Ω Shelf Drilling Ltd.....	567,337	446,384	Nacionais SGPS		
* SmartCraft ASA.....	22,831	53,442	SA.....	1,159,548	2,856,966
#†† Solstad Maritime			Semapa-Sociedade		
Holding AS.....	40,084	54,449	de Investimento e		
* Solstad Offshore ASA..	65,463	232,851	Gestao.....	9,521	148,271
SpareBank 1			Sonae SGPS SA.....	4,568,937	4,262,840
Helgeland.....	808	11,928			
Sparebank 1			TOTAL PORTUGAL.....		<u>93,765,602</u>
Oestlandet.....	24,428	360,711			
SpareBank 1			SINGAPORE — (1.1%)		
Sor-Norge ASA.....	354,103	5,047,127	*†† Abterra Ltd.....	189,000	0
Sparebanken More....	13,664	118,227	* AEM Holdings Ltd.....	1,060,312	1,156,602
Sparebanken Sor.....	740	13,814	Aztech Global Ltd.....	613,100	315,465
Stolt-Nielsen Ltd.....	124,720	3,223,020	Banyan Tree Holdings		
Storebrand ASA.....	940,744	11,077,074	Ltd.....	733,700	186,099
Subsea 7 SA.....	403,951	6,663,713	Bonvests Holdings		
Telenor ASA.....	397,455	4,858,998	Ltd.....	51,600	34,233
TGS ASA.....	508,525	5,117,873	Boustead Singapore		
TOMRA Systems			Ltd.....	1,326,646	984,684
ASA.....	96,069	1,419,996	BRC Asia Ltd.....	15,300	33,038
Var Energi ASA.....	593,287	1,823,282	# Bukit Sembawang		
Veidekke ASA.....	379,003	4,840,654	Estates Ltd.....	678,300	1,775,047
Wallenius Wilhelmsen			Bund Center		
ASA.....	297,461	2,394,319	Investment Ltd.....	316,000	87,441
Wilh Wilhelmsen			Capitaland India Trust.	2,983,221	2,234,905
Holding ASA,			# CapitaLand		
Class A.....	51,941	1,887,331	Investment Ltd.....	3,088,600	5,560,328
#*Ω XXL ASA.....	17,575	19,787	Centurion Corp. Ltd....	909,800	669,168
# Yara International			China Aviation Oil		
ASA.....	137,167	4,105,886	Singapore Corp.		
* Zaptec ASA.....	62,455	79,031	Ltd.....	1,190,400	786,975
		<u>234,642,859</u>	China Sunshine		
TOTAL NORWAY.....			Chemical Holdings		
PORTUGAL — (0.3%)			Ltd.....	3,113,200	1,017,398
Altri SGPS SA.....	381,542	2,277,610	City Developments		
Banco Comercial			Ltd.....	1,485,300	5,506,356
Portugues SA,			ComfortDelGro Corp.		
Class R.....	43,547,651	22,731,519	Ltd.....	5,435,969	5,633,972
Corticeira Amorim			#* COSCO Shipping		
SGPS SA.....	39,492	344,891	International		
CTT-Correios de			Singapore Co. Ltd...	3,924,900	392,002
Portugal SA.....	261,986	1,598,044	* Creative Technology		
# EDP Renovaveis SA...	608,278	5,691,016	Ltd.....	27,000	22,337
EDP SA (EDP PL).....	2,907,393	9,141,349	CSE Global Ltd.....	1,653,051	546,364

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
DBS Group Holdings Ltd.....	1,692,847	\$55,410,137
* Del Monte Pacific Ltd..	2,441,882	142,555
# Delfi Ltd.....	805,200	444,168
# DFI Retail Group Holdings Ltd.....	1,048,500	2,459,899
#*†† Ezion Holdings Ltd.....	4,315,348	0
#*†† Ezra Holdings Ltd.....	3,719,565	0
Far East Orchard Ltd..	955,273	718,073
First Resources Ltd....	2,145,100	2,284,127
Food Empire Holdings Ltd.....	1,029,400	746,107
Frasers Property Ltd..	1,146,900	729,014
# Frencken Group Ltd....	1,501,400	1,239,909
#* Fu Yu Corp. Ltd.....	2,514,200	234,722
* Gallant Venture Ltd....	2,485,000	153,871
Genting Singapore Ltd.....	9,538,500	5,281,774
# Geo Energy Resources Ltd.....	3,320,700	696,580
Golden Agri-Resources Ltd.....	29,624,669	5,333,727
GP Industries Ltd.....	164,000	56,265
Grand Venture Technology Ltd.....	25,000	15,788
GSH Corp. Ltd.....	52,560	6,536
# GuocoLand Ltd.....	1,148,321	1,232,543
Haw Par Corp. Ltd.....	355,000	3,017,836
Hiap Hoe Ltd.....	128,000	51,263
Ho Bee Land Ltd.....	1,006,200	1,345,172
Hong Fok Corp. Ltd....	1,647,888	955,854
Hong Leong Asia Ltd..	2,586,100	1,888,119
Hong Leong Finance Ltd.....	140,300	254,935
Hongkong Land Holdings Ltd.....	1,660,400	7,225,096
Hotel Grand Central Ltd.....	183,373	96,396
Hour Glass Ltd.....	717,000	828,256
Hutchison Port Holdings Trust.....	20,794,800	3,304,689
#*†† Hyflux Ltd.....	2,064,700	0
iFAST Corp. Ltd.....	315,300	1,729,530
Indofood Agri Resources Ltd.....	10,819,700	2,546,754
InnoTek Ltd.....	433,700	137,170
# ISDN Holdings Ltd.....	468,878	105,245
# Jardine Cycle & Carriage Ltd.....	325,297	6,659,954
*†† Jurong Technologies Industrial Corp. Ltd..	213,200	0
Keppel Infrastructure Trust.....	8,677,857	2,902,778
Keppel Ltd.....	1,932,600	9,600,557
Low Keng Huat Singapore Ltd.....	293,000	68,893

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
Mandarin Oriental International Ltd.....	201,600	\$ 362,055
Marco Polo Marine Ltd.....	7,705,400	311,482
Metro Holdings Ltd.....	1,879,500	601,946
Mewah International, Inc.....	47,900	9,363
#*†† Midas Holdings Ltd.....	4,664,147	0
# Nanofilm Technologies International Ltd.....	435,700	228,637
Netlink NBN Trust.....	4,104,600	2,598,206
* Oceanus Group Ltd....	1,015,400	4,484
Olam Group Ltd.....	2,169,575	1,850,737
OUE Ltd.....	1,147,100	851,530
Oversea-Chinese Banking Corp. Ltd...	2,122,568	27,072,878
#* Oxley Holdings Ltd.....	5,872,996	305,162
Pan-United Corp. Ltd..	390,200	180,812
# Propnex Ltd.....	599,800	485,097
PSC Corp. Ltd.....	215,900	53,157
Q&M Dental Group Singapore Ltd.....	1,415,140	296,535
QAF Ltd.....	1,141,965	713,820
Raffles Medical Group Ltd.....	2,416,563	1,484,645
* Rex International Holding Ltd.....	1,160,900	119,143
Riverstone Holdings Ltd.....	1,474,800	1,104,804
# Samudera Shipping Line Ltd.....	815,900	494,533
SATS Ltd.....	530,321	1,319,886
SBS Transit Ltd.....	96,100	172,590
* Seatrium Ltd.....	5,384,591	8,801,897
Sembcorp Industries Ltd.....	2,595,100	10,615,195
Sheng Siong Group Ltd.....	2,739,200	3,280,703
SHS Holdings Ltd.....	106,300	9,433
SIA Engineering Co. Ltd.....	251,700	440,311
Sinarmas Land Ltd....	4,896,900	1,055,691
Sing Holdings Ltd.....	392,300	98,442
# Singapore Airlines Ltd.....	3,092,700	14,427,116
Singapore Exchange Ltd.....	1,399,400	12,591,056
Singapore Land Group Ltd.....	560,723	787,331
Singapore Post Ltd....	5,712,616	2,326,872
Singapore Shipping Corp. Ltd.....	143,035	28,919
Singapore Technologies Engineering Ltd.....	2,257,000	8,010,611

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)			SPAIN — (Continued)		
Singapore			#* Amper SA.....	1,495,840	\$ 191,473
Telecommunications			Atresmedia Corp. de		
Ltd.....	801,350	\$ 1,957,988	Medios de		
Stamford Land Corp.			Comunicacion SA...	356,510	1,629,447
Ltd.....	2,667,176	716,012	Audax Renovables		
StarHub Ltd.....	2,431,810	2,198,140	SA.....	75,792	119,893
# Straits Trading Co.			Azkoyen SA.....	55,415	361,694
Ltd.....	629,718	679,602	Banco Bilbao Vizcaya		
#*†† Swiber Holdings Ltd....	1,301,500	0	Argentaria SA		
* Thomson Medical			(BBVA SM).....	6,497,154	73,969,820
Group Ltd.....	5,667,600	187,669	Banco Bilbao Vizcaya		
Tiong Woon Corp.			Argentaria SA		
Holding Ltd.....	160,750	72,633	(BBVA US),		
# Tuan Sing Holdings			Sponsored ADR.....	1,966,312	22,297,978
Ltd.....	3,498,718	706,944	Banco de Sabadell		
UMS Integration Ltd....	2,280,408	1,756,454	SA.....	20,339,535	47,943,820
United Overseas Bank			Banco Santander SA		
Ltd.....	1,510,989	41,536,545	(SAN SM).....	11,550,342	59,189,769
United Overseas			Banco Santander SA		
Insurance Ltd.....	1,900	9,955	(SAN US),		
UOB-Kay Hian			Sponsored ADR.....	93,721	477,040
Holdings Ltd.....	1,402,215	1,783,030	Bankinter SA.....	3,101,692	26,426,648
UOL Group Ltd.....	1,230,488	4,589,042	CaixaBank SA.....	6,774,643	41,009,343
Valuetronics Holdings			Cellnex Telecom SA...	343,195	11,494,699
Ltd.....	2,514,360	1,155,756	# CIE Automotive SA....	228,491	6,090,392
Venture Corp. Ltd.....	521,600	4,840,662	Construcciones y		
Vicom Ltd.....	9,600	9,265	Auxiliar de		
# Wee Hur Holdings			Ferrocarriles SA.....	85,510	3,166,151
Ltd.....	917,300	330,470	Corp. ACCIONA		
Wilmar International			Energias		
Ltd.....	2,892,700	6,612,891	Renovables SA.....	92,358	1,714,552
Wing Tai Holdings			* Distribuidora		
Ltd.....	2,108,324	1,906,572	Internacional de		
Yangzijiang			Alimentacion SA.....	35,346,869	612,223
Shipbuilding			Ebro Foods SA.....	177,872	2,962,044
Holdings Ltd.....	5,494,700	12,305,261	* eDreams ODIGEO		
Yeo Hiap Seng Ltd.....	64,554	27,084	SA.....	102,679	976,405
TOTAL SINGAPORE.....		<u>333,323,760</u>	# Elecnor SA.....	103,773	1,793,967
SOUTH AFRICA — (0.0%)			# Enagas SA.....	656,435	8,307,800
# Anglogold Ashanti			# Ence Energia y		
PLC (AU US).....	411,065	<u>12,418,274</u>	Celulosa SA.....	475,928	1,717,516
SPAIN — (2.4%)			# Endesa SA.....	621,334	13,755,290
Acciona SA.....	88,160	9,932,849	Ercros SA.....	552,483	2,027,564
Acerinox SA.....	738,861	7,414,324	Faes Farma SA.....	1,136,759	4,170,025
ACS Actividades de			Ferrovial SE.....	376,490	16,069,835
Construccion y			Fluidra SA.....	150,763	3,870,842
Servicios SA.....	768,699	39,137,695	#Ω Gestamp Automocion		
*†† Adveo Group			SA.....	756,968	2,071,682
International SA.....	60,568	0	#Ω Global Dominion		
Ω Aedas Homes SA.....	36,395	1,126,369	Access SA.....	378,355	1,183,452
Ω Aena SME SA.....	89,799	19,339,127	* Grifols SA.....	148,821	1,273,258
Alantra Partners SA....	3,093	27,949	Grupo Catalana		
Almirall SA.....	238,321	2,340,524	Occidente SA.....	140,839	5,607,941
Amadeus IT Group			Grupo Empresarial		
SA.....	603,233	44,143,113	San Jose SA.....	77,918	458,794
			Iberdrola SA.....	2,149,726	30,379,663

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)			SWEDEN — (Continued)		
* Cavotec SA.....	3,925	\$ 6,866	FastPartner AB		
Cellavision AB.....	31,183	633,730	(F PARA SS),		
# Cibus Nordic Real			Class A.....	71,498	\$ 401,983
Estate AB publ.....	59,028	957,166	Fenix Outdoor		
#* Cint Group AB.....	268,565	207,047	International AG.....	9,035	552,104
Clas Ohlson AB,			* Ferronordic AB.....	4,364	24,636
Class B.....	233,515	4,984,148	Fortnox AB.....	929,117	6,431,547
Cloetta AB, Class B....	1,072,098	2,734,738	G5 Entertainment AB..	17,553	205,395
Ω Coor Service			Getinge AB, Class B..	288,036	5,656,164
Management			Granges AB.....	538,929	6,536,924
Holding AB.....	260,518	743,392	*Ω Green Landscaping		
# Corem Property			Group AB.....	9,902	61,088
Group AB (COREB			# H & M Hennes &		
SS), Class B.....	1,910,054	1,012,826	Mauritz AB,		
Corem Property			Class B.....	551,754	7,350,910
Group AB (CORED			Hanza AB.....	97,222	707,776
SS), Class D.....	6,348	131,913	Heba Fastighets AB,		
CTT Systems AB.....	8,413	215,019	Class B.....	104,151	301,931
Dios Fastigheter AB....	292,589	2,019,426	Hemnet Group AB.....	240,499	7,991,680
Ω Dometic Group AB.....	916,537	4,641,367	Hexagon AB, Class B..	814,118	9,425,636
*Ω Dustin Group AB.....	1,064,529	368,068	* Hexatronic Group AB..	448,144	1,462,993
* Dynavox Group AB....	38,482	259,606	Hexpol AB.....	711,767	6,659,595
Eastnine AB.....	382,446	1,694,182	HMS Networks AB.....	103,792	4,800,208
# Elanders AB, Class B..	26,505	200,750	*Ω Hoist Finance AB.....	252,896	2,128,470
* Electrolux AB,			Holmen AB (HOLMB		
Class B.....	226,021	2,048,060	SS), Class B.....	141,050	5,344,474
Electrolux			Hufvudstaden AB,		
Professional AB,			Class A.....	156,396	1,741,124
Class B.....	675,670	4,669,730	* Humana AB.....	89,004	289,732
Elekta AB, Class B....	781,562	4,631,776	Husqvarna AB		
*Ω Eltel AB.....	80,003	46,723	(HUSQA SS),		
* Embracer Group AB...	126,276	2,553,256	Class A.....	64,995	347,921
* Enea AB.....	70,527	621,346	Husqvarna AB		
# Engcon AB.....	37,594	352,009	(HUSQB SS),		
# Eolus Vind AB,			Class B.....	834,732	4,445,068
Class B.....	5,761	27,658	Indutrade AB.....	370,294	10,193,893
Ependion AB.....	18,004	198,852	Instalco AB.....	754,498	2,148,437
Epiroc AB (EPIA SS),			* International		
Class A.....	489,587	9,329,768	Petroleum Corp.		
Epiroc AB (EPIB SS),			(IPCO CN).....	23,432	304,881
Class B.....	292,831	4,888,638	#* International		
Essity AB (ESSITYA			Petroleum Corp.		
SS), Class A.....	25,484	648,334	(IPCO SS).....	414,659	5,454,192
Essity AB (ESSITYB			INVISIO AB.....	41,881	1,247,154
SS), Class B.....	400,503	10,143,045	Inwido AB.....	382,023	7,021,358
Ω Evolution AB.....	114,319	8,770,509	ITAB Shop Concept		
Ework Group AB.....	35,343	484,618	AB.....	40,046	77,737
Fabege AB.....	311,394	2,329,115	JM AB.....	271,307	4,028,719
Fagerhult Group AB....	182,369	886,946	* John Mattson		
#* Fastighets AB Balder,			Fastighetsforetagen		
Class B.....	678,942	4,831,138	AB.....	37,329	209,723
* Fastighets AB Trianon.	18,381	35,962	Kabe Group AB,		
* Fastighetsbolaget			Class B.....	1,643	44,981
Emilshus AB,			* Karnov Group AB.....	155,881	1,253,479
Class B.....	9,174	37,423	#* K-fast Holding AB.....	143,336	206,726
			* Klarabo Sverige AB,		
			Class B.....	26,335	38,811

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)			SWEDEN — (Continued)		
KNOW IT AB.....	129,927	\$ 1,619,001	RaySearch		
Lagercrantz Group			Laboratories AB.....	131,837	\$ 2,799,856
AB, Class B.....	631,476	13,406,421	Rejlers AB.....	9,832	131,481
Lifco AB, Class B.....	132,131	4,332,826	Rottneros AB.....	395,433	338,266
Lime Technologies			Rvrc Holding AB.....	162,838	726,021
AB.....	21,768	685,028	Saab AB, Class B.....	71,753	1,551,058
Lindab International			Sagax AB (SAGAA		
AB.....	315,548	5,635,191	SS), Class A.....	758	16,611
Loomis AB.....	367,201	11,687,369	Sagax AB (SAGAB		
* Maha Energy AB.....	5,355	3,039	SS), Class B.....	164,479	3,619,904
* Medcap AB.....	23,770	861,178	Sandvik AB.....	709,625	14,641,691
Medicover AB,			Scandi Standard AB...	255,955	1,935,029
Class B.....	158,721	2,931,827	Ω Scandic Hotels Group		
MEKO AB.....	194,746	2,326,033	AB.....	724,329	5,039,419
Micro Systemation AB,			* Sdiptech AB, Class B..	73,132	1,497,303
Class B.....	45,756	228,497	Sectra AB, Class B....	303,136	6,937,967
* Modern Times Group			Securitas AB, Class B.	846,191	10,766,119
MTG AB, Class B...	387,383	3,597,061	* Sedana Medical AB....	108,158	178,404
Momentum Group AB..	124,891	1,972,037	* Sensys Gatso Group		
Ω Munters Group AB....	264,149	4,196,798	AB.....	35,488	202,350
Mycronic AB.....	183,704	7,447,804	*Ω Sinch AB.....	2,525,726	5,345,149
# NCAB Group AB.....	583,941	3,510,523	SinterCast AB.....	725	7,005
NCC AB, Class B.....	413,256	6,665,220	* Sivers		
Nederman Holding			Semiconductors AB.	444,477	132,850
AB.....	21,329	414,762	Skandinaviska		
* Net Insight AB,			Enskilda Banken AB		
Class B.....	808,180	519,066	(SEBA SS),		
# New Wave Group AB,			Class A.....	1,517,986	21,516,312
Class B.....	471,376	4,491,893	Skandinaviska		
Nibe Industrier AB,			Enskilda Banken AB		
Class B.....	445,753	1,785,895	(SEBC SS),		
Nilorngruppen AB,			Class C.....	14,509	211,629
Class B.....	15,584	98,467	Skanska AB, Class B..	581,598	12,460,638
* Nivika Fastigheter AB,			SKF AB (SKFA SS),		
Class B.....	12,968	45,953	Class A.....	44,341	894,967
* Nobia AB.....	2,474,776	906,502	SKF AB (SKFB SS),		
* Nolato AB, Class B....	813,243	4,231,841	Class B.....	557,621	11,262,704
Nordic Waterproofing			SkiStar AB.....	206,381	3,117,128
Holding AB.....	76,509	1,205,226	Softronic AB, Class B..	33,747	70,701
Nordnet AB publ.....	273,288	6,496,521	Solid Forsakring AB....	56,354	432,507
* Norion Bank AB.....	260,502	786,378	SSAB AB (SSABA		
* Norva24 Group AB....	37,350	83,490	SS), Class A.....	388,283	1,865,421
* Note AB.....	11,284	166,336	SSAB AB (SSABAH		
# NP3 Fastigheter AB....	75,267	1,789,411	FH), Class A.....	89,315	430,909
Nyfosa AB.....	472,982	4,852,842	SSAB AB (SSABB		
OEM International AB,			SS), Class B.....	901,312	4,251,651
Class B.....	236,638	2,645,177	SSAB AB (SSABBH		
#* Orron Energy AB.....	483,124	291,048	FH), Class B.....	505,629	2,381,955
* Ovzon AB.....	79,344	135,383	* Stendorren		
Padox AB.....	311,171	5,666,289	Fastigheter AB.....	21,280	417,506
Peab AB, Class B.....	849,010	6,089,714	* Stillfront Group AB....	1,722,497	1,037,177
Platzer Fastigheter			Storskogen Group AB,		
Holding AB,			Class B.....	1,708,439	1,841,971
Class B.....	85,181	655,886	Svenska Cellulosa AB		
Prevas AB, Class B....	24,929	234,071	SCA (SCAA SS),		
* Pricer AB, Class B....	611,644	616,644	Class A.....	36,564	499,042
Proact IT Group AB....	140,884	1,519,370			
Ratos AB, Class B.....	1,026,200	3,216,740			

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)			SWITZERLAND — (7.7%)		
Svenska Cellulosa AB SCA (SCAB SS), Class B.....	762,362	\$ 10,499,499	ABB Ltd.....	1,147,832	\$62,502,187
Svenska Handelsbanken AB (SHBA SS), Class A.....	1,037,400	11,477,455	Accelleron Industries AG (ACLN SW).....	362,880	18,134,967
# Svenska Handelsbanken AB (SHBB SS), Class B.....	28,441	425,999	Adecco Group AG.....	502,380	11,959,500
Sweco AB, Class B....	426,371	6,663,374	Alcon AG.....	742,255	67,679,144
# Swedbank AB, Class A.....	692,195	15,071,468	Allreal Holding AG.....	86,380	16,172,241
* Swedish Orphan Biovitrum AB.....	148,707	4,497,191	ALSO Holding AG.....	30,812	8,513,097
Synsam AB.....	107,344	477,742	* ams-OSRAM AG.....	331,240	2,458,463
Systemair AB.....	226,796	1,729,855	APG SGA SA.....	4,201	957,477
Tele2 AB, Class B....	1,097,324	12,218,553	* Arbonia AG.....	250,748	3,409,867
# Telefonaktiebolaget LM Ericsson (ERICA SS), Class A.....	72,339	545,986	* Aryzta AG.....	4,706,401	9,306,179
Telefonaktiebolaget LM Ericsson (ERICB SS), Class B.....	4,523,376	34,060,460	Ascom Holding AG....	131,181	495,826
# Telia Co. AB.....	5,401,056	15,912,144	Autoneum Holding AG.....	14,565	2,036,885
* TF Bank AB.....	20,190	673,785	Avolta AG.....	248,464	11,230,728
Ω Thule Group AB.....	139,985	4,432,227	Baloise Holding AG....	199,991	36,492,525
Trelleborg AB, Class B.....	288,337	10,856,528	Banque Cantonale de Geneve.....	4,912	1,422,763
Troax Group AB.....	130,585	2,743,007	# Banque Cantonale Vaudoise.....	148,708	15,006,888
Truecaller AB, Class B.....	667,049	3,966,095	# Barry Callebaut AG....	11,066	12,164,560
VBG Group AB, Class B.....	45,459	1,353,979	* Basilea Pharmaceutica Ag Allschwil.....	9,659	430,041
#* Viaplay Group AB.....	170,328	9,315	Belimo Holding AG....	16,687	12,177,147
Vitec Software Group AB, Class B.....	79,319	4,181,180	Bell Food Group AG....	10,288	3,004,292
Vitrolife AB.....	169,356	3,397,234	Bellevue Group AG....	36,334	537,161
Volati AB.....	52,232	500,832	Berner Kantonalbank AG.....	13,673	3,697,317
Volvo AB (VOLVA SS), Class A.....	313,529	8,648,856	BKW AG.....	51,778	8,833,794
Volvo AB (VOLVB SS), Class B.....	2,374,296	65,419,936	Bossard Holding AG, Class A.....	35,099	7,813,636
#* Volvo Car AB, Class B.....	1,223,400	2,769,388	Bucher Industries AG..	37,549	15,099,653
Wallenstam AB, Class B.....	551,705	2,381,589	Burckhardt Compression Holding AG.....	11,872	8,969,791
Wihlborgs Fastigheter AB.....	637,411	6,315,623	Burkhalter Holding AG.....	20,144	2,178,444
XANO Industri AB, Class B.....	19,406	95,203	Bystronic AG.....	6,050	2,174,715
TOTAL SWEDEN.....		<u>874,181,410</u>	# Calida Holding AG....	1,888	46,705
			Carlo Gavazzi Holding AG.....	1,409	294,922
			Cembra Money Bank AG.....	141,182	13,911,235
			Chocoladefabriken Lindt & Spruengli AG.....	98	11,091,901
			* Cicor Technologies Ltd.....	9,793	727,729
			Cie Financiere Richemont SA, Class A.....	366,231	70,799,238
			Cie Financiere Tradition SA.....	5,238	1,112,831
			# Clariant AG.....	1,049,031	11,807,939
			Coltene Holding AG....	11,040	675,356

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>		
SWITZERLAND — (Continued)			SWITZERLAND — (Continued)				
COSMO			Logitech International				
Pharmaceuticals			SA (LOGN SW).....				
	NV.....	17,002	\$	1,226,852	123,141	\$ 12,189,869	
	CPH Group AG.....	211		18,459	75,578	47,923,414	
#	Daetwyler Holding AG.	25,104		3,816,951	Luzerner		
	DKSH Holding AG.....	158,783		12,469,174	Kantonalbank AG....	55,160	4,133,489
#*	DocMorris AG.....	2,969		64,036	Ω Medacta Group SA....	15,344	1,960,217
	dormakaba Holding				Ω Medmix AG.....	89,242	1,203,714
	AG.....	13,958		10,022,679	# Meier Tobler Group		
	DSM-Firmenich AG....	186,419		19,031,391	AG.....	19,650	598,126
	EFG International AG..	562,030		8,792,853	Metall Zug AG,		
	Emmi AG.....	9,210		8,019,117	Class B.....	958	1,105,518
	EMS-Chemie Holding				Ω Mikron Holding AG....	52,323	926,381
	AG.....	3,159		2,236,241	# Mobilezone Holding		
#	Feintool International				AG.....	167,487	2,097,308
	Holding AG.....	29,056		460,566	Ω Mobimo Holding AG...	43,511	14,451,882
	Flughafen Zurich AG...	106,450		25,627,162	*Ω Montana Aerospace		
	Forbo Holding AG.....	4,415		4,227,724	AG.....	1,046	18,653
	Fundamenta Real				Naturenergie Holding		
	Estate AG.....	4,346		80,576	AG.....	17,137	645,393
Ω	Galenica AG.....	236,556		21,081,054	Nestle SA.....	2,330,257	197,933,483
*	GAM Holding AG.....	565,368		60,710	Novartis AG (NOVN		
	Geberit AG.....	72,553		40,467,768	SW).....	119,002	12,456,744
	Georg Fischer AG.....	374,190		29,469,704	# Novartis AG (NVS		
	Givaudan SA.....	4,713		20,585,274	US), Sponsored		
	Gurit Holding AG,				ADR.....	2,448,400	256,396,448
	Class BR.....	16,941		344,469	# Novavest Real Estate		
	Helvetia Holding AG...	206,472		36,028,371	AG.....	1,797	68,271
	Hiag Immobilien				OC Oerlikon Corp. AG		
	Holding AG.....	6,354		612,534	Pfaffikon.....	923,952	3,706,572
	Holcim AG (HOLN				* Orascom		
	FP).....	170,271		17,188,820	Development		
	Holcim AG (HOLN				Holding AG.....	65,164	397,947
	SW).....	628,649		63,005,676	# Orell Fuessli AG.....	613	52,097
	Huber & Suhner AG...	87,248		7,241,327	# Orior AG.....	25,850	1,117,096
	Implenia AG.....	51,747		1,974,684	Partners Group		
*	Ina Invest AG.....	16,758		386,933	Holding AG.....	42,682	64,840,330
	Inficon Holding AG....	8,200		10,569,740	* Peach Property Group		
	Interroll Holding AG....	2,119		4,969,569	AG.....	2,196	19,907
	Intershop Holding AG..	18,917		2,834,505	Phoenix Mecano AG...	1,820	833,553
	Investis Holding SA....	6,553		805,948	Plazza AG, Class A....	2,787	1,060,978
	Julius Baer Group				PSP Swiss Property		
	Ltd.....	481,122		33,805,707	AG.....	143,815	21,244,641
	Jungfrauabahn Holding				Rieter Holding AG....	12,545	1,214,460
	AG.....	11,063		2,204,426	Roche Holding AG		
	Kardex Holding AG....	21,021		6,499,341	(RO SW).....	29,069	9,667,062
#	Komax Holding AG....	17,709		2,617,065	Roche Holding AG		
*	Kudelski SA.....	172,373		241,886	(ROG SW).....	607,318	190,923,594
	Kuehne & Nagel				Romande Energie		
	International AG....	88,672		20,149,188	Holding SA.....	15,476	795,758
	Landis & Gyr Group				Sandoz Group AG		
	AG.....	103,355		7,064,633	(SDZ SW).....	693,330	33,194,788
	LEM Holding SA.....	2,364		2,241,233	Sandoz Group AG		
	Liechtensteinische				(SDZNY US), ADR..	324,425	15,497,792
	Landesbank AG.....	46,137		3,709,500	* Santhera		
#	Logitech International				Pharmaceuticals		
	SA (LOGI US).....	63,140		6,151,099	Holding AG.....	6,025	113,138
					Schindler Holding AG..	38,107	10,717,115

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)			SWITZERLAND — (Continued)		
Schweiter			Zug Estates Holding		
Technologies AG....	4,280	\$ 2,139,016	AG, Class B.....	466	\$ 1,074,140
*Ω Sensirion Holding AG..	12,826	935,155	Zuger Kantonalbank...	230	2,179,327
SFS Group AG.....	83,309	10,467,398	Zurich Insurance		
SGS SA.....	338,990	32,928,960	Group AG.....	107,485	65,132,097
Siegfried Holding AG...	21,918	24,618,351			
# SIG Group AG.....	1,046,934	22,832,033	TOTAL SWITZERLAND.....		2,442,277,334
Sika AG.....	77,337	19,640,803			
SKAN Group AG.....	11,678	1,008,631	UNITED KINGDOM — (12.1%)		
Softwareone Holding			3i Group PLC.....	1,235,688	59,366,541
AG.....	252,517	1,647,279	4imprint Group PLC....	103,434	7,655,829
Sonova Holding AG....	53,497	18,664,206	abrdn PLC.....	4,749,911	9,084,543
St. Galler			* Accesso Technology		
Kantonalbank AG....	11,578	5,728,962	Group PLC.....	9,570	58,799
Stadler Rail AG.....	96,927	2,153,498	* Accsys Technologies		
# StarragTornos Group			PLC.....	6,992	3,768
AG.....	2,262	96,864	Admiral Group PLC....	482,358	16,115,815
Straumann Holding			Advanced Medical		
AG.....	78,875	11,185,709	Solutions Group		
Sulzer AG.....	108,989	17,692,039	PLC.....	138,403	358,588
# Swatch Group AG			AG Barr PLC.....	297,204	2,241,193
(UHR SW).....	61,152	11,329,066	Ω Airtel Africa PLC.....	3,878,871	6,906,375
Swatch Group AG			AJ Bell PLC.....	1,051,101	5,772,551
(UHRN SW).....	120,865	4,411,565	Ω Alfa Financial		
Swiss Life Holding			Software Holdings		
AG.....	51,237	41,831,938	PLC.....	416,528	1,142,306
Swiss Prime Site AG...	360,529	41,158,571	#* Alliance Pharma PLC..	1,698,769	1,282,833
Swiss Re AG.....	526,787	80,423,148	* Alphawave IP Group		
Swisscom AG.....	56,873	32,004,658	PLC.....	14,487	25,559
Swissquote Group			Anglo American PLC...	1,249,118	36,575,656
Holding SA.....	55,101	23,920,287	Anglo-Eastern		
Tecan Group AG.....	986	253,122	Plantations PLC.....	36,389	303,752
Temenos AG.....	177,241	15,071,984	Antofagasta PLC.....	314,471	6,668,173
Thurgauer			* AO World PLC.....	315,863	385,095
Kantonalbank.....	1,440	208,028	Ashmore Group PLC...	1,398,879	2,938,557
TX Group AG.....	11,468	2,348,054	Ashtead Group PLC...	726,910	47,374,105
u-blox Holding AG....	33,921	2,523,391	Ashtead Technology		
#* UBS Group AG (UBS			Holdings PLC.....	23,057	159,305
US).....	757,484	26,830,101	#* ASOS PLC.....	121,670	638,223
UBS Group AG			Associated British		
(UBSG SW).....	1,737,119	61,250,006	Foods PLC.....	484,861	11,377,044
Valiant Holding AG....	84,566	10,027,748	#*Ω Aston Martin Lagonda		
# Varia U.S. Properties			Global Holdings		
AG.....	3,801	126,872	PLC.....	190,346	246,716
Ω VAT Group AG.....	35,337	13,575,050	AstraZeneca PLC		
Vaudoise Assurances			(AZN LN).....	241,813	33,944,635
Holding SA.....	4,301	2,388,218	AstraZeneca PLC		
Vetropack Holding AG.	40,832	1,138,772	(AZN US),		
Vontobel Holding AG...	153,475	11,340,792	Sponsored ADR.....	1,637,723	115,885,279
VP Bank AG, Class A..	15,365	1,369,272	Atalaya Mining		
VZ Holding AG.....	43,161	7,429,672	Copper SA.....	72,722	308,334
* V-ZUG Holding AG....	6,544	335,339	* Auction Technology		
Walliser			Group PLC.....	40,032	305,409
Kantonalbank.....	3,138	390,883	Ω Auto Trader Group		
# Warteck Invest AG....	347	734,081	PLC.....	1,604,440	15,627,012
Ypsomed Holding AG..	9,812	3,855,697	Aviva PLC.....	3,320,997	21,050,296
Zehnder Group AG....	47,747	2,638,724	Avon Technologies		
			PLC.....	83,263	1,530,097

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)			UNITED KINGDOM — (Continued)		
B&M European Value			* Carnival PLC (CUK		
Retail SA.....	3,177,684	\$12,686,588	US), ADR.....	701	\$ 17,644
Babcock International			Carr's Group PLC.....	71,804	111,419
Group PLC.....	2,732,988	18,192,726	Castings PLC.....	62,771	209,030
BAE Systems PLC.....	893,626	13,508,251	Centaur Media PLC....	126,418	42,216
Ω Bakkavor Group PLC..	792,402	1,307,265	Central Asia Metals		
Balfour Beatty PLC....	2,021,799	11,639,569	PLC.....	576,887	1,075,222
Bank of Georgia			Centrica PLC.....	18,970,160	33,340,159
Group PLC.....	237,307	13,930,296	Chemring Group PLC..	807,172	3,176,237
Barclays PLC (BARC			Chesnara PLC.....	547,357	1,806,980
LN).....	8,137,027	29,822,155	Clarkson PLC.....	86,620	4,580,217
Barclays PLC (BCS			* Close Brothers Group		
US), Sponsored			PLC.....	885,967	3,494,915
ADR.....	896,402	13,159,181	Ω CMC Markets PLC.....	479,654	1,326,175
Barratt Redrow PLC...	5,074,457	28,425,649	Coats Group PLC.....	3,051,893	3,618,720
Beazley PLC.....	2,515,359	25,971,871	Coca-Cola HBC AG....	235,914	8,189,602
# Begbies Traynor			Cohort PLC.....	4,387	62,471
Group PLC.....	60,562	69,623	Compass Group PLC..	1,127,082	38,832,892
Bellway PLC.....	540,371	17,443,118	Computacenter PLC...	360,262	10,380,541
Berkeley Group			Conduit Holdings Ltd..	24,435	137,523
Holdings PLC.....	256,343	12,264,684	Ω ConvaTec Group PLC.	2,508,798	7,649,178
Bloomsbury			Costain Group PLC....	858,991	1,012,760
Publishing PLC.....	272,633	2,248,997	Cranswick PLC.....	174,860	10,890,416
Bodycote PLC.....	871,789	6,870,774	Crest Nicholson		
#* boohoo Group PLC....	1,788,396	639,050	Holdings PLC.....	1,230,629	2,726,824
BP PLC (BP LN).....	10,974,429	56,773,926	Croda International		
BP PLC (BP US),			PLC.....	43,840	1,805,722
Sponsored ADR.....	2,928,721	90,966,074	* Curry's PLC.....	9,242,269	10,696,649
# Braemar PLC.....	71,897	239,002	CVS Group PLC.....	197,459	2,394,872
Breedon Group PLC...	446,493	2,403,442	DCC PLC.....	297,569	20,518,001
Ω Bridgepoint Group			#* De La Rue PLC.....	482,892	682,148
PLC.....	68,260	319,156	DFS Furniture PLC....	633,331	1,045,757
British American			# Diageo PLC (DEO		
Tobacco PLC			US), Sponsored		
(BATS LN).....	1,241,472	49,256,562	ADR.....	198,216	23,779,974
British American			Diageo PLC (DGE		
Tobacco PLC (BTI			LN).....	369,044	10,993,973
US), Sponsored			#* Dialight PLC.....	31,395	45,844
ADR.....	47,984	1,902,086	Diploma PLC.....	155,125	8,685,869
Brooks Macdonald			Direct Line Insurance		
Group PLC.....	4,885	90,293	Group PLC.....	4,769,821	15,802,731
# BT Group PLC.....	24,178,337	42,376,192	DiscoverIE Group		
Bunzl PLC.....	234,872	9,997,717	PLC.....	188,017	1,480,745
Burberry Group PLC...	256,573	3,749,890	Diversified Energy Co.		
Burford Capital Ltd....	637,010	8,968,895	PLC (DEC LN).....	36,210	581,294
Bytes Technology			Domino's Pizza Group		
Group PLC (BYIT			PLC.....	1,238,776	4,608,243
LN).....	942,205	5,363,419	# dotdigital group PLC...	511,749	550,192
C&C Group PLC.....	1,641,024	2,952,039	Dowlais Group PLC....	3,540,183	3,132,129
#* Capita PLC.....	936,936	166,854	Dr. Martens PLC.....	293,475	260,441
Capital Ltd.....	157,962	148,412	Drax Group PLC.....	1,827,637	14,085,790
Capricorn Energy			DS Smith PLC.....	5,257,370	37,702,143
PLC.....	530,467	2,045,102	Dunelm Group PLC....	559,440	6,835,314
Card Factory PLC.....	1,551,832	1,812,933	Dyson Group PLC.....	3,999	158
* Carnival PLC (CCL			easyJet PLC.....	866,636	5,473,878
LN).....	47,585	1,193,011	Ecora Resources		
			PLC.....	1,446,111	1,109,035

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)			UNITED KINGDOM — (Continued)		
* EKF Diagnostics			*Ω Gym Group PLC.....	478,207	\$ 811,759
Holdings PLC.....	38,270	\$ 11,825	H&T Group PLC.....	17,925	76,501
Elementis PLC.....	1,921,786	3,723,709	Haleon PLC (HLN		
Energean PLC.....	532,680	6,103,469	LN).....	4,086,631	19,048,650
* EnQuest PLC.....	8,505,619	1,248,354	Halfords Group PLC...	837,098	1,468,635
Entain PLC.....	711,367	6,176,729	Halma PLC.....	201,658	7,554,366
Epwin Group PLC.....	9,451	10,880	Harbour Energy PLC...	2,224,176	6,420,746
Essentra PLC.....	1,132,414	1,745,239	Hargreaves Lansdown		
*†† Evraz PLC.....	1,444,631	0	PLC.....	1,208,514	16,469,505
Experian PLC.....	805,423	39,674,833	Hargreaves Services		
FDM Group Holdings			PLC.....	29,274	231,012
PLC.....	202,345	590,684	Harworth Group PLC..	146,511	317,060
Firstgroup PLC.....	3,204,141	6,459,575	Hays PLC.....	5,738,847	5,419,784
#* Flutter Entertainment			Headlam Group PLC...	227,984	366,164
PLC.....	93,709	25,129,897	Helical PLC.....	1,472,061	3,274,623
Foresight Group			* Helios Towers PLC....	1,710,823	1,999,173
Holdings Ltd.....	111,678	543,766	Henry Boot PLC.....	368,414	934,873
Ω Forterra PLC.....	653,810	1,295,888	Hikma		
Foxtons Group PLC....	817,147	681,410	Pharmaceuticals		
* Frasers Group PLC....	610,275	4,791,610	PLC.....	331,091	9,386,263
Fresnillo PLC.....	129,357	1,107,214	Hill & Smith PLC.....	274,943	6,738,128
Fuller Smith & Turner			Hilton Food Group		
PLC, Class A.....	120,526	822,398	PLC.....	195,909	2,144,240
* Fund Technologies			Hiscox Ltd.....	1,226,594	16,545,266
PLC.....	14,112	325,140	* Hochschild Mining		
*Ω Funding Circle			PLC.....	1,350,126	2,934,434
Holdings PLC.....	65,068	101,674	Hollywood Bowl		
Future PLC.....	140,310	1,587,439	Group PLC.....	540,756	1,878,782
Galliford Try Holdings			*Ω Hostelworld Group		
PLC.....	477,687	2,212,524	PLC.....	135,705	218,491
Games Workshop			Howden Joinery		
Group PLC.....	128,575	23,111,196	Group PLC.....	2,111,292	21,339,953
* Gaming Realms PLC..	157,902	70,186	HSBC Holdings PLC		
Gamma			(HSBA LN).....	1,656,655	17,302,299
Communications			# HSBC Holdings PLC		
PLC.....	180,820	2,992,209	(HSBC US),		
GB Group PLC.....	274,911	1,190,936	Sponsored ADR.....	2,452,162	128,566,854
* Genel Energy PLC....	787,975	630,065	Hunting PLC.....	905,027	3,882,943
Genuit Group PLC....	1,001,006	4,845,284	Ω Ibstock PLC.....	1,278,278	2,666,803
* Georgia Capital PLC...	189,316	2,827,667	# IDOX PLC.....	178,554	139,431
Glencore PLC.....	7,015,206	30,308,819	IG Group Holdings		
# Gooch & Housego			PLC.....	1,443,408	18,209,601
PLC.....	23,082	126,403	IMI PLC.....	1,060,808	26,246,837
Goodwin PLC.....	896	81,579	Impax Asset		
Grafton Group PLC,			Management Group		
CDI.....	687,629	7,869,323	PLC.....	156,932	428,580
Grainger PLC.....	2,753,289	7,239,424	Imperial Brands PLC...	1,665,881	56,186,241
Greencore Group			Inchcape PLC.....	1,874,167	15,602,763
PLC.....	1,957,577	4,690,063	* Indivior PLC.....	243,730	2,875,849
Greggs PLC.....	536,211	14,302,687	Informa PLC.....	1,611,612	17,196,555
* Griffin Mining Ltd.....	1,878	3,439	IntegraFin Holdings		
GSK PLC (GSK LN)...	2,561,499	44,620,229	PLC.....	827,064	3,708,088
# GSK PLC (GSK US),			InterContinental		
Sponsored ADR.....	665,109	23,458,409	Hotels Group PLC		
Gulf Keystone			(HHG LN).....	102,390	13,652,752
Petroleum Ltd.....	1,376,186	2,906,717			
* Gulf Marine Services					
PLC.....	321,392	68,320			

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)			UNITED KINGDOM — (Continued)		
# InterContinental			Lloyds Banking Group		
Hotels Group PLC			PLC (LLOY LN).....	70,821,302	\$54,451,959
(IHG US), ADR.....	70,112	\$ 9,445,502	Lloyds Banking Group		
Intermediate Capital			PLC (LYG US),		
Group PLC.....	545,342	15,890,526	ADR.....	335,403	1,022,979
International			London Investment		
Consolidated			Group PLC.....	17,231	77,894
Airlines Group SA...	937,841	3,910,867	London Stock		
International			Exchange Group		
Distribution			PLC.....	87,315	12,993,221
Services PLC.....	3,603,207	16,264,185	LSL Property Services		
International Personal			PLC.....	131,721	478,717
Finance PLC.....	1,398,938	2,225,552	Ω Luceco PLC.....	214,166	417,358
International			M&C Saatchi PLC.....	41,806	94,501
Workplace Group			M&G PLC.....	5,775,534	14,878,565
PLC.....	3,470,530	7,372,046	Macfarlane Group		
Intertek Group PLC....	284,702	17,955,743	PLC.....	248,152	334,162
Investec PLC.....	1,993,381	12,806,789	Man Group PLC.....	5,379,360	14,216,492
# iomart Group PLC.....	74,425	65,736	Marks & Spencer		
* IP Group PLC.....	3,422,479	2,227,925	Group PLC.....	9,324,447	38,627,474
#* IQE PLC.....	1,127,628	206,804	Marshalls PLC.....	742,707	2,399,149
Ithaca Energy PLC....	7,394	11,435	* Marston's PLC.....	3,668,040	1,845,383
ITV PLC.....	9,472,092	8,687,364	* McBride PLC.....	868,504	1,473,581
J D Wetherspoon			Me Group		
PLC.....	424,492	3,275,253	International PLC....	1,183,140	3,133,668
J Sainsbury PLC.....	5,959,262	18,716,528	Mears Group PLC....	822,901	3,624,973
* James Fisher & Sons			Melrose Industries		
PLC.....	191,714	728,566	PLC.....	2,116,215	15,971,293
# James Halstead PLC..	99,511	211,783	#* Metro Bank Holdings		
JD Sports Fashion			PLC.....	28,970	36,563
PLC.....	5,790,094	6,354,044	Midwich Group PLC...	33,747	111,212
JET2 PLC.....	172,775	3,263,968	* Mitchells & Butlers		
* John Wood Group			PLC.....	1,936,319	5,538,274
PLC.....	4,289,083	3,833,232	Mitie Group PLC.....	5,748,755	8,232,044
Johnson Matthey			MJ Gleeson PLC.....	124,636	750,706
PLC.....	355,432	6,283,560	* Mobico Group PLC....	1,971,857	1,787,731
Johnson Service			Mondi PLC.....	1,122,616	17,474,318
Group PLC.....	757,933	1,275,196	MONY Group PLC....	2,833,478	6,785,371
Jupiter Fund			* Moonpig Group PLC...	212,685	598,220
Management PLC...	2,098,164	2,078,783	Morgan Advanced		
Just Group PLC.....	5,077,421	10,401,052	Materials PLC.....	1,290,968	4,353,649
Kainos Group PLC.....	236,638	2,409,101	Morgan Sindall Group		
Keller Group PLC.....	557,441	9,425,386	PLC.....	223,820	10,173,245
Kier Group PLC.....	1,804,272	3,340,079	Mortgage Advice		
Kingfisher PLC.....	6,359,558	19,320,498	Bureau Holdings		
Kitwave Group PLC....	101,030	358,635	Ltd.....	14,788	130,773
# Knights Group			* Motorpoint group PLC.	26,215	40,754
Holdings PLC.....	59,372	84,378	MP Evans Group		
Lancashire Holdings			PLC.....	28,366	362,869
Ltd.....	981,933	7,900,188	* N Brown Group PLC...	39,454	19,281
Learning Technologies			#* Naked Wines PLC....	84,053	57,501
Group PLC.....	68,849	77,948	National Grid PLC		
Legal & General			(NG LN).....	898,153	10,895,716
Group PLC.....	7,877,170	23,522,297	# National Grid PLC		
Liontrust Asset			(NGG US),		
Management PLC...	85,264	472,197	Sponsored ADR.....	265,504	16,301,976

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)			UNITED KINGDOM — (Continued)		
NatWest Group PLC (NWG LN).....	8,042,886	\$42,881,859	Premier Foods PLC....	4,532,047	\$10,546,405
NatWest Group PLC (NWG US), Sponsored ADR.....	868,765	9,365,287	Prudential PLC (PRU LN).....	1,203,112	10,012,215
NCC Group PLC.....	468,191	832,972	Prudential PLC (PUK US), ADR.....	344,958	5,736,652
Next 15 Group PLC....	163,792	686,596	* PureTech Health PLC (PRTC LN).....	245,633	453,607
Next PLC.....	204,305	25,111,047	* PureTech Health PLC (PRTC US), ADR....	137	2,647
#* Nexxen International Ltd. (NEXN LN)....	4,362	20,965	PZ Cussons PLC.....	532,674	514,833
* Nexxen International Ltd. (NEXN US), ADR.....	19,617	187,931	QinetiQ Group PLC....	1,754,089	8,052,504
Ninety One PLC.....	1,552,252	2,869,991	Ω Quilter PLC.....	4,527,857	9,065,258
Norcros PLC.....	138,482	398,193	Rank Group PLC.....	615,103	678,766
* Ocado Group PLC....	661,882	2,451,439	Rathbones Group PLC.....	157,789	3,394,941
Ω On the Beach Group PLC.....	293,916	935,864	*†† Raven Property Group Ltd.....	96,453	0
OSB Group PLC.....	1,837,819	9,562,300	Reach PLC.....	2,459,052	2,682,374
Oxford Instruments PLC.....	195,814	5,068,491	Reckitt Benckiser Group PLC.....	841,578	55,652,492
* Oxford Nanopore Technologies PLC...	41,721	75,239	Record PLC.....	193,593	133,807
Pagegroup PLC.....	1,651,704	6,676,688	RELX PLC (REL LN)... RELX PLC (REL US), Sponsored	596,581	29,624,079
Pan African Resources PLC.....	6,504,004	3,220,886	ADR.....	366,786	18,298,950
#* Pantheon Resources PLC.....	83,985	52,108	RELX PLC (REN NA)..	437,454	21,720,802
Paragon Banking Group PLC.....	1,275,805	12,718,459	Renew Holdings PLC..	113,340	1,026,741
PayPoint PLC.....	219,605	1,938,679	Renewi PLC.....	493,412	4,894,538
# Pearson PLC (PSO US), Sponsored ADR.....	479,050	7,985,763	Renishaw PLC.....	18,127	806,402
Pearson PLC (PSON LN).....	373,750	6,200,800	Renold PLC.....	105,020	67,921
# Pennon Group PLC....	712,595	5,093,522	Rentokil Initial PLC....	1,170,699	5,733,552
* Pensana PLC.....	40,400	13,388	RHI Magnesita NV.....	9,135	394,843
Persimmon PLC.....	933,652	14,579,342	Ricardo PLC.....	130,371	405,990
#* Petra Diamonds Ltd....	52,064	17,659	Rightmove PLC.....	2,557,301	21,043,873
Pets at Home Group PLC.....	1,305,295	3,657,332	Rio Tinto PLC (RIO LN).....	515,369	31,036,495
Pharos Energy PLC....	1,985,137	592,927	# Rio Tinto PLC (RIO US), Sponsored ADR.....	605,290	36,565,569
Phoenix Group Holdings PLC.....	1,164,314	7,504,004	* RM PLC.....	1,461	1,948
* Phoenix Spree Deutschland Ltd....	26,200	52,209	Robert Walters PLC... Rockhopper Exploration PLC.....	191,734	688,700
Pinewood Technologies Group PLC.....	281,494	1,191,179	* Rolls-Royce Holdings PLC.....	174,882	72,040
* Playtech PLC.....	805,012	7,331,684	Rotork PLC.....	8,379,400	62,478,014
Plus500 Ltd.....	364,123	12,764,592	RS Group PLC.....	2,452,946	10,579,511
Polar Capital Holdings PLC.....	319,110	1,978,617	RWS Holdings PLC....	1,026,735	8,260,938
Porvair PLC.....	11,959	101,395	S&U PLC.....	723,800	1,225,124
# PPHE Hotel Group Ltd.....	32,501	524,495	* S4 Capital PLC.....	5,532	113,429
			Ω Sabre Insurance Group PLC.....	442,489	204,702
			* Saga PLC.....	337,168	551,755
			Sage Group PLC.....	623,622	954,295
			*†† Savannah Energy PLC.....	860,010	14,292,917
			Savills PLC.....	547,478	74,670
			Schroders PLC.....	614,348	8,112,031
				1,487,179	6,494,513

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)			UNITED KINGDOM — (Continued)		
Secure Trust Bank PLC.....	12,403	\$ 67,812	Trifast PLC.....	656,753	\$ 618,578
Senior PLC.....	1,282,494	2,612,346	TT Electronics PLC....	945,588	1,067,080
Serco Group PLC.....	4,807,795	9,200,578	* Tullow Oil PLC.....	2,723,645	607,774
Serica Energy PLC....	236,615	409,804	Unilever PLC (UL US), Sponsored ADR.....	551,057	31,619,651
Severfield PLC.....	923,662	559,846	Unilever PLC (ULVR LN).....	253,281	14,507,180
Severn Trent PLC....	304,341	9,504,967	Unilever PLC (UNA NA).....	796,683	45,604,503
Shell PLC (SHEL LN)..	1,472,115	48,336,497	United Utilities Group PLC.....	855,467	10,808,929
Shell PLC (SHEL US), ADR.....	4,348,544	286,351,561	Vanquis Banking Group PLC.....	884,149	573,036
* SIG PLC.....	2,671,809	484,331	Vertu Motors PLC.....	1,018,006	673,213
* Sigmaroc PLC.....	58,938	53,128	Vesuvius PLC.....	1,257,471	6,395,126
Smith & Nephew PLC (SN LN).....	663,549	8,414,548	Victorian Plumbing Group PLC.....	21,312	28,088
Smith & Nephew PLC (SNN US), Sponsored ADR.....	12,095	306,971	Victrex PLC.....	145,967	1,789,904
Smiths Group PLC....	411,883	10,490,734	* Videndum PLC.....	77,752	96,104
Smiths News PLC....	517,576	389,774	* Vistry Group PLC.....	1,148,029	8,451,358
Softcat PLC.....	570,660	11,313,960	Vodafone Group PLC (VOD LN).....	36,258,147	30,889,941
* SolGold PLC.....	1,323,363	117,763	# Volex PLC.....	213,565	767,022
Spectris PLC.....	150,709	5,633,706	Volution Group PLC....	405,026	2,660,497
Speedy Hire PLC.....	2,304,314	782,596	Vp PLC.....	17,348	128,403
Spirax Group PLC....	62,656	6,229,426	*Ω Watches of Switzerland Group PLC.....	555,233	3,928,287
Ω Spire Healthcare Group PLC.....	1,328,805	3,852,367	* Watkin Jones PLC....	462,728	185,519
* Spirent Communications PLC.....	1,731,946	3,953,877	Weir Group PLC.....	346,643	10,340,631
SSE PLC.....	1,272,272	25,630,574	WH Smith PLC.....	510,497	8,260,583
SSP Group PLC.....	2,205,922	4,969,749	Whitbread PLC.....	485,000	16,822,989
St. James's Place PLC.....	771,359	10,016,585	Wickes Group PLC....	1,213,929	2,776,469
Standard Chartered PLC.....	3,772,921	50,743,951	Wilmington PLC.....	153,206	735,339
SThree PLC.....	497,318	1,561,671	* Wise PLC, Class A....	225,503	3,106,869
* Strix Group PLC.....	321,064	191,451	WPP PLC (WPP LN)...	430,273	4,090,238
*†† Studio Retail Group PLC.....	86,255	0	# WPP PLC (WPP US), Sponsored ADR....	143,409	6,809,059
STV Group PLC.....	69,518	172,455	* Xaar PLC.....	211,992	211,882
* Synthomer PLC.....	643,415	1,237,818	XPS Pensions Group PLC.....	118,949	512,095
Tate & Lyle PLC.....	1,329,703	10,838,642	# Young & Co.'s Brewery PLC (YNGA LN), Class A.....	59,183	574,173
Tatton Asset Management PLC... Taylor Wimpey PLC....	4,130	33,775	Young & Co.'s Brewery PLC (YNGN LN).....	5,711	40,399
TBC Bank Group PLC.....	10,576,969	15,664,456	Zigup PLC.....	1,209,893	4,578,974
Team Internet Group PLC.....	89,366	3,698,810	Zotefoams PLC.....	30,144	113,832
Telecom Plus PLC....	376,051	501,680	TOTAL UNITED KINGDOM.....		<u>3,817,657,030</u>
Tesco PLC.....	271,797	5,628,125	UNITED STATES — (0.1%)		
* THG PLC.....	12,493,811	57,501,379	* ADTRAN Holdings, Inc.....	137,326	1,460,244
Ω TI Fluid Systems PLC.	2,092,250	1,055,263			
Topps Tiles PLC.....	892,254	2,154,453			
TP ICAP Group PLC...	908,268	422,501			
*Ω Trainline PLC.....	6,119,026	20,694,193			
Travis Perkins PLC....	366,397	1,609,159			
Treant PLC.....	1,054,744	9,280,593			
	19,168	99,518			

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED STATES — (Continued)			AUSTRALIA — (Continued)		
Alcoa Corp., CDI.....	36,069	\$ 1,244,475	* Panoramic Resources		
* Gran Tierra Energy,			Ltd.....	823,501	\$ 0
Inc.....	2,169	12,512	* Silver Mines Ltd.		
* Gran Tierra Energy,			Rights 06/17/26.....	28,100	0
Inc. (GTE CN).....	168,240	956,178	TOTAL AUSTRALIA.....		<u>2,223</u>
Smurfit WestRock			BELGIUM — (0.0%)		
PLC.....	231,242	<u>12,276,638</u>	* Gimv NV Rights		
TOTAL UNITED STATES...		<u>15,950,047</u>	02/06/2025.....	104,163	<u>95,092</u>
TOTAL COMMON			CANADA — (0.0%)		
STOCKS.....		<u>30,402,792,606</u>	* Constellation		
PREFERRED STOCKS — (0.4%)			Software, Inc.		
GERMANY — (0.4%)			Warrants		
Bayerische Motoren			03/31/2040.....	20,401	<u>0</u>
Werke AG, 8.168%..	110,605	8,404,092	HONG KONG — (0.0%)		
#Ω Dr. Ing hc F Porsche			* APAC Resources Ltd.		
AG, 3.772%.....	111,824	7,119,749	Warrants		
Draegerwerk AG &			12/15/2027.....	72,239	<u>792</u>
Co. KGaA, 3.203%..	41,380	2,436,614	ITALY — (0.0%)		
Einhell Germany AG,			#* Webuild SpA Warrants		
1.549%.....	9,323	612,900	08/02/2030.....	66,474	<u>0</u>
FUCHS SE, 2.538%...	267,030	12,137,315	NORWAY — (0.0%)		
Henkel AG & Co.			* XXL ASA Rights		
KGaA, 2.202%.....	255,824	22,354,816	03/14/2025.....	42,804	<u>10,589</u>
Jungheinrich AG,			SPAIN — (0.0%)		
3.012%.....	250,846	6,483,170	#* ACS Actividades de		
Porsche Automobil			Construccion y		
Holding SE,			Servicios SA Rights		
6.716%.....	370,147	14,628,514	02/07/2025.....	768,699	<u>379,585</u>
# Sartorius AG, 0.266%..	5,876	1,695,646	TOTAL		
Sixt SE, 6.667%.....	89,513	5,491,889	RIGHTS/WARRANTS....		<u>488,281</u>
STO SE & Co. KGaA,			TOTAL INVESTMENT		
4.456%.....	9,414	1,117,120	SECURITIES		
Villeroy & Boch AG,			(Cost \$22,670,688,347)..		<u>30,527,157,327</u>
6.885%.....	60,976	963,503			<u>Value†</u>
Volkswagen AG,			SECURITIES LENDING COLLATERAL — (3.2%)		
9.258%.....	396,516	<u>40,431,112</u>	@§ The DFA Short Term		
TOTAL GERMANY.....		<u>123,876,440</u>	Investment Fund....	88,094,622	<u>1,019,078,590</u>
RIGHTS/WARRANTS — (0.0%)			TOTAL INVESTMENTS — (100.0%)		
AUSTRALIA — (0.0%)			(Cost		
* Galan Lithium Ltd.			\$23,689,667,630)^.....		<u>\$31,546,235,917</u>
Warrants					
07/24/2025.....	10,752	0			
* Imugene Ltd.					
Warrants					
08/31/2026.....	223,457	2,223			

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

As of January 31, 2025, International Core Equity Portfolio had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
S&P 500 [®] Emini Index.....	949	03/21/25	\$291,152,515	\$287,891,012	\$(3,261,503)
Total Futures Contracts.....			\$291,152,515	\$287,891,012	\$(3,261,503)

As of January 31, 2025, the value of Rule 144A securities amounted to \$556,564,014 or 1.7% of net assets.

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Assets				
Common Stocks				
Australia.....	\$ 71,575,172	\$ 1,921,175,706	\$ 141,815	\$ 1,992,892,693
Austria.....	—	162,183,254	—	162,183,254
Belgium.....	6,067,317	327,397,546	—	333,464,863
Canada.....	3,415,786,765	7,131,326	11,770	3,422,929,861
China.....	15,078,176	314,435	—	15,392,611
Denmark.....	78,438,680	761,839,173	—	840,277,853
Finland.....	11,480,800	478,550,080	—	490,030,880
France.....	29,963,415	2,321,971,903	—	2,351,935,318
Germany.....	72,650,028	2,171,301,004	—	2,243,951,032
Hong Kong.....	281,351	482,827,317	117,109	483,225,777
Ireland.....	—	140,028,264	—	140,028,264
Israel.....	19,114,665	286,336,553	—	305,451,218
Italy.....	5,285,976	890,328,459	—	895,614,435
Japan.....	120,011,009	6,895,037,604	—	7,015,048,613
Netherlands.....	192,739,395	844,641,170	—	1,037,380,565
New Zealand.....	239,643	92,209,637	—	92,449,280
Norway.....	1,270,306	233,318,104	54,449	234,642,859
Portugal.....	226,618	93,538,984	—	93,765,602
Singapore.....	194,205	333,129,555	—	333,323,760
South Africa.....	12,418,274	—	—	12,418,274
Spain.....	24,535,278	731,784,495	—	756,319,773
Sweden.....	310,224	873,871,186	—	874,181,410
Switzerland.....	335,140,147	2,107,137,187	—	2,442,277,334
United Kingdom.....	827,735,999	2,989,846,361	74,670	3,817,657,030
United States.....	13,232,816	2,717,231	—	15,950,047
Preferred Stocks				
Germany.....	—	123,876,440	—	123,876,440
Rights/Warrants				
Australia.....	—	2,223	—	2,223
Belgium.....	—	95,092	—	95,092
Hong Kong.....	—	792	—	792
Norway.....	—	10,589	—	10,589
Spain.....	—	379,585	—	379,585
Securities Lending Collateral.....	—	1,019,078,590	—	1,019,078,590
Total Investments in Securities.....	\$5,253,776,259	\$26,292,059,845	\$399,813<>	\$31,546,235,917

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Financial Instruments				
Liabilities				
Futures Contracts**	\$ (3,261,503)	—	—	\$ (3,261,503)
Total Financial Instruments	\$ (3,261,503)	—	—	\$ (3,261,503)

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

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

INTERNATIONAL SMALL COMPANY PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2025

(Unaudited)

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (99.3%)	
The Continental Small Company Series.....	\$ 4,835,971,638
The Japanese Small Company Series.....	2,657,853,104
The United Kingdom Small Company Series.....	1,426,285,101
The Canadian Small Company Series.....	1,285,842,145
The Asia Pacific Small Company Series.....	1,151,498,007
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES.....	\$11,357,449,995
	<u>Shares</u>
TEMPORARY CASH INVESTMENTS — (0.7%)	
YState Street Institutional U.S. Government Money Market Fund, 4.330% (Cost \$76,736,024).....	76,736,024
TOTAL INVESTMENTS — (100.0%) (Cost \$9,624,691,839)^^.....	\$11,434,186,019

As of January 31, 2025, 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.....	226	03/21/25	\$68,677,577	\$68,559,925	\$(117,652)
Total Futures Contracts.....			\$68,677,577	\$68,559,925	\$(117,652)

Summary of the Portfolio's investments as of January 31, 2025, 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>
Assets				
Affiliated Investment Companies.....	\$11,357,449,995	—	—	\$11,357,449,995
Temporary Cash Investments.....	76,736,024	—	—	76,736,024
Total Investments in Securities.....	\$11,434,186,019	—	—	\$11,434,186,019
Financial Instruments				
Liabilities				
Futures Contracts**.....	(117,652)	—	—	(117,652)
Total Financial Instruments.....	\$ (117,652)	—	—	\$ (117,652)

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

GLOBAL SMALL COMPANY PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2025

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
DOMESTIC EQUITIES — (65.1%)		
U.S. Small Cap Portfolio.....	1,218,621	<u>\$61,625,653</u>
INTERNATIONAL EQUITIES — (34.9%)		
The Emerging Markets Small Cap Series.....		9,931,648
The Continental Small Company Series.....		9,809,690
The Japanese Small Company Series.....		5,445,393
The United Kingdom Small Company Series.....		2,874,302
The Canadian Small Company Series.....		2,580,999
The Asia Pacific Small Company Series.....		<u>2,355,112</u>
TOTAL INTERNATIONAL EQUITIES.....		<u>32,997,144</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$69,944,763) [^]		<u>\$94,622,797</u>

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Assets				
Affiliated Investment Companies.....	\$94,622,797	—	—	\$94,622,797
Total Investments in Securities.....	\$94,622,797	—	—	\$94,622,797

**JAPANESE SMALL COMPANY PORTFOLIO
SCHEDULE OF INVESTMENTS**

January 31, 2025

(Unaudited)

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
The Japanese Small Company Series.....	<u>\$208,562,834</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES [^]	<u>\$208,562,834</u>

Summary of the Portfolio's Master Fund's investments as of January 31, 2025, based on their valuation inputs, is located within this report (see Security Valuation Note).

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

January 31, 2025

(Unaudited)

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
The Asia Pacific Small Company Series.....	<u>\$147,567,709</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES [^]	<u>\$147,567,709</u>

Summary of the Portfolio's Master Fund's investments as of January 31, 2025, based on their valuation inputs, is located within this report (see Security Valuation Note).

**UNITED KINGDOM SMALL COMPANY PORTFOLIO
SCHEDULE OF INVESTMENTS**

January 31, 2025

(Unaudited)

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
The United Kingdom Small Company Series.....	<u>\$20,580,825</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES [^]	<u>\$20,580,825</u>

Summary of the Portfolio's Master Fund's investments as of January 31, 2025, based on their valuation inputs, is located within this report (see Security Valuation Note).

**CONTINENTAL SMALL COMPANY PORTFOLIO
SCHEDULE OF INVESTMENTS**

**January 31, 2025
(Unaudited)**

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
The Continental Small Company Series.....	<u>\$112,697,181</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES^.....	<u>\$112,697,181</u>

Summary of the Portfolio's Master Fund's investments as of January 31, 2025, based on their valuation inputs, is located within this report (see Security Valuation Note).

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO

SCHEDULE OF INVESTMENTS

January 31, 2025

(Unaudited)

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (97.2%)			AUSTRALIA — (Continued)		
AUSTRALIA — (23.8%)			Vicinity Ltd.....	27,838,629	\$ 37,728,888
Abacus Group.....	3,674,129	\$ 2,614,988	Waypoint REIT Ltd.....	5,596,829	8,388,530
Abacus Storage King..	4,129,868	2,972,979			
Arena REIT.....	3,213,819	7,693,343	TOTAL AUSTRALIA.....		<u>744,945,264</u>
Aspen Group Ltd.....	1,420,251	2,277,008	BELGIUM — (3.5%)		
BWP Trust.....	4,200,046	8,814,528	Aedifica SA.....	375,422	22,617,839
Carindale Property			Ascencio.....	37,135	1,848,232
Trust.....	259,419	731,547	# Care Property Invest		
# Centuria Capital			NV.....	290,490	3,367,783
Group.....	4,491,239	4,935,808	Cofinimmo SA.....	297,684	16,782,995
Centuria Industrial			Home Invest Belgium		
REIT.....	4,462,749	8,087,741	SA.....	47,758	909,507
Centuria Office REIT...	3,571,616	2,584,898	Montea NV.....	146,604	10,133,019
Charter Hall Group....	3,409,666	32,784,017	# Nextensa SA.....	29,939	1,246,093
# Charter Hall Long			Retail Estates NV.....	119,475	7,116,262
Wale REIT.....	4,882,934	11,693,398	Shurgard Self Storage		
Charter Hall Retail			Ltd.....	64,861	2,400,724
REIT.....	4,282,505	8,600,261	Vastned NV.....	123,770	3,667,439
Charter Hall Social			Warehouses De Pauw		
Infrastructure REIT..	2,644,662	4,219,100	CVA.....	1,321,450	28,384,754
Cromwell Property			Wereldhave Belgium		
Group.....	13,250,980	3,192,771	Comm VA.....	41,857	2,074,909
Dexus.....	7,393,555	32,977,435	Xior Student Housing		
# Dexus Convenience			NV.....	245,595	<u>7,842,539</u>
Retail REIT.....	662,789	1,174,087	TOTAL BELGIUM.....		<u>108,392,095</u>
Dexus Industria REIT..	2,648,721	4,467,864	CANADA — (4.0%)		
Elanor Commercial			# Allied Properties Real		
Property Fund.....	54,174	20,149	Estate Investment		
*†† Elanor Investor Group.	67,755	26,116	Trust.....	372,787	4,458,003
Garda Property			# Artis Real Estate		
Group.....	323,917	226,952	Investment Trust... .	366,816	1,930,810
GDI Property Group			Automotive Properties		
Partnership.....	6,034,375	2,205,094	Real Estate		
Goodman Group.....	12,844,539	286,435,209	Investment Trust... .	170,020	1,250,568
GPT Group.....	13,680,073	38,835,613	Boardwalk Real		
Growthpoint			Estate Investment		
Properties Australia			Trust.....	159,076	6,857,337
Ltd.....	2,222,140	3,308,160	BSR Real Estate		
# HealthCo REIT.....	1,582,753	985,354	Investment Trust... .	187,682	2,103,915
HMC Capital Ltd.....	793,712	4,609,059	# BTB Real Estate		
HomeCo Daily Needs			Investment Trust... .	333,609	759,793
REIT.....	12,868,503	9,411,369	# Canadian Apartment		
Ingenia Communities			Properties REIT.....	524,201	14,611,334
Group.....	2,928,618	10,320,822	Choice Properties		
# Mirvac Group.....	28,780,157	34,815,982	Real Estate		
National Storage			Investment Trust... .	1,129,657	10,042,435
REIT.....	9,946,902	13,748,045	Crombie Real Estate		
RAM Essential			Investment Trust... .	411,603	3,806,340
Services Property			CT Real Estate		
Fund.....	210,545	79,639	Investment Trust... .	355,236	3,492,842
Region RE Ltd.....	8,759,912	11,764,267			
Scentre Group.....	38,195,678	86,439,511			
Stockland.....	17,605,639	55,774,732			

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)			CHINA — (0.1%)		
Dream Industrial Real Estate Investment Trust.....	884,294	\$ 7,106,722	China Merchants Commercial Real Estate Investment Trust.....	310,000	\$ 48,573
# Dream Office Real Estate Investment Trust.....	78,214	995,609	Spring Real Estate Investment Trust....	5,882,000	1,398,077
European Residential Real Estate Investment Trust....	281,442	464,761	# Yuexiu Real Estate Investment Trust....	17,859,250	<u>2,045,378</u>
Firm Capital Property Trust.....	50,300	194,506	TOTAL CHINA.....		<u>3,492,028</u>
First Capital Real Estate Investment Trust.....	714,488	8,170,634	FRANCE — (6.6%)		
Granite Real Estate Investment Trust....	234,711	11,335,442	Altarea SCA.....	40,084	4,192,810
H&R Real Estate Investment Trust....	848,072	5,455,998	ARGAN SA.....	73,764	4,870,140
InterRent Real Estate Investment Trust....	447,342	3,007,212	Carmila SA.....	476,130	8,252,467
Killam Apartment Real Estate Investment Trust.....	358,853	4,081,494	Covivio Hotels SACA..	6,220	126,870
#Ω Minto Apartment Real Estate Investment Trust.....	128,850	1,170,276	Covivio SA.....	382,357	20,319,685
# Morguard North American Residential Real Estate Investment Trust.....	174,198	2,017,238	Gecina SA.....	291,073	28,416,143
# Morguard Real Estate Investment Trust....	337,356	1,299,889	ICADE.....	209,305	4,921,404
Nexus Industrial REIT.	204,365	1,037,750	Klepierre SA.....	1,294,432	38,536,931
# NorthWest Healthcare Properties Real Estate Investment Trust.....	740,767	2,303,827	Mercialys SA.....	615,338	6,754,801
Plaza Retail REIT.....	504,311	1,238,786	Unibail-Rodamco-Westfield (URW AU), CDI....	6	25
Primaris Real Estate Investment Trust....	321,680	3,304,556	Unibail-Rodamco-Westfield (URW FP).....	1,087,323	91,037,830
PRO Real Estate Investment Trust....	269,882	974,907	* Vitura SA.....	10,741	<u>39,029</u>
# RioCan Real Estate Investment Trust....	1,007,431	12,809,939	TOTAL FRANCE.....		<u>207,468,135</u>
Slate Grocery REIT, Class U.....	190,358	1,840,252	GERMANY — (0.2%)		
# SmartCentres Real Estate Investment Trust.....	469,487	7,933,809	* Deutsche Konsum REIT-AG.....	11,682	45,302
#* True North Commercial Real Estate Investment Trust.....	56,423	<u>351,346</u>	Hamborner REIT AG...	784,068	<u>5,227,215</u>
TOTAL CANADA.....		<u>126,408,330</u>	TOTAL GERMANY.....		<u>5,272,517</u>
			HONG KONG — (3.1%)		
			Champion REIT.....	20,928,012	4,462,752
			Fortune Real Estate Investment Trust....	13,078,000	6,716,169
			Link REIT.....	19,709,420	81,434,715
			Prosperity REIT.....	14,116,000	2,231,217
			* Regal Real Estate Investment Trust....	9,834,000	554,347
			SF Real Estate Investment Trust....	697,000	278,414
			Sunlight Real Estate Investment Trust....	10,764,000	<u>2,571,929</u>
			TOTAL HONG KONG.....		<u>98,249,543</u>
			INDIA — (0.2%)		
			Ω Brookfield India Real Estate Trust.....	390,516	1,345,998
			Embassy Office Parks REIT.....	835,151	3,572,394
			Ω Mindspace Business Parks REIT.....	274,205	1,183,501

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			JAPAN — (Continued)		
Nexus Select Trust. . . .	67,210	\$ 107,678	Invincible Investment		
TOTAL INDIA.		<u>6,209,571</u>	Corp.	53,766	\$23,444,818
IRELAND — (0.1%)			Japan Excellent, Inc. . . .	8,883	7,179,010
Irish Residential			Japan Hotel REIT		
Properties REIT			Investment Corp.	39,720	18,393,310
PLC.	4,290,504	<u>4,159,316</u>	# Japan Logistics Fund,		
ITALY — (0.1%)			Inc.	20,316	11,764,757
* Immobiliare Grande			Japan Metropolitan		
Distribuzione SIIQ			Fund Invest.	56,888	34,631,409
SpA.	412,811	<u>1,246,160</u>	Japan Prime Realty		
JAPAN — (20.5%)			Investment Corp.	6,396	14,085,584
Activia Properties,			Japan Real Estate		
Inc.	4,651	10,120,105	Investment Corp.	46,210	32,555,996
# Advance Residence			KDX Realty		
Investment Corp.	20,866	19,204,675	Investment Corp.	30,647	30,601,136
# AEON REIT			# LaSalle Logiport REIT.	13,660	12,623,458
Investment Corp.	12,402	10,016,001	Marimo Regional		
# Comforia Residential			Revitalization REIT,		
REIT, Inc.	5,073	8,873,118	Inc.	1,622	1,145,761
CRE Logistics REIT,			Mirai Corp.	13,572	3,626,912
Inc.	4,154	4,026,403	# Mitsubishi Estate		
# Daiwa House REIT			Logistics REIT		
Investment Corp.	17,378	27,343,384	Investment Corp.	3,498	8,018,026
Daiwa Office			Mitsui Fudosan		
Investment Corp.	4,236	8,036,070	Logistics Park, Inc. . . .	22,503	14,800,418
Daiwa Securities			# Mori Hills REIT		
Living Investments			Investment Corp.	11,307	9,146,743
Corp.	14,411	8,302,839	# Mori Trust Reit, Inc.	21,125	8,616,151
# ESCON Japan REIT			# Nippon		
Investment Corp.	2,180	1,568,528	Accommodations		
Frontier Real Estate			Fund, Inc.	3,738	14,057,669
Investment Corp.	18,876	9,851,526	# Nippon Building Fund,		
Fukuoka REIT Corp.	5,369	5,086,810	Inc.	56,949	45,323,031
Global One Real			Nippon Hotel &		
Estate Investment			Residential		
Corp.	7,428	5,039,773	Investment Corp.	1,940	829,574
# GLP J-Reit.	34,892	28,570,969	Nippon Prologis REIT,		
Hankyu Hanshin REIT,			Inc.	16,672	25,425,528
Inc.	4,540	3,746,496	NIPPON REIT		
# Health Care & Medical			Investment Corp.	13,309	6,982,999
Investment Corp.	2,714	1,853,194	# Nomura Real Estate		
# Heiwa Real Estate			Master Fund, Inc.	29,729	28,632,092
REIT, Inc.	7,480	6,175,914	# NTT UD REIT		
# Hoshino Resorts			Investment Corp.	11,169	9,509,160
REIT, Inc.	4,095	5,463,056	One REIT, Inc.	1,763	2,747,474
# Hulic Reit, Inc.	9,650	8,813,302	# Orix JREIT, Inc.	19,526	21,665,688
# Ichigo Hotel REIT			Samty Residential		
Investment Corp.	1,455	1,208,561	Investment Corp.	2,908	1,748,147
# Ichigo Office REIT			Sankei Real Estate,		
Investment Corp.	7,222	3,857,745	Inc.	3,383	1,802,178
# Industrial &			Sekisui House Reit,		
Infrastructure Fund			Inc.	31,110	15,903,796
Investment Corp.	15,535	11,601,760	SOSiLA Logistics		
			REIT, Inc.	5,053	3,599,672
			# Star Asia Investment		
			Corp.	17,715	5,900,767

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			NETHERLANDS — (0.6%)		
Starts Proceed			Eurocommercial		
Investment Corp.....	1,758	\$ 1,988,258	Properties NV.....	456,525	\$11,142,286
# Takara Leben Real			NSI NV.....	175,860	3,990,288
Estate Investment			Wereldhave NV.....	265,639	4,029,259
Corp.....	5,302	3,026,336			
# Tokyu REIT, Inc.....	6,733	7,046,298	TOTAL NETHERLANDS....		<u>19,161,833</u>
Tosei REIT Investment			NEW ZEALAND — (1.5%)		
Corp.....	2,312	1,915,101	Argosy Property Ltd....	9,002,060	5,166,381
United Urban			Goodman Property		
Investment Corp.....	23,322	22,586,850	Trust.....	10,934,689	12,851,232
XYMAX REIT			Kiwi Property Group		
Investment Corp.....	1,778	1,332,458	Ltd.....	16,848,832	8,631,526
TOTAL JAPAN.....		<u>641,416,794</u>	Precinct Properties		
MALAYSIA — (0.8%)			Group.....	12,869,488	8,942,794
Al-'Aqar Healthcare			# Property for Industry		
REIT.....	295,700	85,633	Ltd.....	3,374,328	4,117,544
# Axis Real Estate			Stride Property Group.	4,466,901	3,236,805
Investment Trust....	9,189,725	3,668,027	# Vital Healthcare		
Capitaland Malaysia			Property Trust.....	4,731,631	4,987,603
Trust.....	12,782,743	1,964,424	TOTAL NEW ZEALAND....		<u>47,933,885</u>
IGB Real Estate			PHILIPPINES — (0.1%)		
Investment Trust....	10,866,200	5,287,638	AREIT, Inc.....	2,141,300	1,539,960
KIP REIT.....	162,000	32,156	DDMP Reit, Inc.....	7,381,000	133,746
# KLCCP Stapled			MREIT, Inc.....	2,867,200	662,838
Group.....	2,308,900	4,215,374	TOTAL PHILIPPINES.....		<u>2,336,544</u>
Pavilion Real Estate			SAUDI ARABIA — (0.1%)		
Investment Trust....	4,563,500	1,542,998	Al Rajhi REIT.....	769,197	1,725,443
Sunway Real Estate			Derayah REIT.....	124,460	202,101
Investment Trust....	13,476,900	5,710,254	Jadwa REIT Saudi		
# YTL Hospitality REIT...	4,794,900	1,278,704	Fund.....	390,056	1,064,636
TOTAL MALAYSIA.....		<u>23,785,208</u>	Riyad REIT Fund.....	489,344	824,344
MEXICO — (2.4%)			TOTAL SAUDI ARABIA....		<u>3,816,524</u>
Asesor de Activos			SINGAPORE — (10.9%)		
Prisma SAPI de			Acrophyte Hospitality		
CV.....	8,188,318	1,995,512	Trust.....	143,100	30,730
# Concentradora Fibra			AIMS APAC REIT.....	5,929,354	5,623,231
Danhos SA de CV...	2,600,657	2,671,942	CapitaLand Ascendas		
Ω Concentradora Fibra			REIT.....	28,211,280	53,484,269
Hotelera Mexicana			CapitaLand Ascott		
SA de CV.....	4,227,043	2,131,677	Trust.....	19,578,621	12,870,343
#Ω FIBRA Macquarie			# CapitaLand China		
Mexico.....	11,548,368	17,532,654	Trust.....	10,462,600	5,638,687
Fibra Shop Portafolios			CapitaLand Integrated		
Inmobiliarios SAPI			Commercial Trust....	44,306,591	63,246,273
de CV.....	1,492,850	626,764	CDL Hospitality		
Fibra Uno			Trusts.....	8,364,080	5,311,714
Administracion SA			Daiwa House		
de CV.....	21,215,310	22,022,069	Logistics Trust.....	386,500	164,882
# Prologis Property			Digital Core REIT		
Mexico SA de CV...	9,312,856	29,009,983	Management Pte.		
TOTAL MEXICO.....		<u>75,990,601</u>	Ltd.....	1,012,400	560,155

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)			SOUTH AFRICA — (Continued)		
#** EC World Real Estate			Equites Property Fund		
Investment Trust....	2,427,600	\$ 89,316	Ltd.....	6,869,532	\$ 5,197,557
ESR-REIT.....	59,554,832	11,364,456	Fairvest Ltd., Class B..	7,724,056	1,856,060
Far East Hospitality			Growthpoint		
Trust.....	9,362,821	4,163,073	Properties Ltd.....	27,031,194	17,410,572
First Real Estate			Hyprop Investments		
Investment Trust....	16,410,803	3,321,334	Ltd.....	2,713,201	6,379,801
Frasers Centrepoint			# Octodec Investments		
Trust.....	9,336,558	14,653,944	Ltd.....	555,360	335,035
Frasers Hospitality			Redefine Properties		
Trust.....	282,900	120,430	Ltd.....	50,508,585	11,960,514
# Frasers Logistics &			Resilient REIT Ltd.....	2,474,527	7,678,472
Commercial Trust....	23,927,232	15,520,939	SA Corporate Real		
# IREIT Global.....	2,752,634	546,865	Estate Ltd.....	23,251,157	3,581,858
# Keppel DC REIT.....	11,849,373	19,111,617	Stor-Age Property		
# Keppel Pacific Oak			REIT Ltd.....	777,996	607,605
U.S. REIT.....	6,793,000	1,616,673	Vukile Property Fund		
Keppel REIT.....	18,652,726	11,701,230	Ltd.....	9,248,999	<u>8,604,632</u>
Lendlease Global			TOTAL SOUTH AFRICA....		<u>69,565,433</u>
Commercial REIT...	14,228,971	5,791,442	SOUTH KOREA — (0.5%)		
* Lippo Malls Indonesia			D&D Platform REIT		
Retail Trust.....	55,201,179	643,567	Co. Ltd.....	87,620	181,242
# Manulife U.S. Real			E KOCREF CR-REIT		
Estate Investment			Co. Ltd.....	289,110	816,695
Trust.....	14,528,686	1,372,263	ESR Kendall Square		
# Mapletree Industrial			REIT Co. Ltd.....	373,005	1,186,061
Trust.....	16,080,858	24,791,477	IGIS Residence REIT		
Mapletree Logistics			Co. Ltd.....	179,672	473,186
Trust.....	26,265,347	23,470,706	IGIS Value Plus REIT		
Mapletree Pan Asia			Co. Ltd.....	337,510	974,236
Commercial Trust....	18,238,006	16,152,807	JR Global Reit.....	1,425,220	2,405,211
OUE Real Estate			KB Star Real Estate		
Investment Trust....	14,560,954	3,147,395	Investment Trust,		
Paragon REIT.....	439,900	286,429	Inc.....	189,471	418,840
# Parkway Life Real			Koramco Life Infra		
Estate Investment			Reit Co. Ltd.....	623,626	1,699,914
Trust.....	3,448,300	9,798,696	LOTTE REIT Co. Ltd...	647,782	1,368,469
# Prime U.S. REIT.....	4,794,400	855,465	Mirae Asset Global		
Sabana Industrial			REIT Co. Ltd.....	173,438	311,409
Real Estate			Miraeasset Maps		
Investment Trust....	7,626,097	1,991,831	Reit1 Co. Ltd.....	69,520	120,514
# Sasseur Real Estate			NH All-One REIT Co.		
Investment Trust....	4,409,600	2,204,284	Ltd.....	157,054	362,720
Starhill Global REIT....	21,384,426	8,016,359	Shinhan Alpha REIT		
Suntec Real Estate			Co. Ltd.....	809,063	3,208,991
Investment Trust....	15,845,800	13,837,161	Shinhan Seobu T&D		
United Hampshire			REIT Co. Ltd.....	117,027	282,872
U.S. REIT.....	218,477	<u>102,559</u>	SK REITs Co. Ltd.....	737,701	<u>2,484,706</u>
TOTAL SINGAPORE.....		<u>341,602,602</u>	TOTAL SOUTH KOREA....		<u>16,295,066</u>
SOUTH AFRICA — (2.2%)			SPAIN — (1.3%)		
Attacq Ltd.....	4,749,517	3,294,090	# Inmobiliaria Colonial		
Burstone Group Ltd....	5,333,795	2,441,144	Socimi SA.....	2,291,394	12,929,741
Emira Property Fund					
Ltd.....	372,693	218,093			

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SPAIN — (Continued)			TURKEY — (Continued)		
Merlin Properties			* Reysas Gayrimenkul		
Socimi SA.....	2,490,984	\$28,706,793	Yatirim Ortakligi AS..	3,876,687	\$ 1,723,885
TOTAL SPAIN.....		<u>41,636,534</u>	* Servet Gayrimenkul		
TAIWAN — (0.3%)			Yatirim Ortakligi AS..	123,200	806,481
Cathay No. 1 REIT....	10,846,000	4,963,133	Torunlar Gayrimenkul		
Cathay No. 2 REIT....	4,142,000	1,953,722	Yatirim Ortakligi AS..	1,353,889	2,250,666
Fubon No. 1 REIT.....	1,308,000	531,675	#* Vakif Gayrimenkul		
Fubon No. 2 REIT.....	4,032,000	1,429,687	Yatirim Ortakligi AS..	12,065,389	691,007
TOTAL TAIWAN.....		<u>8,878,217</u>	Yeni Gimat		
THAILAND — (0.1%)			Gayrimenkul		
Frasers Property			Ortakligi AS.....	1,007,774	1,942,608
Thailand Industrial			* Yesil Gayrimenkul		
Freehold &			Yatirim Ortakligi AS..	241,979	57,901
Leasehold REIT.....	3,571,400	1,071,155	TOTAL TURKEY.....		<u>25,014,535</u>
IMPACT Growth Real			UNITED KINGDOM — (13.4%)		
Estate Investment			abrdn Property		
Trust.....	1,778,800	559,919	Income Trust Ltd.....	3,627,036	307,651
WHA Premium Growth			AEW U.K. REIT PLC...	192,870	242,887
Freehold &			Assura PLC.....	24,433,216	11,401,362
Leasehold Real			Big Yellow Group		
Estate			PLC.....	1,515,888	17,875,629
InvestmentTrust....	3,653,300	1,084,870	British Land Co. PLC..	7,998,075	37,199,904
TOTAL THAILAND.....		<u>2,715,944</u>	Care Reit PLC.....	2,112,565	2,227,141
TURKEY — (0.8%)			CLS Holdings PLC.....	1,066,338	952,301
* Akfen Gayrimenkul			# Custodian Property		
Yatirim Ortakligi AS..	15,998,991	887,648	Income REIT PLC...	3,282,369	3,082,627
AKIS Gayrimenkul			Derwent London PLC..	768,920	18,696,710
Yatirimi AS.....	8,884,303	1,774,597	Empiric Student		
Akmerkez			Property PLC.....	5,409,791	5,626,500
Gayrimenkul Yatirim			Great Portland		
Ortakligi AS.....	54,504	321,318	Estates PLC.....	2,692,761	9,622,381
Alarko Gayrimenkul			Hammerson PLC.....	3,303,119	11,665,573
Yatirim Ortakligi AS..	1,121,298	633,376	Helical PLC.....	137,787	306,509
#* Emlak Konut			Land Securities Group		
Gayrimenkul Yatirim			PLC.....	5,065,854	36,534,470
Ortakligi AS.....	15,414,348	6,560,385	LondonMetric Property		
Halk Gayrimenkul			PLC.....	15,280,276	35,152,799
Yatirim Ortakligi AS..	6,904,307	547,925	NewRiver REIT PLC...	3,932,929	3,711,860
* Is Gayrimenkul Yatirim			Palace Capital PLC....	29,488	83,923
Ortakligi AS.....	2,838,436	1,548,036	Picton Property		
* Kiler Gayrimenkul			Income Ltd.....	1,604,357	1,291,330
Yatirim Ortakligi AS..	4,326,011	585,499	Primary Health		
* Kuyumcukent			Properties PLC.....	11,470,479	13,388,334
Gayrimenkul			PRS REIT PLC.....	2,215,507	3,023,396
Yatirimlari AS.....	3,013,148	1,865,017	#Ω Regional REIT Ltd....	1,321,721	1,917,732
* Ozak Gayrimenkul			Ω Residential Secure		
Yatirim Ortakligi....	2,242,908	740,773	Income PLC.....	234,096	161,733
Panora Gayrimenkul			Safestore Holdings		
Yatirim Ortakligi....	439,810	770,873	PLC.....	1,784,152	13,548,202
* Pera Yatirim Holding			Schroder European		
AS.....	7,022,022	1,306,540	Real Estate		
			Investment Trust		
			PLC.....	105,100	85,805
			Schroder Real Estate		
			Investment Trust		
			Ltd.....	4,869,095	2,781,791

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)			UNITED KINGDOM — (Continued)		
Segro PLC.....	9,695,805	\$85,726,145	Workspace Group PLC.....	1,349,262	\$ 7,832,233
Shaftesbury Capital PLC.....	11,186,348	17,146,555	TOTAL UNITED KINGDOM.....		<u>419,823,354</u>
Sirius Real Estate Ltd.....	3,727,271	3,693,622	TOTAL COMMON STOCKS		
Ω Social Housing Reit PLC.....	970,906	703,321	Cost (\$3,214,842,054)....		<u>3,045,816,033</u>
Supermarket Income REIT PLC.....	2,251,551	1,878,109			<u>Value†</u>
Target Healthcare REIT PLC.....	5,090,582	5,434,481	SECURITIES LENDING COLLATERAL — (2.8%) @\$ The DFA Short Term Investment Fund.	7,454,812	<u>86,237,262</u>
Town Centre Securities PLC.	222	338	TOTAL INVESTMENTS — (100.0%) (Cost \$3,301,072,473)^^.		<u>\$3,132,053,295</u>
Tritax Big Box REIT PLC.....	17,625,135	31,861,705			
UNITE Group PLC.....	2,873,144	30,431,757			
Urban Logistics REIT PLC.....	2,264,178	3,073,914			
Warehouse REIT PLC.....	1,161,572	1,152,624			

As of January 31, 2025, 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.....	37	03/21/25	\$11,057,096	\$11,224,412	\$167,316
Total Futures Contracts.....			<u>\$11,057,096</u>	<u>\$11,224,412</u>	<u>\$167,316</u>

As of January 31, 2025, the value of Rule 144A securities amounted to \$26,146,892 or 0.8% of net assets.

Summary of the Portfolio's investments as of January 31, 2025, 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>
Assets				
Common Stocks				
Australia.....	—	\$ 744,919,148	\$ 26,116	\$ 744,945,264
Belgium.....	—	108,392,095	—	108,392,095
Canada.....	\$126,408,330	—	—	126,408,330
China.....	—	3,492,028	—	3,492,028
France.....	—	207,468,135	—	207,468,135
Germany.....	—	5,272,517	—	5,272,517
Hong Kong.....	—	98,249,543	—	98,249,543
India.....	—	6,209,571	—	6,209,571
Ireland.....	—	4,159,316	—	4,159,316
Italy.....	—	1,246,160	—	1,246,160
Japan.....	—	641,416,794	—	641,416,794
Malaysia.....	—	23,785,208	—	23,785,208

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Mexico.....	\$ 75,990,601	—	—	\$ 75,990,601
Netherlands.....	—	\$ 19,161,833	—	19,161,833
New Zealand.....	—	47,933,885	—	47,933,885
Philippines.....	—	2,336,544	—	2,336,544
Saudi Arabia.....	—	3,816,524	—	3,816,524
Singapore.....	—	341,513,286	\$ 89,316	341,602,602
South Africa.....	—	69,565,433	—	69,565,433
South Korea.....	—	16,295,066	—	16,295,066
Spain.....	—	41,636,534	—	41,636,534
Taiwan.....	—	8,878,217	—	8,878,217
Thailand.....	—	2,715,944	—	2,715,944
Turkey.....	—	25,014,535	—	25,014,535
United Kingdom.....	—	419,823,354	—	419,823,354
Securities Lending Collateral.....	—	86,237,262	—	86,237,262
Total Investments in Securities.....	<u>\$202,398,931</u>	<u>\$2,929,538,932</u>	<u>\$115,432<></u>	<u>\$3,132,053,295</u>
Financial Instruments				
Assets				
Futures Contracts**.....	167,316	—	—	167,316
Total Financial Instruments.....	<u>\$ 167,316</u>	<u>—</u>	<u>—</u>	<u>\$ 167,316</u>

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

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

DFA GLOBAL REAL ESTATE SECURITIES PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2025

(Unaudited)

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (74.3%)					
UNITED STATES — (74.3%)			UNITED STATES — (Continued)		
# Acadia Realty Trust.....	489,162	\$ 11,270,292	# CTO Realty Growth,		
Agree Realty Corp.....	435,697	31,618,531	Inc.....	106,315	\$ 2,086,963
Alexander & Baldwin,			CubeSmart.....	943,492	39,343,616
Inc.....	6,590	117,632	Curblin Properties		
Alexander's, Inc.....	8,949	1,699,863	Corp.....	407,782	9,978,426
Alexandria Real Estate			DiamondRock		
Equities, Inc.....	689,514	67,124,188	Hospitality Co.....	908,158	7,973,627
Alpine Income Property			Digital Realty Trust,		
Trust, Inc.....	51,332	865,458	Inc.....	1,353,023	221,706,349
American Assets Trust,			# Diversified Healthcare		
Inc.....	236,627	5,745,304	Trust.....	760,225	1,885,358
American Homes 4			# Douglas Emmett, Inc....	742,149	13,625,856
Rent, Class A.....	1,420,016	49,175,154	# Easterly Government		
American Tower Corp...	1,824,448	337,431,658	Properties, Inc.....	425,823	4,837,349
Americold Realty Trust,			EastGroup Properties,		
Inc.....	1,116,883	24,403,894	Inc.....	209,941	35,610,192
Apartment Investment			Elme Communities.....	378,834	5,781,007
& Management Co.,			Empire State Realty		
Class A.....	541,905	4,898,821	Trust, Inc., Class A...	610,460	5,835,998
Apple Hospitality REIT,			# EPR Properties.....	326,869	15,068,661
Inc.....	986,639	15,233,706	Equinix, Inc.....	372,930	340,731,224
AvalonBay			Equity LifeStyle		
Communities, Inc....	605,839	134,199,397	Properties, Inc.....	768,338	50,287,722
* Bluerock Homes Trust,			Equity Residential.....	1,539,244	108,716,804
Inc.....	14,660	170,207	# Essential Properties		
Braemar Hotels &			Realty Trust, Inc.....	743,446	23,864,617
Resorts, Inc.....	258,414	658,956	Essex Property Trust,		
# Brandywine Realty			Inc.....	271,764	77,335,881
Trust.....	749,584	4,115,216	Extra Space Storage,		
Brixmor Property			Inc.....	898,207	138,323,910
Group, Inc.....	1,293,671	33,713,066	Federal Realty		
Broadstone Net Lease,			Investment Trust.....	322,659	35,050,447
Inc.....	815,181	12,830,949	First Industrial Realty		
BRT Apartments Corp..	45,063	772,380	Trust, Inc.....	565,808	30,208,489
BXP, Inc.....	638,250	46,681,605	# Four Corners Property		
Camden Property			Trust, Inc.....	406,010	11,136,854
Trust.....	454,681	51,701,777	Franklin Street		
CareTrust REIT, Inc....	674,197	17,866,220	Properties Corp.....	380,388	688,502
CBL & Associates			Gaming & Leisure		
Properties, Inc.....	15,536	475,557	Properties, Inc.....	1,182,086	57,201,142
Centerspace.....	70,646	4,291,744	# Getty Realty Corp.....	226,348	7,019,051
Chatham Lodging			Gladstone Commercial		
Trust.....	207,183	1,810,779	Corp.....	172,580	2,797,522
City Office REIT, Inc....	207,861	1,103,742	Global Medical REIT,		
Clipper Realty, Inc.....	24,998	101,992	Inc.....	286,363	2,245,086
Community Healthcare			# Global Net Lease, Inc...	850,509	6,115,156
Trust, Inc.....	123,195	2,442,957	Healthcare Realty		
COPT Defense			Trust, Inc.....	1,536,847	25,742,187
Properties.....	474,397	13,966,248	Healthpeak Properties,		
Cousins Properties,			Inc.....	2,975,423	61,472,243
Inc.....	657,966	20,087,702	Highwoods Properties,		
Crown Castle, Inc.....	1,624,476	145,033,217	Inc.....	452,529	13,480,839

DFA GLOBAL REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Host Hotels & Resorts, Inc.....	2,990,726	\$ 49,975,031	Piedmont Office Realty Trust, Inc., Class A...	551,540	\$ 4,820,460
Hudson Pacific Properties, Inc.....	584,287	1,828,818	Plymouth Industrial REIT, Inc.....	180,442	3,031,426
# Independence Realty Trust, Inc.....	969,520	18,624,479	Postal Realty Trust, Inc., Class A.....	89,485	1,177,623
Industrial Logistics Properties Trust.....	263,014	1,044,166	Prologis, Inc.....	3,977,121	474,271,679
Innovative Industrial Properties, Inc.....	88,108	6,315,581	Public Storage.....	592,200	176,759,856
InvenTrust Properties Corp.....	214,616	6,382,680	Realty Income Corp.....	3,402,840	185,931,169
Invitation Homes, Inc....	2,500,090	77,877,803	# Regency Centers Corp.....	745,930	53,587,611
Iron Mountain, Inc.....	1,096,289	111,350,074	Retail Opportunity Investments Corp.....	93,810	1,638,861
JBG SMITH Properties.....	355,070	5,507,136	Rexford Industrial Realty, Inc.....	944,976	38,422,724
# Kilroy Realty Corp.....	481,464	18,786,725	RLJ Lodging Trust.....	667,851	6,511,547
Kimco Realty Corp.....	2,864,865	64,316,222	Ryman Hospitality Properties, Inc.....	241,773	25,347,481
Kite Realty Group Trust.....	949,060	21,970,739	Sabra Health Care REIT, Inc.....	1,027,077	17,162,457
# Lamar Advertising Co., Class A.....	375,402	47,458,321	Saul Centers, Inc.....	53,400	1,950,168
# LTC Properties, Inc.....	194,038	6,674,907	SBA Communications Corp.....	392,932	77,627,646
LXP Industrial Trust.....	1,262,264	10,502,036	Service Properties Trust.....	722,265	2,058,455
Macerich Co.....	902,621	18,756,464	Sila Realty Trust, Inc....	12,211	303,565
# Medical Properties Trust, Inc.....	2,453,106	11,505,067	Simon Property Group, Inc.....	1,225,739	213,106,983
Mid-America Apartment Communities, Inc.....	500,941	76,433,578	SITE Centers Corp.....	205,739	3,081,970
Modiv Industrial, Inc.....	4,584	67,110	# SL Green Realty Corp..	300,559	20,254,671
# National Health Investors, Inc.....	194,726	13,262,788	STAG Industrial, Inc....	771,928	26,384,499
National Storage Affiliates Trust.....	274,807	10,209,080	Summit Hotel Properties, Inc.....	486,076	3,261,570
# NET Lease Office Properties.....	64,966	2,073,715	Sun Communities, Inc..	536,595	67,879,267
# NETSTREIT Corp.....	332,667	4,817,018	Sunstone Hotel Investors, Inc.....	817,791	9,265,572
NexPoint Residential Trust, Inc.....	100,715	3,976,228	# Tanger, Inc.....	410,530	13,473,595
NNN REIT, Inc.....	799,951	31,510,070	# Terreno Realty Corp...	415,756	27,198,758
# Office Properties Income Trust.....	231,988	210,784	UDR, Inc.....	1,337,672	55,834,429
# Omega Healthcare Investors, Inc.....	1,118,909	41,466,768	# UMH Properties, Inc....	322,526	5,802,243
One Liberty Properties, Inc.....	75,903	1,948,430	# Uniti Group, Inc.....	1,023,894	5,580,222
Orion Office REIT, Inc...	243,170	984,839	Universal Health Realty Income Trust..	57,188	2,232,620
Outfront Media, Inc....	577,462	10,625,299	Urban Edge Properties.....	531,711	10,815,002
Paramount Group, Inc..	762,034	3,726,346	Ventas, Inc.....	1,753,019	105,917,408
Park Hotels & Resorts, Inc.....	885,362	11,943,533	Veris Residential, Inc....	354,221	5,646,283
# Peakstone Realty Trust.....	4,732	50,869	VICI Properties, Inc.....	4,400,037	130,989,101
# Pebblebrook Hotel Trust.....	506,577	6,651,356	# Vornado Realty Trust... Welltower, Inc.....	689,730	29,837,720
Phillips Edison & Co., Inc.....	333,269	12,107,663	Whitestone REIT.....	2,349,886	320,712,441
			WP Carey, Inc.....	213,439	2,860,083
			Xenia Hotels & Resorts, Inc.....	936,424	52,355,466
			TOTAL UNITED STATES...		<u>5,298,361,518</u>

DFA GLOBAL REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (23.9%)			SECURITIES LENDING COLLATERAL — (1.8%)		
UNITED STATES — (23.9%)			@§ The DFA Short Term		
Investment in DFA			Investment Fund.	10,796,273	\$ 124,891,282
International Real					
Estate Securities			TOTAL INVESTMENTS — (100.0%)		
Portfolio			(Cost \$6,700,194,824)^^^.		<u>\$7,131,162,929</u>
.....	509,823,919	<u>\$1,707,910,129</u>			
TOTAL INVESTMENT					
SECURITIES					
(Cost \$6,575,312,225)....		<u>7,006,271,647</u>			

As of January 31, 2025, DFA Global Real Estate Securities Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500® Emini Index.....	181	03/21/25	\$55,340,631	\$54,908,612	\$(432,019)
Total Futures Contracts.			<u>\$55,340,631</u>	<u>\$54,908,612</u>	<u>\$(432,019)</u>

Summary of the Portfolio's investments as of January 31, 2025, 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>
Assets				
Common Stocks				
United States.....	\$5,298,361,518	—	—	\$5,298,361,518
Affiliated Investment Company.....	1,707,910,129	—	—	1,707,910,129
Securities Lending Collateral.....	—	\$124,891,282	—	124,891,282
Total Investments in Securities.....	<u>\$7,006,271,647</u>	<u>\$124,891,282</u>	<u>—</u>	<u>\$7,131,162,929</u>
Financial Instruments				
Liabilities				
Futures Contracts**.....	(432,019)	—	—	(432,019)
Total Financial Instruments.....	<u>\$ (432,019)</u>	<u>—</u>	<u>—</u>	<u>\$ (432,019)</u>

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

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2025

(Unaudited)

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (97.3%)			AUSTRALIA — (Continued)		
AUSTRALIA — (6.3%)			* Fenix Resources Ltd...	543,160	\$ 102,600
Acrow Ltd.....	119	\$ 85	Finbar Group Ltd.....	11,796	5,787
# Adairs Ltd.....	1,054,805	1,729,475	* FleetPartners Group		
* Ainsworth Game			Ltd.....	3,951,946	6,868,367
Technology Ltd.....	814,002	354,660	# Fleetwood Ltd.....	938,271	1,094,389
#* Alkane Resources			G8 Education Ltd.....	10,636,725	9,182,533
Ltd.....	4,330,561	1,564,878	Gold Road Resources		
* Alliance Aviation			Ltd.....	323,369	490,051
Services Ltd.....	74,296	127,290	GrainCorp Ltd.,		
Amotiv Ltd.....	964,384	6,418,730	Class A.....	4,664,869	21,691,454
AMP Ltd.....	5,510,902	6,071,958	Grange Resources		
* Amplitude Energy			Ltd.....	3,512,315	500,282
Ltd.....	26,549,233	3,289,231	GWA Group Ltd.....	1,537,515	2,392,444
Ansell Ltd.....	1,390,338	30,228,777	# Harvey Norman		
# ARN Media Ltd.....	1,105,243	461,377	Holdings Ltd.....	3,959,547	12,673,112
* Aurelia Metals Ltd.....	2,833,315	331,088	* Healius Ltd.....	11,119,593	9,826,120
* Austal Ltd.....	5,067,264	12,002,358	Helia Group Ltd.....	6,335,205	18,923,575
#* Australian Agricultural			# Humm Group Ltd.....	4,946,490	1,809,679
Co. Ltd.....	1,934,248	1,700,396	IGO Ltd.....	516,798	1,553,993
* Australian Vintage			Iluka Resources Ltd....	3,586,626	9,688,909
Ltd.....	612,478	47,181	Imdex Ltd.....	659,125	1,069,391
Auswide Bank Ltd.....	12,705	39,789	Incitec Pivot Ltd.....	2,724,096	5,032,053
#* AVJennings Ltd.....	1,640,643	733,188	Insignia Financial Ltd..	7,324,101	19,906,233
# Bank of Queensland			Integral Diagnostics		
Ltd.....	7,459,287	32,132,207	Ltd.....	90,034	173,827
Bapcor Ltd.....	1,116,052	3,432,740	#* ioneer Ltd.....	673,185	70,025
* BCI Minerals Ltd.....	1,592,254	266,605	IVE Group Ltd.....	1,517,990	2,096,789
Beach Energy Ltd.....	26,126,860	24,494,854	* Judo Capital Holdings		
Bega Cheese Ltd.....	176,883	632,789	Ltd.....	892,363	1,104,320
Bell Financial Group			# Jupiter Mines Ltd.....	5,591,342	536,486
Ltd.....	49,868	41,929	# Karoon Energy Ltd.....	2,475,840	2,394,053
# Brickworks Ltd.....	1,038,186	16,717,352	# Kelsian Group Ltd.....	721,275	1,691,914
Capral Ltd.....	28,874	178,325	Lendlease Corp. Ltd....	1,788,627	7,125,402
# Cedar Woods			Maas Group Holdings		
Properties Ltd.....	852,413	2,850,268	Ltd.....	6,892	19,388
Challenger Ltd.....	2,750,384	10,682,603	# Macmahon Holdings		
# Champion Iron Ltd.....	233,541	793,504	Ltd.....	9,132,039	2,004,379
Ω Coronado Global			# Magellan Financial		
Resources, Inc.,			Group Ltd.....	1,703,601	10,974,978
CDI.....	849,950	343,021	McPherson's Ltd.....	807,998	160,149
# Corporate Travel			#* Metals X Ltd.....	1,609,527	476,118
Management Ltd....	624,794	5,918,296	# Michael Hill		
Credit Corp. Group			International Ltd.		
Ltd.....	497,531	4,746,654	(MHJ AU).....	340,566	106,268
#* Develop Global Ltd....	152,290	233,950	Monash IVF Group		
Domain Holdings			Ltd.....	5,139,541	3,835,961
Australia Ltd.....	531,420	896,510	#* Mount Gibson Iron		
Downer EDI Ltd.....	10,673,231	37,564,814	Ltd.....	6,449,156	1,258,351
*†† Elanor Investor Group.	68,066	26,236	# Myer Holdings Ltd.....	9,269,185	5,230,108
Elders Ltd.....	1,362,694	6,003,391	# MyState Ltd.....	839,230	2,375,233
#* Emeco Holdings Ltd....	3,768,674	2,146,232	Navigator Global		
Enero Group Ltd.....	24,327	16,773	Investments Ltd.....	1,864,713	1,827,320
EQT Holdings Ltd.....	26,105	555,217	# New Hope Corp. Ltd...	6,195,884	18,472,289
EVT Ltd.....	551,193	3,996,015	Nickel Industries Ltd....	16,155,182	7,532,526

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)			AUSTRALIA — (Continued)		
# Nine Entertainment			Super Retail Group		
Co. Holdings Ltd.....	13,238,304	\$11,048,226	Ltd.....	1,098,423	\$ 10,582,298
NRW Holdings Ltd.....	6,437,012	13,555,022	* Superloop Ltd.....	2,521,151	3,532,116
Nufarm Ltd.....	3,889,803	8,707,545	# Tabcorp Holdings Ltd..	16,468,395	6,876,836
#* OFX Group Ltd.....	42,259	36,604	*†† Ten Sixty Four Ltd....	500,279	34,213
* OM Holdings Ltd.....	97,211	20,554	* Vault Minerals Ltd.....	41,473,465	9,827,720
oOh!media Ltd.....	3,677,321	2,650,474	Ω Viva Energy Group		
Orora Ltd.....	1,072,822	1,561,421	Ltd.....	620,526	988,697
# Pacific Current Group			* West African		
Ltd.....	70,198	514,349	Resources Ltd.....	6,881,484	6,966,522
* Pantoro Ltd.....	682,751	48,150	Westgold Resources		
Peet Ltd.....	2,980,572	2,681,502	Ltd.....	5,901,076	9,296,038
Perenti Ltd.....	5,077,856	4,393,913	Whitehaven Coal Ltd..	1,098,521	4,127,975
# Perpetual Ltd.....	377,165	4,981,809			
Perseus Mining Ltd.....	20,726,171	36,165,387	TOTAL AUSTRALIA.....		<u>716,302,806</u>
# Peter Warren			AUSTRIA — (0.8%)		
Automotive			Agrana Beteiligungs		
Holdings Ltd.....	196,341	191,240	AG.....	299,865	3,345,386
* PEXA Group Ltd.....	561,996	4,545,071	Ω BAWAG Group AG.....	236,308	21,361,637
# Platinum Asset			EVN AG.....	51,054	1,230,811
Management Ltd....	111,814	47,003	Mayr Melnhof Karton		
Ramelius Resources			AG.....	1,084	86,881
Ltd.....	10,564,713	15,920,320	# Oberbank AG.....	17,472	1,268,842
* Regis Resources Ltd..	11,870,980	22,120,592	Porr AG.....	77,322	1,630,943
# Reject Shop Ltd.....	325,760	572,433	Raiffeisen Bank		
Reliance Worldwide			International AG....	301,318	6,815,002
Corp. Ltd.....	5,734,006	19,092,170	# Semperit AG Holding..	37,270	540,558
* Resolute Mining Ltd....	33,277,803	8,410,000	UNIQA Insurance		
* Retail Food Group			Group AG.....	163,105	1,379,631
Ltd.....	11,013	14,742	Vienna Insurance		
# Ridley Corp. Ltd.....	3,728,767	6,496,924	Group AG Wiener		
* Sandfire Resources			Versicherung		
Ltd.....	7,717,862	46,806,986	Gruppe.....	448,639	15,023,548
* Select Harvests Ltd....	403,749	1,160,341	voestalpine AG.....	1,558,534	32,596,591
Servcorp Ltd.....	246,475	779,321	Wienerberger AG.....	33,765	985,668
Service Stream Ltd....	6,502,857	6,315,529	Zumtobel Group AG...	201,216	1,031,976
* Seven West Media			TOTAL AUSTRIA.....		<u>87,297,474</u>
Ltd.....	166,755	17,071	BELGIUM — (1.2%)		
SG Fleet Group Ltd....	107,833	229,967	Ackermans & van		
Shaver Shop Group			Haaren NV.....	300,134	58,245,960
Ltd.....	1,334,931	1,097,887	#* AGFA-Gevaert NV....	598,041	536,671
# Sigma Healthcare			Bekaert SA.....	841,379	29,372,401
Ltd.....	2,093,116	3,699,868	bpost SA.....	673,769	1,297,883
Sims Ltd. (SGM AU)...	2,897,689	23,531,238	Cie		
Solvar Ltd.....	2,580,600	2,050,152	d'Entreprises CFE...	51,813	342,506
Southern Cross			Deceuninck NV.....	1,497,273	3,622,802
Electrical			Deme Group NV.....	2,874	403,338
Engineering Ltd.....	111,445	103,903	Econocom Group SA		
# Southern Cross Media			NV.....	23,550	44,342
Group Ltd.....	1,839,642	705,790	* Galapagos NV (GLPG		
*†† SpeedCast			BB).....	129,461	2,975,973
International Ltd....	59,723	0	* Galapagos NV (GLPG		
SRG Global Ltd.....	985,005	880,068	NA).....	15,694	360,764
Stanmore Resources			# Gimv NV.....	214,060	8,443,434
Ltd.....	230,296	371,290	Greenyard NV.....	71,122	374,788
#* Star Entertainment			* Ontex Group NV.....	298,377	2,526,784
Group Ltd.....	6,584,198	481,936			
†† Sunland Group Ltd....	1,837,244	15,991			

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
BELGIUM — (Continued)			CANADA — (Continued)		
			*		
Proximus SADP.....	2,096,852	\$ 11,616,612		* Celestica, Inc. (CLS	
# Recticel SA.....	303,819	3,180,812		US).....	827,589 \$102,182,414
Roularta Media Group				Centerra Gold, Inc.....	4,591,101 28,715,112
NV.....	392	4,984		CES Energy Solutions	
Sipef NV.....	89,430	5,165,197		Corp.....	1,332,733 7,895,435
Tessenderlo Group			*††	Chesswood Group	
SA.....	171,181	3,734,586		Ltd.....	30,800 14,411
Umicore SA.....	25,617	257,884	#	Cogeco	
# VGP NV.....	10,750	917,546		Communications,	
Viohalco SA.....	35,319	219,878		Inc.....	168,550 7,091,776
				Cogeco, Inc.....	63,118 2,313,914
TOTAL BELGIUM.....		133,645,145	*	Conifex Timber, Inc.....	21,950 4,833
				Converge Technology	
CANADA — (11.8%)				Solutions Corp.....	57,816 134,858
Acadian Timber Corp..	115,277	1,367,444	*	Corus Entertainment,	
* ACT Energy				Inc., Class B.....	264,781 18,219
Technologies Ltd.....	4,600	20,098	*	dentalcorp Holdings	
ADENTRA, Inc.....	86,600	2,060,500		Ltd.....	142,970 744,682
* Advantage Energy				Dexterra Group, Inc....	193,588 1,065,611
Ltd.....	3,127,543	19,862,540		Doman Building	
# Aecon Group, Inc.....	1,090,635	17,980,263		Materials Group	
AGF Management				Ltd.....	679,748 3,699,595
Ltd., Class B.....	1,244,832	9,661,613	*	Dorel Industries, Inc.,	
* Aimia, Inc.....	25,469	42,409		Class B.....	32,301 115,349
Alamos Gold, Inc.				DREAM Unlimited	
(AGI US), Class A... Alaris Equity Partners	5,535,847	115,865,278		Corp., Class A.....	220,825 3,351,834
Income.....	270,019	3,691,662		Dundee Precious	
# Algoma Central Corp..	307,731	3,159,147		Metals, Inc.....	3,059,998 31,013,707
Algoma Steel Group,				E-L Financial Corp.	
Inc. (ASTL CN).....	3,600	29,328		Ltd.....	6,159 5,936,092
Algoma Steel Group,			*	Eldorado Gold Corp.	
Inc. (ASTL US).....	69,875	570,180		(EGO US).....	2,432,109 37,065,341
# Andrew Peller Ltd.,			*	Eldorado Gold Corp.	
Class A.....	24,665	72,806		(ELD CN).....	885,955 13,484,243
#* AutoCanada, Inc.....	4,900	66,925		Enerflex Ltd. (EFX	
B2Gold Corp. (BTG				CN).....	109,457 1,036,315
US).....	8,535,021	20,654,751		Enerflex Ltd. (EFXT	
B2Gold Corp. (BTO				US).....	53,440 507,680
CN).....	2,191,628	5,293,022	*	Ensign Energy	
# Baytex Energy Corp....	2,827,132	6,788,929		Services, Inc.....	993,880 2,160,980
# Birchcliff Energy Ltd....	6,030,814	23,694,188	#	EQB, Inc.....	456,673 34,048,981
Black Diamond Group			#*	Equinox Gold Corp.	
Ltd.....	849,546	5,360,262		(EQX CN).....	983,959 5,937,538
* Bonterra Energy			#*	Equinox Gold Corp.	
Corp.....	236,298	586,944		(EQX US).....	3,336,492 20,252,506
* Calfrac Well Services				Exco Technologies	
Ltd.....	8,902	23,153		Ltd.....	360,519 1,748,828
Canaccord Genuity				Firm Capital Mortgage	
Group, Inc.....	1,156,148	7,827,774		Investment Corp.....	184,532 1,502,056
Canadian Western				First Majestic Silver	
Bank.....	1,871,396	74,528,779		Corp. (AG US).....	169,701 967,296
* Canfor Corp.....	66,420	689,633		First Majestic Silver	
* Capstone Copper				Corp. (FR CN).....	1,837 10,466
Corp.....	1,251,666	7,010,397	#*	Fortuna Mining Corp.	
# Cardinal Energy Ltd....	1,744,378	7,585,556		(FSM US).....	3,374,763 17,110,048
Cascades, Inc.....	1,468,243	12,981,679	*	Fortuna Mining Corp.	
				(FVI CN).....	1,734,325 8,782,903

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
Frontera Energy Corp.....	338,203	\$ 1,901,207
* GoGold Resources, Inc.....	20,200	21,404
* GoldMoney, Inc.....	1,640	9,625
Guardian Capital Group Ltd., Class A.	94,821	2,996,614
* Heroux-Devtek, Inc.....	233,147	5,159,120
High Liner Foods, Inc.....	261,796	2,882,125
Hudbay Minerals, Inc. (HBM US).....	4,838,327	40,012,964
#* IAMGOLD Corp. (IAG US).....	2,866,069	17,884,271
* IAMGOLD Corp. (IMG CN).....	6,068,030	37,743,827
# InPlay Oil Corp.....	17,400	20,233
* Interfor Corp.....	809,916	9,473,679
* Kelt Exploration Ltd....	1,665,045	7,882,143
* Knight Therapeutics, Inc.....	862,163	3,286,464
# KP Tissue, Inc.....	7,820	42,992
Lassonde Industries, Inc., Class A.....	15,370	1,925,546
# Laurentian Bank of Canada.....	540,798	10,418,925
Leon's Furniture Ltd....	3,558	63,603
#* Lightspeed Commerce, Inc. (LSPD US).....	35,368	510,360
#*†† Lightstream Resources Ltd.....	2,048,004	0
Linamar Corp.....	951,381	37,011,788
* Lucara Diamond Corp.....	42,000	10,404
# Magellan Aerospace Corp.....	125,305	832,004
* Major Drilling Group International, Inc.....	226,362	1,309,873
* Mandalay Resources Corp.....	8,398	27,563
Martinrea International, Inc....	1,989,936	12,035,323
* Mattr Corp.....	386,470	3,105,907
* MDA Space Ltd.....	6,713	106,514
MEG Energy Corp.....	2,218,787	36,380,565
Melcor Developments Ltd.....	153,409	1,347,943
Methanex Corp. (MEOH US).....	296,588	15,481,894
Methanex Corp. (MX CN).....	71,170	3,711,408
MTY Food Group, Inc.....	64,306	2,233,133
# Mullen Group Ltd.....	1,156,736	11,859,061
Neo Performance Materials, Inc.....	37,026	214,511

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
* New Gold, Inc. (NGD US).....	2,005,345	\$ 6,056,142
Northland Power, Inc...	915,140	10,710,793
* NuVista Energy Ltd... ..	2,836,608	25,392,555
* Obsidian Energy Ltd. (OBE CN).....	66,913	344,383
* Obsidian Energy Ltd. (OBE US).....	388,454	2,004,423
OceanaGold Corp.....	12,195,224	36,417,430
Onex Corp.....	235,620	18,071,739
# Paramount Resources Ltd., Class A.....	793,651	15,716,290
Parex Resources, Inc.....	950,165	9,054,794
# Petrus Resources Ltd.....	39,160	36,914
# Peyto Exploration & Development Corp...	2,850,665	30,775,060
Pizza Pizza Royalty Corp.....	503,416	4,502,981
Polaris Renewable Energy, Inc.....	314,108	2,775,069
* Precision Drilling Corp. (PD CN).....	163,428	9,530,093
* Precision Drilling Corp. (PDS US).....	97,629	5,690,794
* Quarterhill, Inc.....	325,229	371,473
Russel Metals, Inc....	732,381	20,494,675
Sandstorm Gold Ltd. (SAND US).....	1,320,648	7,725,791
Sandstorm Gold Ltd. (SSL CN).....	280,040	1,633,976
* Saturn Oil & Gas, Inc..	54,000	78,398
#* SNDL, Inc.....	172,438	300,042
* Source Energy Services Ltd.....	7,200	67,128
* Spartan Delta Corp....	35,331	92,378
* SSR Mining, Inc. (SSRM CN).....	680,335	5,448,862
*Ω STEP Energy Services Ltd.....	81,021	246,963
Superior Plus Corp....	213,951	886,218
Supremex, Inc.....	16,500	40,985
# Surge Energy, Inc.....	88,636	330,552
# Tamarack Valley Energy Ltd.....	5,351,573	16,238,647
#* Tidewater Midstream & Infrastructure Ltd.....	962,451	132,446
# Timbercreek Financial Corp.....	983,818	4,684,364
* Torex Gold Resources, Inc.....	1,240,727	26,319,616
Total Energy Services, Inc.....	569,661	4,382,159
Transcontinental, Inc., Class A.....	1,108,945	13,948,130

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)			DENMARK — (Continued)		
* Valeura Energy, Inc....	104,405	\$ 507,173	Rockwool AS (ROCKA DC), Class A.	2,070	\$ 734,312
# Veren, Inc. (VRN CN)..	6,012,475	30,282,669	Ω Scandinavian Tobacco Group AS.	1,146,728	16,500,935
Veren, Inc. (VRN US)..	3,242,983	16,312,204	Schouw & Co. AS.	356,267	27,675,749
Vermilion Energy, Inc. (VET CN).....	59,105	544,546	Solar AS, Class B.	39,034	1,640,476
Vermilion Energy, Inc. (VET US).....	962,293	8,872,341	Spar Nord Bank AS....	1,942,097	56,099,833
VersaBank (VBNK CN).....	36,929	505,396	Sparekassen Sjaelland-Fyn AS....	80,771	2,946,694
VersaBank (VBNK US).....	6,219	86,071	Sydbank AS.	1,514,553	80,408,591
*†† Victoria Gold Corp./Vancouver....	1,811	449	# TORM PLC, Class A... UIE PLC.	375,890	7,482,869
Wajax Corp.....	242,791	3,474,767		128,438	5,562,720
* Well Health Technologies Corp... # Whitecap Resources, Inc.....	89,333	364,499	TOTAL DENMARK.....		385,178,093
* Yangarra Resources Ltd.....	297,149	210,592	FINLAND — (2.1%)		
TOTAL CANADA.....		<u>1,352,035,281</u>	Aktia Bank OYJ.	517,751	5,250,199
CHINA — (0.1%)			Aspo OYJ.....	18,087	92,612
* China Gold International Resources Corp. Ltd. (CGG CN).....	2,929,933	16,813,322	Atria OYJ.	271,974	3,322,973
*†† Hanfeng Evergreen, Inc.....	707,267	0	Cargotec OYJ, Class B.	597,338	29,704,004
SIIC Environment Holdings Ltd. (SIIC SP).....	1,867,500	209,189	Ω Enento Group OYJ. ...	11,069	200,146
TOTAL CHINA.....		<u>17,022,511</u>	# Fiskars OYJ Abp.	226,527	3,610,493
DENMARK — (3.4%)			* HKFoods OYJ.....	314,909	337,918
Alm Brand AS.	1,439,662	2,999,894	Huhtamaki OYJ.....	230,793	8,521,421
* Bavarian Nordic AS....	361,502	9,892,259	* Kalmar OYJ, Class B..	597,338	20,081,848
D/S Norden AS.....	437,003	12,424,915	Kemira OYJ.....	2,810,827	62,002,829
# Dfds AS.	463,455	6,888,321	Konecranes OYJ.	157,314	9,463,879
FLSmidth & Co. AS....	180,891	9,390,167	Lassila & Tikanoja OYJ.	5,811	52,191
Foroya Banki P.....	1,339	32,092	* Lindex Group OYJ.....	20,302	58,348
#* GN Store Nord AS....	110,153	2,255,929	Mandatum OYJ.....	1,422,848	7,033,448
GronlandsBANKEN AS.	1,455	146,642	# Metsa Board OYJ (METSFB FH), Class B.	3,628,663	18,141,997
H Lundbeck AS (HLUNA DC), Class A.	340,188	1,698,665	# Nokian Renkaat OYJ..	915,950	7,623,011
H Lundbeck AS (HLUNB DC).....	3,249,218	19,883,107	# Oma Saastopankki OYJ.	32,318	374,245
# Harboes Bryggeri AS, Class B.	3,226	64,186	Raisio OYJ, Class V... * Rapala VMC OYJ.....	1,027,493	2,416,287
Jyske Bank AS.....	1,071,483	77,494,941	Sanoma OYJ.....	41,445	79,899
Matas AS.....	702,064	13,484,357	Stora Enso OYJ, Class R.	81,385	702,599
* Nilfisk Holding AS.....	55,715	873,369	Ω Terveystalo OYJ.	1,284,657	14,227,908
Per Aarsleff Holding AS.....	444,275	28,597,070	# TietoEVRY OYJ.	67,039	815,751
			* Valmet OYJ.....	1,005,815	19,389,890
			# YIT OYJ.	918,033	25,029,417
			* YIT OYJ.	277,742	729,594
			TOTAL FINLAND.....		<u>239,262,907</u>
			FRANCE — (4.3%)		
			* 74Software SA.....	4,204	118,505
			AKWEL SADIR.....	157,885	1,315,847
			* Alstom SA.....	1,669,792	33,050,001
			Altamir.....	311,054	7,538,160
			Alten SA.	2,283	210,001
			Arkema SA.....	374,014	29,808,833
			# Assystem SA.....	15,684	629,661
			Ω Ayvens SA.....	76,493	563,551

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)			FRANCE — (Continued)		
#	Beneteau SACA.....	138,927	\$	1,324,431	
*	Bigben Interactive.....	25,814		34,549	
	Bonduelle SCA.....	181,821		1,153,963	
	Cie des Alpes.....	359,346		6,102,085	
#*	Clariane SE.....	327,845		735,582	
	Coface SA.....	1,575,547		25,405,320	
	Derichebourg SA.....	1,329,271		7,410,236	
	Eiffage SA.....	116,840		10,438,122	
*Ω	Elior Group SA.....	298,340		807,477	
	Elis SA.....	2,681,289		54,891,116	
	Esso SA Francaise....	5,802		672,020	
	Etablissements Maurel et Prom SA.....	683,698		4,378,601	
	Eurazeo SE.....	320,227		26,435,753	
#*	Eutelsat Communications SACA.....	1,454,869		2,608,464	
	Exel Industries SA, Class A.....	525		24,191	
	Fnac Darty SA (FNAC FP).....	152,572		4,662,961	
	Forvia SE (FRVIA FP).....	640,260		6,719,765	
*	Gaumont SA.....	11,739		988,371	
	GL Events SACA.....	168,715		3,326,892	
	Groupe Crit SA.....	9,537		567,747	
	Groupe SFPI.....	140,840		280,836	
#	Guerbet.....	26,129		740,258	
*	Haulotte Group SA....	13,790		39,494	
	Imerys SA.....	420,844		11,599,492	
	IPSOS SA.....	134,926		6,384,547	
#	Jacquet Metals SACA.	301,009		5,103,547	
	LISI SA.....	24,765		704,472	
#Ω	Maisons du Monde SA.....	156,593		666,499	
	Manitou BF SA.....	29,476		661,926	
	Mersen SA.....	359,377		8,119,440	
	Metropole Television SA.....	69,315		891,617	
*	Nexity SA.....	440,508		5,900,606	
	Opmobility.....	271,318		3,070,297	
	Quadient SA.....	484,812		9,173,426	
	Rexel SA.....	2,119,321		56,106,668	
	Samse SACA.....	990		146,159	
	Savencia SA.....	113,956		5,895,114	
	SCOR SE.....	2,169,277		55,420,825	
	Seche Environnement SACA.....	15,608		1,383,995	
	SES SA.....	5,171,592		16,802,245	
#*Ω	SMCP SA.....	117,390		387,358	
	Societe BIC SA.....	16,376		1,079,724	
	Societe des Bains de Mer et du Cercle des Etrangers a Monaco.....	1,285		138,021	
	Societe LDC SADIR...	1,778		119,480	
	Teleperformance SE...	68,546		6,418,765	
	Television Francaise 1 SA.....	626,784	\$	4,942,455	
	Trigano SA.....	12,343		1,691,469	
*	Ubisoft Entertainment SA.....	317,634		3,664,975	
	Valeo SE.....	2,780,835		30,997,574	
	Vicat SACA.....	261,116		10,890,043	
	VIEL & Cie SA.....	16,500		208,288	
*	Viridien.....	55,025		3,173,417	
#*	Volitalia SA.....	28,566		211,084	
#	Vranken-Pommery Monopole SA.....	17,057		227,309	
*Ω	X-Fab Silicon Foundries SE.....	107,742		555,446	
TOTAL FRANCE.....				485,719,076	
GERMANY — (3.3%)					
	1&1 AG.....	563,663		7,127,181	
	7C Solarparken AG....	287,984		571,465	
#Ω	Aumann AG.....	1,944		22,284	
	Aurubis AG.....	360,398		28,281,833	
#*	BayWa AG (BYW6 GR).....	236,398		2,213,641	
Ω	Befesa SA.....	195,677		4,243,187	
	Bijou Brigitte AG.....	44,960		1,758,491	
	Bilfinger SE.....	326,658		16,801,689	
#	Borussia Dortmund GmbH & Co. KGaA.	953,296		3,228,752	
	CANCOM SE (COK GR).....	54,323		1,426,476	
	Deutsche Beteiligungs AG.....	182,539		4,528,921	
*Ω	Deutsche Pfandbriefbank AG..	64,840		367,994	
	Deutz AG.....	1,903,378		9,207,087	
	Draegerwerk AG & Co. KGaA.....	40,925		1,997,976	
	Duerr AG.....	451,419		11,118,867	
Ω	DWS Group GmbH & Co. KGaA.....	211,552		10,440,456	
	Elmos Semiconductor SE.....	4,744		348,246	
#	ElringKlinger AG.....	379,287		1,855,787	
#	Evonik Industries AG...	216,467		4,064,789	
	FORTEC Elektronik AG.....	1,354		27,603	
#*	Fraport AG Frankfurt Airport Services Worldwide.....	490,424		29,214,729	
	Freenet AG.....	57,538		1,775,186	
	Gerresheimer AG.....	5,301		371,284	
	Gesco SE.....	114,765		1,566,938	
#	Grenke AG.....	183,147		3,183,760	
	H&R GmbH & Co. KGaA.....	215,585		841,048	

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)			HONG KONG — (1.6%)		
* Heidelberg			Aeon Credit Service		
Druckmaschinen			Asia Co. Ltd.....	1,250,000	\$ 929,635
AG.....	1,099,856	\$ 1,383,391	* Allied Group Ltd.....	31,060,000	5,675,072
Hornbach Holding AG			Asia Financial		
& Co. KGaA.....	142,073	10,896,292	Holdings Ltd.....	3,250,106	1,584,056
Indus Holding AG.....	175,102	3,744,914	* Asia Standard		
Ω Instone Real Estate			International Group		
Group SE.....	5,685	48,971	Ltd.....	11,007,503	533,276
Jenoptik AG.....	182,835	4,100,378	Associated		
Ω JOST Werke SE.....	29,094	1,399,907	International Hotels		
K&S AG.....	1,512,539	21,003,049	Ltd.....	455,000	288,427
KION Group AG.....	928,723	34,487,416	Bank of East Asia		
# Kloeckner & Co. SE...	79,359	403,632	Ltd.....	6,364,847	8,058,186
*# Koenig & Bauer AG....	76,039	1,290,462	* Century City		
Kontron AG.....	10,262	208,751	International		
Krones AG.....	31,934	4,357,505	Holdings Ltd.....	17,195,300	280,912
KSB SE & Co. KGaA..	5,653	3,915,487	Chen Hsong Holdings..	2,492,000	434,713
KWS Saat SE & Co.			Cheuk Nang Holdings		
KGaA.....	36,891	2,320,752	Ltd.....	5,083,016	1,096,775
Lanxess AG.....	275,166	7,472,856	Chevalier International		
* Mediclin AG.....	402,538	1,254,941	Holdings Ltd.....	2,342,858	1,202,808
*# Medios AG.....	29,610	380,851	* China Energy		
METRO AG.....	1,600,256	6,395,773	Development		
MLP SE.....	1,292,363	9,366,838	Holdings Ltd.....	4,910,000	36,912
# Mutares SE & Co.			Chinney Investments		
KGaA.....	64,715	1,789,241	Ltd.....	132,000	10,864
Norma Group SE.....	37,294	639,816	Chow Sang Sang		
Patrizia SE.....	50,124	418,649	Holdings		
# PNE AG.....	29,821	375,250	International Ltd.....	3,832,000	3,248,177
# ProSiebenSat.1 Media			* Chuang's China		
SE.....	1,642,147	9,434,798	Investments Ltd.....	11,364,415	134,051
PWO AG.....	5,898	177,022	* Chuang's Consortium		
* q.beyond AG.....	693,063	519,779	International Ltd.....	16,101,520	700,913
# RTL Group SA.....	132,785	4,057,644	CITIC Telecom		
SAF-Holland SE.....	750,702	12,874,664	International		
# Salzgitter AG.....	347,785	6,419,377	Holdings Ltd.....	10,946,000	3,082,617
* Schaeffler AG.....	36,949	163,829	* CSI Properties Ltd.....	90,545,476	987,739
* SGL Carbon SE.....	33,170	129,845	# CTF Services Ltd.....	9,837,000	9,267,548
Siltronic AG.....	177,064	8,096,444	*†† CW Group Holdings		
# Sixt SE.....	62,015	5,036,214	Ltd.....	1,696,500	0
Stabilus SE.....	49,642	1,640,012	Dah Sing Banking		
# Suedzucker AG.....	951,083	10,465,895	Group Ltd.....	4,812,288	4,915,675
* Surteco Group SE.....	92,185	2,089,568	Dah Sing Financial		
Takkt AG.....	388,693	3,288,646	Holdings Ltd.....	2,374,956	8,478,216
Technotrans SE.....	1,248	22,622	Dickson Concepts		
United Internet AG....	1,010,002	16,938,495	International Ltd.....	2,024,000	1,278,353
# Verbio SE.....	2,679	25,466	Eagle Nice		
Vossloh AG.....	90,624	4,453,337	International		
# Wacker Chemie AG....	213,655	14,641,706	Holdings Ltd.....	738,000	387,426
# Wacker Neuson SE....	648,936	11,005,520	†† EcoGreen		
Wuestenrot &			International Group		
Wuerttembergische			Ltd.....	3,623,840	165,707
AG.....	109,016	1,392,712	Emperor International		
TOTAL GERMANY.....		<u>377,114,387</u>	Holdings Ltd.....	19,862,333	519,634
GREECE — (0.0%)			Emperor Watch &		
*†† Michaniki SA.....	986,718	0	Jewellery Ltd.....	53,310,000	1,170,495
*†† Tropea Holding SA....	4,581	0			

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)			HONG KONG — (Continued)		
Far East Consortium			Kerry Logistics		
International Ltd.....	30,891,679	\$ 3,490,503	Network Ltd.....	1,255,000	\$1,053,808
First Pacific Co. Ltd....	25,376,000	14,049,581	Kerry Properties Ltd....	4,169,000	8,200,317
Get Nice Financial			Kowloon Development		
Group Ltd.....	5,013,324	591,434	Co. Ltd.....	8,393,128	4,117,086
Glorious Sun			* Lai Sun Development		
Enterprises Ltd.....	2,726,000	413,202	Co. Ltd.....	7,698,696	657,678
Gold Peak Technology			* Lai Sun Garment		
Group Ltd.....	7,106,907	474,063	International Ltd.....	13,516,359	921,593
Golden Resources			* Langham Hospitality		
Development			Investments &		
International Ltd.....	9,447,000	436,597	Langham Hospitality		
Great Eagle Holdings			Investments Ltd.....	2,641,000	154,583
Ltd.....	2,821,240	3,790,072	* Lerado Financial		
Guotai Junan			Group Co. Ltd.....	65,840	1,184
International			* Lippo Ltd.....	2,259,500	127,364
Holdings Ltd.....	16,938,000	2,490,114	Liu Chong Hing		
Hang Lung Group			Investment Ltd.....	3,428,000	1,738,578
Ltd.....	5,389,000	7,143,722	Luk Fook Holdings		
Hang Lung Properties			International Ltd.....	789,000	1,450,808
Ltd.....	6,124,286	4,844,558	* Midland Holdings Ltd...	809,969	86,419
* Hanison Construction			Miramar Hotel &		
Holdings Ltd.....	7,584,724	278,138	Investment.....	2,236,000	2,523,567
* Harbour Centre			Nanyang Holdings		
Development Ltd....	2,192,000	1,342,238	Ltd.....	98,350	309,935
* HKR International			National Electronics		
Ltd.....	15,736,557	1,670,952	Holdings.....	2,691,648	155,008
Hon Kwok Land			# New World		
Investment Co. Ltd..	5,720,935	750,299	Development Co.		
Hong Kong Ferry			Ltd.....	2,691,000	1,443,957
Holdings Co. Ltd....	2,332,000	1,247,655	Oriental Enterprise		
#* Hong Kong			Holdings Ltd.....	118,000	5,352
Technology Venture			Oriental Watch		
Co. Ltd.....	304,000	50,759	Holdings.....	5,248,587	2,372,790
Hongkong & Shanghai			Pacific Basin Shipping		
Hotels Ltd.....	6,933,341	5,172,981	Ltd.....	14,137,000	2,861,477
Hongkong Chinese			* Paliburg Holdings Ltd..	7,623,041	516,321
Ltd.....	14,033,090	448,717	PAX Global		
Hung Hing Printing			Technology Ltd.....	109,000	67,102
Group Ltd.....	6,999,275	916,601	PC Partner Group		
# Hutchison			Ltd.....	168,000	114,088
Telecommunications			Pico Far East		
Hong Kong			Holdings Ltd.....	640,000	173,688
Holdings Ltd.....	17,878,000	2,133,507	Playmates Holdings		
* IPE Group Ltd.....	8,660,000	522,978	Ltd.....	24,721,000	1,766,787
Jacobson Pharma			* Public Financial		
Corp. Ltd.....	650,000	105,150	Holdings Ltd.....	4,256,444	776,242
Johnson Electric			* Regal Hotels		
Holdings Ltd.....	3,905,114	5,177,956	International		
K Wah International			Holdings Ltd.....	7,538,623	2,282,813
Holdings Ltd.....	4,695,000	1,045,650	Safety Godown Co.		
* Kader Holdings Co.			Ltd.....	308,000	71,261
Ltd.....	104,000	3,208	SAS Dragon Holdings		
Keck Seng			Ltd.....	36,000	19,199
Investments Hong			SEA Holdings Ltd.....	2,365,368	431,876
Kong Ltd.....	898,000	262,326	Shangri-La Asia Ltd....	656,000	427,623

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)			IRELAND — (0.1%)		
* Shun Ho Property Investments Ltd.....	271,173	\$ 21,612	Cairn Homes PLC.....	1,430,652	\$ 3,399,076
* Shun Tak Holdings Ltd.....	14,312,546	1,124,815	Dalata Hotel Group PLC.....	941,225	4,605,314
Singamas Container Holdings Ltd.....	17,330,000	1,584,570	*Ω Glenveagh Properties PLC.....	1,216,422	2,145,360
SmarTone Telecommunications Holdings Ltd.....	1,659,500	867,686	TOTAL IRELAND.....		<u>10,149,750</u>
Soundwill Holdings Ltd.....	1,232,500	840,080	ISRAEL — (0.9%)		
* South China Holdings Co. Ltd.....	26,665,751	111,692	* Alrov Properties & Lodgings Ltd.....	13,259	692,813
Sun Hung Kai & Co. Ltd.....	5,316,688	1,879,234	# Ashdod Refinery Ltd... AudioCodes Ltd. (AUDC US).....	19,242	328,346
TAI Cheung Holdings Ltd.....	3,350,000	1,259,571	#* Azorim-Investment Development & Construction Co. Ltd.....	1,954	19,833
Tan Chong International Ltd.....	3,879,000	530,883	* Carasso Motors Ltd.... Cellcom Israel Ltd. (CEL IT).....	847,467	5,135,077
Tao Heung Holdings Ltd.....	747,000	44,056	* Cellcom Israel Ltd. (CELJF US).....	304,381	2,434,138
Tern Properties Co. Ltd.....	146,000	45,145	* Clal Insurance Enterprises Holdings Ltd.....	384,546	2,528,272
Texhong International Group Ltd.....	84,500	43,137	* Delek Automotive Systems Ltd.....	29,907	197,386
Texwinca Holdings Ltd.....	9,370,000	894,617	Delta Galil Ltd.....	182,909	4,785,522
Tian Teck Land Ltd....	432,000	105,262	* Direct Finance of Direct Group 2006 Ltd.....	914	7,980
Transport International Holdings Ltd.....	1,134,438	1,188,296	* Dor Alon Energy in Israel 1988 Ltd.....	7,577	429,842
United Laboratories International Holdings Ltd.....	4,282,000	6,365,544	#* Equital Ltd.....	566	94,292
Upbest Group Ltd.....	4,476,000	422,149	* Gilat Satellite Networks Ltd.....	22,296	647,493
Vedan International Holdings Ltd.....	6,156,000	396,580	* Harel Insurance Investments & Financial Services Ltd.....	394,618	15,872,522
Ω VPower Group International Holdings Ltd.....	1,046,000	21,714	# IES Holdings Ltd.....	44,259	313,137
VSTECs Holdings Ltd.....	2,288,000	1,390,309	Isracard Ltd.....	177,072	2,808,383
* Wai Kee Holdings Ltd.....	574,000	47,167	Isras Investment Co. Ltd.....	7,410	516,663
* Wang On Group Ltd....	90,180,000	243,288	Kardan Real Estate Enterprise & Development Ltd.....	1,108,318	5,103,708
Wing On Co. International Ltd.....	2,095,500	3,205,119	# Kerur Holdings Ltd.....	13,497	3,218,778
Wing Tai Properties Ltd.....	2,306,749	504,396	# Mediterranean Towers Ltd.....	10,908	18,546
* Xingye Alloy Materials Group Ltd.....	1,406,000	183,367	# Menora Mivtachim Holdings Ltd.....	11,372	273,096
Yue Yuen Industrial Holdings Ltd.....	7,021,000	14,962,921	Meshulam Levinstein Contracting & Engineering Ltd.....	372,049	1,186,205
* Zensun Enterprises Ltd.....	212,000	4,497		412,105	19,152,900
TOTAL HONG KONG.....		<u>186,437,359</u>		2,175	250,504

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)			ITALY — (Continued)		
Migdal Insurance & Financial Holdings Ltd.....	749,834	\$ 1,541,288	# Danieli & C Officine Meccaniche SpA (DAN IM).....	299,192	\$ 7,808,278
Mivtach Shamir Holdings Ltd.....	8,665	539,147	Danieli & C Officine Meccaniche SpA (DANR IM).....	398,994	8,044,737
Mizrahi Tefahot Bank Ltd.....	1	56	Emak SpA.....	1,018,820	988,390
# Nawi Group Ltd.....	72,228	837,458	ERG SpA.....	36,653	742,820
Neto Malinda Trading Ltd.....	8,734	213,598	* Esprinet SpA.....	183,054	902,503
Oil Refineries Ltd.....	30,699,981	9,065,980	Fila SpA.....	262,096	2,589,058
# Palram Industries 1990 Ltd.....	55,265	1,434,102	# FNM SpA.....	3,110,853	1,391,491
Paz Retail & Energy Ltd.....	87,000	12,545,351	Hera SpA.....	1,328,306	4,857,421
Plasson Industries Ltd.....	8,138	464,054	# IMMSI SpA.....	3,017,733	1,560,058
Prashkovsky Investments & Construction Ltd.....	38,732	1,106,498	Italmobiliare SpA.....	114,256	3,182,805
* Scope Metals Group Ltd.....	5,783	248,048	Iveco Group NV.....	2,704,370	32,915,190
Summit Real Estate Holdings Ltd.....	538,910	8,717,851	Leonardo SpA.....	1,580,816	49,387,102
#Ω Tamar Petroleum Ltd...	219,905	1,526,543	MFE-MediaForEurope NV (MFEA IM), Class A.....	2,055,848	6,685,812
* Tera Light Ltd.....	129,675	295,683	# MFE-MediaForEurope NV (MFEA IM), Class B.....	671,472	2,972,676
TOTAL ISRAEL.....		<u>104,551,093</u>	#*Ω Nexi SpA.....	3,413,587	17,335,360
ITALY — (6.7%)			Orsero SpA.....	74,305	956,106
A2A SpA.....	7,166,537	16,924,757	Ω OVS SpA.....	5,039,445	18,026,597
ACEA SpA.....	43,978	841,409	Ω Pirelli & C SpA.....	4,985,116	29,998,333
Ω Anima Holding SpA....	4,143,052	28,427,641	Rizzoli Corriere Della Sera Mediagroup SpA.....	1,578,533	1,483,382
Ariston Holding NV....	12,966	46,311	#* Safilo Group SpA.....	175,815	195,887
# Banca IFIS SpA.....	320,778	7,038,573	# Sogefi SpA.....	100,101	206,567
# Banca Monte dei Paschi di Siena SpA.....	10,566,054	67,699,012	* Telecom Italia SpA (TIT IM).....	97,333,703	26,716,816
Banca Popolare di Sondrio SpA.....	8,486,970	78,366,596	Unipol Assicurazioni SpA.....	5,684,249	<u>77,025,610</u>
# Banca Profilo SpA....	1,744,825	334,396	TOTAL ITALY.....		<u>767,118,149</u>
Ω Banca Sistema SpA...	499,240	797,064	JAPAN — (25.5%)		
Banco BPM SpA.....	5,080,782	44,661,076	77 Bank Ltd.....	898,100	27,555,251
Banco di Desio e della Brianza SpA.....	469,094	3,847,184	Achilles Corp.....	197,500	1,859,629
Biesse SpA.....	50,805	423,804	AD Works Group Co. Ltd.....	299,099	399,632
BPER Banca SpA.....	16,771,527	114,250,899	ADEKA Corp.....	92,100	1,716,477
Buzzi SpA.....	1,588,128	65,056,708	AEON Financial Service Co. Ltd.....	1,122,014	9,066,663
Cairo Communication SpA.....	786,092	2,072,391	# Ahresty Corp.....	71,400	279,231
Cementir Holding NV..	1,272,630	15,458,698	Aichi Corp.....	254,100	2,347,907
* CIR SpA-Compagnie Industriali.....	7,484,407	4,646,608	Aichi Steel Corp.....	80,834	3,607,551
Credito Emiliano SpA..	1,477,196	17,342,233	Aichi Tokei Denki Co. Ltd.....	113,663	1,389,491
d'Amico International Shipping SA.....	707,426	2,909,790	Aida Engineering Ltd...	172,322	899,473
			Aiful Corp.....	316,900	689,797
			Ainavo Holdings Co. Ltd.....	39,200	162,821
			Aiphone Co. Ltd.....	212,600	3,709,799
			# Airport Facilities Co. Ltd.....	401,800	1,538,953

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Aisan Industry Co.			Business Brain		
Ltd.....	766,630	\$ 9,420,069	Showa-Ota, Inc.....	800	\$ 11,147
Akatsuki Corp.....	30,400	91,141	Canon Electronics,		
Akatsuki, Inc.....	54,700	1,044,342	Inc.....	284,999	4,666,441
#* Akebono Brake			# Carlit Co. Ltd.....	437,500	3,276,034
Industry Co. Ltd....	449,399	326,483	Cawachi Ltd.....	291,800	4,998,547
# Albis Co. Ltd.....	73,087	1,233,390	Central Glass Co.		
Alconix Corp.....	405,825	3,969,339	Ltd.....	548,300	11,599,833
Alinco, Inc.....	63,100	425,537	# Chiba Kogyo Bank		
Alpen Co. Ltd.....	316,712	4,350,143	Ltd.....	833,242	8,427,782
Alpha Corp.....	21,800	161,723	Chino Corp.....	2,900	41,321
Alps Alpine Co. Ltd....	2,969,680	29,695,712	* Chiyoda Integre Co.		
Anabuki Kosan, Inc....	28,800	369,883	Ltd.....	157,600	2,956,566
AOKI Holdings, Inc....	454,900	3,849,341	Chori Co. Ltd.....	116,200	2,589,193
Aoyama Trading Co.			Chubu Shiryo Co.		
Ltd.....	375,419	5,287,177	Ltd.....	489,784	4,110,669
Arakawa Chemical			# Chubu Steel Plate Co.		
Industries Ltd.....	113,353	814,722	Ltd.....	13,400	199,612
Arata Corp.....	195,500	3,984,677	Chudenko Corp.....	235,560	4,903,979
# Araya Industrial Co.			# Chuetsu Pulp & Paper		
Ltd.....	25,100	827,093	Co. Ltd.....	81,800	786,860
# ARCLANDS Corp.....	275,800	3,054,495	# Chugai Ro Co. Ltd....	16,100	346,464
Arcs Co. Ltd.....	441,000	7,663,136	Chugin Financial		
Arisawa			Group, Inc.....	1,022,200	11,221,643
Manufacturing Co.			Chuo Gyorui Co. Ltd...	59,600	1,572,886
Ltd.....	421,782	3,929,133	Chuo Spring Co. Ltd...	117,431	1,154,069
Artience Co. Ltd.....	531,200	10,567,612	# Chuo Warehouse Co.		
# Artnature, Inc.....	39,100	202,312	Ltd.....	42,700	407,329
# Asahi Co. Ltd.....	15,700	150,164	# Citizen Watch Co.		
Asahi Diamond			Ltd.....	2,861,700	17,339,399
Industrial Co. Ltd....	717,636	3,973,178	CK-San-Etsu Co. Ltd...	9,900	251,887
# Asahi Kogyosha Co.			Cleanup Corp.....	218,000	904,449
Ltd.....	353,396	5,003,093	CMK Corp.....	1,003,900	2,970,509
Asahi Printing Co.			Cosel Co. Ltd.....	120,100	789,863
Ltd.....	11,900	69,446	CTI Engineering Co.		
# Ashimori Industry Co.			Ltd.....	156,000	2,666,254
Ltd.....	84,199	1,573,990	Dai Nippon Toryo Co.		
Asia Pile Holdings			Ltd.....	203,550	1,584,842
Corp.....	543,000	2,951,716	Dai-Dan Co. Ltd.....	22,900	542,882
ASKA Pharmaceutical			Daido Kogyo Co. Ltd...	23,789	114,734
Holdings Co. Ltd....	327,900	4,152,112	# Daido Metal Co. Ltd....	365,870	1,188,552
# Astena Holdings Co.			Daido Steel Co. Ltd....	2,389,000	19,026,738
Ltd.....	611,900	1,750,221	# Daihatsu Diesel		
# Asti Corp.....	38,300	469,249	Manufacturing Co.		
Autobacs Seven Co.			Ltd.....	367,700	5,451,164
Ltd.....	70,900	679,767	# Daiho Corp.....	126,900	2,803,553
Awa Bank Ltd.....	314,801	5,727,758	Daiichi Jitsugyo Co.		
Bando Chemical			Ltd.....	391,000	6,522,749
Industries Ltd.....	559,400	6,832,364	Daiichi Kensetsu		
# Bank of Kochi Ltd.....	41,799	222,944	Corp.....	12,800	201,583
Bank of Nagoya Ltd....	147,304	6,802,948	# Daiichi Kigenso		
Bank of Saga Ltd.....	143,134	2,153,039	Kagaku-Kogyo Co.		
Bank of the Ryukyus			Ltd.....	49,400	219,767
Ltd.....	105,413	777,214	Daiki Aluminium		
Belluna Co. Ltd.....	781,952	4,420,691	Industry Co. Ltd....	35,899	244,751
BML, Inc.....	16,400	300,632	Daikyonishikawa		
Bunka Shutter Co.			Corp.....	332,849	1,363,923
Ltd.....	260,500	3,133,061			

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Dainichi Co. Ltd.....	239,000	\$ 1,012,725	# Fuji Die Co. Ltd.....	10,200	\$ 54,051
Dainichiseika Color & Chemicals Manufacturing Co. Ltd.....	167,107	3,092,696	Fuji Oil Co. Ltd.....	110,299	227,486
Daio Paper Corp.....	75,499	418,438	# Fuji Pharma Co. Ltd....	126,000	1,184,256
Daishi Hokuetsu Financial Group, Inc.....	1,153,886	22,296,410	Fuji Seal International, Inc.....	203,270	3,126,288
Daishinku Corp.....	197,325	758,068	# Fujicco Co. Ltd.....	59,200	629,319
Daisue Construction Co. Ltd.....	170,400	1,899,515	Fujikura Composites, Inc.....	400,700	4,059,003
Daito Pharmaceutical Co. Ltd.....	113,462	1,515,403	Fujikura Kasei Co. Ltd.....	83,500	266,579
Daiwa Industries Ltd...	17,700	182,472	# Fujisash Co. Ltd.....	32,800	137,567
DCM Holdings Co. Ltd.....	1,825,310	16,661,121	Fujishoji Co. Ltd.....	25,900	229,752
Denka Co. Ltd.....	183,250	2,609,904	# FuKoKu Co. Ltd.....	204,100	2,346,782
Denyo Co. Ltd.....	322,400	5,570,236	# Fukuda Corp.....	115,400	3,773,957
DIC Corp.....	1,108,582	24,014,486	Fukuyama Transporting Co. Ltd.....	285,662	6,766,937
# Digital Holdings, Inc....	11,300	95,972	Furukawa Battery Co. Ltd.....	4,700	41,749
# DKS Co. Ltd.....	94,379	1,782,945	Furukawa Co. Ltd.....	435,556	5,535,591
DMW Corp.....	45,300	1,113,940	Furukawa Electric Co. Ltd.....	954,102	43,627,487
Doshisha Co. Ltd.....	136,200	1,866,123	Furuno Electric Co. Ltd.....	390,400	6,648,767
Dowa Holdings Co. Ltd.....	357,400	10,643,573	Fuso Pharmaceutical Industries Ltd.....	39,601	620,322
DyDo Group Holdings, Inc.....	8,600	179,710	Futaba Industrial Co. Ltd.....	1,178,600	5,768,443
Eagle Industry Co. Ltd.....	412,599	5,501,478	Fuyo General Lease Co. Ltd.....	207,800	15,487,456
EDION Corp.....	2,078,900	24,545,802	Gakken Holdings Co. Ltd.....	187,300	1,257,051
EF-ON, Inc.....	62,239	152,217	Gecoss Corp.....	288,700	1,894,661
# Ehime Bank Ltd.....	241,870	1,790,688	Geo Holdings Corp....	365,200	4,288,034
Eizo Corp.....	148,400	2,107,889	GLOBERIDE, Inc.....	32,600	402,263
EJ Holdings, Inc.....	60,400	627,215	Glory Ltd.....	410,652	6,980,507
Endo Lighting Corp....	179,500	1,614,880	# Godo Steel Ltd.....	100,400	2,592,436
Enomoto Co. Ltd.....	52,217	465,243	# Goldcrest Co. Ltd.....	151,430	3,010,595
Eslead Corp.....	182,700	5,484,343	# Grandy House Corp....	284,300	1,069,518
Exedy Corp.....	480,136	14,851,992	GREE Holdings, Inc....	142,100	424,276
EXEO Group, Inc.....	328,900	3,591,045	GS Yuasa Corp.....	623,600	10,025,736
# FALCO HOLDINGS Co. Ltd.....	14,100	215,577	# GSI Creos Corp.....	179,414	2,526,743
FCC Co. Ltd.....	521,345	10,407,835	G-Tekt Corp.....	487,449	5,378,831
Feed One Co. Ltd.....	348,480	1,897,203	# Gun-Ei Chemical Industry Co. Ltd....	51,000	904,090
# Ferrotec Holdings Corp.....	479,114	7,937,534	Gunma Bank Ltd.....	5,461,696	39,216,841
FIDEA Holdings Co. Ltd.....	30,896	300,002	Gunze Ltd.....	309,796	10,520,210
# First Bank of Toyama Ltd.....	569,300	3,943,055	H.U. Group Holdings, Inc.....	19,371	317,299
# First Juken Co. Ltd....	3,400	21,782	H2O Retailing Corp....	1,151,339	17,153,544
FJ Next Holdings Co. Ltd.....	441,760	3,306,332	Hagihara Industries, Inc.....	62,805	599,956
Foster Electric Co. Ltd.....	101,690	1,051,867	Hagiwara Electric Holdings Co. Ltd.....	125,098	2,742,907
# F-Tech, Inc.....	15,000	52,104	Hamakyorex Co. Ltd...	346,800	3,034,507
# Fuji Co. Ltd.....	12,300	169,527	Hanwa Co. Ltd.....	641,200	19,807,525
Fuji Corp. Ltd.....	211,846	1,046,148	Harima Chemicals Group, Inc.....	68,000	383,222

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Hashimoto Sogyo Holdings Co. Ltd.....	7,800	\$ 62,067
Heiwa Corp.....	234,700	3,527,296
Heiwado Co. Ltd.....	449,110	6,806,510
# Hibiya Engineering Ltd.....	110,500	2,728,547
* Hino Motors Ltd.....	2,205,487	7,212,968
Hirakawa Hewtech Corp.....	93,632	927,499
Hirano Tecseed Co. Ltd.....	17,600	203,677
Hirata Corp.....	22,199	776,021
Hirogin Holdings, Inc...	3,649,881	29,021,507
Hisaka Works Ltd.....	137,800	933,818
Hodogaya Chemical Co. Ltd.....	64,674	1,520,613
# Hokkaido Coca-Cola Bottling Co. Ltd.....	130,098	2,343,280
Hokkan Holdings Ltd...	88,700	943,537
# Hokko Chemical Industry Co. Ltd....	359,500	3,342,138
Hokkoku Financial Holdings, Inc.....	439,616	15,319,119
# Hokuetsu Corp.....	2,424,074	22,818,483
Hokuhoku Financial Group, Inc.....	1,279,210	17,399,319
Hokuriku Electric Industry Co. Ltd....	120,668	1,251,172
# Hokuriku Electrical Construction Co. Ltd.....	189,320	1,461,937
Hoosiers Holdings Co. Ltd.....	263,000	1,764,969
Hosiden Corp.....	933,400	12,650,622
Hosokawa Micron Corp.....	2,900	80,944
Howa Machinery Ltd...	50,620	397,389
# HS Holdings Co. Ltd...	101,930	577,456
Hyakugo Bank Ltd....	2,616,190	11,468,440
Hyakujushi Bank Ltd...	88,999	2,078,071
Ichikawa Co. Ltd.....	12,000	134,509
Ichiken Co. Ltd.....	81,403	1,329,385
Ichikoh Industries Ltd..	352,600	917,461
Ichinen Holdings Co. Ltd.....	183,100	2,160,268
Icom, Inc.....	3,600	64,523
# Iino Kaiun Kaisha Ltd..	591,000	4,264,087
Imagica Group, Inc....	10,800	38,134
Imura & Co. Ltd.....	9,500	59,947
# Inaba Seisakusho Co. Ltd.....	115,200	1,259,360
Inabata & Co. Ltd.....	611,100	12,636,280
Ines Corp.....	433,300	5,123,853
INFRONEER Holdings, Inc.....	720,500	5,431,449
Innotech Corp.....	326,000	2,953,751

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Integrated Design & Engineering Holdings Co. Ltd.....	282,900	\$11,823,463
Iriso Electronics Co. Ltd.....	76,199	1,292,839
# Iseki & Co. Ltd.....	119,913	723,986
Ishihara Sangyo Kaisha Ltd.....	771,500	7,958,097
Ishizuka Glass Co. Ltd.....	21,899	339,833
Itochu Enex Co. Ltd....	507,700	5,195,874
Itochu-Shokuhin Co. Ltd.....	82,900	3,942,180
Itoham Yonekyu Holdings, Inc.....	306,940	7,633,107
IwaiCosmo Holdings, Inc.....	425,200	6,797,854
Iyogin Holdings, Inc....	1,532,200	16,251,413
Izumi Co. Ltd.....	111,400	2,240,582
Jaccs Co. Ltd.....	442,200	10,871,590
JAFCO Group Co. Ltd.....	419,800	6,135,675
JANOME Corp.....	256,700	1,657,539
# Japan Foundation Engineering Co. Ltd.....	238,100	889,842
Japan Medical Dynamic Marketing, Inc.....	30,500	121,919
# Japan Oil Transportation Co. Ltd.....	40,221	711,350
Japan Pulp & Paper Co. Ltd.....	2,204,400	9,206,335
Japan Securities Finance Co. Ltd....	342,100	4,212,092
Japan Transcity Corp..	850,500	5,693,244
Japan Wool Textile Co. Ltd.....	774,700	6,628,796
# Jichodo Co. Ltd.....	1,000	60,570
JK Holdings Co. Ltd....	267,600	1,726,552
# JMS Co. Ltd.....	179,761	515,910
J-Oil Mills, Inc.....	311,400	4,092,493
# Joshin Denki Co. Ltd...	203,739	3,102,773
# JSP Corp.....	172,799	2,378,836
JTEKT Corp.....	600,979	4,724,211
Juroku Financial Group, Inc.....	426,400	12,803,275
# K&O Energy Group, Inc.....	253,000	5,317,341
Kamei Corp.....	571,500	6,559,636
Kanaden Corp.....	340,900	3,251,721
Kanagawa Chuo Kotsu Co. Ltd.....	1,600	39,021
Kanamoto Co. Ltd.....	365,941	7,364,017
Kanden Co. Ltd.....	974,900	15,603,484
Kaneka Corp.....	716,400	17,390,359

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Kanematsu Corp.....	333,630	\$ 5,582,203	Kuriyama Holdings Corp.....	108,070	\$ 871,868
Kanto Denka Kogyo Co. Ltd.....	190,229	1,168,701	KVK Corp.....	2,500	30,028
Katakura Industries Co. Ltd.....	133,500	1,775,712	KYB Corp.....	605,600	11,443,791
Kato Sangyo Co. Ltd...	5,300	149,679	# Kyodo Printing Co. Ltd.....	82,400	2,261,285
Kawada Technologies, Inc.....	279,200	4,860,205	# Kyoei Steel Ltd.....	326,243	3,990,133
Kawai Musical Instruments Manufacturing Co. Ltd.....	28,508	555,254	# Kyokuto Boeki Kaisha Ltd.....	6,600	65,405
# Keihin Co. Ltd.....	31,700	424,465	Kyokuto Kaihatsu Kogyo Co. Ltd.....	558,050	8,683,725
KEIWA, Inc.....	9,500	62,062	# Kyokuto Securities Co. Ltd.....	56,957	609,042
Keiyo Bank Ltd.....	1,092,870	5,733,526	Kyokuyo Co. Ltd.....	58,699	1,561,705
KEL Corp.....	31,100	285,127	Kyorin Pharmaceutical Co. Ltd.....	119,099	1,128,627
Kenko Mayonnaise Co. Ltd.....	152,130	1,764,316	Kyosan Electric Manufacturing Co. Ltd.....	851,800	2,795,168
Kimoto Co. Ltd.....	38,200	77,277	# Kyowa Electronic Instruments Co. Ltd.....	250,600	647,087
Kimura Unity Co. Ltd...	93,200	939,016	Kyowa Leather Cloth Co. Ltd.....	152,700	686,809
# Kitagawa Corp.....	70,119	540,669	Kyushu Financial Group, Inc.....	113,480	574,033
# Kita-Nippon Bank Ltd..	4,843	97,445	Kyushu Leasing Service Co. Ltd.....	71,000	462,387
Kitano Construction Corp.....	86,527	2,463,758	LIFULL Co. Ltd.....	67,300	86,295
Kitz Corp.....	500,300	3,773,210	Lintec Corp.....	151,600	2,834,847
Kiyo Bank Ltd.....	323,800	4,818,603	# Look Holdings, Inc.....	127,599	1,842,603
* KNT-CT Holdings Co. Ltd.....	2,848	21,954	Mabuchi Motor Co. Ltd.....	93,100	1,278,556
# Koa Corp.....	67,799	429,718	Macromill, Inc.....	169,700	1,366,387
Koatsu Gas Kogyo Co. Ltd.....	206,000	1,106,225	Maezawa Industries, Inc.....	86,200	664,827
Kohnan Shoji Co. Ltd..	189,376	4,402,489	# Maezawa Kasei Industries Co. Ltd....	222,500	2,473,474
# Koike Sanso Kogyo Co. Ltd.....	3,900	152,797	Maezawa Kyuso Industries Co. Ltd....	317,000	2,710,160
# Kojima Co. Ltd.....	112,200	719,841	Makino Milling Machine Co. Ltd.....	345,212	25,788,877
Komatsu Matere Co. Ltd.....	5,035	26,291	Mamiya-Op Co. Ltd....	15,800	169,928
# Komatsu Wall Industry Co. Ltd.....	308,800	2,986,223	Mandom Corp.....	65,438	518,069
Komeri Co. Ltd.....	554,500	10,857,383	Marubun Corp.....	348,500	2,488,968
Komori Corp.....	189,171	1,485,701	Marudai Food Co. Ltd.....	343,474	3,665,280
Konica Minolta, Inc....	1,192,490	4,827,142	Maruha Nichiro Corp...	634,904	12,241,362
Konoike Transport Co. Ltd.....	395,200	8,042,866	Maruichi Steel Tube Ltd.....	215,500	4,685,661
KPP Group Holdings Co. Ltd.....	489,112	2,099,893	# MARUKA FURUSATO Corp.....	117,714	1,780,402
Krosaki Harima Corp...	12,700	203,711	Maruyama Manufacturing Co., Inc.....	23,200	296,274
KRS Corp.....	213,300	3,033,791	# Maruzen CHI Holdings Co. Ltd.....	38,000	76,661
K's Holdings Corp.....	665,400	6,114,133			
KU Holdings Co. Ltd..	215,100	1,562,824			
Kumagai Gumi Co. Ltd.....	323,785	8,011,641			
# Kumiai Chemical Industry Co. Ltd....	483,800	2,364,436			
# Kurabo Industries Ltd..	271,400	10,126,325			
Kureha Corp.....	282,100	5,063,821			
Kurimoto Ltd.....	178,200	5,139,219			

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Maruzen Showa Unyu Co. Ltd.....	291,200	\$11,171,342
Matsuda Sangyo Co. Ltd.....	213,100	4,295,288
Matsui Construction Co. Ltd.....	272,400	1,487,599
Maxell Ltd.....	287,558	3,705,133
Megmilk Snow Brand Co. Ltd.....	652,669	11,183,468
# Meiji Electric Industries Co. Ltd....	69,100	647,914
# Meiji Shipping Group Co. Ltd.....	15,400	67,392
Meisei Industrial Co. Ltd.....	484,900	4,390,440
# Meiwa Corp.....	91,700	408,306
# Meiwa Estate Co. Ltd.....	194,500	1,267,925
Melco Holdings, Inc....	1,600	22,220
Mie Kotsu Group Holdings, Inc.....	59,146	196,683
Mikuni Corp.....	90,352	184,105
# Mirai Co. Ltd.....	98,262	785,663
Mirait One Corp.....	896,009	13,306,501
Mirarth Holdings, Inc...	747,446	2,512,226
# Mitani Sangyo Co. Ltd.....	146,500	307,338
# Mito Securities Co. Ltd.....	167,271	626,173
Mitsuba Corp.....	395,541	2,243,034
Mitsubishi Kakoki Kaisha Ltd.....	110,500	2,547,100
# Mitsubishi Materials Corp.....	1,666,976	26,164,287
Mitsubishi Paper Mills Ltd.....	100,035	390,215
Mitsubishi Shokuhin Co. Ltd.....	118,000	3,782,548
Mitsubishi Steel Manufacturing Co. Ltd.....	166,716	1,723,456
Mitsui DM Sugar Holdings Co. Ltd....	212,306	4,702,328
# Mitsui E&S Co. Ltd....	13,500	136,763
# Mitsui Matsushima Holdings Co. Ltd....	8,000	222,514
Mitsui Mining & Smelting Co. Ltd....	848,285	25,009,860
Mitsuuroko Group Holdings Co. Ltd....	443,400	5,156,434
Miyazaki Bank Ltd....	61,026	1,287,105
# Miyoshi Oil & Fat Co. Ltd.....	14,500	154,803
Mizuho Leasing Co. Ltd.....	1,902,300	12,450,322
Mizuno Corp.....	30,979	1,730,018
# MORESCO Corp.....	13,000	107,505

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Morinaga Milk Industry Co. Ltd.....	9,200	\$ 172,108
# Morioku Holdings Co. Ltd.....	85,699	1,111,919
Morita Holdings Corp...	140,100	2,009,816
Morito Co. Ltd.....	156,500	1,545,386
# Mory Industries, Inc....	119,900	3,555,153
# MrMax Holdings Ltd....	133,475	589,246
Murakami Corp.....	58,700	2,025,098
Musashi Seimitsu Industry Co. Ltd....	109,500	2,150,090
Musashino Bank Ltd...	304,678	6,370,590
Muto Seiko Co.....	5,100	54,939
Nachi-Fujikoshi Corp...	76,988	1,642,967
Nadex Co. Ltd.....	4,300	24,424
# Nafco Co. Ltd.....	170,400	2,086,606
Nagase & Co. Ltd.....	1,471,200	27,633,429
# Nakabayashi Co. Ltd...	267,900	914,323
# Nakano Corp.....	6,300	29,491
Nakayama Steel Works Ltd.....	597,000	2,955,277
Nanto Bank Ltd.....	84,646	1,921,693
Narasaki Sangyo Co. Ltd.....	34,900	602,411
Nasu Denki Tekko Co. Ltd.....	6,600	504,242
NEC Capital Solutions Ltd.....	224,500	5,720,506
Neturen Co. Ltd.....	757,900	4,881,052
NHK Spring Co. Ltd....	2,620,200	33,395,765
Nicca Chemical Co. Ltd.....	37,899	276,615
Nice Corp.....	29,200	270,404
Nichia Steel Works Ltd.....	50,299	97,678
# Nichicon Corp.....	26,300	185,503
# Nichiden Corp.....	44,800	879,219
Nichiha Corp.....	33,400	624,298
Nichimo Co. Ltd.....	115,100	1,437,778
# Nichireki Group Co. Ltd.....	461,800	7,196,147
Nichirin Co. Ltd.....	112,860	2,495,482
# Nihon Chouzai Co. Ltd.....	121,324	1,044,860
Nihon Denkei Co. Ltd.....	75,950	914,545
Nihon Flush Co. Ltd....	2,100	10,914
# Nihon House Holdings Co. Ltd.....	120,697	252,536
Nihon Kagaku Sangyo Co. Ltd.....	89,800	823,007
Nihon Nohyaku Co. Ltd.....	600,400	2,925,393
Nihon Parkerizing Co. Ltd.....	72,200	588,774
Nihon Tokushu Toryo Co. Ltd.....	146,300	1,237,396

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

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JAPAN — (Continued)			JAPAN — (Continued)		
	Shares	Value»		Shares	Value»
# Nihon Yamamura			Nipro Corp.....	737,896	\$ 6,892,603
Glass Co. Ltd.....	30,299	\$ 302,796	Nishikawa Rubber Co.		
Nikkiso Co. Ltd.....	790,004	5,161,491	Ltd.....	30,000	415,585
Nikko Co. Ltd.....	481,600	2,202,035	Nishi-Nippon Financial		
Nikkon Holdings Co.			Holdings, Inc.....	1,992,400	27,338,357
Ltd.....	1,391,800	20,254,080	Nishio Holdings Co.		
Nippi, Inc.....	14,300	523,222	Ltd.....	193,600	5,322,616
Nippon Corp.....	604,500	8,454,809	# Nissan Shatai Co.		
# Nippon Beet Sugar			Ltd.....	92,900	616,051
Manufacturing Co.			Nissan Tokyo Sales		
Ltd.....	117,199	1,782,820	Holdings Co. Ltd.....	533,700	1,725,203
Nippon Carbide			# Nissei Plastic		
Industries Co., Inc...	68,106	782,576	Industrial Co. Ltd...	284,300	1,760,555
Nippon Chemical			Nissha Co. Ltd.....	458,415	4,787,076
Industrial Co. Ltd...	53,700	817,178	# Nisshin Group		
* Nippon Chemi-Con			Holdings Co. Ltd.....	756,000	2,557,054
Corp.....	182,776	1,177,218	Nisshin Oillio Group		
# Nippon Coke &			Ltd.....	624,300	20,031,642
Engineering Co.			Nisshinbo Holdings,		
Ltd.....	1,637,852	1,009,300	Inc.....	2,123,874	12,150,809
Nippon Concrete			Nissin Corp.....	264,403	7,702,800
Industries Co. Ltd....	787,799	1,892,944	Nissui Corp.....	1,329,700	7,326,929
Nippon Denko Co.			Nitta Corp.....	150,696	3,500,685
Ltd.....	1,192,300	2,145,655	Nitta Gelatin, Inc.....	102,737	475,550
Nippon Densetsu			Nittetsu Mining Co.		
Kogyo Co. Ltd.....	396,999	5,226,179	Ltd.....	291,398	8,888,023
Nippon Electric Glass			Nitto Fuji Flour Milling		
Co. Ltd.....	1,192,000	25,605,453	Co. Ltd.....	62,500	2,622,194
# Nippon Felt Co. Ltd....	108,100	325,259	# Nitto Kohki Co. Ltd....	56,700	853,609
# Nippon Filcon Co.			Nitto Seiko Co. Ltd....	496,347	1,855,914
Ltd.....	55,700	178,278	Nittoku Co. Ltd.....	45,000	609,722
# Nippon Hume Corp.....	488,200	4,810,973	Noda Corp.....	62,800	285,656
Nippon Kayaku Co.			Nojima Corp.....	23,400	351,718
Ltd.....	988,900	8,093,285	NOK Corp.....	913,220	13,817,462
Nippon Kodoshi Corp..	1,000	12,068	Noritake Co. Ltd.....	416,600	10,325,881
Nippon Light Metal			Noritsu Koki Co. Ltd....	193,400	6,253,809
Holdings Co. Ltd.....	550,517	5,637,976	Noritz Corp.....	261,862	2,866,286
# Nippon Paper			North Pacific Bank		
Industries Co. Ltd....	999,557	5,706,704	Ltd.....	4,002,800	13,528,824
Nippon Rietec Co.			Nozawa Corp.....	15,300	84,002
Ltd.....	19,440	170,291	NPR-RIKEN Corp.....	329,545	5,382,630
Nippon Road Co. Ltd..	401,200	4,720,384	NS United Kaiun		
Nippon Seiki Co. Ltd...	529,500	3,804,606	Kaisha Ltd.....	222,400	5,612,836
Nippon Seisen Co.			NSK Ltd.....	205,700	892,905
Ltd.....	243,500	2,148,519	# NTN Corp.....	8,824,648	14,135,192
Nippon Sharyo Ltd.....	36,399	521,371	Ogaki Kyoritsu Bank		
#* Nippon Sheet Glass			Ltd.....	42,030	580,454
Co. Ltd.....	944,207	2,300,753	# Ohara, Inc.....	42,600	308,865
Nippon Shokubai Co.			# Ohashi Technica, Inc...	183,800	2,376,297
Ltd.....	1,257,000	15,248,489	Oiles Corp.....	36,400	572,196
Nippon Signal Co.			Oita Bank Ltd.....	1,200	24,338
Ltd.....	448,082	2,622,370	Okabe Co. Ltd.....	340,859	1,615,283
Nippon Soda Co. Ltd...	881,800	16,362,126	Okamoto Industries,		
Nippon Thompson Co.			Inc.....	400	13,678
Ltd.....	887,163	2,920,920	Okamoto Machine		
# Nippon Yakin Kogyo			Tool Works Ltd.....	9,200	222,242
Co. Ltd.....	263,146	6,793,057	Okasan Securities		
			Group, Inc.....	1,185,900	4,901,511

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Oki Electric Industry Co. Ltd.....	1,072,986	\$ 6,708,660
Okinawa Financial Group, Inc.....	132,520	2,260,257
OKUMA Corp.....	70,900	1,599,196
Okumura Corp.....	323,000	8,125,348
# Okura Industrial Co. Ltd.....	141,549	2,753,966
# Okuwa Co. Ltd.....	318,292	1,634,130
Onamba Co. Ltd.....	6,800	43,662
# Onoken Co. Ltd.....	293,349	2,930,185
# Orient Corp.....	150,602	792,641
Oriental Shiraiishi Corp.....	791,600	2,013,527
# Osaka Steel Co. Ltd....	372,200	5,605,665
# Osaki Electric Co. Ltd.....	480,060	2,323,681
OUG Holdings, Inc.....	24,500	409,637
Oyo Corp.....	29,500	490,337
# Pacific Industrial Co. Ltd.....	897,924	8,792,173
Pack Corp.....	23,300	529,370
PALTAC Corp.....	12,300	343,706
Parker Corp.....	31,800	169,694
Pegasus Co. Ltd.....	77,379	245,269
Pickles Holdings Co. Ltd.....	4,595	31,676
Piolar, Inc.....	475,587	7,160,451
Press Kogyo Co. Ltd...	1,848,500	6,730,874
# Pressance Corp.....	204,000	3,134,017
Prima Meat Packers Ltd.....	11,500	162,457
Procrea Holdings, Inc.....	17,946	201,987
PS Construction Co. Ltd.....	162,129	1,235,600
Punch Industry Co. Ltd.....	14,500	36,817
Raiznext Corp.....	11,000	109,866
Rasa Corp.....	101,300	931,165
Rasa Industries Ltd....	106,400	1,696,160
Rengo Co. Ltd.....	2,493,800	14,095,534
#* RENOVA, Inc.....	175,045	695,949
Restar Corp.....	119,200	1,920,707
# Retail Partners Co. Ltd.....	147,200	1,210,763
# Rhythm Co. Ltd.....	124,300	3,048,739
Ricoh Leasing Co. Ltd.....	362,000	11,962,135
Riken Technos Corp....	934,500	6,146,470
Rion Co. Ltd.....	7,900	141,236
# Ryobi Ltd.....	358,432	5,241,730
RYODEN Corp.....	368,900	5,933,982
S Foods, Inc.....	23,600	381,441
# Sac's Bar Holdings, Inc.....	5,800	34,556
Sakai Chemical Industry Co. Ltd.....	252,984	4,152,895

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Sakai Heavy Industries Ltd.....	140,300	\$ 2,110,563
Sakata INX Corp.....	367,030	4,032,876
Sala Corp.....	663,640	3,530,243
San Holdings, Inc.....	386,400	2,601,152
San ju San Financial Group, Inc.....	84,800	1,315,713
San-Ai Obbli Co. Ltd...	688,300	7,974,985
San-In Godo Bank Ltd.....	2,985,500	25,519,087
Sanki Engineering Co. Ltd.....	146,200	2,943,502
Sanko Gosei Ltd.....	345,547	1,534,887
Sanko Metal Industrial Co. Ltd.....	42,500	1,667,723
# Sankyo Seiko Co. Ltd.....	299,500	1,182,490
Sankyo Tateyama, Inc.....	256,341	990,551
Sankyu, Inc.....	13,800	492,885
# Sanoh Industrial Co. Ltd.....	367,600	1,700,495
Sansei Technologies, Inc.....	102,122	877,176
# Sansha Electric Manufacturing Co. Ltd.....	183,600	1,010,590
Sanshin Electronics Co. Ltd.....	2,300	28,897
Sanyo Chemical Industries Ltd.....	119,800	3,021,406
Sanyo Denki Co. Ltd...	80,800	4,885,326
# Sanyo Industries Ltd...	43,800	794,253
Sanyo Shokai Ltd.....	25,900	508,661
Sanyo Special Steel Co. Ltd.....	226,700	2,910,760
Sanyo Trading Co. Ltd.....	137,600	1,330,177
Sata Construction Co. Ltd.....	14,200	90,853
Sato Holdings Corp....	8,900	126,228
# Sato Shoji Corp.....	236,800	2,214,167
SAXA, Inc.....	66,099	1,220,279
Scroll Corp.....	4,900	34,011
SEC Carbon Ltd.....	19,700	277,666
Seibu Electric & Machinery Co. Ltd...	5,500	69,892
Seika Corp.....	82,166	2,386,223
Seiko Group Corp.....	243,264	8,323,674
Sekisui Jushi Corp....	254,314	3,215,990
Sekisui Kasei Co. Ltd.....	23,397	53,091
Senshu Ikeda Holdings, Inc.....	3,933,644	11,125,112
# Shibaura Machine Co. Ltd.....	201,100	4,630,768

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Shibusawa Logistics Corp.....	165,700	\$ 3,293,216
Shibuya Corp.....	35,200	827,463
Shiga Bank Ltd.....	163,000	4,843,596
Shikibo Ltd.....	6,370	41,412
Shikoku Bank Ltd.....	215,699	1,691,995
Shinagawa Refractories Co. Ltd.....	524,600	5,858,751
Shindengen Electric Manufacturing Co. Ltd.....	57,799	901,959
Shinko Shoji Co. Ltd...	153,100	999,978
Shinmaywa Industries Ltd.....	324,500	2,825,886
Shinnihon Corp.....	478,500	4,932,612
Shinsho Corp.....	115,099	4,536,254
Shinwa Co. Ltd. (3447 JP).....	43,400	209,137
Shinwa Co. Ltd. (7607 JP).....	2,700	51,476
Shizuoka Gas Co. Ltd.....	729,000	4,719,472
Showa Sangyo Co. Ltd.....	107,172	1,909,841
Sigma Koki Co. Ltd....	4,200	37,756
Siix Corp.....	173,420	1,262,383
Sinanen Holdings Co. Ltd.....	125,500	5,236,658
Sintokogio Ltd.....	222,462	1,331,496
# SK-Electronics Co. Ltd.....	15,263	192,268
SKY Perfect JSAT Holdings, Inc.....	2,834,700	16,983,741
# SMK Corp.....	50,549	921,221
# SNT Corp.....	363,300	479,301
# Soda Nikka Co. Ltd....	149,700	1,082,210
Sodick Co. Ltd.....	161,566	861,270
Soft99 Corp.....	88,100	819,654
Soken Chemical & Engineering Co. Ltd.....	86,000	1,924,590
Space Co. Ltd.....	7,400	53,088
SPK Corp.....	110,236	1,494,172
Star Mica Holdings Co. Ltd.....	72,229	396,757
Star Micronics Co. Ltd.....	57,100	717,687
Starzen Co. Ltd.....	182,990	3,421,899
Stella Chemifa Corp....	43,200	1,233,876
# Subaru Enterprise Co. Ltd.....	57,900	1,260,257
# Sugimoto & Co. Ltd....	267,838	2,279,208
Sumida Corp.....	261,816	1,534,676
# Suminoe Co. Ltd.....	64,700	895,851

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Sumitomo Mitsui Construction Co. Ltd.....	111,100	\$ 298,004
Sumitomo Osaka Cement Co. Ltd.....	452,724	9,653,859
Sumitomo Riko Co. Ltd.....	716,424	8,338,500
Sumitomo Seika Chemicals Co. Ltd...	135,014	4,033,680
Sumitomo Warehouse Co. Ltd.....	1,113,500	19,403,208
Sun Frontier Fudousan Co. Ltd....	489,000	6,321,417
# Suncall Corp.....	62,200	102,356
Sun-Wa Technos Corp.....	260,300	3,805,851
Suruga Bank Ltd.....	2,652,300	20,616,700
Suzuken Co. Ltd.....	12,938	403,838
Suzuki Co. Ltd.....	201,423	2,270,109
T RAD Co. Ltd.....	66,400	1,539,722
Tachibana Eletech Co. Ltd.....	373,820	6,410,561
# Tachikawa Corp.....	207,261	1,893,017
# Tachi-S Co. Ltd.....	212,300	2,525,343
# Tadano Ltd.....	215,900	1,599,846
# Taihei Dengyo Kaisha Ltd.....	242,100	7,508,404
Taiheiyō Cement Corp.....	1,120,921	28,230,614
Taiheiyō Kouhatsu, Inc.....	46,300	212,625
# Taiho Kogyo Co. Ltd...	104,199	430,494
Taisei Lamick Co. Ltd.....	6,900	112,386
# Taiyo Yuden Co. Ltd....	434,551	6,075,517
Takamatsu Construction Group Co. Ltd.....	157,900	2,788,475
# Takano Co. Ltd.....	71,600	322,447
# Takaoka Toko Co. Ltd.....	220,244	2,980,212
Takara Holdings, Inc....	88,000	774,028
Takara Standard Co. Ltd.....	542,253	5,859,094
Takasago International Corp.....	166,210	5,764,952
Takashima & Co. Ltd...	209,400	1,731,926
Takashimaya Co. Ltd...	1,738,634	14,760,808
Take & Give Needs Co. Ltd.....	9,500	58,334
# TAKEBISHI Corp.....	66,500	824,512
# Tamura Corp.....	409,239	1,569,978
Tanabe Engineering Corp.....	26,400	310,111
Tayca Corp.....	127,983	1,247,294
# Tbk Co. Ltd.....	257,100	455,089
Techno Ryowa Ltd.....	220,770	3,647,542

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Teijin Ltd.....	1,864,726	\$15,905,897
Teikoku Tsushin Kogyo Co. Ltd.....	156,100	2,353,513
# Tenma Corp.....	329,900	5,971,098
Tera Probe, Inc.....	10,799	218,888
# Terasaki Electric Co. Ltd.....	19,800	305,349
Tess Holdings Co. Ltd.....	220,000	381,599
THK Co. Ltd.....	139,992	3,453,055
Tigers Polymer Corp...	232,000	1,060,732
Toa Corp. (1885 JP)...	1,057,400	8,077,457
Toa Corp. (6809 JP)...	169,067	1,033,176
# TOA ROAD Corp.....	430,700	3,624,539
Toagosei Co. Ltd.....	1,701,200	15,773,931
TOBISHIMA HOLDINGS, Inc.....		
TOC Co. Ltd.....	218,176	2,317,472
Toda Corp.....	83,200	346,163
Toenec Corp.....	1,960,100	11,865,526
Togami Electric Manufacturing Co. Ltd.....	1,077,500	7,102,937
Toho Bank Ltd.....	13,600	273,017
Toho Holdings Co. Ltd.....	513,845	1,024,906
Tohoku Bank Ltd.....	36,600	1,011,835
# Tokai Carbon Co. Ltd..	45,014	329,333
Tokai Corp.....	663,071	3,692,859
Tokai Rika Co. Ltd.....	77,663	1,100,579
Tokai Tokyo Financial Holdings, Inc.....	945,900	13,896,172
# Tokushu Tokai Paper Co. Ltd.....	2,500,392	8,161,320
Tokuyama Corp.....	160,981	3,704,404
Tokyo Energy & Systems, Inc.....	1,031,267	17,116,235
Tokyo Kiraboshi Financial Group, Inc.....	522,610	3,648,604
# Tokyo Rope Manufacturing Co. Ltd.....	337,888	10,449,106
Tokyo Sangyo Co. Ltd.....	164,000	1,371,433
Tokyo Steel Manufacturing Co. Ltd.....	298,700	1,424,368
# Tokyo Tekko Co. Ltd....	48,800	491,364
Tokyu Construction Co. Ltd.....	125,300	4,792,598
Toli Corp.....	198,900	944,849
# Tomato Bank Ltd.....	933,300	2,791,293
Tomen Devices Corp...	37,100	299,689
Tomoe Corp.....	13,500	532,439
# Tomoe Engineering Co. Ltd.....	641,900	4,918,288
Tomoku Co. Ltd.....	94,900	2,322,565
	234,964	3,576,045

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
TOMONY Holdings, Inc.....	588,486	\$ 1,708,543
Tonami Holdings Co. Ltd.....	144,000	6,064,272
Topre Corp.....	389,899	4,763,579
Topy Industries Ltd.....	149,299	1,995,451
Tosho Co. Ltd.....	60,199	268,312
# Towa Bank Ltd.....	215,002	927,957
Towa Pharmaceutical Co. Ltd.....	143,240	2,773,115
Toyo Construction Co. Ltd.....	672,100	6,033,485
# Toyo Engineering Corp.....	135,810	629,950
Toyo Kanetsu KK.....	88,100	2,224,647
# Toyo Logistics Co. Ltd.....	1,499	13,663
# Toyo Machinery & Metal Co. Ltd.....	221,800	909,593
Toyo Tire Corp.....	1,301,392	21,391,441
# Toyo Wharf & Warehouse Co. Ltd.....	46,799	373,986
Toyobo Co. Ltd.....	707,173	4,470,706
Toyoda Gosei Co. Ltd.....	307,301	5,492,131
Toyota Boshoku Corp.....	164,100	2,178,144
TPR Co. Ltd.....	277,171	4,269,809
Trinity Industrial Corp..	12,100	85,834
Trusco Nakayama Corp.....	15,100	201,157
TS Tech Co. Ltd.....	1,148,500	13,016,631
# TSI Holdings Co. Ltd...	639,005	5,098,579
Tsubakimoto Chain Co.....	1,231,416	15,130,316
# Tsubakimoto Kogyo Co. Ltd.....	66,100	843,888
Tsukishima Holdings Co. Ltd.....	448,630	4,241,220
Tsukuba Bank Ltd.....	188,667	311,629
Tsumura & Co.....	23,200	683,051
Tsurumi Manufacturing Co. Ltd.....	191,300	4,149,787
TV Asahi Holdings Corp.....	168,700	2,667,000
Tv Tokyo Holdings Corp.....	135,800	2,803,338
# TYK Corp.....	479,200	1,270,160
UACJ Corp.....	649,269	22,306,514
# UBE Corp.....	1,715,555	25,231,103
Ueki Corp.....	28,500	290,790
# Unipres Corp.....	355,839	2,512,204
# United Super Markets Holdings, Inc.....	266,800	1,339,614
# Urbanet Corp. Co. Ltd.....	73,700	203,828

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			NETHERLANDS — (2.1%)		
Ushio, Inc.....	4,000	\$ 53,630	Aalberts NV.....	15,618	\$ 551,267
V Technology Co. Ltd.....	3,900	58,340	Acom NV.....	29,723	558,643
Valor Holdings Co. Ltd.....	358,230	5,035,157	Allfunds Group PLC....	533,674	2,744,313
Vital KSK Holdings, Inc.....	103,700	790,430	Aperam SA.....	780,246	21,532,451
VT Holdings Co. Ltd....	179,664	605,496	ASR Nederland NV....	296,008	14,586,389
Wakachiku Construction Co. Ltd.....	155,900	3,698,711	Ω B&S Group SARL.....	9,819	42,581
Wakita & Co. Ltd.....	832,300	9,672,867	# Brunel International NV.....	20,970	203,600
Warabeya Nichiyo Holdings Co. Ltd.....	163,968	2,224,059	Flow Traders Ltd.....	75,205	1,889,674
Wellneo Sugar Co. Ltd.....	177,200	2,628,254	ForFarmers NV.....	299,343	1,055,796
Wood One Co. Ltd.....	37,775	194,682	Fugro NV.....	591,372	9,439,409
World Co. Ltd.....	278,500	4,446,970	JDE Peet's NV.....	10,639	185,821
Wowow, Inc.....	8,300	53,590	*Ω Just Eat Takeaway.com NV (TKWY NA).....	144,987	1,750,788
Xebio Holdings Co. Ltd.....	188,746	1,528,619	Kendrion NV.....	805	8,595
Yahagi Construction Co. Ltd.....	242,800	2,418,610	Koninklijke BAM Groep NV.....	5,256,195	23,075,237
YAMABIKO Corp.....	395,545	6,962,767	Koninklijke Heijmans NV.....	587,961	19,591,230
# Yamae Group Holdings Co. Ltd....	13,036	169,317	Koninklijke Vopak NV..	554,928	25,471,672
Yamaguchi Financial Group, Inc.....	230,247	2,565,930	SBM Offshore NV.....	3,171,882	59,257,542
# Yamatane Corp.....	203,099	4,973,927	Ω Signify NV.....	2,105,979	45,461,095
# Yamato Corp.....	337,500	2,853,060	Sligro Food Group NV.....	38,044	418,307
# Yamaya Corp.....	54,200	983,218	Van Lanschot Kempen NV.....	172,348	8,479,719
# Yamazen Corp.....	219,500	1,890,454	TOTAL NETHERLANDS....		<u>236,304,129</u>
# Yasuda Logistics Corp.....	316,500	3,597,824	NEW ZEALAND — (0.1%)		
Yellow Hat Ltd.....	251,800	4,441,378	Air New Zealand Ltd... Chorus Ltd. (CNU NZ).....	1,004,470	356,618
Yodogawa Steel Works Ltd.....	437,300	15,834,682	# Colonial Motor Co. Ltd.....	475,234	2,322,557
Yokogawa Bridge Holdings Corp.....	199,000	3,456,456	* Fletcher Building Ltd. (FBU NZ).....	247,107	900,909
# Yokorei Co. Ltd.....	1,039,400	5,801,630	* Genesis Energy Ltd....	712,785	1,147,167
Yokowo Co. Ltd.....	74,300	781,491	* KMD Brands Ltd.....	26,268	32,575
Yondenko Corp.....	473,600	4,673,153	# Millennium & Copthorne Hotels New Zealand Ltd....	1,707,717	389,698
Yorozu Corp.....	91,407	604,797	# NZME Ltd. (NZM AU)..	806,695	1,026,704
Yotai Refractories Co. Ltd.....	99,100	1,081,373	#* PGG Wrightson Ltd....	1,012,279	606,887
Yuasa Funashoku Co. Ltd.....	39,299	994,482	*†† RPNZ Ltd.....	121,001	123,877
Yuasa Trading Co. Ltd.....	47,000	1,335,163	* Ryman Healthcare Ltd.....	832,183	0
Yuken Kogyo Co. Ltd..	13,200	220,797	Sanford Ltd.....	16,311	40,050
Yurtec Corp.....	1,000,000	11,232,198	SKY Network Television Ltd.....	824,750	2,211,872
Yushiro Chemical Industry Co. Ltd....	158,700	2,149,557	SKYCITY Entertainment Group Ltd.....	990,520	1,562,915
Yutaka Giken Co. Ltd..	15,500	199,940	Summerset Group Holdings Ltd.....	97,200	711,139
Zacros Corp.....	64,400	1,651,298	TOTAL NEW ZEALAND....		<u>11,454,095</u>
Zeon Corp.....	590,900	5,493,062			
TOTAL JAPAN.....		<u>2,911,400,653</u>			

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
NORWAY — (0.7%)			PORTUGAL — (Continued)		
* Akastor ASA.....	360,482	\$ 437,772	Semapa-Sociedade		
AMSC ASA.....	777,848	2,124,399	de Investimento e		
Austevoll Seafood			Gestao.....	21,230	\$ 330,617
ASA.....	194,499	1,899,878	Sonae SGPS SA.....	10,400,396	9,703,618
#Ω Avance Gas Holding			TOTAL PORTUGAL.....		68,165,293
Ltd.....	195,461	1,492,990	SINGAPORE — (0.6%)		
B2 Impact ASA.....	2,124,214	2,021,659	# Banyan Tree Holdings		
Bonheur ASA.....	168,065	3,624,484	Ltd.....	2,924,600	741,807
Ω BW LPG Ltd.....	460,064	5,810,270	Bonvests Holdings		
BW Offshore Ltd.....	1,148,758	3,225,352	Ltd.....	1,274,180	845,334
* Cloudberry Clean			Bukit Sembawang		
Energy ASA.....	12,999	14,010	Estates Ltd.....	99,500	260,382
DNO ASA.....	6,571,804	7,579,280	China Aviation Oil		
#*Ω Elkem ASA.....	1,619,055	3,188,567	Singapore Corp.		
FLEX LNG Ltd.			Ltd.....	1,750,000	1,156,928
(FLNG NO).....	2,529	64,675	Chuan Hup Holdings		
Ω Klaveness			Ltd.....	3,904,100	470,707
Combination			* COSCO Shipping		
Carriers ASA.....	40,896	272,183	International		
* Kongsberg Automotive			Singapore Co. Ltd...	2,364,100	236,116
ASA.....	2,171,978	324,237	* Del Monte Pacific Ltd..	916,400	53,498
* LINK Mobility Group			#*†† Ezra Holdings Ltd.....	12,978,893	0
Holding ASA.....	503,435	1,035,483	Far East Orchard Ltd..	3,345,807	2,515,023
MPC Container Ships			First Resources Ltd....	168,900	179,847
ASA.....	3,422,477	5,548,220	First Sponsor Group		
#*Ω Norske Skog ASA.....	405,712	857,550	Ltd.....	1,045,655	829,223
* Northern Ocean Ltd....	77,255	52,234	# Geo Energy		
#* NRC Group ASA.....	53,462	20,577	Resources Ltd.....	1,670,600	350,440
Odfjell Drilling Ltd.....	1,919,859	10,518,208	Golden		
Odfjell SE, Class A....	313,140	3,265,696	Agri-Resources		
Panoro Energy ASA...	314,806	791,873	Ltd.....	54,366,200	9,788,276
Pareto Bank ASA.....	103,624	677,398	GP Industries Ltd.....	133,408	45,770
#*Ω Scatec ASA.....	233,958	1,636,026	GuocoLand Ltd.....	2,670,300	2,866,150
Sea1 offshore, Inc.....	301,804	606,096	Haw Par Corp. Ltd.....	315,400	2,681,198
Selvaag Bolig ASA.....	14,297	44,848	Hiap Hoe Ltd.....	65,200	26,112
#*Ω Shelf Drilling Ltd.....	815,018	641,261	# Ho Bee Land Ltd.....	5,392,300	7,208,874
#†† Solstad Maritime			Hong Fok Corp. Ltd....	5,053,560	2,931,306
Holding AS.....	26,825	36,438	Hong Leong Asia Ltd..	3,032,000	2,213,672
Sparebank 1			Hong Leong Finance		
Oestlandet.....	87,879	1,297,648	Ltd.....	1,148,400	2,086,722
SpareBank 1			Hotel Grand Central		
Sor-Norge ASA.....	23,192	330,563	Ltd.....	2,704,349	1,421,628
Sparebanken More....	22,735	196,714	Hutchison Port		
Sparebanken Sor.....	1,413	26,377	Holdings Trust.....	27,992,600	4,448,556
Stolt-Nielsen Ltd.....	183,376	4,738,811	#*†† Hyflux Ltd.....	5,949,038	0
TGS ASA.....	657,846	6,620,663	Indofood Agri		
Wilh Wilhelmsen			Resources Ltd.....	423,200	99,613
Holding ASA,			InnoTek Ltd.....	62,100	19,641
Class A.....	190,487	6,921,547	ISDN Holdings Ltd.....	108,155	24,277
TOTAL NORWAY.....		77,943,987	*†† Jurong Technologies		
PORTUGAL — (0.6%)			Industrial Corp. Ltd..	3,391,000	0
Banco Comercial			Low Keng Huat		
Portugues SA,			Singapore Ltd.....	275,800	64,848
Class R.....	111,363,918	58,131,058	Metro Holdings Ltd....	5,649,760	1,809,445
			*†† Midas Holdings Ltd....	29,676,800	0
			Netlink NBN Trust....	945,600	598,563

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)			SPAIN — (Continued)		
# Olam Group Ltd.....	137,200	\$ 117,037	# Ence Energia y		
OUE Ltd.....	2,396,000	1,778,629	Celulosa SA.....	179,607	\$ 648,161
PSC Corp. Ltd.....	3,464,343	852,965	Ercros SA.....	2,572,637	9,441,353
QAF Ltd.....	3,152,608	1,970,633	#Ω Gestamp Automocion		
* Rex International			SA.....	1,281,210	3,506,435
Holding Ltd.....	773,300	79,364	Grupo Catalana		
Samudera Shipping			Occidente SA.....	699,989	27,872,230
Line Ltd.....	306,400	185,715	Iberpapel Gestion SA		
Sinarmas Land Ltd.....	387,100	83,452	(IBG SM).....	64,589	1,240,368
Sing Holdings Ltd.....	1,587,200	398,284	Mapfre SA.....	16,273,716	45,213,861
Sing Investments &			Ω Neinor Homes SA.....	224,166	3,911,777
Finance Ltd.....	264,900	208,496	# Tubacex SA.....	1,149,209	4,063,907
Singapore Land			Ω Unicaja Banco SA.....	5,979,097	8,507,684
Group Ltd.....	1,944,021	2,729,670	# Vocento SA.....	678,452	515,790
Singapore Post Ltd.....	3,260,500	1,328,072			
Singapura Finance			TOTAL SPAIN.....		457,160,062
Ltd.....	210,000	105,376			
Stamford Land Corp.			SWEDEN — (2.8%)		
Ltd.....	6,012,967	1,614,201	Ω AcadeMedia AB.....	991,552	6,104,251
#*†† Swiber Holdings Ltd....	10,173,200	0	AFRY AB.....	584,457	9,303,039
Tiong Woon Corp.			Ω Alimak Group AB.....	536,764	5,619,801
Holding Ltd.....	2,061,750	931,577	Alleima AB.....	968,454	8,029,502
# Tuan Sing Holdings			Alligo AB, Class B....	289,217	3,699,217
Ltd.....	11,261,530	2,275,484	Ω Ambea AB.....	713,417	5,980,878
UOB-Kay Hian			Arise AB.....	7,554	25,730
Holdings Ltd.....	496,625	631,499	Arjo AB, Class B.....	2,806,239	10,053,681
Valuetronics Holdings			Ω Attendo AB.....	1,165,432	5,385,108
Ltd.....	329,900	151,643	Bergman & Beving		
Wee Hur Holdings			AB.....	357,549	10,380,845
Ltd.....	166,300	59,912	Betsson AB, Class B...	1,100,884	15,028,329
Wing Tai Holdings			#* Better Collective AS....	11,810	114,773
Ltd.....	5,616,254	5,078,817	Billerud Aktiebolag....	449,738	4,617,539
Yeo Hiap Seng Ltd.....	323,363	135,672	Ω Bravida Holding AB....	13,230	105,576
			Bulten AB.....	210,173	1,479,519
TOTAL SINGAPORE.....		66,690,454	Bure Equity AB.....	393,507	14,316,153
			Byggmax Group AB....	880,413	3,925,534
SOUTH AFRICA — (0.4%)			#* Cint Group AB.....	405,879	312,907
# Anglogold Ashanti			Cloetta AB, Class B....	2,341,114	5,971,780
PLC (AU US).....	1,536,684	46,423,224	Ω Dometic Group AB....	1,168,443	5,917,026
			*Ω Dustin Group AB.....	441,688	152,717
SPAIN — (4.0%)			# Elanders AB, Class B..	139,356	1,055,489
Acciona SA.....	8,504	958,132	Fagerhult Group AB....	168,563	819,801
# Acerinox SA.....	3,010,816	30,212,926	Fasadgruppen Group		
*†† Adveo Group			AB.....	28,326	109,873
International SA.....	15,262	0	Granges AB.....	2,192,616	26,595,274
Ω Aedas Homes SA.....	80,397	2,488,162	Hanza AB.....	10,423	75,879
Atresmedia Corp. de			* Hexatronic Group AB..	50,183	163,825
Medios de			*Ω Hoist Finance AB.....	879,342	7,400,882
Comunicacion SA...	280,721	1,283,049	* Humana AB.....	301,698	982,110
Banco de Sabadell			* International		
SA.....	91,690,362	216,130,144	Petroleum Corp.		
Bankinter SA.....	8,623,162	73,469,985	(IPCO CN).....	52,912	688,458
Corp. ACCIONA			#* International		
Energias			Petroleum Corp.		
Renovables SA.....	108,528	2,014,735	(IPCO SS).....	1,498,526	19,710,772
# Ebro Foods SA.....	1,369,772	22,810,387	Inwido AB.....	1,047,113	19,245,320
Elecnor SA.....	23,703	409,763	ITAB Shop Concept		
Enagas SA.....	194,471	2,461,213	AB.....	177,414	344,393
			JM AB.....	990,356	14,706,094

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)			SWITZERLAND — (Continued)		
Kabe Group AB,			* Cicor Technologies		
Class B.....	1,549	\$ 42,407	Ltd.....	21,958	\$ 1,631,723
KNOW IT AB.....	81,126	1,010,899	Cie Financiere		
Lindab International			Tradition SA.....	16,344	3,472,337
AB.....	817,643	14,601,819	# Clariant AG.....	1,640,246	18,462,681
Loomis AB.....	541,445	17,233,253	EFG International AG..	1,971,950	30,850,786
MEKO AB.....	654,046	7,811,880	# Feintool International		
* Modern Times Group			Holding AG.....	61,122	968,843
MTG AB, Class B...	504,533	4,684,862	Flughafen Zurich AG...	19,055	4,587,370
Momentum Group AB..	92,180	1,455,528	Forbo Holding AG.....	626	599,446
NCC AB, Class B.....	609,877	9,836,431	#* GAM Holding AG.....	755,916	81,172
# New Wave Group AB,			# Gurit Holding AG,		
Class B.....	1,166,229	11,113,371	Class BR.....	10,041	204,168
* Nobia AB.....	732,392	268,273	Helvetia Holding AG...	593,698	103,597,444
Nordic Waterproofing			Huber & Suhner AG...	12,906	1,071,160
Holding AB.....	193,923	3,054,817	Implenia AG.....	306,846	11,709,353
* Norion Bank AB.....	502,086	1,515,647	Investis Holding SA....	18,658	2,294,733
Peab AB, Class B....	2,063,003	14,797,351	Jungfrauabahn Holding		
Ratos AB, Class B....	3,020,490	9,468,068	AG.....	27,450	5,469,717
Rejlers AB.....	10,104	135,118	* Kudelski SA.....	37,289	52,327
Rottneros AB.....	1,486,329	1,271,453	Landis & Gyr Group		
Scandi Standard AB...	87,281	659,848	AG.....	257,519	17,602,217
* Sensys Gatso Group			Liechtensteinische		
AB.....	15,937	90,872	Landesbank AG.....	203,052	16,325,757
*Ω Sinch AB.....	2,662,274	5,634,124	Luzerner		
* Stillfront Group AB....	270,153	162,669	Kantonalbank AG....	174,443	13,072,123
Storskogen Group AB,			Ω Medmix AG.....	25,447	343,234
Class B.....	4,860,343	5,240,228	Meier Tobler Group		
VBG Group AB,			AG.....	583	17,746
Class B.....	58,596	1,745,259	Metall Zug AG,		
TOTAL SWEDEN.....		<u>320,256,252</u>	Class B.....	1,294	1,493,257
			Mikron Holding AG....	3,236	57,294
SWITZERLAND — (6.5%)			Mobimo Holding AG...	123,961	41,172,800
# Adecco Group AG.....	1,447,948	34,469,395	*Ω Montana Aerospace		
Allreal Holding AG....	207,730	38,891,636	AG.....	32,412	577,995
* Aluflexpack AG.....	1,010	17,394	Naturenergie Holding		
* ams-OSRAM AG.....	381,274	2,829,815	AG.....	29,733	1,119,769
* Arbonia AG.....	816,045	11,097,217	OC Oerlikon Corp. AG		
Autoneum Holding			Pfaffikon.....	1,273,916	5,110,505
AG.....	56,693	7,928,398	Orell Fuessli AG.....	244	20,737
# Baloise Holding AG....	271,773	49,590,647	Phoenix Mecano AG...	8,075	3,698,320
Banque Cantonale de			Rieter Holding AG.....	29,299	2,836,387
Geneve.....	35,043	10,150,219	Schweiter		
Banque Cantonale du			Technologies AG...	5,346	2,671,434
Jura SA.....	3,334	217,360	Siegfried Holding AG...	58,589	65,807,308
Banque Cantonale			Softwareone Holding		
Vaudoise.....	15,614	1,575,689	AG.....	42,731	278,753
Bell Food Group AG...	37,320	10,898,152	St. Galler		
Bellevue Group AG....	6,424	94,972	Kantonalbank AG....	51,081	25,275,618
Berner Kantonalbank			Swiss Prime Site AG...	675,650	77,133,291
AG.....	51,787	14,003,729	Tecan Group AG.....	8,048	2,066,054
Bucher Industries AG..	10,179	4,093,301	Thurgauer		
Bystronic AG.....	5,283	1,899,012	Kantonalbank.....	11,153	1,611,204
Carlo Gavazzi Holding			TX Group AG.....	12,433	2,545,636
AG.....	8,949	1,873,145	Valiant Holding AG....	46,409	5,503,131
Cembra Money Bank			Vaudoise Assurances		
AG.....	184,921	18,221,015	Holding SA.....	22,405	12,440,835
			Vetropack Holding AG.	126,468	3,527,093

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
Vontobel Holding AG...	327,233	\$ 24,180,364
VP Bank AG, Class A..	58,368	5,201,539
* V-ZUG Holding AG....	18,546	950,366
Walliser Kantonalbank.....	18,315	2,281,394
Zehnder Group AG....	116,741	6,451,656
Zug Estates Holding AG, Class B.....	749	1,726,461
Zuger Kantonalbank...	409	3,875,413
TOTAL SWITZERLAND.....		<u>739,880,047</u>
UNITED KINGDOM — (11.4%)		
abrdn PLC.....	10,243,617	19,591,644
#* Alliance Pharma PLC..	315,021	237,890
Anglo-Eastern Plantations PLC.....	351,813	2,936,705
Ashmore Group PLC...	526,597	1,106,197
#*Ω Aston Martin Lagonda Global Holdings PLC.....	53,925	69,894
Atalaya Mining Copper SA.....	164,299	696,612
* Auction Technology Group PLC.....	135,171	1,031,235
Ω Bakkavor Group PLC..	2,597,844	4,285,792
Balfour Beatty PLC....	8,689,209	50,024,085
Bank of Georgia Group PLC.....	848,250	49,793,616
Barratt Redrow PLC...	7,205,635	40,363,892
Beazley PLC.....	723,524	7,470,612
Bellway PLC.....	2,173,886	70,172,809
Berkeley Group Holdings PLC.....	80,085	3,831,653
Bloomsbury Publishing PLC.....	449,494	3,707,955
Bodycote PLC.....	2,312,458	18,225,025
Breedon Group PLC...	1,290,501	6,946,683
Burford Capital Ltd....	464,589	6,541,263
C&C Group PLC.....	1,458,545	2,623,778
* Camellia PLC.....	661	39,917
Capital Ltd.....	127,318	119,620
Capricorn Energy PLC.....	1,171,314	4,515,751
Card Factory PLC.....	3,126,817	3,652,914
# Carr's Group PLC.....	662,780	1,028,441
Castings PLC.....	476,009	1,585,131
Central Asia Metals PLC.....	1,875,283	3,495,219
Chemring Group PLC..	628,689	2,473,903
Chesnara PLC.....	1,010,084	3,334,572
* Close Brothers Group PLC.....	1,173,556	4,629,381
Conduit Holdings Ltd...	51,064	287,393
Costain Group PLC....	326,298	384,709
Crest Nicholson Holdings PLC.....	3,527,086	7,815,307
* Currys PLC.....	4,156,327	4,810,375

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
* De La Rue PLC.....	97,420	\$ 137,619
DFS Furniture PLC....	590,204	974,546
Direct Line Insurance Group PLC.....	5,746,086	19,037,162
Diversified Energy Co. PLC (DEC LN).....	1,537	24,667
Drax Group PLC.....	4,233,025	32,624,367
DS Smith PLC.....	1,485,702	10,654,405
Ecora Resources PLC.....	1,590,293	1,219,610
Elementis PLC.....	8,324,625	16,130,038
* EnQuest PLC.....	21,045,445	3,088,801
Epwin Group PLC.....	229,279	263,941
Essentra PLC.....	72,827	112,239
Firstgroup PLC.....	10,619,911	21,409,829
# Flowtech Fluidpower PLC.....	70,616	60,586
Foxtons Group PLC....	2,322,240	1,936,491
* Frasers Group PLC....	2,233,685	17,537,910
Fresnillo PLC.....	312,242	2,672,594
Fuller Smith & Turner PLC, Class A.....	5,756	39,276
Future PLC.....	449,317	5,083,480
Galliford Try Holdings PLC.....	552,315	2,558,183
* Genel Energy PLC....	307,599	245,956
Genuit Group PLC....	385,396	1,865,477
* Georgia Capital PLC...	188,920	2,821,752
Grafton Group PLC, CDI.....	5,225,428	59,800,533
Grainger PLC.....	9,240,392	24,296,437
Greencore Group PLC.....	3,777,249	9,049,728
* Griffin Mining Ltd.....	11,516	21,088
# Gulf Keystone Petroleum Ltd.....	1,659,572	3,505,271
* Gulf Marine Services PLC.....	644,968	137,104
*Ω Gym Group PLC.....	7,592	12,887
H&T Group PLC.....	82,514	352,154
Halfords Group PLC...	3,693,332	6,479,717
Hargreaves Services PLC.....	18,548	146,369
Harworth Group PLC..	298,281	645,501
Headlam Group PLC...	371,177	596,146
Helical PLC.....	974,743	2,168,331
Henry Boot PLC.....	1,192,226	3,025,346
Hiscox Ltd.....	366,659	4,945,785
* Hochschild Mining PLC.....	2,027,898	4,407,539
Hunting PLC.....	1,302,087	5,586,496
Ω Ibstock PLC.....	2,125,081	4,433,442
IG Group Holdings PLC.....	1,074,142	13,551,053
International Distribution Services PLC.....	5,306,434	23,952,225

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
International Personal		
Finance PLC.....	1,574,416	\$ 2,504,717
iomart Group PLC.....	52,218	46,122
Ithaca Energy PLC....	36,540	56,510
ITV PLC.....	5,823,220	5,340,787
* James Fisher & Sons		
PLC.....	43,951	167,026
* John Wood Group		
PLC.....	2,747,401	2,455,403
Johnson Matthey		
PLC.....	1,038,519	18,359,639
Jupiter Fund		
Management PLC...	4,065,403	4,027,850
Just Group PLC.....	1,094,802	2,242,692
Keller Group PLC.....	1,423,361	24,066,630
Kier Group PLC.....	3,018,551	5,587,959
Lancashire Holdings		
Ltd.....	910,807	7,327,940
Learning Technologies		
Group PLC.....	483,527	547,427
LSL Property Services		
PLC.....	6,233	22,653
Marks & Spencer		
Group PLC.....	16,549,859	68,559,480
Marshalls PLC.....	651,629	2,104,942
* Marston's PLC.....	4,738,786	2,384,073
Mears Group PLC.....	1,698,361	7,481,475
* Mitchells & Butlers		
PLC.....	4,779,874	13,671,432
MJ Gleeson PLC.....	568,988	3,427,119
* Mobico Group PLC....	4,599,616	4,170,118
Morgan Sindall Group		
PLC.....	61,103	2,777,302
MP Evans Group		
PLC.....	93,082	1,190,743
* N Brown Group PLC...	11,459	5,600
Norcros PLC.....	187,995	540,564
Ω On the Beach Group		
PLC.....	399,757	1,272,874
OSB Group PLC.....	5,981,407	31,121,676
Pan African		
Resources PLC.....	3,447,514	1,707,264
Paragon Banking		
Group PLC.....	6,508,032	64,878,361
Persimmon PLC.....	1,922,840	30,025,900
Pets at Home Group		
PLC.....	6,656,124	18,649,926
Pharos Energy PLC....	997,016	297,792
Pinewood		
Technologies Group		
PLC.....	731,929	3,097,248
* Playtech PLC.....	4,880,838	44,452,459
Premier Foods PLC....	16,958,900	39,464,600
Ω Quilter PLC.....	17,750,117	35,537,649
Rathbones Group		
PLC.....	19,028	409,401
Reach PLC.....	4,234,703	4,619,284
Renewi PLC.....	480,866	4,770,089

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
RHI Magnesita NV.....	19,239 \$	831,570
Ricardo PLC.....	115,231	358,843
RWS Holdings PLC....	149,715	253,412
S&U PLC.....	7,969	163,398
#* S4 Capital PLC.....	83,565	38,658
Ω Sabre Insurance		
Group PLC.....	41,560	68,010
* Saga PLC.....	512,034	783,538
Secure Trust Bank		
PLC.....	6,241	34,122
Senior PLC.....	3,027,984	6,167,781
Serco Group PLC.....	385,046	736,855
Serica Energy PLC....	450,950	781,020
Severfield PLC.....	1,718,093	1,041,364
#* SIG PLC.....	5,095,704	923,721
* Sigmaroc PLC.....	18,641	16,803
Speedy Hire PLC.....	9,172,982	3,115,347
Ω Spire Healthcare		
Group PLC.....	4,951,458	14,354,880
Taylor Wimpey PLC....	3,057,232	4,527,750
TBC Bank Group		
PLC.....	400,294	16,567,949
Ω TI Fluid Systems PLC.	629,015	1,518,831
TP ICAP Group PLC...	6,806,700	23,019,867
Travis Perkins PLC....	2,985,489	26,269,035
Trifast PLC.....	319,768	301,181
TT Electronics PLC....	2,215,267	2,499,892
Vertu Motors PLC.....	3,765,802	2,490,345
Vesuvius PLC.....	6,350,622	32,297,386
* Vistry Group PLC.....	6,404,405	47,146,832
Vp PLC.....	275,589	2,039,795
*Ω Watches of		
Switzerland Group		
PLC.....	34,806	246,253
# Young & Co.'s		
Brewery PLC		
(YNGA LN),		
Class A.....	44,319	429,968
Zigup PLC.....	4,143,640	15,682,060
TOTAL UNITED		
KINGDOM.....		<u>1,299,519,246</u>
UNITED STATES — (0.0%)		
* ADTRAN Holdings,		
Inc.....	365,497	3,886,486
Alcoa Corp., CDI.....	33,067	1,140,898
* Gran Tierra Energy,		
Inc. (GTE CN).....	176,103	1,000,865
#* Gran Tierra Energy,		
Inc. (GTE US).....	17,525	100,068
TOTAL UNITED STATES...		<u>6,128,317</u>
TOTAL COMMON		
STOCKS.....		<u>11,103,159,790</u>

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value†</u>
PREFERRED STOCKS — (0.1%)			SECURITIES LENDING COLLATERAL — (2.6%)		
GERMANY — (0.1%)			@§ The DFA Short Term		
Draegerwerk AG &			Investment Fund.	25,459,057	\$ 294,510,375
Co. KGaA, 3.203%..	26,263	\$ 1,546,467			
Jungheinrich AG,			TOTAL INVESTMENTS — (100.0%)		
3.012%.....	235,400	6,083,965	(Cost \$8,748,907,950)^.		<u>\$11,409,865,359</u>
Sixt SE, 6.667%.....	22,739	1,395,105			
STO SE & Co. KGaA,					
4.456%.....	25,064	<u>2,974,239</u>			
TOTAL GERMANY.....		<u>11,999,776</u>			
RIGHTS/WARRANTS — (0.0%)					
BELGIUM — (0.0%)					
* Gimv NV Rights					
02/06/2025.....	214,060	<u>195,418</u>			
ITALY — (0.0%)					
#* Webuild SpA Warrants					
08/02/2030.....	347,241	<u>0</u>			
TOTAL					
RIGHTS/WARRANTS....		<u>195,418</u>			
TOTAL INVESTMENT					
SECURITIES					
(Cost \$8,454,419,314)....		<u>11,115,354,984</u>			

As of January 31, 2025, 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.....	339	03/21/25	\$103,352,666	\$102,839,887	\$(512,779)
Total Futures Contracts.....			<u>\$103,352,666</u>	<u>\$102,839,887</u>	<u>\$(512,779)</u>

As of January 31, 2025, the value of Rule 144A securities amounted to \$342,828,365 or 3.0% of net assets.

Summary of the Portfolio's investments as of January 31, 2025, 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>
Assets				
Common Stocks				
Australia.....	—	\$ 716,226,366	\$ 76,440	\$ 716,302,806
Austria.....	—	87,297,474	—	87,297,474
Belgium.....	—	133,645,145	—	133,645,145
Canada.....	\$1,351,720,379	300,042	14,860	1,352,035,281
China.....	16,813,322	209,189	—	17,022,511
Denmark.....	—	385,178,093	—	385,178,093
Finland.....	—	239,262,907	—	239,262,907
France.....	—	485,719,076	—	485,719,076

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Germany.....	—	\$ 377,114,387	—	\$ 377,114,387
Hong Kong.....	—	186,271,652	\$ 165,707	186,437,359
Ireland.....	—	10,149,750	—	10,149,750
Israel.....	\$ 217,219	104,333,874	—	104,551,093
Italy.....	—	767,118,149	—	767,118,149
Japan.....	—	2,911,400,653	—	2,911,400,653
Netherlands.....	—	236,304,129	—	236,304,129
New Zealand.....	—	11,454,095	—	11,454,095
Norway.....	—	77,907,549	36,438	77,943,987
Portugal.....	—	68,165,293	—	68,165,293
Singapore.....	—	66,690,454	—	66,690,454
South Africa.....	46,423,224	—	—	46,423,224
Spain.....	—	457,160,062	—	457,160,062
Sweden.....	688,458	319,567,794	—	320,256,252
Switzerland.....	—	739,880,047	—	739,880,047
United Kingdom.....	—	1,299,519,246	—	1,299,519,246
United States.....	1,100,933	5,027,384	—	6,128,317
Preferred Stocks				
Germany.....	—	11,999,776	—	11,999,776
Rights/Warrants				
Belgium.....	—	195,418	—	195,418
Securities Lending Collateral.....	—	294,510,375	—	294,510,375
Total Investments in Securities.....	<u>\$1,416,963,535</u>	<u>\$9,992,608,379</u>	<u>\$293,445<></u>	<u>\$11,409,865,359</u>
Financial Instruments				
Liabilities				
Futures Contracts**.....	(512,779)	—	—	(512,779)
Total Financial Instruments.....	<u>\$ (512,779)</u>	<u>—</u>	<u>—</u>	<u>\$ (512,779)</u>

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

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

INTERNATIONAL VECTOR EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (96.3%)			AUSTRALIA — (Continued)		
AUSTRALIA — (6.6%)			#* Bannerman Energy		
Accent Group Ltd.....	376,491	\$ 510,148	Ltd. (BMN AU).....	11,984	\$ 21,824
Acrow Ltd.....	320,057	228,865	Bapcor Ltd.....	202,739	623,582
Adairs Ltd.....	203,880	334,285	Beach Energy Ltd.....	1,248,635	1,170,639
AGL Energy Ltd.....	78,701	559,822	# Beacon Lighting		
* Ainsworth Game			Group Ltd.....	74,050	145,558
Technology Ltd.....	31,523	13,735	Bega Cheese Ltd.....	264,917	947,726
* Alkane Resources			Bell Financial Group		
Ltd.....	328,751	118,796	Ltd.....	111,621	93,852
* Alliance Aviation			Bendigo & Adelaide		
Services Ltd.....	59,799	102,453	Bank Ltd.....	146,622	1,230,426
ALS Ltd.....	21,204	213,773	BHP Group Ltd. (BHP		
#* AMA Group Ltd.....	1,923,960	62,970	AU).....	648,027	15,915,338
Amotiv Ltd.....	138,052	918,844	BHP Group Ltd. (BHP		
AMP Ltd.....	1,395,553	1,537,632	US), Sponsored		
#* Amplitude Energy			ADR.....	13,221	649,812
Ltd.....	1,697,314	210,283	Bisalloy Steel Group		
Ampol Ltd.....	91,071	1,634,169	Ltd.....	14,762	35,210
Ansell Ltd.....	60,760	1,321,046	BlueScope Steel Ltd..	226,025	2,951,492
ANZ Group Holdings			#* Boss Energy Ltd.....	89,437	180,051
Ltd.....	120,660	2,278,492	Brambles Ltd.....	435,330	5,319,945
# APA Group.....	83,407	351,747	Bravura Solutions		
#* Arafura Rare Earths			Ltd.....	268,444	357,892
Ltd. (ARU AU).....	281,678	22,562	Breville Group Ltd.....	25,429	599,004
ARB Corp. Ltd.....	31,045	752,438	Brickworks Ltd.....	57,878	931,978
Aristocrat Leisure Ltd..	90,766	4,220,582	Capral Ltd.....	20,818	128,571
# ARN Media Ltd.....	200,589	83,735	* Capricorn Metals Ltd..	187,647	884,130
ASX Ltd.....	1,336	52,384	CAR Group Ltd.....	1,367	34,065
Atlas Arteria Ltd.....	38,600	120,527	* Carnarvon Energy		
AUB Group Ltd.....	17,803	350,902	Ltd.....	949,415	73,454
#* Aurelia Metals Ltd.....	1,541,009	180,075	Cedar Woods		
Aurizon Holdings Ltd..	1,179,100	2,386,287	Properties Ltd.....	45,049	150,633
Aussie Broadband			* Centrebet		
Ltd.....	105,298	256,429	International Ltd.....	6,648	0
* Austal Ltd.....	274,983	651,327	#* Cettire Ltd.....	178,715	158,849
# Austin Engineering			Challenger Ltd.....	441,287	1,713,977
Ltd.....	207,907	64,244	Champion Iron Ltd.....	255,055	866,602
#* Australian Agricultural			Civmec Australia Ltd..	166,600	134,781
Co. Ltd.....	175,967	154,692	Cleanaway Waste		
# Australian Clinical			Management Ltd....	652,951	1,118,034
Labs Ltd.....	145,644	338,667	#* Coast Entertainment		
# Australian Ethical			Holdings Ltd.....	352,453	105,923
Investment Ltd.....	65,952	203,880	# Cobram Estate Olives		
# Australian Finance			Ltd.....	44,506	55,757
Group Ltd.....	130,244	133,009	Cochlear Ltd.....	3,417	672,539
#* Australian Strategic			Codan Ltd.....	41,367	408,741
Materials Ltd.....	76,789	22,742	Coles Group Ltd.....	309,984	3,736,535
Auswide Bank Ltd.....	31,481	98,592	Collins Foods Ltd.....	175,557	815,984
# Autosports Group Ltd..	17,198	17,817	* Comet Ridge Ltd.....	271,316	23,604
#†† AVZ Minerals Ltd.....	100,493	10,537	Commonwealth Bank		
# Baby Bunting Group			of Australia.....	66,429	6,555,359
Ltd.....	110,259	129,947	Computershare Ltd....	98,078	2,132,024
# Bank of Queensland					
Ltd.....	275,368	1,186,197			

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)			AUSTRALIA — (Continued)		
# Corporate Travel Management Ltd.....	63,421	\$ 600,749	Hansen Technologies Ltd.....	140,451	\$ 474,727
Credit Corp. Group Ltd.....	43,121	411,392	Harvey Norman Holdings Ltd.....	251,673	805,516
Data#3 Ltd.....	128,978	553,454	* Healius Ltd.....	630,670	557,308
* De Grey Mining Ltd....	15,569	19,081	Helia Group Ltd.....	399,142	1,192,258
#* Deep Yellow Ltd.....	18,066	14,836	Helloworld Travel Ltd...	19,262	23,957
Deterra Royalties Ltd..	226,326	565,988	Horizon Oil Ltd.....	293,270	37,327
#* Develop Global Ltd....	12,805	19,671	* Hot Chili Ltd.....	64,306	27,180
Dicker Data Ltd.....	50,929	271,035	HUB24 Ltd.....	14,305	708,200
Domain Holdings Australia Ltd.....	76,695	129,385	# Humm Group Ltd.....	324,816	118,834
Domino's Pizza Enterprises Ltd.....	9,453	174,869	# IDP Education Ltd.....	113,099	926,640
Downer EDI Ltd.....	464,048	1,633,233	IGO Ltd.....	81,051	243,717
#* DUG Technology Ltd...	15,667	12,977	Iluka Resources Ltd....	309,193	835,254
Duratec Ltd.....	83,910	79,651	Imdex Ltd.....	336,475	545,911
# Eagers Automotive Ltd.....	66,570	529,159	Incitec Pivot Ltd.....	449,190	829,761
*†† Elanor Investor Group.	45,594	17,574	Infomedia Ltd.....	301,785	259,438
# Elders Ltd.....	174,687	769,589	Inghams Group Ltd....	318,889	634,619
#* Electro Optic Systems Holdings Ltd.....	19,461	14,489	Insignia Financial Ltd..	260,215	707,240
#* Emeco Holdings Ltd....	396,027	225,534	Insurance Australia Group Ltd.....	511,133	2,898,765
* Emerald Resources NL.....	195,959	515,968	Integral Diagnostics Ltd.....	155,804	300,808
#* EML Payments Ltd....	88,850	45,300	#* Invictus Energy Ltd....	59,049	2,717
# Endeavour Group Ltd.....	335,365	874,795	# IPD Group Ltd.....	15,353	36,649
Enero Group Ltd.....	79,986	55,148	IPH Ltd.....	108,013	333,490
EQT Holdings Ltd.....	12,304	261,689	* IRESS Ltd.....	39,432	228,269
Euroz Hartleys Group Ltd.....	3,066	1,892	IVE Group Ltd.....	130,143	179,766
Evolution Mining Ltd....	595,063	2,067,898	* James Hardie Industries PLC (JHX AU), CDI.....	70,346	2,364,404
EVT Ltd.....	84,757	614,468	* James Hardie Industries PLC (JHX US), Sponsored ADR.....	495	16,761
* Fenix Resources Ltd...	576,517	108,901	JB Hi-Fi Ltd.....	53,059	3,310,422
Fiducian Group Ltd.....	1,933	10,866	# Johns Lyng Group Ltd.....	154,625	354,100
* FleetPartners Group Ltd.....	289,870	503,786	* Judo Capital Holdings Ltd.....	150,633	186,412
Fleetwood Ltd.....	80,117	93,448	Jupiter Mines Ltd.....	724,120	69,479
Flight Centre Travel Group Ltd.....	53,419	588,854	# Karoon Energy Ltd....	560,073	541,572
Fortescue Ltd.....	404,831	4,741,125	Kelly Partners Group Holdings Ltd.....	11,361	83,715
#* Frontier Digital Ventures Ltd.....	56,903	8,825	Kelsian Group Ltd.....	20,164	47,299
G8 Education Ltd.....	946,251	816,885	# Kogan.com Ltd.....	24,991	73,320
# Generation Development Group Ltd.....	28,703	81,051	Lendlease Corp. Ltd....	228,199	909,083
Gold Road Resources Ltd.....	980,621	1,486,087	# Lifestyle Communities Ltd.....	80,840	488,305
GR Engineering Services Ltd.....	56,753	100,910	# Lindsay Australia Ltd..	286,919	157,413
GrainCorp Ltd., Class A.....	218,250	1,014,854	Lottery Corp. Ltd.	547,387	1,701,733
Grange Resources Ltd.....	650,790	92,696	# Lovisa Holdings Ltd....	33,755	602,119
GWA Group Ltd.....	227,822	354,501	# Lycopodium Ltd.....	17,864	125,120
			* Lynas Rare Earths Ltd.....	18,326	71,032
			# MA Financial Group Ltd.....	10,560	43,316

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
# Maas Group Holdings Ltd.....	4,010	\$ 11,281
Macmahon Holdings Ltd.....	1,480,708	324,999
Macquarie Group Ltd..	10,507	1,554,338
* Macquarie Technology Group Ltd.....	832	43,675
# Mader Group Ltd.....	8,058	31,041
Magellan Financial Group Ltd.....	219,182	1,412,019
* Mayne Pharma Group Ltd.....	35,426	99,824
McMillan Shakespeare Ltd.....	37,447	356,255
Medibank Pvt Ltd.....	415,793	1,025,227
#* Mesoblast Ltd. (MSB AU).....	230,073	447,485
* Metals X Ltd.....	449,738	133,038
Metcash Ltd.....	848,244	1,657,184
#* Metro Mining Ltd.....	1,754,911	68,344
Michael Hill International Ltd. (MHJ AU).....	50,276	15,688
# Mineral Resources Ltd.....	38,323	817,563
Monadelphous Group Ltd.....	109,966	1,066,838
Monash IVF Group Ltd.....	310,841	232,000
#* Mount Gibson Iron Ltd.....	610,825	119,183
# Myer Holdings Ltd.....	1,560,086	880,273
MyState Ltd.....	87,675	248,142
National Australia Bank Ltd.....	213,086	5,250,791
Navigator Global Investments Ltd.....	226,462	221,921
Netwealth Group Ltd...	68,493	1,324,013
# New Hope Corp. Ltd...	460,646	1,373,361
* NEXTDC Ltd.....	30,629	278,539
# nib holdings Ltd.....	229,822	817,970
Nick Scali Ltd.....	64,145	641,133
Nickel Industries Ltd....	548,068	255,543
Nine Entertainment Co. Holdings Ltd....	673,291	561,905
Northern Star Resources Ltd.....	267,737	2,833,654
NRW Holdings Ltd.....	639,060	1,345,729
Nufarm Ltd.....	245,934	550,537
Objective Corp. Ltd.....	1,566	16,038
* OFX Group Ltd.....	176,289	152,699
#* Omni Bridgeway Ltd....	76,746	64,154
oOh!media Ltd.....	372,425	268,430
Orica Ltd.....	180,388	1,955,408
Origin Energy Ltd.....	78,122	503,838
Orora Ltd.....	277,845	404,385
# Pacific Current Group Ltd.....	51,154	374,812

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
#* Paladin Energy Ltd.....	20,201	\$ 109,673
* Panoramic Resources Ltd.....	867,532	0
* Pantoro Ltd.....	1,006,031	70,949
Peet Ltd.....	288,046	259,143
#* Peninsula Energy Ltd..	18,689	12,547
Pepper Money Ltd.....	100,354	89,193
Perenti Ltd.....	1,146,997	992,506
# Perpetual Ltd.....	37,914	500,786
Perseus Mining Ltd.....	1,502,020	2,620,896
# Peter Warren Automotive Holdings Ltd.....	11,323	11,029
* PEXA Group Ltd.....	3,745	30,287
* Pilbara Minerals Ltd....	173,979	244,015
Pinnacle Investment Management Group Ltd.....	17,955	281,516
Platinum Asset Management Ltd.....	77,272	32,483
# Praemium Ltd.....	88,436	48,837
Premier Investments Ltd.....	83,289	1,219,994
Pro Medicus Ltd.....	19,738	3,377,879
Propel Funeral Partners Ltd.....	27,169	99,828
# PWR Holdings Ltd.....	7,923	40,142
* Qantas Airways Ltd....	28,818	166,996
QBE Insurance Group Ltd.....	245,810	3,172,855
Qube Holdings Ltd.....	163,135	418,656
Ramelius Resources Ltd.....	1,161,541	1,750,365
Ramsay Health Care Ltd.....	41,293	857,806
REA Group Ltd.....	3,433	526,547
#* ReadyTech Holdings Ltd.....	22,182	43,874
Reece Ltd.....	41,680	610,613
Regis Healthcare Ltd...	90,982	367,520
* Regis Resources Ltd...	1,107,573	2,063,871
Reject Shop Ltd.....	33,459	58,795
Reliance Worldwide Corp. Ltd.....	359,173	1,195,916
Resimac Group Ltd....	22,675	14,308
* Resolute Mining Ltd....	2,780,402	702,666
* Retail Food Group Ltd.....	41,980	56,195
Ridley Corp. Ltd.....	228,380	397,924
Rio Tinto Ltd.....	46,130	3,322,325
#* RPMGlobal Holdings Ltd.....	81,932	140,289
#* Sandfire Resources Ltd.....	393,692	2,387,648
Santos Ltd.....	1,745,460	7,557,763
SEEK Ltd.....	9,124	128,281
* Select Harvests Ltd....	88,431	254,143
# Servcorp Ltd.....	39,763	125,725

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)			AUSTRALIA — (Continued)		
Service Stream Ltd.....	562,898	\$ 546,682	* Vysarn Ltd.....	40,546	\$ 11,532
#* Seven West Media			* WEB Travel Group		
Ltd.....	692,651	70,906	Ltd.....	51,791	162,269
SG Fleet Group Ltd....	85,990	183,384	* Webjet Group Ltd.....	222,154	103,933
SGH Ltd.....	49,193	1,451,359	Wesfarmers Ltd.....	116,165	5,471,891
Shaver Shop Group			* West African		
Ltd.....	136,824	112,528	Resources Ltd.....	1,368,888	1,385,804
Sigma Healthcare			Westgold Resources		
Ltd.....	1,004,811	1,776,141	Ltd.....	655,222	1,032,217
#* Silver Mines Ltd.....	23,162	1,096	Westpac Banking		
Sims Ltd. (SGM AU)...	99,760	810,120	Corp.....	144,961	3,007,771
SmartGroup Corp.			Whitehaven Coal Ltd...	572,267	2,150,440
Ltd.....	81,385	401,337	WiseTech Global Ltd...	1,620	122,638
# Solvar Ltd.....	173,483	137,823	Woodside Energy		
Sonic Healthcare Ltd...	41,009	720,436	Group Ltd. (WDS		
South32 Ltd. (S32			AU).....	266,248	4,057,828
AU).....	861,340	1,768,631	# Woodside Energy		
Southern Cross			Group Ltd. (WDS		
Electrical			US), ADR.....	7,736	117,977
Engineering Ltd.....	255,305	238,027	Woolworths Group		
# Southern Cross Media			Ltd.....	127,567	2,398,452
Group Ltd.....	120,295	46,152	Worley Ltd.....	120,186	1,067,928
* Spartan Resources			* Xero Ltd.....	3,203	360,514
Ltd.....	159,653	131,951	XRF Scientific Ltd.....	63,134	70,190
*†† SpeedCast			# Yancoal Australia Ltd...	274,750	1,095,211
International Ltd....	198,889	0	TOTAL AUSTRALIA.....		<u>228,663,072</u>
SRG Global Ltd.....	378,910	338,543	AUSTRIA — (0.5%)		
#* St Barbara Ltd.....	514,057	79,922	Addiko Bank AG.....	8,740	164,899
Stanmore Resources			# Agrana Beteiligungs		
Ltd.....	18,847	30,386	AG.....	6,973	77,793
#* Star Entertainment			ANDRITZ AG.....	32,599	1,845,779
Group Ltd.....	1,551,734	113,580	#* AT&S Austria		
Steadfast Group Ltd....	136,229	489,393	Technologie &		
Suncorp Group Ltd.....	270,121	3,463,224	Systemtechnik AG...	18,600	253,804
Super Retail Group			Ω BAWAG Group AG.....	23,691	2,141,606
Ltd.....	160,643	1,547,648	CA Immobilien		
* Superloop Ltd.....	199,793	279,909	Anlagen AG.....	5,213	128,723
#* Syrah Resources Ltd...	528,592	74,660	* DO & Co. AG.....	5,776	1,155,530
# Tabcorp Holdings Ltd..	1,958,443	817,802	Erste Group Bank AG..	34,137	2,098,702
Technology One Ltd....	95,715	1,819,851	* Eurotelesites AG.....	20,934	117,879
Telstra Group Ltd.			EVN AG.....	24,912	600,579
(TLS AU).....	373,408	911,635	* Immofinanz AG (IIA		
* Temple & Webster			AV).....	7,951	0
Group Ltd.....	1,595	14,119	* Lenzing AG.....	6,175	159,538
#*†† Ten Sixty Four Ltd....	189,882	12,985	Mayr Melnhof Karton		
# Terracom Ltd.....	493,938	51,795	AG.....	1,052	84,316
TPG Telecom Ltd.....	62,307	168,791	Oberbank AG.....	1,137	82,571
Transurban Group.....	22,232	183,127	Oesterreichische Post		
Treasury Wine			AG.....	9,879	298,429
Estates Ltd.....	42,114	279,384	OMV AG.....	60,881	2,507,043
* Tuas Ltd.....	42,224	171,135	Palfinger AG.....	9,660	227,970
* Tyro Payments Ltd.....	377,952	192,226	# PIERER Mobility AG...	624	11,619
* Vault Minerals Ltd.....	4,483,676	1,062,470	Porr AG.....	19,997	421,794
Ventia Services Group			Raiffeisen Bank		
Pty. Ltd.....	450,729	1,059,569	International AG.....	83,542	1,889,495
Ω Viva Energy Group					
Ltd.....	626,995	999,004			
Vulcan Steel Ltd.....	16,025	71,613			

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
AUSTRIA — (Continued)			BELGIUM — (Continued)		
Schoeller-Bleckmann			KBC Group NV.....	137,693	\$10,562,120
Oilfield Equipment			Kinepolis Group NV....	7,494	299,229
AG.....	2,172	\$ 77,477	Lotus Bakeries NV.....	212	2,261,387
Semperit AG Holding..	5,812	84,296	Melexis NV.....	8,935	538,520
Strabag SE (STR AV)..	2,516	123,185	* Ontex Group NV.....	62,857	532,300
Telekom Austria AG....	83,736	698,684	* Orange Belgium SA....	3,634	56,004
* UBM Development			Proximus SADP.....	131,371	727,799
AG.....	2,555	50,549	Recticel SA.....	25,076	262,531
UNIQA Insurance			Sipef NV.....	4,879	281,796
Group AG.....	71,312	603,196	Solvay SA.....	72,824	2,225,772
Verbund AG.....	6,646	510,215	Syensqo SA.....	72,824	5,738,072
Vienna Insurance			Tessenderlo Group		
Group AG Wiener			SA.....	22,863	498,785
Versicherung			UCB SA.....	6,378	1,240,861
Gruppe.....	23,493	786,709	Umicore SA.....	144,036	1,449,999
voestalpine AG.....	45,346	948,407	Van de Velde NV.....	4,118	131,418
Wienerberger AG.....	16,397	478,661	VGP NV.....	8,044	686,580
Zumtobel Group AG...	30,255	155,169	Viohalco SA.....	29,708	184,947
TOTAL AUSTRIA.....		18,784,617	TOTAL BELGIUM.....		50,117,900
BELGIUM — (1.4%)			CANADA — (11.1%)		
Ackermans & van			* 5N Plus, Inc.....	62,183	331,163
Haaren NV.....	15,891	3,083,911	Acadian Timber Corp..	8,376	99,358
Ageas SA.....	110,156	5,674,517	* ACT Energy		
* AGFA-Gevaert NV.....	120,257	107,916	Technologies Ltd.....	18,500	80,831
Anheuser-Busch			ADENTRA, Inc.....	22,625	538,324
InBev SA (ABI BB)..	104,733	5,160,862	ADF Group, Inc.....	22,100	121,802
# Anheuser-Busch			* Advantage Energy		
InBev SA (BUD			Ltd.....	123,603	784,983
US), Sponsored			Aecon Group, Inc.....	73,109	1,205,279
ADR.....	6,428	316,129	Africa Oil Corp.....	288,677	377,394
* Argenx SE (ARGX			Ag Growth		
BB).....	66	43,569	International, Inc.....	14,801	399,521
* Atenor.....	14,910	48,844	AGF Management		
Azelis Group NV.....	840	17,208	Ltd., Class B.....	71,437	554,450
Barco NV.....	9,667	95,965	Agnico Eagle Mines		
Bekaert SA.....	41,644	1,453,785	Ltd. (AEM CN).....	21,936	2,038,852
bpost SA.....	25,692	49,491	Agnico Eagle Mines		
Cie			Ltd. (AEM US).....	15,606	1,450,425
d'Entreprises CFE...	8,983	59,381	* Aimia, Inc.....	62,327	103,782
# CMB Tech NV.....	50,821	548,359	#* Air Canada.....	72,400	976,891
Colruyt Group NV.....	31,360	1,155,155	# AirBoss of America		
Deceuninck NV.....	114,041	275,934	Corp.....	8,831	24,913
Deme Group NV.....	6,977	979,154	Alamos Gold, Inc.		
Econocom Group SA			(AGI CN), Class A...	86,596	1,810,749
NV.....	90,633	170,652	Algoma Central Corp..	4,796	49,235
Elia Group SA.....	3,771	254,471	Algoma Steel Group,		
EVS Broadcast			Inc. (ASTL US).....	30,800	251,328
Equipment SA.....	9,610	311,413	# Algonquin Power &		
Fagron.....	43,171	855,851	Utilities Corp. (AQN		
* Galapagos NV (GLPG			CN).....	70	312
BB).....	31,943	734,287	# Algonquin Power &		
* Galapagos NV (GLPG			Utilities Corp. (AQN		
NA).....	11,491	264,148	US).....	87,587	388,886
# Gimv NV.....	16,111	635,486	Alimentation		
Greenyard NV.....	15,994	84,283	Couche-Tard, Inc....	79,022	4,173,075
# Immobil SA.....	3,075	59,009	AltaGas Ltd.....	90,505	2,088,649

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)			CANADA — (Continued)		
Altius Minerals Corp....	13,807	\$ 256,598	* Bombardier, Inc.		
Altus Group Ltd.....	1,466	59,867	(BBD/B CN),		
Amerigo Resources			Class B.....	12,533	\$ 733,412
Ltd.....	110,614	126,342	* Bonterra Energy		
# Andlauer Healthcare			Corp.....	28,474	70,727
Group, Inc.....	10,355	325,324	Boralex, Inc., Class A..	10,928	194,296
Andrew Peller Ltd.,			# Boyd Group Services,		
Class A.....	19,492	57,537	Inc.....	9,522	1,561,612
ARC Resources Ltd....	333,794	5,716,534	* Bragg Gaming Group,		
* Aritzia, Inc.....	53,652	2,580,435	Inc.....	4,572	22,540
* Ascot Resources Ltd...	12,500	1,656	# BRP, Inc. (DOO CN)...	4,900	234,321
Atco Ltd., Class I.....	13,600	432,606	BRP, Inc. (DOOO		
* Athabasca Oil Corp....	408,887	1,367,317	US).....	8,008	382,862
AtkinsRealis Group,			* CAE, Inc. (CAE CN)...	4,375	103,163
Inc.....	32,901	1,648,502	#* CAE, Inc. (CAE US)...	11,892	280,651
* ATS Corp. (ATS CN)...	25,778	697,240	* Calfrac Well Services		
#* Aurora Cannabis, Inc.			Ltd.....	46,274	120,353
(ACB CN).....	236	857	Calian Group Ltd.....	6,388	216,603
#* Aurora Cannabis, Inc.			* Calibre Mining Corp....	65,939	117,509
(ACB US).....	1,285	4,692	Canaccord Genuity		
#* AutoCanada, Inc.....	22,525	307,649	Group, Inc.....	97,194	658,055
B2Gold Corp. (BTG			#* Canada Goose		
US).....	284,853	689,344	Holdings, Inc.		
B2Gold Corp. (BTO			(GOOS US).....	28,406	311,046
CN).....	539,008	1,301,764	Canadian Imperial		
Badger Infrastructure			Bank of Commerce		
Solution.....	27,487	747,058	(CM CN).....	36,572	2,303,758
#* Ballard Power			Canadian Imperial		
Systems, Inc.			Bank of Commerce		
(BLDP US).....	80,499	109,479	(CM US).....	53,924	3,398,290
Bank of Montreal			Canadian National		
(BMO CN).....	4,685	463,810	Railway Co. (CNI		
Bank of Montreal			US).....	54,198	5,664,233
(BMO US).....	58,550	5,798,792	Canadian Natural		
Bank of Nova Scotia			Resources Ltd.		
(BNS CN).....	1,321	67,588	(CNQ US).....	246,730	7,488,255
Bank of Nova Scotia			Canadian Pacific		
(BNS US).....	43,518	2,226,816	Kansas City Ltd.		
Barrick Gold Corp.			(CP US).....	1,349	107,380
(OR22 LI).....	45,774	759,921	# Canadian Tire Corp.		
Barrick Gold Corp.			Ltd., Class A.....	13,883	1,562,966
(GOLD US).....	73,760	1,207,451	Canadian Utilities Ltd.,		
* Bausch & Lomb			Class A.....	10,100	235,934
Corp.....	7,261	125,978	Canadian Western		
#* Bausch Health Cos.,			Bank.....	87,755	3,494,863
Inc. (BHC US).....	56,593	420,486	* Canfor Corp.....	37,513	389,494
# Baytex Energy Corp....	325,034	780,520	Capital Power Corp....	24,784	907,561
BCE, Inc. (BCE US)...	24,773	589,350	* Capstone Copper		
# Birchcliff Energy Ltd....	165,767	651,274	Corp.....	195,092	1,092,682
Bird Construction,			# Cardinal Energy Ltd....	230,353	1,001,706
Inc.....	60,574	986,122	# Cargojet, Inc.....	1,500	122,902
Black Diamond Group			Cascades, Inc.....	92,506	817,905
Ltd.....	49,897	314,828	CCL Industries, Inc.,		
* Bombardier, Inc.			Class B.....	26,567	1,319,621
(BBD/A CN),			* Celestica, Inc. (CLS		
Class A.....	244	14,346	CN).....	21,177	2,614,504

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)			CANADA — (Continued)		
* Celestica, Inc. (CLS US).....	40,104	\$4,951,641	Dundee Precious Metals, Inc.....	236,003	\$ 2,391,939
Cenovus Energy, Inc. (CVE CN).....	851	12,308	Dye & Durham Ltd.....	12,384	126,622
Cenovus Energy, Inc. (CVE US).....	647,098	9,363,508	Dynacor Group, Inc....	30,800	119,101
Centerra Gold, Inc....	373,962	2,338,949	E-L Financial Corp. Ltd.....	977	941,640
CES Energy Solutions Corp.....	280,595	1,662,313	* Eldorado Gold Corp. (EGO US).....	64,527	983,391
CGI, Inc. (GIB US)....	10,175	1,198,818	* Eldorado Gold Corp. (ELD CN).....	67,605	1,028,943
CGI, Inc. (GIBA CN)...	14,980	1,765,936	Element Fleet Management Corp...	140,093	2,752,025
*†† Chesswood Group Ltd.....	4,397	2,057	# Emera, Inc.....	23,700	900,481
CI Financial Corp.....	88,652	1,901,320	Empire Co. Ltd., Class A.....	88,526	2,603,365
#* Cineplex, Inc.....	28,500	215,512	Enbridge, Inc. (ENB US).....	29,600	1,279,904
* Cipher Pharmaceuticals, Inc.....	6,200	57,975	Endeavour Mining PLC.....	122,990	2,529,452
# Cogeco Communications, Inc.....	11,638	489,671	Enerflex Ltd. (EFX CN).....	90,863	860,271
Cogeco, Inc.....	13,904	509,722	Enerflex Ltd. (EFXT US).....	6,027	57,257
Colliers International Group, Inc. (CIGI CN).....	34	4,838	#* Energy Fuels, Inc.....	615	3,248
Computer Modelling Group Ltd.....	57,670	409,902	Enghouse Systems Ltd.....	29,735	564,481
* Conifex Timber, Inc....	13,656	3,007	* Ensign Energy Services, Inc.....	253,818	551,873
Constellation Software, Inc.....	1,992	6,514,615	* Enterprise Group, Inc..	21,700	36,880
Converge Technology Solutions Corp.....	127,007	296,249	# EQB, Inc.....	27,013	2,014,056
Corby Spirit & Wine Ltd.....	7,550	67,014	#* Equinox Gold Corp. (EQX CN).....	28,050	169,264
* Corus Entertainment, Inc., Class B.....	106,781	7,347	* Equinox Gold Corp. (EQX US).....	78,755	478,043
#* Cronos Group, Inc. (CRON US).....	192,240	365,256	* ERO Copper Corp. (ERO CN).....	23,172	310,267
* Culico Metals, Inc.....	12,366	1,064	* ERO Copper Corp. (ERO US).....	23,275	311,885
* DATA Communications Management Corp...	6,700	9,543	Evertz Technologies Ltd.....	20,056	179,398
Definity Financial Corp.....	37,708	1,482,790	# Exchange Income Corp.....	14,890	573,019
* Denison Mines Corp. (DML CN).....	174,739	319,817	Exco Technologies Ltd.....	20,517	99,525
* dentalcorp Holdings Ltd.....	35,697	185,933	# Extencicare, Inc.....	46,701	332,580
Dexterra Group, Inc....	26,771	147,359	Fairfax Financial Holdings Ltd.....	8,778	11,815,495
Dollarama, Inc.....	66,512	6,294,007	Fiera Capital Corp....	60,771	328,243
Doman Building Materials Group Ltd.....	75,905	413,120	Finning International, Inc.....	106,909	2,669,507
* Dorel Industries, Inc., Class B.....	29,518	105,411	* Firan Technology Group Corp.....	14,000	79,472
DREAM Unlimited Corp., Class A.....	24,324	369,207	Firm Capital Mortgage Investment Corp.....	20,900	170,122
			First Majestic Silver Corp. (AG US).....	14,613	83,294

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)			CANADA — (Continued)		
#* First Mining Gold Corp.....	344,000	\$ 31,954	Hudbay Minerals, Inc. (HBM CN).....	321,439	\$2,649,629
# First National Financial Corp.....	11,200	312,107	Hudbay Minerals, Inc. (HBM US).....	56,200	464,774
* First Quantum Minerals Ltd.....	90,032	1,126,833	Ω Hydro One Ltd.....	6,300	196,020
FirstService Corp. (FSV CN).....	3,019	549,043	iA Financial Corp., Inc.....	76,148	7,031,908
Foraco International SA.....	56,346	90,721	* IAMGOLD Corp. (IMG CN).....	471,051	2,929,990
Fortis, Inc. (FTS US)...	9,500	404,890	IGM Financial, Inc.....	18,591	596,483
* Fortuna Mining Corp. (FSM US).....	272,451	1,381,327	* Imperial Metals Corp... Imperial Oil Ltd. (IMO CN).....	59,862	81,966
* Fortuna Mining Corp. (FVI CN).....	170,249	862,169		894	59,465
Franco-Nevada Corp. (FNV CN).....	58	7,885	Imperial Oil Ltd. (IMO US).....	23,044	1,535,652
# Franco-Nevada Corp. (FNV US).....	2,083	283,205	Information Services Corp.....	7,500	138,404
# Freehold Royalties Ltd.....	83,442	717,670	# InPlay Oil Corp.....	8,100	9,419
Frontera Energy Corp.....	23,185	130,334	Intact Financial Corp...	11,756	2,088,149
* Galiano Gold, Inc.....	36,893	40,616	* Interfor Corp.....	69,789	816,330
Gamehost, Inc.....	6,382	45,230	* Ivanhoe Mines Ltd., Class A.....	2,903	31,180
* GDI Integrated Facility Services, Inc.....	5,240	124,244	Ω Jamieson Wellness, Inc.....	8,509	193,499
Gear Energy Ltd.....	163,204	57,270	#* Journey Energy, Inc....	17,806	25,361
George Weston Ltd....	14,030	2,168,672	* K92 Mining, Inc.....	64,871	430,733
# Gibson Energy, Inc....	78,274	1,320,589	K-Bro Linen, Inc.....	6,946	176,452
Gildan Activewear, Inc. (GIL CN).....	4,746	244,754	* Kelt Exploration Ltd....	169,312	801,503
Gildan Activewear, Inc. (GIL US).....	57,447	2,964,840	Keyera Corp.....	43,187	1,225,467
goeasy Ltd.....	9,293	1,131,325	Kinross Gold Corp. (K CN).....	607,485	6,842,488
* GoGold Resources, Inc.....	44,852	47,526	Kinross Gold Corp. (KGC US).....	249,533	2,814,732
* GoldMoney, Inc.....	1,479	8,681	* Kiwetinohk Energy Corp.....	1,200	14,202
Great-West Lifeco, Inc.....	5,328	172,266	* Knight Therapeutics, Inc.....	51,768	197,334
Guardian Capital Group Ltd., Class A.	11,233	354,995	* Kolibri Global Energy, Inc.....	17,957	134,676
* Haivision Systems, Inc.....	16,200	56,291	# KP Tissue, Inc.....	7,100	39,033
Hammond Manufacturing Co. Ltd., Class A.....	2,800	18,014	Labrador Iron Ore Royalty Corp.....	53,951	1,132,587
Hammond Power Solutions, Inc.....	7,805	560,987	* Largo, Inc. (LGO US)..	5,058	8,902
Headwater Exploration, Inc.....	197,886	910,901	Lassonde Industries, Inc., Class A.....	2,803	351,159
* Heroux-Devtek, Inc....	26,704	590,911	Laurentian Bank of Canada.....	22,759	438,471
High Liner Foods, Inc.....	17,597	193,726	Leon's Furniture Ltd....	22,444	401,208
* HLS Therapeutics, Inc.....	1,200	3,319	#* Lightspeed Commerce, Inc. (LSPD US).....	3,913	56,465
			*†† Lightstream Resources Ltd.....	116,588	0
			Linamar Corp.....	42,622	1,658,133
			Loblaw Cos. Ltd.....	6,774	848,153
			* Lucara Diamond Corp.....	322,221	79,815

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)			CANADA — (Continued)		
Lundin Gold, Inc.....	58,414	\$1,446,936	Onex Corp.....	29,369	\$2,252,563
Lundin Mining Corp....	412,816	3,260,830	Open Text Corp.		
Magellan Aerospace			(OTEX CN).....	4,642	136,575
Corp.....	16,036	106,476	Open Text Corp.		
Magna International,			(OTEX US).....	27,559	811,337
Inc. (MG CN).....	7,174	284,423	*†† Orbite Technologies,		
# Magna International,			Inc.....	121,500	0
Inc. (MGA US).....	82,627	3,277,813	* Organigram Holdings,		
Mainstreet Equity			Inc. (OGI CN).....	38,775	58,695
Corp.....	1,005	142,243	* Organigram Holdings,		
* Major Drilling Group			Inc. (OGI US).....	16,350	24,525
International, Inc....	78,468	454,065	# Osisko Gold Royalties		
* Mandalay Resources			Ltd. (OR CN).....	4,239	78,401
Corp.....	20,837	68,389	Osisko Gold Royalties		
Maple Leaf Foods,			Ltd. (OR US).....	32,063	593,807
Inc.....	24,793	364,385	* Paladin Energy Ltd....	13,600	73,925
Martinrea			Pan American Silver		
International, Inc....	118,042	713,929	Corp. (PAAS CN)....	49,531	1,148,860
* Mattr Corp.....	26,440	212,488	Paramount Resources		
* MDA Space Ltd.....	59,866	949,881	Ltd., Class A.....	72,333	1,432,372
Medical Facilities			Parex Resources,		
Corp.....	20,982	237,488	Inc.....	108,130	1,030,447
MEG Energy Corp.....	243,727	3,996,294	Parkland Corp.....	75,641	1,683,687
Melcor Developments			Pason Systems, Inc....	52,020	472,470
Ltd.....	10,353	90,968	Pembina Pipeline		
Methanex Corp.			Corp. (PPL CN).....	1,774	64,034
(MEOH US).....	20,048	1,046,506	* Perpetua Resources		
Methanex Corp. (MX			Corp.....	6,110	72,098
CN).....	29,109	1,517,990	# Peyto Exploration &		
Metro, Inc.....	27,751	1,733,994	Development Corp..	198,548	2,143,474
Morguard Corp.....	600	46,226	PHX Energy Services		
MTY Food Group,			Corp.....	36,391	229,361
Inc.....	16,673	578,982	# Pine Cliff Energy Ltd..	32,500	19,679
# Mullen Group Ltd.....	112,685	1,155,266	Pizza Pizza Royalty		
# National Bank of			Corp.....	12,835	114,807
Canada.....	74,579	6,619,152	Polaris Renewable		
Neo Performance			Energy, Inc.....	13,347	117,918
Materials, Inc.....	2,200	12,746	Pollard Banknote Ltd..	7,300	142,248
* New Gold, Inc. (NGD			PrairieSky Royalty		
CN).....	1,055,127	3,187,125	Ltd.....	17,631	328,273
* NFI Group, Inc.....	3,945	32,627	* Precision Drilling		
North American			Corp. (PD CN).....	5,915	344,901
Construction Group			* Precision Drilling		
Ltd. (NOA CN).....	10,246	194,578	Corp. (PDS US).....	13,185	768,577
North American			# Premium Brands		
Construction Group			Holdings Corp.....	11,573	625,811
Ltd. (NOA US).....	13,325	253,441	Primo Brands Corp....	76,690	2,482,455
North West Co., Inc....	48,708	1,556,404	# Propel Holdings, Inc....	10,900	289,047
Northland Power, Inc..	140,169	1,640,537	* Quarterhill, Inc.....	106,878	122,075
Nutrien Ltd. (NTR			Quebecor, Inc.,		
US).....	101,772	5,254,502	Class B.....	89,600	1,988,851
* NuVista Energy Ltd....	212,874	1,905,591	#* Questerre Energy		
* Obsidian Energy Ltd.			Corp., Class A.....	62,560	10,654
(OBE CN).....	23,700	121,978	RB Global, Inc. (RBA		
* Obsidian Energy Ltd.			CN).....	1,000	89,414
(OBE US).....	44,306	228,619	RB Global, Inc. (RBA		
OceanaGold Corp.....	637,911	1,904,933	US).....	18,796	1,681,866

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)			CANADA — (Continued)		
* Real Matters, Inc.....	3,329	\$ 13,835	Superior Plus Corp.....	245,162	\$1,015,499
# Restaurant Brands International, Inc. (QSR US).....	30,600	1,883,124	Supremex, Inc.....	17,058	42,371
Richelieu Hardware Ltd.....	27,580	779,569	# Surge Energy, Inc.....	82,332	307,040
# Rogers Communications, Inc. (RCI US), Class B.....	82,216	2,259,296	Sylogist Ltd.....	12,984	94,520
# Rogers Communications, Inc. (RCIB CN), Class B.....	29,575	812,354	Tamarack Valley Energy Ltd.....	541,398	1,642,801
Rogers Sugar, Inc.....	82,390	325,966	* Taseko Mines Ltd. (TKO CN).....	199,876	372,700
Royal Bank of Canada (RY CN).....	63,580	7,751,130	TC Energy Corp. (TRP CN).....	3,461	155,958
Royal Bank of Canada (RY US).....	32,014	3,903,467	TC Energy Corp. (TRP US).....	61,213	2,757,646
Russel Metals, Inc.....	64,020	1,791,512	Teck Resources Ltd. (TECK US), Class B.....	169,548	6,931,122
Sandstorm Gold Ltd. (SAND US).....	160,764	940,469	Teck Resources Ltd. (TECK/A CN), Class A.....	1,200	49,590
* Sangoma Technologies Corp... Inc.....	15,903	112,049	Teck Resources Ltd. (TECKB CN), Class B.....	6,596	269,450
Saputo, Inc.....	4,600	76,437	TELUS Corp.....	30,874	447,809
Savaria Corp.....	20,700	267,910	TerraVest Industries, Inc.....	7,833	717,142
Secure Waste Infrastructure Corp...	175,502	1,813,766	TFI International, Inc. (TFII CN).....	11,970	1,577,551
Sienna Senior Living, Inc.....	40,112	431,383	# TFI International, Inc. (TFII US).....	6,701	883,259
* SilverCrest Metals, Inc. (SILV US).....	120,965	1,270,132	Thomson Reuters Corp. (TRI CN).....	2,324	390,539
#* SNDL, Inc.....	23,678	41,200	#* Tilray Brands, Inc.....	201,053	211,106
Softchoice Corp.....	2,735	45,767	Timbercreek Financial Corp.....	38,200	181,886
* Source Energy Services Ltd.....	2,800	26,105	TMX Group Ltd.....	205	6,345
South Bow Corp.....	12,935	309,163	Topaz Energy Corp.....	21,164	364,784
* Spartan Delta Corp.....	75,048	196,224	* Torex Gold Resources, Inc.....	99,013	2,100,377
Ω Spin Master Corp.....	6,594	139,607	Toromont Industries Ltd.....	13,740	1,095,626
Sprott, Inc. (SII CN)....	5,586	242,559	Toronto-Dominion Bank (TD CN).....	58,533	3,339,162
* SSR Mining, Inc. (SSRM CN).....	63,335	507,257	Toronto-Dominion Bank (TD US).....	45,361	2,588,752
Stantec, Inc. (STN CN).....	16,717	1,293,674	Total Energy Services, Inc.....	44,326	340,982
Stella-Jones, Inc.....	50,198	2,422,256	#* Touchstone Exploration, Inc.....	34,400	10,060
*Ω STEP Energy Services Ltd.....	11,760	35,846	Tourmaline Oil Corp....	138,658	6,316,830
StorageVault Canada, Inc.....	60,484	151,902	TransAlta Corp.....	60,243	691,590
Strathcona Resources Ltd.....	1,162	22,319	TransAlta Corp.	66,278	762,036
Sun Life Financial, Inc. (SLF CN).....	67,404	3,886,971	Transcontinental, Inc., Class A.....	69,773	877,593
Sun Life Financial, Inc. (SLF US).....	29,319	1,690,240	*†† Trevali Mining Corp....	33,236	0
Suncor Energy, Inc. (SU US).....	341,620	12,831,247	Trican Well Service Ltd.....	353,067	1,122,352

INTERNATIONAL VECTOR EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)			CHINA — (Continued)		
Triple Flag Precious Metals Corp. (TFPM CN).....	4,733	\$ 75,684	* Neo-Neon Holdings Ltd.....	601,000	\$ 32,600
* Trisura Group Ltd. (TSU CN).....	2,884	65,743	TOTAL CHINA.....		<u>1,429,331</u>
* Valeura Energy, Inc....	21,230	103,130	DENMARK — (2.6%)		
Vecima Networks, Inc.....	1,400	13,390	* ALK-Abello AS.....	55,720	1,254,698
Veren, Inc. (VRN CN)..	27,291	137,456	Alm Brand AS.....	742,648	1,547,492
Veren, Inc. (VRN US)..	514,559	2,588,233	Ambu AS, Class B.....	29,395	547,162
Vermilion Energy, Inc. (VET CN).....	58	534	AP Moller - Maersk AS (MAERSK DC), Class A.....	382	552,809
Vermilion Energy, Inc. (VET US).....	56,684	522,626	AP Moller - Maersk AS (MAERSKB DC), Class B.....	327	482,939
VersaBank (VBNK CN).....	3,600	49,268	* Bang & Olufsen AS....	44,234	78,056
VersaBank (VBNK US).....	2,787	38,572	* Bavarian Nordic AS....	51,710	1,415,009
* VerticalScope Holdings, Inc.....	1,100	9,294	Carlsberg AS, Class B.....	29,024	3,040,006
*†† Victoria Gold Corp./Vancouver....	2,102	521	Chemometec AS.....	3,212	248,789
* Viemed Healthcare, Inc.....	23,412	191,744	# Coloplast AS, Class B.	8,409	968,444
Wajax Corp.....	27,701	396,450	Columbus AS.....	57,521	104,052
Waste Connections, Inc. (WCN US).....	300	55,131	D/S Norden AS.....	33,435	950,627
* Well Health Technologies Corp....	119,539	487,746	Danske Bank AS.....	128,707	3,842,880
* Wesdome Gold Mines Ltd.....	85,371	843,518	* Demant AS.....	63,651	2,555,503
West Fraser Timber Co. Ltd. (WFG CN)..	49,726	4,311,427	# Dfds AS.....	23,743	352,892
#* Western Forest Products, Inc.....	329,084	90,573	DSV AS.....	7,576	1,509,172
Westshore Terminals Investment Corp.....	30,512	490,846	FLSmith & Co. AS....	45,813	2,378,182
# Whitecap Resources, Inc.....	591,212	3,893,006	Foroya Banki P.....	3,338	80,003
#* WildBrain Ltd.....	4,500	4,861	* Genmab AS (GMAB DC).....	3,044	598,319
Winpak Ltd.....	15,756	468,772	#* GN Store Nord AS....	78,744	1,612,674
WSP Global, Inc.....	10,939	1,856,322	H Lundbeck AS (HLUNA DC), Class A.....	33,531	167,431
* Yangarra Resources Ltd.....	71,306	50,535	H Lundbeck AS (HLUNB DC).....	168,361	1,030,260
Yellow Pages Ltd.....	10,534	82,193	#* H&H International AS, Class B.....	16,762	176,037
TOTAL CANADA.....		<u>387,239,579</u>	#* Huscompagniet AS....	9,014	71,645
CHINA — (0.0%)			ISS AS.....	108,486	2,050,270
* China Gold International Resources Corp. Ltd. (CGG CN).....	243,398	1,396,731	Jeudan AS.....	1,369	38,193
*†† Hanfeng Evergreen, Inc.....	5,700	0	Jyske Bank AS.....	40,764	2,948,254
			Matas AS.....	32,265	619,705
			* MT Hoejgaard Holding AS.....	904	35,501
			*Ω Netcompany Group AS.....	31,620	1,286,581
			* Nilfisk Holding AS.....	12,734	199,614
			* NKT AS.....	53,220	3,557,755
			*Ω NNIT AS.....	4,632	60,019
			North Media AS.....	7,520	51,181
			Novo Nordisk AS (NOVOB DC), Class B.....	165,143	13,942,132
			Novonesis (Novozymes) B.....	88,871	5,095,244

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
DENMARK — (Continued)			FINLAND — (Continued)		
* NTG Nordic Transport			F-Secure OYJ.	27,403	\$ 53,040
Group AS.	4,502	\$ 148,704	Gofore OYJ.	1,159	25,964
Pandora AS.	48,744	9,325,616	Harvia OYJ.	9,212	453,321
Parken Sport &			Huhtamaki OYJ.	45,829	1,692,114
Entertainment AS.	3,780	70,798	* Kalmar OYJ, Class B..	31,343	1,053,717
Per Aarsleff Holding			# Kamux Corp.	7,881	23,445
AS.	19,250	1,239,083	Kemira OYJ.	71,413	1,575,269
Ringkjoebing			Kesko OYJ (KESKOA		
Landbobank AS.	29,027	4,734,540	FH), Class A.	29,734	560,383
Rockwool AS (ROCKA			Kesko OYJ (KESKOB		
DC), Class A.	2,842	1,008,171	FH), Class B.	152,063	2,916,785
Rockwool AS (ROCKB			* Kojamo OYJ.	11,495	119,425
DC), Class B.	8,515	3,015,290	Kone OYJ, Class B.	71,787	3,715,762
Royal Unibrew AS.	23,622	1,632,904	Konecranes OYJ.	46,376	2,789,942
* RTX AS.	6,383	58,286	Lassila & Tikanoja		
Ω Scandinavian Tobacco			OYJ.	19,267	173,044
Group AS.	65,416	941,309	* Lindex Group OYJ.	92,703	266,429
Schouw & Co. AS.	11,084	861,034	Mandatum OYJ.	220,354	1,089,258
Solar AS, Class B.	5,183	217,825	Marimekko OYJ.	14,474	192,654
SP Group AS.	5,488	232,030	Metsa Board OYJ		
Spar Nord Bank AS.	88,327	2,551,433	(METSB FH),		
Sparekassen			Class B.	51,427	257,116
Sjaelland-Fyn AS.	12,275	447,817	Metso OYJ.	286,680	2,845,505
* Svitzer Group AS.	1,566	46,077	Neste OYJ.	67,588	856,427
Sydbank AS.	42,354	2,248,601	Nokia OYJ (NOKIA		
* TCM Group AS.	3,262	31,741	FH)	473,305	2,231,844
Tivoli AS.	881	77,275	Nokia OYJ (NOKIA		
TORM PLC, Class A.	40,144	799,150	FP)	143,713	674,459
# Trifork Group AG.	2,102	22,954	# Nokian Renkaat OYJ. .	71,815	597,682
Tryg AS.	116,659	2,363,342	Nordea Bank Abp		
UIE PLC.	12,391	536,661	(NDA FH)	605,343	7,199,981
* Vestas Wind Systems			Nordea Bank Abp		
AS.	26,513	364,677	(NDA SS)	212,648	2,532,079
Vestjysk Bank AS.	122,141	76,207	Olvi OYJ, Class A.	10,348	327,809
* Zealand Pharma AS. .	22,238	2,259,744	# Oma Saastopankki		
TOTAL DENMARK.		<u>90,760,799</u>	OYJ.	7,569	87,650
FINLAND — (1.7%)			Oriola OYJ (OKDBV		
Aktia Bank OYJ.	44,643	452,698	FH), Class B.	115,194	112,221
# Alandsbanken Abp,			Orion OYJ (ORNAV		
Class B.	1,791	69,503	FH), Class A.	11,860	635,529
#* Alisa Pankki OYJ.	1,283	25,087	Orion OYJ (ORNBV		
Alma Media OYJ.	16,671	196,348	FH), Class B.	44,894	2,436,324
# Anora Group OYJ.	34,519	99,679	# Outokumpu OYJ.	169,821	543,442
Apetit OYJ.	2,895	42,219	Pihlajalinna OYJ.	15,927	176,564
Aspo OYJ.	16,234	83,124	Ponsse OYJ.	3,591	77,064
Atria OYJ.	10,371	126,713	Puutilo OYJ.	31,898	338,144
# Bittium OYJ.	6,294	43,791	* QT Group OYJ.	12,892	1,056,399
Cargotec OYJ,			Raisio OYJ, Class V. .	60,384	142,001
Class B.	22,436	1,115,682	Revenio Group OYJ. .	5,435	174,541
Citycon OYJ.	9,613	34,038	* Sampo OYJ, Class A. .	69,350	2,864,199
Digia OYJ.	6,411	44,244	Sanoma OYJ.	74,430	642,556
Elisa OYJ.	48,367	2,081,920	Scanfil OYJ.	10,107	85,899
eQ OYJ.	3,655	44,784	Stora Enso OYJ,		
# Evli OYJ, Class B.	1,283	25,175	Class R.	134,936	1,494,451
#* Finnair OYJ.	26,021	67,063	Taaleri PLC.	6,316	52,194
# Fiskars OYJ Abp.	32,534	518,542	# Talenom OYJ.	2,906	10,481
Fortum OYJ.	151,462	2,200,667	Ω Terveystalo OYJ.	82,549	1,004,481
			TietoEVRY OYJ.	25,930	499,873

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
FINLAND — (Continued)			FRANCE — (Continued)		
Tokmanni Group			* Ekinops SAS.....	6,186	\$ 20,681
Corp.....	37,657	\$ 545,651	Electricite de		
UPM-Kymmene OYJ...	26,349	777,029	Strasbourg SA.....	88	11,529
Vaisala OYJ, Class A..	9,903	546,860	*Ω Elior Group SA.....	35,016	94,773
# Valmet OYJ.....	57,181	1,558,993	Elis SA.....	172,867	3,538,918
* Wartsila OYJ Abp.....	19,117	361,124	Engie SA.....	760,357	12,551,884
* YIT OYJ.....	65,853	172,987	# Equasens.....	1,156	45,163
			Eramet SA.....	3,227	180,154
TOTAL FINLAND.....		<u>57,891,388</u>	EssilorLuxottica SA....	2,098	575,814
			Esso SA Francaise....	3,311	383,499
			Etablissements Maurel		
FRANCE — (7.3%)			et Prom SA.....	65,302	418,213
* 74Software SA.....	7,562	213,162	Eurazeo SE.....	27,327	2,255,930
# ABC arbitrage.....	10,785	57,014	* Euroapi SA.....	2,044	6,841
Accor SA.....	14,605	750,839	Eurofins Scientific SE..	24,572	1,318,292
Aeroports de Paris			Ω Euronext NV.....	9,721	1,129,066
SA.....	371	42,276	#* Eutelsat		
Air Liquide SA.....	17,550	3,065,666	Communications		
Airbus SE.....	10,855	1,877,605	SACA.....	69,377	124,387
AKWEL SADIR.....	9,441	78,683	Exclusive Networks		
* Alstom SA.....	17,527	346,910	SA.....	737	14,447
Altamir.....	17,275	418,647	Exel Industries SA,		
Alten SA.....	9,761	897,862	Class A.....	172	7,925
Ω Amundi SA.....	17,468	1,229,674	Fnac Darty SA (QQSH		
Arkema SA.....	46,135	3,676,949	LI).....	2,700	81,946
# Assystem SA.....	1,977	79,370	Fnac Darty SA (FNAC		
Aubay.....	2,886	138,988	FP).....	8,241	251,864
AXA SA.....	26,408	1,001,844	Forvia SE (FRVIA		
* Bastide le Confort			FP).....	147,869	1,551,940
Medical.....	3,259	76,148	Gaztransport Et		
# Beneteau SACA.....	34,560	329,470	Technigaz SA.....	16,426	2,509,247
BioMerieux.....	1,920	233,031	Getlink SE.....	8,518	136,265
BNP Paribas SA.....	55,287	3,776,636	GL Events SACA.....	9,927	195,751
Boiron SA.....	3,024	82,929	Groupe Crit SA.....	2,385	141,981
Bollore SE.....	104,584	617,880	Guerbet.....	5,789	164,007
# Bonduelle SCA.....	11,674	74,091	Hermes International		
*†† Bourbon Corp. SA.....	9,346	0	SCA.....	2,821	7,934,511
Bouygues SA.....	122,374	3,889,826	* ID Logistics Group		
Bureau Veritas SA....	79,293	2,478,037	SACA.....	2,241	937,379
* Canal & SA.....	161,833	368,707	Imerys SA.....	14,166	390,450
Capgemini SE.....	4,879	886,594	# Infotel SA.....	2,228	86,330
Carrefour SA.....	145,238	2,069,262	Interparfums SA.....	1,745	79,530
# Catana Group.....	14,898	83,628	Ipsen SA.....	11,306	1,395,629
CBo Territoria.....	13,564	51,554	IPSOS SA.....	38,098	1,802,755
* Cegedim SA.....	6,789	88,269	# Jacquet Metals SACA..	4,941	83,774
Cie de Saint-Gobain			* JCDecaux SE.....	48,441	811,141
SA.....	51,565	4,835,425	Kaufman & Broad SA..	9,640	331,672
Cie des Alpes.....	9,445	160,386	# Kering SA.....	15,635	4,093,060
Cie Generale des			Ω La Francaise des		
Etablissements			Jeux SACA.....	40,542	1,540,504
Michelin SCA.....	301,482	10,484,641	Laurent-Perrier.....	1,921	209,086
* Claranova SE.....	6,701	9,831	Lectra.....	4,492	125,079
#* Clariane SE.....	132,236	296,696	Legrand SA.....	10,936	1,114,956
Coface SA.....	84,462	1,361,930	Linedata Services.....	862	72,385
Credit Agricole SA....	82,436	1,241,024	LISI SA.....	9,353	266,058
Danone SA.....	45,098	3,158,887	LNA Sante SA.....	5,091	116,252
Dassault Aviation SA...	435	98,159	L'Oreal SA.....	3,396	1,260,025
Derichebourg SA.....	108,712	606,033	#* Louis Hachette Group.	161,833	216,438
Edenred SE.....	7,987	275,553			
Eiffage SA.....	49,878	4,455,945			

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	Shares	Value»		Shares	Value»
FRANCE — (Continued)			FRANCE — (Continued)		
* Lumibird.....	654	\$ 5,223	# STMicroelectronics		
LVMH Moët Hennessy			NV (STM US).....	74,479	\$ 1,672,054
Louis Vuitton SE....	29,948	21,904,097	Sword Group.....	4,261	155,490
#Ω Maisons du Monde			* Synergie SE.....	6,994	203,681
SA.....	13,138	55,919	Technip Energies NV..	112,128	3,176,607
Manitou BF SA.....	11,191	251,310	Teleperformance SE...	8,764	820,676
Mersen SA.....	20,247	457,442	Television Francaise 1		
Metropole Television			SA.....	56,283	443,815
SA.....	26,704	343,501	TFF Group.....	576	16,286
Ω Neoen SA.....	4,829	199,245	Thales SA.....	10,190	1,649,508
Nexans SA.....	8,559	835,146	Thermador Groupe....	3,866	285,114
* Nexity SA.....	3,563	47,726	Tikehau Capital SCA...	11,998	269,185
NRJ Group.....	20,985	150,860	TotalEnergies SE		
Oeneo SA.....	12,484	120,764	(TTE FP).....	660,206	38,247,153
Opmobility.....	63,583	719,520	# Trigano SA.....	9,379	1,285,287
Orange SA (ORA FP)..	1,286,762	13,838,488	* Ubisoft Entertainment		
#* OVH Groupe SAS.....	3,000	25,579	SA.....	60,527	698,382
* Pierre Et Vacances			Valeo SE.....	192,177	2,142,170
SA.....	18,536	30,802	* Vallourec SACA.....	192,412	3,654,758
Pluxee NV.....	17,797	413,312	Veolia Environnement		
Publicis Groupe SA			SA (VIE FP).....	49,093	1,400,814
(PUB FP).....	27,802	2,956,796	Ω Verallia SA.....	41,833	1,287,622
Quadiant SA.....	18,572	351,412	Vetoquinol SA.....	2,062	151,539
*†† Recylex SA.....	4,720	0	Vicat SACA.....	12,948	540,006
Renault SA.....	61,117	3,137,608	VIEL & Cie SA.....	16,841	212,593
Rexel SA.....	244,826	6,481,496	Vinci SA.....	41,979	4,542,668
Robertet SA.....	158	139,574	Virbac SACA.....	1,818	610,265
Rubis SCA.....	14,303	373,826	* Viridien.....	6,574	379,138
Safran SA.....	20,936	5,189,956	# Vivendi SE.....	161,833	457,421
Samse SACA.....	314	46,358	#* Voltalia SA.....	6,763	49,974
Sanofi SA (SAN FP)..	41,580	4,518,999	# Wavestone.....	2,523	128,177
Sartorius Stedim			*Ω Worldline SA.....	4,920	43,539
Biotech.....	436	100,532	*Ω X-Fab Silicon		
Savencia SA.....	3,513	181,733	Foundries SE.....	53,861	277,671
Schneider Electric SE			TOTAL FRANCE.....		253,112,273
(ONWV LI).....	1,883	477,177	GERMANY — (7.5%)		
Schneider Electric SE			1&1 AG.....	33,655	425,547
(SU FP).....	11,379	2,885,995	7C Solarparken AG....	26,525	52,635
SCOR SE.....	88,897	2,271,146	Adesso SE.....	1,923	190,832
SEB SA.....	14,616	1,390,566	adidas AG.....	16,062	4,234,905
Seche Environnement			All for One Group SE..	1,474	95,008
SACA.....	4,299	381,201	Allgeier SE.....	3,364	53,512
SES SA.....	294,899	958,112	Allianz SE (ALV GR)..	9,813	3,199,689
#*Ω SMCP SA.....	16,936	55,885	AlzChem Group AG....	4,324	287,990
Societe BIC SA.....	21,382	1,409,787	Amadeus Fire AG.....	3,821	311,991
Societe des Bains de			* Aroundtown SA.....	108,213	321,104
Mer et du Cercle			Atoss Software SE....	5,327	635,923
des Etrangers a			Ω Aumann AG.....	5,514	63,206
Monaco.....	536	57,571	Aurubis AG.....	25,680	2,015,209
Societe Generale SA..	70,444	2,280,275	BASF SE.....	330,626	15,928,803
Societe LDC SADIR...	3,342	224,579	* Basler AG.....	4,706	39,683
Sodexo SA.....	5,058	374,236	Bayer AG.....	494,865	11,073,411
* SOITEC.....	401	34,934	Bayerische Motoren		
Sopra Steria Group....	11,331	2,106,662	Werke AG.....	51,190	4,157,119
SPIE SA.....	81,284	2,708,987	#* BayWa AG (BYW6		
Stef SA.....	3,806	528,261	GR).....	12,281	115,000
STMicroelectronics			# Bechtle AG.....	41,971	1,408,707
NV (STM FP).....	33,324	744,490			

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	Shares	Value»		Shares	Value»
GERMANY — (Continued)			GERMANY — (Continued)		
Ω Befesa SA.....	14,107	\$ 305,905	E.ON SE.....	103,618	\$ 1,227,336
Bertrandt AG.....	3,342	69,584	Eckert & Ziegler SE....	7,772	438,973
Bijou Brigitte AG.....	4,620	180,699	EDAG Engineering		
Bilfinger SE.....	19,633	1,009,825	Group AG.....	7,558	51,851
Borussia Dortmund			Elmos Semiconductor		
GmbH & Co. KGaA.	87,287	295,635	SE.....	7,448	546,740
#* BRANICKS Group			# ElringKlinger AG.....	30,925	151,311
AG.....	6,590	17,151	Energiekontor AG.....	3,970	183,116
Brenntag SE.....	66,131	4,160,960	Evonik Industries AG...	74,680	1,402,331
Ω Brockhaus			* Evotec SE.....	18,134	162,228
Technologies AG....	2,050	59,637	Fabasoft AG.....	2,313	41,531
CANCOM SE (COK			Fielmann Group AG....	10,288	467,239
GR).....	12,759	335,040	* flatexDEGIRO AG.....	60,383	1,023,010
Carl Zeiss Meditec			* Fraport AG Frankfurt		
AG.....	309	18,824	Airport Services		
* Ceconomy AG.....	147,683	456,546	Worldwide.....	26,991	1,607,863
CENIT AG.....	6,211	54,894	Freenet AG.....	99,725	3,076,757
Cewe Stiftung & Co.			Fresenius Medical		
KGaA.....	5,279	558,791	Care AG (FME GR).	50,967	2,531,775
* Commerzbank AG....	306,138	5,911,230	* Fresenius SE & Co.		
* CompuGroup Medical			KGaA.....	41,103	1,572,827
SE & Co. KGaA.....	8,205	187,687	Friedrich Vorwerk		
Continental AG.....	43,559	3,095,874	Group SE.....	3,081	113,491
* Covestro AG.....	48,264	2,969,097	FUCHS SE.....	12,719	433,804
CTS Eventim AG &			GEA Group AG.....	75,384	3,978,550
Co. KGaA.....	27,901	2,720,664	Gerresheimer AG.....	30,386	2,128,245
Daimler Truck Holding			Gesco SE.....	7,358	100,462
AG.....	218,320	9,614,253	* GFT Technologies SE..	20,390	479,040
Dermapharm Holding			* Grand City Properties		
SE.....	14,970	615,696	SA.....	8,334	96,233
Deutsche Bank AG			Grenke AG.....	14,427	250,794
(DB US).....	251,120	4,904,374	H&R GmbH & Co.		
Deutsche Bank AG			KGaA.....	9,526	37,165
(DBK GR).....	18,884	369,613	Hannover Rueck SE...	6,177	1,627,570
Deutsche Beteiligungs			#Ω Hapag-Lloyd AG.....	2,969	427,785
AG.....	9,791	242,922	Hawesko Holding SE..	1,608	39,764
Deutsche Boerse AG..	65,241	16,116,991	Heidelberg Materials		
Deutsche EuroShop			AG.....	72,839	10,249,612
AG.....	3,672	72,443	* Heidelberger		
# Deutsche Lufthansa			Druckmaschinen		
AG.....	366,551	2,377,730	AG.....	253,085	318,329
*Ω Deutsche			Hella GmbH & Co.		
Pfandbriefbank AG..	75,740	429,856	KGaA.....	4,110	383,104
Deutsche Post AG....	243,577	8,769,457	* HelloFresh SE.....	171,554	1,887,547
Deutsche Telekom AG			Henkel AG & Co.		
(DTE GR).....	713,773	23,946,342	KGaA.....	8,674	670,043
Deutsche Telekom AG			Hensoldt AG.....	5,650	227,169
(DTEGY US),			HOCHTIEF AG.....	10,531	1,524,189
Sponsored ADR.....	5,867	196,486	Hornbach Holding AG		
Deutsche Wohnen			& Co. KGaA.....	12,792	981,083
SE.....	2,961	74,089	HUGO BOSS AG.....	41,652	1,951,315
Deutz AG.....	81,056	392,087	Indus Holding AG.....	16,532	353,571
Draegerwerk AG &			Infineon Technologies		
Co. KGaA.....	2,155	105,208	AG (IFNNY US),		
Duerr AG.....	74,634	1,838,304	ADR.....	25,149	823,630
Ω DWS Group GmbH &			Infineon Technologies		
Co. KGaA.....	26,592	1,312,361	AG (IFX GR).....	195,056	6,413,148

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)			GERMANY — (Continued)		
Init Innovation in			SAF-Holland SE.....	27,426	\$ 470,360
Traffic Systems SE..	4,242	\$ 163,137	Salzgitter AG.....	6,973	128,707
Ω Instone Real Estate			Ω Scout24 SE.....	4,867	473,276
Group SE.....	21,110	181,843	# Secunet Security		
IVU Traffic			Networks AG.....	917	120,636
Technologies AG....	6,118	99,321	* SGL Carbon SE.....	13,285	52,004
Jenoptik AG.....	74,702	1,675,316	Siemens AG (SIE		
Ω JOST Werke SE.....	14,669	705,824	GR).....	32,370	6,939,353
K&S AG.....	87,825	1,219,534	* Siemens Energy AG...	12,852	764,659
KION Group AG.....	56,418	2,095,039	Ω Siemens Healthineers		
Kloeckner & Co. SE...	10,732	54,585	AG.....	11,552	655,647
# Knaus Tabbert AG.....	4,861	76,384	Siltronic AG.....	9,611	439,473
Knorr-Bremse AG.....	24,318	1,922,084	Sixt SE.....	6,786	551,088
* Koenig & Bauer AG....	7,483	126,994	# SMA Solar Technology		
# Kontron AG.....	29,423	598,528	AG.....	16,549	231,379
Krones AG.....	12,389	1,690,522	Stabilus SE.....	13,231	437,110
KSB SE & Co. KGaA..	83	57,489	Stroer SE & Co.		
KWS Saat SE & Co.			KGaA.....	14,983	885,590
KGaA.....	9,363	589,011	# Suedzucker AG.....	89,231	981,915
Lanxess AG.....	13,226	359,187	SUSS MicroTec SE....	12,970	579,205
LEG Immobilien SE....	11,811	973,321	Symrise AG.....	10,273	1,051,894
Leifheit AG.....	5,800	96,881	* TAG Immobilien AG....	37,849	562,492
* MAX Automation SE...	1,669	10,528	Takkt AG.....	22,729	192,305
* Medios AG.....	10,427	134,115	* Talanx AG.....	16,997	1,443,738
Mercedes-Benz Group			*Ω TeamViewer SE.....	96,732	1,145,567
AG.....	116,849	7,109,109	Technotrans SE.....	3,475	62,989
Merck KGaA.....	1,336	201,673	thyssenkrupp AG.....	280,860	1,391,826
METRO AG.....	96,883	387,214	* TUI AG.....	129,053	1,091,702
MLP SE.....	69,864	506,363	United Internet AG....	61,043	1,023,737
Muenchener			# Verbio SE.....	15,266	145,113
Rueckversicherungs-Gesellschaft			Volkswagen AG.....	10,838	1,134,978
AG in Muenchen....	11,913	6,457,230	Vonovia SE.....	10,547	322,666
# Mutares SE & Co.			Vossloh AG.....	15,168	745,368
KGaA.....	16,342	451,824	Wacker Chemie AG....	6,672	457,230
#* Nagarro SE.....	6,919	606,054	Wacker Neuson SE....	18,945	321,295
Nemetschek SE.....	17,287	2,065,469	# Washtec AG.....	6,118	253,246
* Nexus AG.....	2,509	179,596	Wuestenrot &		
Norma Group SE.....	15,799	271,048	Wuerttembergische		
Patrizia SE.....	20,053	167,487	AG.....	14,659	187,273
* Pentixapharm Holding			Zeal Network SE.....	1,813	85,307
AG.....	7,772	24,132	TOTAL GERMANY.....		<u>260,286,394</u>
Pfeiffer Vacuum			HONG KONG — (1.4%)		
Technology AG.....	2,084	335,216	* Aceso Life Science		
# PNE AG.....	8,753	110,143	Group Ltd.....	479,933	2,982
ProCredit Holding AG..	23,774	216,984	* Acme International		
ProSiebenSat.1 Media			Holdings Ltd.....	40,000	8,734
SE.....	70,381	404,367	Aeon Credit Service		
#* PSI Software SE.....	88	2,045	Asia Co. Ltd.....	74,000	55,034
Puma SE (PUM GR)...	62,532	1,962,267	AIA Group Ltd.....	483,800	3,401,184
#* PVA TePla AG.....	19,538	279,968	* Allied Group Ltd.....	236,000	43,120
PWO AG.....	1,001	30,044	APAC Resources Ltd..	230,903	27,920
* q.beyond AG.....	82,942	62,204	Asia Financial		
Qiagen NV.....	6,230	277,580	Holdings Ltd.....	136,000	66,285
* R Stahl AG.....	1,041	18,514	ASMPT Ltd.....	29,000	267,794
Rational AG.....	1,798	1,597,752	Associated		
Rheinmetall AG.....	10,704	8,368,753	International Hotels		
# RTL Group SA.....	5,394	164,830	Ltd.....	10,000	6,339
RWE AG.....	48,169	1,492,697			

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)			HONG KONG — (Continued)		
Bank of East Asia			Eagle Nice		
Ltd.....	580,425	\$ 734,844	International		
BOC Hong Kong			Holdings Ltd.....	242,000	\$ 127,042
Holdings Ltd.....	238,000	773,674	†† EcoGreen		
Bright Smart			International Group		
Securities &			Ltd.....	234,000	10,700
Commodities Group			Emperor Watch &		
Ltd.....	650,000	198,191	Jewellery Ltd.....	1,020,000	22,396
Ω Budweiser Brewing			* ENM Holdings Ltd.....	992,000	33,465
Co. APAC Ltd.....	131,400	120,299	Ω ESR Group Ltd.....	855,000	1,315,989
Cafe de Coral			Fairwood Holdings		
Holdings Ltd.....	258,000	251,157	Ltd.....	59,500	45,439
# Cathay Pacific			Far East Consortium		
Airways Ltd.....	814,000	1,099,026	International Ltd.....	1,090,938	123,267
Chevalier International			First Pacific Co. Ltd....	1,837,200	1,017,177
Holdings Ltd.....	30,055	15,430	#*Ω FIT Hon Teng Ltd.....	1,215,000	532,051
* China Energy			*Ω Fosun Tourism Group..	158,200	150,697
Development			FSE Lifestyle Services		
Holdings Ltd.....	4,676,000	35,153	Ltd.....	90,000	65,006
#* China Star			Galaxy Entertainment		
Entertainment Ltd....	1,612,000	85,870	Group Ltd.....	10,000	43,516
* Chinese Estates			Get Nice Financial		
Holdings Ltd.....	410,000	61,704	Group Ltd.....	152,150	17,950
Chow Sang Sang			Giordano International		
Holdings			Ltd.....	1,096,000	216,894
International Ltd....	297,000	251,751	Glorious Sun		
CITIC Telecom			Enterprises Ltd.....	447,000	67,755
International			#†† Gold Financial		
Holdings Ltd.....	1,727,000	486,358	Holdings Ltd.....	204,000	0
CK Asset Holdings			Great Eagle Holdings		
Ltd.....	73,152	305,660	Ltd.....	145,003	194,798
CK Hutchison			G-Resources Group		
Holdings Ltd.....	76,460	385,029	Ltd.....	229,930	109,667
CK Infrastructure			Guoco Group Ltd.....	19,000	170,218
Holdings Ltd.....	9,500	64,693	# Guotai Junan		
* CK Life Sciences			International		
International			Holdings Ltd.....	2,101,000	308,875
Holdings, Inc.....	258,000	17,283	Hang Lung Group		
CLP Holdings Ltd.....	36,000	299,325	Ltd.....	362,000	479,871
* C-Mer Medical			Hang Lung Properties		
Holdings Ltd.....	288,000	71,673	Ltd.....	37,804	29,904
#†† Convoy, Inc.....	5,166,000	20,752	Hang Seng Bank Ltd...	28,900	362,134
Ω Crystal International			* Harbour Centre		
Group Ltd.....	519,000	308,427	Development Ltd....	53,000	32,454
* CSC Holdings Ltd.....	6,810,000	24,393	Henderson Land		
# CTF Services Ltd.....	960,830	905,209	Development Co.		
*†† CW Group Holdings			Ltd.....	88,575	245,660
Ltd.....	443,000	0	HK Electric		
Dah Sing Banking			Investments & HK		
Group Ltd.....	258,595	264,151	Electric Investments		
Dah Sing Financial			Ltd.....	253,288	170,118
Holdings Ltd.....	111,066	396,488	HKBN Ltd.....	322,500	218,478
Dickson Concepts			* HKR International		
International Ltd....	83,500	52,738	Ltd.....	397,188	42,175
Dynamic Holdings			HKT Trust & HKT Ltd..	1,262,000	1,552,185
Ltd.....	14,000	18,037	Hong Kong & China		
			Gas Co. Ltd.....	158,735	121,875

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)			HONG KONG — (Continued)		
Hong Kong			Nameson Holdings		
Exchanges & Clearing Ltd.....	74,500	\$2,915,904	Ltd.....	72,000	\$ 7,765
Hong Kong Ferry Holdings Co. Ltd....	112,000	59,922	* National United Resources Holdings Ltd.....	35,000	131
#* Hong Kong Technology Venture Co. Ltd.....	263,659	44,024	* New Focus Auto Tech Holdings Ltd.....	1,452,000	8,400
Hongkong & Shanghai Hotels Ltd.....	413,220	308,304	# New World Development Co. Ltd.....	239,644	128,590
Hutchison Telecommunications Hong Kong Holdings Ltd.....	1,232,000	147,023	*†† NewOcean Energy Holdings Ltd.....	788,000	0
Hysan Development Co. Ltd.....	34,000	49,162	# Nissin Foods Co. Ltd... Oriental Watch Holdings.....	135,000	98,088
IGG, Inc.....	99,000	51,544	* Oshidori International Holdings Ltd.....	350,368	158,395
Ω Impro Precision Industries Ltd.....	177,000	48,473	* Pacific Basin Shipping Ltd.....	2,790,000	59,961
* IPE Group Ltd.....	305,000	18,419	Pacific Textiles Holdings Ltd.....	3,329,000	673,824
Johnson Electric Holdings Ltd.....	464,085	615,350	PAX Global Technology Ltd.....	579,000	114,364
K Wah International Holdings Ltd.....	725,000	161,469	PC Partner Group Ltd.....	253,000	155,752
* Kader Holdings Co. Ltd.....	4,000	123	PCCW Ltd.....	160,000	108,655
Karrie International Holdings Ltd.....	78,000	7,701	Pentamaster International Ltd.....	1,719,415	1,000,009
Kerry Logistics Network Ltd.....	261,750	219,788	Perfect Medical Health Management Ltd.....	234,000	28,858
Kerry Properties Ltd....	270,500	532,067	Pico Far East Holdings Ltd.....	206,000	56,083
Kowloon Development Co. Ltd.....	307,504	150,840	Plover Bay Technologies Ltd.....	658,000	178,573
KRP Development Holdings Ltd.....	75,000	5,787	PRADA SpA.....	144,000	89,663
* Lai Sun Garment International Ltd....	45,334	3,091	* Public Financial Holdings Ltd.....	78,000	625,368
* Langham Hospitality Investments & Langham Hospitality Investments Ltd.....	832,750	48,743	* Regal Hotels International Holdings Ltd.....	292,000	53,252
Liu Chong Hing Investment Ltd.....	128,000	64,918	Ω Regina Miracle International Holdings Ltd.....	240,000	72,676
Luk Fook Holdings International Ltd....	112,000	205,945	# Sa Sa International Holdings Ltd.....	210,000	57,659
Man Wah Holdings Ltd.....	932,000	565,030	Ω Samsonite International SA....	836,000	70,989
MGM China Holdings Ltd.....	73,600	103,672	* Sands China Ltd.....	462,000	1,345,882
Miramar Hotel & Investment.....	176,000	198,635	* SAS Dragon Holdings Ltd.....	90,400	217,323
Modern Dental Group Ltd.....	314,000	165,652	* Shandong Hi-Speed Holdings Group Ltd.....	294,000	156,790
#* Mongolian Mining Corp.....	810,000	730,261	Shangri-La Asia Ltd....	64,000	49,087
MTR Corp. Ltd.....	12,216	38,296	* Shun Ho Property Investments Ltd.....	799,666	521,274
* NagaCorp Ltd.....	675,784	250,087		13,497	1,076

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)			HONG KONG — (Continued)		
* Shun Tak Holdings			VSTEC Holdings		
Ltd.....	1,085,249	\$ 85,289	Ltd.....	745,200	\$ 452,823
Singamas Container			VTech Holdings Ltd....	83,000	547,241
Holdings Ltd.....	1,084,000	99,116	Ω WH Group Ltd.....	2,112,568	1,648,003
Sino Land Co. Ltd.....	384,451	368,700	Wharf Real Estate		
SITC International			Investment Co. Ltd..	54,000	134,375
Holdings Co. Ltd....	793,000	1,885,897	Wing On Co.		
SmarTone			International Ltd.....	30,000	45,886
Telecommunications			Wing Tai Properties		
Holdings Ltd.....	350,166	183,088	Ltd.....	154,000	33,674
Soundwill Holdings			Wynn Macau Ltd.....	106,000	77,504
Ltd.....	69,000	47,031	* Xingye Alloy Materials		
* South China Holdings			Group Ltd.....	121,000	15,780
Co. Ltd.....	880,000	3,686	Xinyi Glass Holdings		
Stella International			Ltd.....	859,210	795,269
Holdings Ltd.....	337,000	766,169	Yue Yuen Industrial		
Sun Hung Kai & Co.			Holdings Ltd.....	576,500	1,228,618
Ltd.....	472,341	166,953	* Zhaobangji Lifestyle		
Sun Hung Kai			Holdings Ltd.....	1,144,000	22,843
Properties Ltd.....	31,282	279,641	TOTAL HONG KONG.....		<u>47,414,230</u>
SUNeVision Holdings			IRELAND — (0.5%)		
Ltd.....	622,000	299,664	AIB Group PLC.....	702,702	4,132,027
Swire Pacific Ltd. (19			Bank of Ireland Group		
HK), Class A.....	120,000	1,042,163	PLC.....	586,082	5,823,414
Swire Pacific Ltd. (87			Cairn Homes PLC.....	503,745	1,196,844
HK), Class B.....	157,500	221,150	Dalata Hotel Group		
Swire Properties Ltd....	18,400	36,336	PLC.....	164,527	805,013
TAI Cheung Holdings			FBD Holdings PLC		
Ltd.....	214,000	80,462	(FBD ID).....	17,801	240,595
Techtronic Industries			Glanbia PLC (GLB		
Co. Ltd.....	117,000	1,573,543	ID).....	154,566	2,258,322
* Television Broadcasts			*Ω Glenveagh Properties		
Ltd.....	182,500	74,651	PLC.....	406,308	716,591
Texhong International			Irish Continental		
Group Ltd.....	254,500	129,922	Group PLC (IR5B		
Texwinca Holdings			ID).....	94,874	504,142
Ltd.....	644,000	61,487	Kerry Group PLC		
# Theme International			(KYGA ID), Class A.	1,235	126,824
Holdings Ltd.....	4,000,000	203,488	Kingspan Group PLC		
* Tongda Group			(KSP ID).....	31,657	2,196,099
Holdings Ltd.....	3,530,000	37,607	* Permanent TSB		
Town Health			Group Holdings		
International			PLC.....	44,764	64,508
Medical Group Ltd...	1,265,899	46,347	TOTAL IRELAND.....		<u>18,064,379</u>
Tradelink Electronic			ISRAEL — (0.9%)		
Commerce Ltd.....	162,000	19,144	* Adgar Investment &		
Transport International			Development Ltd.....	10,959	16,181
Holdings Ltd.....	147,048	154,029	*# AFI Properties Ltd.....	2,858	142,294
Tycoon Group			* Airport City Ltd.....	660	11,139
Holdings Ltd.....	70,000	30,822	Alony Hetz Properties		
United Laboratories			& Investments Ltd... Lodgings Ltd.....	5,235	47,186
International			* Alrov Properties &		
Holdings Ltd.....	1,027,000	1,526,720	Lodgings Ltd.....	3,510	183,423
*†† Untrade.Genting Hk....	436,000	0			
Vesyync Co. Ltd.....	205,000	138,681			
Vitasoy International					
Holdings Ltd.....	128,000	147,248			

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)			ISRAEL — (Continued)		
Amos Luzon			Electra Real Estate		
Development &			Ltd.....	3,524	\$ 44,709
Energy Group Ltd....	28,031	\$ 22,586	#* Ellomay Capital Ltd....	2,696	45,638
Arad Ltd.....	8,268	117,827	* Enlight Renewable		
* Argo Properties NV....	2,040	60,383	Energy Ltd. (ENLT		
Ashdod Refinery Ltd...	3,580	61,089	US).....	623	9,893
* Ashtrom Group Ltd....	6,397	110,331	* Equital Ltd.....	17,929	721,146
AudioCodes Ltd.			* Fattal Holdings 1998		
(AUDC US).....	5,277	53,562	Ltd.....	2,508	350,317
Automatic Bank			First International		
Services Ltd.....	11,018	79,755	Bank of Israel Ltd....	11,171	593,129
Ayalon Holdings Ltd....	1,077	11,688	FMS Enterprises		
* Azorim-Investment			Migun Ltd.....	2,031	89,113
Development &			Formula Systems		
Construction Co.			1985 Ltd. (FORTY		
Ltd.....	22,180	134,396	IT).....	4,452	409,535
Azrieli Group Ltd.....	201	16,654	Fox Wizel Ltd.....	4,361	360,717
Bank Hapoalim BM....	99,621	1,278,007	Gav-Yam Lands Corp.		
Bank Leumi Le-Israel			Ltd.....	9,344	80,174
BM.....	199,102	2,491,745	* Gilat Satellite		
* Bet Shemesh Engines			Networks Ltd.....	3,813	26,980
Holdings 1997 Ltd...	3,699	431,250	* Hagag Group Real		
Bezeq The Israeli			Estate		
Telecommunication			Development.....	9,170	65,854
Corp. Ltd.....	347,782	552,004	Harel Insurance		
Blue Square Real			Investments &		
Estate Ltd.....	1,129	102,417	Financial Services		
* Brack Capital			Ltd.....	90,237	1,431,170
Properties NV.....	528	35,542	Hilan Ltd.....	8,281	519,203
Carasso Motors Ltd....	31,251	249,915	ICL Group Ltd.....	1,654	9,834
* Cellcom Israel Ltd.			IDI Insurance Co. Ltd..	6,733	279,975
(CEL IT).....	28,325	186,228	* IES Holdings Ltd.....	1,407	98,103
* Cellcom Israel Ltd.			Ilex Medical Ltd.....	3,543	74,468
(CELJF US).....	44,794	295,640	# Inrom Construction		
Clal Insurance			Industries Ltd.....	92,645	438,629
Enterprises			Isracard Ltd.....	153,720	707,866
Holdings Ltd.....	46,879	1,226,514	Israel Discount Bank		
* Compugen Ltd.....	11,330	27,002	Ltd., Class A.....	230,839	1,687,732
Danel Adir Yeoshua			* Israel Land		
Ltd.....	2,820	327,314	Development Co.		
Danya Cebus Ltd.....	1,721	59,304	Ltd.....	4,982	48,386
Delek Group Ltd.....	4,655	679,875	Israir Group Ltd.....	20,573	11,712
Delta Galil Ltd.....	7,154	405,845	Isras Investment Co.		
Delta Israel Brands			Ltd.....	966	230,373
Ltd.....	1,286	23,861	Issta Ltd.....	5,494	151,795
Diplomat Holdings			#* Kamada Ltd. (KMDA		
Ltd.....	7,551	107,177	IT).....	8,369	56,926
Direct Finance of			* Kamada Ltd. (KMDA		
Direct Group 2006			US).....	5,031	33,859
Ltd.....	564	93,958	Kardan Real Estate		
* Dor Alon Energy in			Enterprise &		
Israel 1988 Ltd.....	3,031	88,023	Development Ltd....	24,161	41,080
#* Duniec Brothers Ltd....	1,023	71,572	Kenon Holdings Ltd....	1,132	34,649
* El Al Israel Airlines....	43,385	108,797	Lahav L.R. Real		
* Electra Consumer			Estate Ltd.....	14,754	22,098
Products 1970 Ltd...	887	28,571	M Yochananof & Sons		
# Electra Ltd.....	512	287,645	Ltd.....	2,321	161,980

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)			ISRAEL — (Continued)		
Magic Software Enterprises Ltd. (MGIC IT).....	15,105	\$ 197,497	* Priortech Ltd.....	264	\$ 13,278
* Malam - Team Ltd.....	4,820	119,050	Qualitau Ltd.....	1,674	116,527
Matrix IT Ltd.....	9,607	236,396	Rami Levy Chain Stores Hashikma Marketing 2006 Ltd.....	4,030	301,741
Max Stock Ltd.....	45,083	166,519	* Rani Zim Shopping Centers Ltd.....	26,154	32,732
Maytronics Ltd.....	18,754	42,550	Retailors Ltd.....	4,258	83,345
Mediterranean Towers Ltd.....	56,719	180,837	* Scope Metals Group Ltd.....	5,426	232,735
Mega Or Holdings Ltd.....	3,767	123,126	Shufersal Ltd.....	67,433	698,746
Meitav Investment House Ltd.....	36,615	383,657	Summit Real Estate Holdings Ltd.....	27,308	441,757
# MENIF - Financial Services Ltd.....	17,757	86,592	Tadiran Group Ltd.....	2,028	149,611
# Menora Mivtachim Holdings Ltd.....	20,160	936,952	Ω Tamar Petroleum Ltd..	31,671	219,855
Meshulam Levinstein Contracting & Engineering Ltd.....	1,121	129,110	* TAT Technologies Ltd.. Tel Aviv Stock Exchange Ltd.....	1,157	35,410
Migdal Insurance & Financial Holdings Ltd.....	202,108	415,434	Telsys Ltd.....	679	7,697
Mivne Real Estate KD Ltd.....	5,056	15,153	* Tera Light Ltd.....	1,595	80,855
Mivtach Shamir Holdings Ltd.....	1,785	111,065	* Teva Pharmaceutical Industries Ltd. (TEVA US), Sponsored ADR.....	18,659	42,546
Mizrahi Tefahot Bank Ltd.....	11,602	552,243	# Tiv Taam Holdings 1 Ltd.....	114,334	2,027,142
Naphtha Israel Petroleum Corp. Ltd.....	5,920	37,870	* Tower Semiconductor Ltd. (TSEM IT).....	45,138	87,140
Nawi Group Ltd.....	13,598	157,667	Victory Supermarket Chain Ltd.....	377	17,674
Next Vision Stabilized Systems Ltd.....	23,238	431,567	YD More Investments Ltd.....	3,715	58,401
* Nova Ltd. (NVMI IT)...	194	46,605	YH Dimri Construction & Development Ltd.....	4,749	19,361
Novolog Ltd.....	212,317	97,808		233	23,089
Oil Refineries Ltd.....	1,832,971	541,293	TOTAL ISRAEL.....		<u>31,987,807</u>
One Software Technologies Ltd....	15,311	278,239	ITALY — (2.5%)		
Palram Industries 1990 Ltd.....	11,175	289,986	* A2A SpA.....	1,053,396	2,487,739
#* Partner Communications Co. Ltd.....	97,735	682,527	* Abitare In SpA.....	7,323	34,486
Paz Retail & Energy Ltd.....	7,318	1,055,251	ACEA SpA.....	23,610	451,718
* Perion Network Ltd.....	5,120	45,136	Amplifon SpA.....	52,005	1,389,773
Phoenix Financial Ltd.....	42,601	719,593	Ω Anima Holding SpA....	6,251	42,891
Plasson Industries Ltd.....	1,085	61,870	Arnoldo Mondadori Editore SpA.....	109,582	249,975
# Polyram Plastic Industries Ltd.....	24,917	87,744	Ascopiave SpA.....	28,986	84,384
Prashkovsky Investments & Construction Ltd.....	178	5,085	Azimut Holding SpA... Banca Generali SpA...	55,894	1,461,409
			# Banca IFIS SpA.....	25,451	1,274,415
			Banca Mediolanum SpA.....	21,001	460,808
			Banca Monte dei Paschi di Siena SpA.....	64,894	871,260
			Banca Popolare di Sondrio SpA.....	459,257	2,942,560
				303,191	2,799,591

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
# Banca Profilo SpA.....	193,938	\$ 37,168
Ω Banca Sistema SpA...	21,210	33,863
Banco BPM SpA.....	508,021	4,465,605
Banco di Desio e della Brianza SpA.....	26,638	218,466
Ω BFF Bank SpA.....	73,035	626,213
Biesse SpA.....	1,204	10,044
BPER Banca SpA.....	685,442	4,669,364
Brunello Cucinelli SpA.....	17,481	2,247,425
Buzzi SpA.....	10,799	442,398
Cairo Communication SpA.....	52,260	137,774
Ω Carel Industries SpA...	537	10,708
Cembre SpA.....	1,846	77,475
Cementir Holding NV..	19,171	232,871
* CIR SpA-Compagnie Industriali.....	671,264	416,747
Credito Emiliano SpA..	87,133	1,022,939
d'Amico International Shipping SA.....	78,562	323,142
Danieli & C Officine Meccaniche SpA (DANR IM).....	16,764	338,005
Datalogic SpA.....	7,404	36,336
#*Ω doValue SpA.....	64,701	111,525
Emak SpA.....	62,789	60,914
Enel SpA.....	1,243,802	8,840,555
Eni SpA (ENI IM).....	349,644	4,922,440
* Esprinet SpA.....	22,669	111,764
# Ferrari NV (RACE US).....	2,880	1,234,138
Fiera Milano SpA.....	17,420	89,294
Fila SpA.....	20,287	200,401
FinecoBank Banca Fineco SpA.....	36,826	699,147
FNM SpA.....	150,368	67,260
* Garofalo Health Care SpA.....	8,404	45,835
Generali.....	2,406	76,182
GPI SpA.....	1,425	14,526
Hera SpA.....	270,348	988,623
IMMSI SpA.....	149,021	77,038
Intesa Sanpaolo SpA..	573,095	2,480,548
Iren SpA.....	110,577	239,307
Italgas SpA.....	70,493	421,127
Italian Sea Group SpA.....	4,840	41,099
Italmobiliare SpA.....	13,132	365,815
Iveco Group NV.....	188,079	2,289,131
Maire SpA.....	127,750	1,257,862
Mediobanca Banca di Credito Finanziario SpA.....	38,559	630,335
MFE-MediaForEurope NV (MFEA IM), Class A.....	143,415	466,399

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
MFE-MediaForEurope NV (MFEB IM), Class B.....	57,557	\$ 254,811
Multiply Group SpA....	11,449	459,687
Moncler SpA.....	8,691	550,165
* Newlat Food SpA.....	10,349	137,031
#*Ω Nexi SpA.....	154,612	785,173
Orsero SpA.....	7,084	91,152
Ω OVS SpA.....	334,159	1,195,320
Pharmanutra SpA.....	1,886	99,333
# Piaggio & C SpA.....	240,865	537,697
Ω Pirelli & C SpA.....	220,920	1,329,404
Ω Poste Italiane SpA....	107,568	1,632,409
Prysmian SpA.....	19,946	1,387,425
Ω RAI Way SpA.....	55,432	329,777
Recordati Industria Chimica e Farmaceutica SpA...	15,925	967,669
Reply SpA.....	5,989	987,203
Rizzoli Corriere Della Sera Mediagroup SpA.....	180,364	169,492
Sabaf SpA.....	2,447	39,436
#* Safilo Group SpA.....	14,771	16,457
* Saipem SpA.....	508,900	1,241,798
Sanlorenzo SpA.....	8,992	331,910
Sesa SpA.....	4,663	329,096
# Sogefi SpA.....	53,791	111,003
SOL SpA.....	26,480	1,075,212
# Spaxs SpA.....	15,627	58,823
# Stellantis NV (STLA UX).....	100,285	1,316,742
Stellantis NV (STLAM IM).....	247,465	3,304,125
Tamburi Investment Partners SpA.....	41,568	364,925
Ω Technogym SpA.....	59,339	690,261
* Telecom Italia SpA (TIT IM).....	2,241,270	615,199
* Telecom Italia SpA (TITR IM).....	1,154,902	368,761
Tenaris SA (TS US), ADR.....	3,352	126,303
Terna - Rete Elettrica Nazionale.....	83,800	691,259
* TREVI - Finanziaria Industriale SpA.....	139,449	39,169
TXT e-solutions SpA...	872	33,713
UniCredit SpA.....	147,245	6,761,957
Unipol Assicurazioni SpA.....	171,964	2,330,234
Webuild SpA.....	110,227	335,702
Wiit SpA.....	6,589	125,523
# Zignago Vetro SpA....	11,364	123,488
TOTAL ITALY.....		<u>86,973,661</u>

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	Shares	Value»		Shares	Value»
JAPAN — (23.3%)			JAPAN — (Continued)		
# &Do Holdings Co.			Akita Bank Ltd.....	6,400	\$ 95,431
Ltd.....	9,100	\$ 70,561	Albis Co. Ltd.....	5,800	97,879
77 Bank Ltd.....	44,800	1,374,541	Alconix Corp.....	21,900	214,202
A&D HOLON Holdings			Alfresa Holdings		
Co. Ltd.....	22,300	272,397	Corp.....	35,700	488,696
AB&Company Co.			# Alinco, Inc.....	10,600	71,485
Ltd.....	7,300	38,961	# Alleanza Holdings Co.		
ABC-Mart, Inc.....	8,600	179,498	Ltd.....	12,500	89,040
Achilles Corp.....	9,100	85,684	Alpen Co. Ltd.....	8,400	115,377
Acom Co. Ltd.....	127,800	315,156	# Alpha Systems, Inc....	5,400	122,182
AD Works Group Co.			Alps Alpine Co. Ltd....	158,615	1,586,092
Ltd.....	36,760	49,116	Altech Corp.....	10,820	173,061
# Adastria Co. Ltd.....	15,460	330,403	Amada Co. Ltd.....	122,700	1,266,937
ADEKA Corp.....	71,300	1,328,825	Amano Corp.....	19,000	496,995
Ad-sol Nissin Corp....	5,100	64,024	Amuse, Inc.....	6,000	58,772
Advan Group Co. Ltd..	13,700	89,037	# Amvis Holdings, Inc....	24,200	102,030
Advantest Corp.....	16,000	884,595	ANA Holdings, Inc.....	5,700	106,927
Aeon Co. Ltd.....	140,719	3,409,232	Anabuki Kosan, Inc....	4,600	59,078
Aeon Delight Co. Ltd..	8,500	223,732	Anest Iwata Corp.....	27,400	238,703
# Aeon Fantasy Co.			* Anrakutei Co. Ltd.....	300	13,575
Ltd.....	5,700	105,079	Anritsu Corp.....	4,700	43,195
# AEON Financial			AOI Electronics Co.		
Service Co. Ltd.....	56,686	458,063	Ltd.....	2,000	27,246
# Aeon Hokkaido Corp...	20,200	116,364	AOKI Holdings, Inc....	29,378	248,595
# Aeon Kyushu Co. Ltd..	2,200	37,383	Aoyama Trading Co.		
# Aeon Mall Co. Ltd.....	10,300	130,004	Ltd.....	25,281	356,042
AFC-HD AMS Life			Aoyama Zaisan		
Science Co. Ltd.....	10,300	59,008	Networks Co. Ltd....	21,200	252,196
AGC, Inc.....	61,500	1,776,694	# Aozora Bank Ltd.....	28,816	444,765
Ahresty Corp.....	32,200	125,928	Arakawa Chemical		
Ai Holdings Corp.....	1,500	19,202	Industries Ltd.....	9,400	67,562
Aica Kogyo Co. Ltd....	17,300	360,980	Arata Corp.....	19,766	402,870
Aichi Corp.....	23,700	218,990	# Araya Industrial Co.		
Aichi Financial Group,			Ltd.....	3,200	105,446
Inc.....	9,639	167,028	ARCLANDS Corp.....	65,748	728,162
Aichi Steel Corp.....	14,900	664,974	Arcs Co. Ltd.....	29,696	516,019
Aichi Tokei Denki Co.			ARE Holdings, Inc....	41,100	508,333
Ltd.....	7,400	90,462	Arealink Co. Ltd.....	14,854	222,625
Aida Engineering Ltd...	27,578	143,949	* Arent, Inc.....	1,100	39,309
# Aidma Holdings, Inc....	2,900	33,913	Argo Graphics, Inc....	12,600	399,347
Aiful Corp.....	232,800	506,737	Arisawa		
Ain Holdings, Inc.....	9,471	285,777	Manufacturing Co.		
Aiphone Co. Ltd.....	8,300	144,832	Ltd.....	14,000	130,418
Air Water, Inc.....	99,200	1,236,799	Art Vivant Co. Ltd.....	1,600	10,406
# Airport Facilities Co.			Artience Co. Ltd.....	17,400	346,153
Ltd.....	15,000	57,452	# Artnature, Inc.....	9,400	48,638
Airtech Japan Ltd.....	3,500	24,436	Asahi Co. Ltd.....	14,944	142,933
Aisan Industry Co.			Asahi Diamond		
Ltd.....	39,500	485,362	Industrial Co. Ltd....	46,443	257,131
Aisin Corp.....	152,418	1,724,092	Asahi Group Holdings		
AIT Corp.....	5,900	64,924	Ltd.....	73,200	792,854
Aizawa Securities			Asahi Intecc Co. Ltd....	12,400	207,907
Group Co. Ltd.....	1,900	21,309	Asahi Kasei Corp.....	362,900	2,464,685
Ajinomoto Co., Inc....	47,300	1,896,132	# Asahi Kogyosha Co.		
Akatsuki Corp.....	40,200	120,522	Ltd.....	15,600	220,852
Akatsuki, Inc.....	2,500	47,730	Asahi Net, Inc.....	16,100	67,603
* Akebono Brake			Asahi Printing Co.		
Industry Co. Ltd....	122,640	89,097	Ltd.....	3,400	19,842

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	Shares	Value»		Shares	Value»
JAPAN — (Continued)			JAPAN — (Continued)		
# Asahi Yukizai Corp.....	12,400	\$ 346,028	Brother Industries		
Asanuma Corp.....	80,000	331,925	Ltd.....	121,500	\$2,140,824
Ashimori Industry Co.			# Bull-Dog Sauce Co.		
Ltd.....	5,900	110,293	Ltd.....	1,300	14,663
Asia Pile Holdings			Bunka Shutter Co.		
Corp.....	32,100	174,494	Ltd.....	59,800	719,221
Asics Corp.....	151,000	3,365,809	Business Brain		
ASKA Pharmaceutical			Showa-Ota, Inc.....	4,900	68,277
Holdings Co. Ltd.....	19,500	246,923	# Business Engineering		
ASKUL Corp.....	20,600	225,826	Corp.....	2,400	55,342
Astena Holdings Co.			BuySell Technologies		
Ltd.....	32,700	93,532	Co. Ltd.....	1,100	19,367
# Aucnet, Inc.....	10,800	182,698	C Uyemura & Co.		
Autobacs Seven Co.			Ltd.....	3,400	225,385
Ltd.....	23,400	224,352	CAC Holdings Corp....	4,200	47,614
Avant Group Corp.....	11,700	145,599	Calbee, Inc.....	20,300	387,110
Avex, Inc.....	13,400	124,493	Canon Electronics,		
Awa Bank Ltd.....	32,497	591,278	Inc.....	13,300	217,768
Axell Corp.....	2,500	20,602	Canon Marketing		
Axial Retailing, Inc.....	78,144	448,473	Japan, Inc.....	16,400	538,600
Azbil Corp.....	52,300	393,960	Canon, Inc. (CAJ US),		
# AZ-COM MARUWA			Sponsored ADR.....	19,564	630,939
Holdings, Inc.....	25,600	188,854	Capcom Co. Ltd.....	40,800	931,553
AZOOM Co. Ltd.....	800	33,603	Career Design Center		
Bandai Namco			Co. Ltd.....	1,300	15,146
Holdings, Inc.....	50,100	1,242,682	# Careerlink Co. Ltd.....	4,300	68,756
Bando Chemical			Carenet, Inc.....	5,500	20,628
Industries Ltd.....	27,700	338,321	Carlit Co. Ltd.....	14,100	105,582
#* Bank of Innovation,			Casio Computer Co.		
Inc.....	600	24,884	Ltd.....	7,600	63,186
Bank of Iwate Ltd.....	4,000	79,077	Cawachi Ltd.....	9,500	162,735
Bank of Nagoya Ltd....	7,801	360,274	# CDS Co. Ltd.....	2,600	29,254
Bank of Saga Ltd.....	5,571	83,800	Celsys, Inc.....	16,443	148,066
Bank of the Ryukyus			Central Automotive		
Ltd.....	37,600	277,226	Products Ltd.....	10,600	313,907
Base Co. Ltd.....	4,800	93,116	Central Glass Co.		
* baudroie, Inc.....	1,300	40,965	Ltd.....	34,000	719,304
BayCurrent, Inc.....	39,200	1,671,563	Central Japan Railway		
Beauty Garage, Inc....	4,600	40,548	Co.....	16,000	296,749
Beenos, Inc.....	6,600	168,413	Central Security		
Belc Co. Ltd.....	7,400	299,628	Patrols Co. Ltd.....	7,500	139,579
Bell System24			Central Sports Co.		
Holdings, Inc.....	36,200	294,586	Ltd.....	3,000	46,829
Belluna Co. Ltd.....	34,579	195,489	# Change Holdings,		
# Bewith, Inc.....	3,300	29,891	Inc.....	22,800	214,448
# Bic Camera, Inc.....	1,200	12,915	Charm Care Corp.		
BIPROGY, Inc.....	20,000	617,974	KK.....	14,100	116,080
B-Lot Co. Ltd.....	8,200	65,428	Chiba Bank Ltd.	90,500	770,756
BML, Inc.....	15,792	289,487	Chiba Kogyo Bank		
Bookoff Group			Ltd.....	35,000	354,006
Holdings Ltd.....	9,200	81,619	# Chikaranomoto		
Bourbon Corp.....	5,800	94,750	Holdings Co. Ltd.....	6,800	52,162
B-R31 Ice Cream Co.			Chino Corp.....	5,900	84,068
Ltd.....	900	23,290	# Chiyoda Co. Ltd.....	16,282	133,971
BrainPad, Inc.....	9,600	69,672	* Chiyoda Integre Co.		
Bridgestone Corp.....	48,700	1,746,913	Ltd.....	7,600	142,576
Broadmedia Corp.....	6,240	77,960			

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	Shares	Value»
JAPAN — (Continued)		
Chofu Seisakusho Co. Ltd.....	11,355	\$ 141,267
Chori Co. Ltd.....	9,300	207,225
# Choushimaru Co. Ltd..	1,400	13,721
Chubu Electric Power Co., Inc.....	37,500	390,670
Chubu Shiryo Co. Ltd.....	16,800	140,999
# Chubu Steel Plate Co. Ltd.....	13,200	196,633
Chudenko Corp.....	14,800	308,112
# Chuetsu Pulp & Paper Co. Ltd.....	14,389	138,412
Chugai Pharmaceutical Co. Ltd.....	68,900	2,970,624
# Chugai Ro Co. Ltd.....	4,000	86,078
Chugin Financial Group, Inc.....	69,500	762,966
# Chugoku Electric Power Co., Inc.....	33,800	188,259
Chugoku Marine Paints Ltd.....	39,000	591,990
Chuo Spring Co. Ltd...	11,000	108,104
# Chuo Warehouse Co. Ltd.....	6,000	57,236
Citizen Watch Co. Ltd.....	158,100	957,948
CKD Corp.....	25,900	421,424
CK-San-Etsu Co. Ltd...	5,500	139,937
Cleanup Corp.....	8,300	34,435
CMK Corp.....	39,600	117,175
Coca-Cola Bottlers Japan Holdings, Inc.....	27,685	430,757
COLOPL, Inc.....	9,700	30,810
# Colowide Co. Ltd.....	29,800	327,841
# Computer Engineering & Consulting Ltd.....	1,100	13,417
Computer Institute of Japan Ltd.....	12,520	37,847
COMSYS Holdings Corp.....	28,459	591,355
Comture Corp.....	10,500	147,078
Concordia Financial Group Ltd.....	231,738	1,345,569
Copro-Holdings Co. Ltd.....	2,800	29,832
* Core Concept Technologies, Inc....	3,100	18,322
Core Corp.....	900	10,874
Corona Corp.....	10,600	65,034
Cosel Co. Ltd.....	19,363	127,345
Cosmo Energy Holdings Co. Ltd.....	76,100	3,285,796
Cosmos Initia Co. Ltd.....	9,500	54,484

	Shares	Value»
JAPAN — (Continued)		
Cosmos Pharmaceutical Corp.....	13,400	\$ 627,152
Cota Co. Ltd.....	989	10,451
* Cover Corp.....	13,700	245,132
# Create Restaurants Holdings, Inc.....	59,800	521,688
Create SD Holdings Co. Ltd.....	10,200	185,953
Credit Saison Co. Ltd.....	113,500	2,675,438
Creek & River Co. Ltd.....	7,800	83,577
Cresco Ltd.....	19,800	145,738
Cross Cat Co. Ltd.....	1,900	13,322
CrowdWorks, Inc.....	6,400	51,897
CTI Engineering Co. Ltd.....	26,000	444,376
CTS Co. Ltd.....	17,700	95,508
* CUC, Inc.....	1,100	10,730
Curves Holdings Co. Ltd.....	31,800	150,693
#* Cyber Security Cloud, Inc.....	3,500	45,535
CyberAgent, Inc.....	25,370	188,887
#* CYBERDYNE, Inc.....	35,600	39,990
Cybozu, Inc.....	13,800	243,568
Dai Nippon Printing Co. Ltd.....	18,000	266,029
Dai Nippon Toryo Co. Ltd.....	16,150	125,744
Daicel Corp.....	163,800	1,449,412
Daido Metal Co. Ltd....	45,906	149,129
Daido Steel Co. Ltd....	124,500	991,557
Daifuku Co. Ltd.....	32,000	656,779
# Daihatsu Diesel Manufacturing Co. Ltd.....	29,100	431,408
# Daiho Corp.....	7,300	161,276
Dai-Ichi Cutter Kogyo KK.....	5,900	50,747
Daichi Jitsugyo Co. Ltd.....	19,700	328,640
Daiichi Kensetsu Corp.....	1,000	15,749
Daichi Kigenso Kagaku-Kogyo Co. Ltd.....	15,030	66,864
Dai-ichi Life Holdings, Inc.....	72,600	1,982,356
Daichikoshu Co. Ltd...	38,300	445,867
Daiken Medical Co. Ltd.....	14,800	48,044
Daiki Aluminium Industry Co. Ltd....	25,600	174,535
Daikin Industries Ltd...	12,100	1,421,280

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
# Daikoku Denki Co.			Doutor Nichires		
Ltd.....	7,900	\$ 147,069	Holdings Co. Ltd.....	19,500	\$ 296,527
Daikokutenbussan Co.			Dowa Holdings Co.		
Ltd.....	3,600	174,984	Ltd.....	41,400	1,232,915
Daikyonishikawa			DTS Corp.....	20,600	561,854
Corp.....	50,016	204,952	Duskin Co. Ltd.....	13,087	313,508
Dainichiseika Color &			# DyDo Group Holdings,		
Chemicals			Inc.....	15,600	325,986
Manufacturing Co.			Eagle Industry Co.		
Ltd.....	6,409	118,613	Ltd.....	21,001	280,021
Daio Paper Corp.....	55,100	305,381	East Japan Railway		
Daiseki Co. Ltd.....	17,900	427,973	Co.....	28,400	505,615
Daishi Hokuetsu			# EAT&HOLDINGS Co.		
Financial Group,			Ltd.....	5,700	78,596
Inc.....	49,400	954,551	Ebara Corp.....	133,000	2,190,795
# Daishinku Corp.....	26,100	100,269	Ebara Foods Industry,		
Daisue Construction			Inc.....	5,100	95,198
Co. Ltd.....	5,500	61,311	Ebara Jitsugyo Co.		
Daito Pharmaceutical			Ltd.....	9,200	233,558
Co. Ltd.....	12,879	172,012	Ebase Co. Ltd.....	9,700	39,117
Daito Trust			# Eco's Co. Ltd.....	9,700	127,157
Construction Co.			EDION Corp.....	31,000	366,020
Ltd.....	16,900	1,810,879	eGuarantee, Inc.....	11,401	127,986
Daitron Co. Ltd.....	10,400	179,545	# Ehime Bank Ltd.....	26,429	195,667
Daiwa House Industry			Eiken Chemical Co.		
Co. Ltd.....	202,600	6,382,659	Ltd.....	2,558	35,144
Daiwa Industries Ltd...	30,600	315,460	Eizo Corp.....	22,200	315,331
Daiwa Securities			EJ Holdings, Inc.....	11,100	115,266
Group, Inc.....	164,947	1,194,077	Elan Corp.....	5,401	25,793
Daiwabo Holdings Co.			Elecom Co. Ltd.....	10,600	101,923
Ltd.....	64,800	1,261,113	# Electric Power		
DCM Holdings Co.			Development Co.		
Ltd.....	95,290	869,791	Ltd.....	16,400	258,723
#* DD GROUP Co. Ltd....	7,300	59,439	EM Systems Co. Ltd...	15,300	78,646
Dear Life Co. Ltd.....	24,400	157,337	en Japan, Inc.....	5,900	76,392
# DeNA Co. Ltd.....	19,300	338,829	Endo Lighting Corp....	13,000	116,955
Denka Co. Ltd.....	33,200	472,845	ENEOS Holdings,		
Densan System			Inc.....	1,384,670	6,961,173
Holdings Co. Ltd....	7,800	113,720	# Enplas Corp.....	8,400	289,025
Denso Corp.....	71,700	992,220	ERI Holdings Co. Ltd..	3,400	50,287
Dentsu Group, Inc....	3,800	88,035	ES-Con Japan Ltd....	30,100	195,371
Dentsu Soken, Inc....	8,300	328,258	Eslead Corp.....	9,900	297,181
# Denyo Co. Ltd.....	11,700	202,146	ESPEC Corp.....	13,900	231,843
Dexerials Corp.....	93,000	1,211,920	# Eternal Hospitality		
DIC Corp.....	52,669	1,140,934	Group Co. Ltd.....	4,500	79,766
Digital Arts, Inc.....	7,300	278,499	Exedy Corp.....	26,864	830,981
Digital Hearts			EXEO Group, Inc.....	115,708	1,263,340
Holdings Co. Ltd....	8,800	49,351	Ezaki Glico Co. Ltd....	19,400	584,917
Digital Holdings, Inc...	7,500	63,698	F&M Co. Ltd.....	3,700	44,682
Digital Information			# FALCO HOLDINGS		
Technologies Corp...	6,700	88,834	Co. Ltd.....	5,000	76,446
Dip Corp.....	13,900	207,363	FANUC Corp.....	2,000	59,584
Disco Corp.....	1,900	549,904	Fast Fitness Japan,		
# DKK Co. Ltd.....	5,800	63,571	Inc.....	2,500	20,732
# DKS Co. Ltd.....	7,153	135,130	Fast Retailing Co.		
DMG Mori Co. Ltd....	70,500	1,137,161	Ltd.....	17,800	5,862,557
Doshisha Co. Ltd....	19,900	272,657	FCC Co. Ltd.....	33,055	659,891
Double Standard, Inc..	3,900	43,023	Feed One Co. Ltd.....	32,348	176,110

INTERNATIONAL VECTOR EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Ferrotec Holdings Corp.....	45,700	\$ 757,117	#* Fujio Food Group, Inc.....	7,700	\$ 53,942
# FFRI Security, Inc.....	2,500	41,376	Fujishoji Co. Ltd.....	8,600	76,288
# Fibergate, Inc.....	5,700	34,117	Fujita Kanko, Inc.....	3,600	229,981
FIDEA Holdings Co. Ltd.....	11,420	110,889	Fujitsu Ltd.....	68,500	1,324,773
Financial Partners Group Co. Ltd.....	27,500	449,892	# Fujiya Co. Ltd.....	3,900	62,715
FINDEX, Inc.....	9,100	53,201	# FuKoKu Co. Ltd.....	18,300	210,417
# Fintech Global, Inc.....	118,000	86,220	Fukuda Corp.....	3,700	121,002
# First Bank of Toyama Ltd.....	39,200	271,505	Fukuda Denshi Co. Ltd.....	13,000	562,773
# Fixstars Corp.....	13,800	152,439	Fukui Bank Ltd.....	9,600	121,089
FJ Next Holdings Co. Ltd.....	18,500	138,462	Fukui Computer Holdings, Inc.....	10,100	187,851
# Focus Systems Corp...	5,600	39,956	Fukuoka Financial Group, Inc.....	36,308	985,410
Food & Life Cos. Ltd...	43,800	979,826	Fukushima Galilei Co. Ltd.....	14,600	248,892
# Forum Engineering, Inc.....	14,200	96,083	Fukuyama Transporting Co. Ltd.....	8,261	195,692
Foster Electric Co. Ltd.....	18,240	188,672	FULLCAST Holdings Co. Ltd.....	15,200	147,342
FP Corp.....	24,703	481,444	Fumakilla Ltd.....	1,300	9,153
# FP Partner, Inc.....	5,300	74,931	Funai Soken Holdings, Inc.....	19,960	309,686
# France Bed Holdings Co. Ltd.....	24,800	204,944	Furukawa Battery Co. Ltd.....	6,000	53,297
Freebit Co. Ltd.....	10,200	87,744	Furukawa Co. Ltd.....	27,100	344,421
FTGroup Co. Ltd.....	6,300	49,445	Furukawa Electric Co. Ltd.....	17,600	804,782
# Fudo Tetra Corp.....	11,376	160,439	Furuno Electric Co. Ltd.....	24,800	422,360
# Fuji Co. Ltd.....	28,200	388,672	Furyu Corp.....	18,300	125,764
Fuji Corp. (6134 JP)...	32,100	484,736	Fuso Chemical Co. Ltd.....	13,400	288,769
Fuji Corp. (7605 JP)...	10,400	131,182	Fuso Pharmaceutical Industries Ltd.....	3,200	50,126
Fuji Corp. Ltd.....	19,399	95,797	# Futaba Corp.....	12,000	37,521
* Fuji Electric Co. Ltd....	22,700	1,081,540	Futaba Industrial Co. Ltd.....	82,800	405,250
Fuji Furukawa Engineering & Construction Co. Ltd.....	1,400	62,416	Future Corp.....	26,200	306,477
Fuji Kosan Co. Ltd.....	4,500	41,179	Fuyo General Lease Co. Ltd.....	22,800	1,699,297
# Fuji Kyuko Co. Ltd.....	5,800	86,516	G-7 Holdings, Inc.....	18,000	169,299
Fuji Media Holdings, Inc.....	12,100	170,669	#* GA Technologies Co. Ltd.....	6,700	65,581
Fuji Nihon Corp.....	3,400	23,015	Gakken Holdings Co. Ltd.....	36,100	242,283
# Fuji Oil Co. Ltd.....	59,500	122,716	Gakkyusha Co. Ltd.....	3,300	44,062
Fuji Oil Holdings, Inc...	32,038	695,959	Gakujo Co. Ltd.....	7,000	101,542
# Fuji Pharma Co. Ltd....	13,500	126,885	# Gamecard-Joyco Holdings, Inc.....	4,300	68,695
Fuji Seal International, Inc.....	30,172	464,045	Gecoss Corp.....	8,859	58,139
# Fuji Soft, Inc.....	1,800	114,458	# Genki Global Dining Concepts Corp.....	9,800	199,536
Fujibo Holdings, Inc....	8,200	272,709	Genky DrugStores Co. Ltd.....	16,800	339,511
# Fujicco Co. Ltd.....	10,785	114,649			
FUJIFILM Holdings Corp.....	37,200	819,557			
Fujikura Composites, Inc.....	18,600	188,414			
Fujikura Kasei Co. Ltd.....	18,200	58,105			
Fujikura Ltd.....	130,300	5,244,347			
Fujimi, Inc.....	3,000	42,208			

INTERNATIONAL VECTOR EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Geo Holdings Corp.....	47,200	\$ 554,204	Heiwa Corp.....	20,700	\$ 311,099
Gift Holdings, Inc.....	6,400	135,530	Heiwa Real Estate		
GLOBERIDE, Inc.....	18,900	233,214	Co. Ltd.....	4,400	128,107
Glory Ltd.....	21,973	373,510	Heiwado Co. Ltd.....	24,167	366,264
GLtechno Holdings,			Helios Techno Holding		
Inc.....	8,890	161,491	Co. Ltd.....	19,300	109,458
GMO Financial Gate,			# Hengen KK.....	8,400	63,279
Inc.....	2,500	104,614	Hibiya Engineering		
# GMO Financial			Ltd.....	7,600	187,665
Holdings, Inc.....	43,100	196,133	Hiday Hidaka Corp....	11,900	227,874
GMO internet group,			Hikari Tsushin, Inc.....	600	137,057
Inc.....	37,700	669,166	# HI-LEX Corp.....	15,600	155,478
GMO Payment			Himacs Ltd.....	1,000	8,948
Gateway, Inc.....	12,500	658,956	* Hino Motors Ltd.....	79,700	260,656
# Godo Steel Ltd.....	10,300	265,957	Hioki EE Corp.....	7,500	373,470
# Goldcrest Co. Ltd.....	11,690	232,410	Hirakawa Hewtech		
Goldwin, Inc.....	6,000	316,483	Corp.....	7,200	71,322
Grandy House Corp....	13,500	50,786	Hirano Tecseed Co.		
GREE Holdings, Inc....	36,800	109,876	Ltd.....	6,700	77,536
# Greens Co. Ltd.....	4,400	65,504	Hirata Corp.....	4,600	160,804
gremz, Inc.....	5,200	78,186	Hirogin Holdings, Inc..	151,500	1,204,631
GS Yuasa Corp.....	54,700	879,422	Hirose Electric Co.		
# GSI Creos Corp.....	9,200	129,566	Ltd.....	1,200	143,441
G-Tekt Corp.....	21,132	233,184	Hirose Tusyoo, Inc.....	2,900	74,314
# Gun-Ei Chemical			Hiroshima Gas Co.		
Industry Co. Ltd.....	4,100	72,682	Ltd.....	16,700	39,053
* GungHo Online			* HIS Co. Ltd.....	11,700	115,204
Entertainment, Inc..	1,970	41,313	Hisaka Works Ltd.....	12,100	81,997
Gunma Bank Ltd.....	200,100	1,436,786	Hisamitsu		
Gunze Ltd.....	11,204	380,471	Pharmaceutical Co.,		
# H.U. Group Holdings,			Inc.....	3,900	111,816
Inc.....	18,300	299,756	Hitachi Construction		
H2O Retailing Corp....	88,499	1,318,534	Machinery Co. Ltd...	60,000	1,436,682
Hachijuni Bank Ltd....	124,250	813,164	Hitachi Ltd. (6501 JP)..	215,500	5,417,760
# Hagihara Industries,			Hochiki Corp.....	11,400	181,248
Inc.....	11,195	106,942	Hodogaya Chemical		
Hagiwara Electric			Co. Ltd.....	5,225	122,850
Holdings Co. Ltd....	6,900	151,290	# Hoky Medical Co.		
Hakudo Co. Ltd.....	4,700	71,676	Ltd.....	14,900	465,161
Hakuhodo DY			# Hokkaido Coca-Cola		
Holdings, Inc.....	52,600	390,520	Bottling Co. Ltd.....	3,700	66,643
Halows Co. Ltd.....	8,300	203,692	# Hokkaido Electric		
Hamakyorex Co. Ltd...	69,200	605,501	Power Co., Inc.....	34,300	174,615
Hamamatsu Photonics			Hokkaido Gas Co.		
KK.....	24,500	302,367	Ltd.....	19,000	66,925
# Hamee Corp.....	3,500	29,313	Hokkan Holdings Ltd...	13,200	140,414
Hankyu Hanshin			Hokko Chemical		
Holdings, Inc.....	50,452	1,283,731	Industry Co. Ltd.....	17,500	162,691
Hanwa Co. Ltd.....	34,400	1,062,662	Hokkoku Financial		
Happinet Corp.....	19,600	588,983	Holdings, Inc.....	11,500	400,736
Hard Off Corp. Co.			# Hokuetsu Corp.....	61,200	576,093
Ltd.....	8,200	103,090	# Hokuetsu Industries		
Harima Chemicals			Co. Ltd.....	18,500	236,462
Group, Inc.....	12,200	68,754	Hokuhoku Financial		
Haseko Corp.....	167,500	2,198,604	Group, Inc.....	95,437	1,298,097
# Hashimoto Sogyo			Hokuriku Electric		
Holdings Co. Ltd....	5,200	41,378	Industry Co. Ltd.....	6,200	64,286
Hazama Ando Corp....	69,550	520,176			

INTERNATIONAL VECTOR EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Hokuriku Electric Power Co.....	35,700	\$ 198,484	Inabata & Co. Ltd.....	45,600	\$ 942,913
Hokuriku Electrical Construction Co. Ltd.....	7,199	55,591	# I-NE Co. Ltd.....	5,800	78,959
Hokuto Corp.....	9,300	109,394	Ines Corp.....	18,500	218,766
Honda Motor Co. Ltd. (7267 JP).....	385,305	3,646,968	# I-Net Corp.....	10,100	107,140
# Honda Motor Co. Ltd. (HMC US), Sponsored ADR.....	16,859	477,784	INFRONEER Holdings, Inc.....	193,468	1,458,448
# H-One Co. Ltd.....	16,800	109,686	Innotech Corp.....	12,900	116,882
Honeys Holdings Co. Ltd.....	23,770	260,135	Inpex Corp.....	493,400	5,888,259
Hoosiers Holdings Co. Ltd.....	38,300	257,028	Insource Co. Ltd.....	30,600	209,266
Horiba Ltd.....	20,900	1,309,875	Intage Holdings, Inc....	4,800	49,355
Hoshizaki Corp.....	1,000	37,011	Integrated Design & Engineering Holdings Co. Ltd.....	13,500	564,216
Hosiden Corp.....	39,700	538,065	Intelligent Wave, Inc....	4,100	28,135
Hosokawa Micron Corp.....	13,300	371,228	Inter Action Corp.....	1,600	11,328
Hotland Co. Ltd.....	6,400	84,468	Internet Initiative Japan, Inc.....	32,900	614,433
House Foods Group, Inc.....	8,800	160,187	# Inui Global Logistics Co. Ltd.....	7,500	79,962
# Howa Machinery Ltd... ..	9,000	70,654	# IPS, Inc.....	4,000	65,843
Hoya Corp.....	35,000	4,700,005	Iriso Electronics Co. Ltd.....	15,723	266,766
# HS Holdings Co. Ltd... ..	13,900	78,747	ISB Corp.....	6,700	57,577
Hulic Co. Ltd.....	58,667	517,064	# Ise Chemicals Corp....	1,600	280,151
Hyakugo Bank Ltd....	100,467	440,411	Iseki & Co. Ltd.....	15,008	90,612
Hyakujushi Bank Ltd... ..	18,801	438,992	Isetan Mitsukoshi Holdings Ltd.....	35,500	613,487
Ibiden Co. Ltd.....	25,900	759,465	# Ishihara Chemical Co. Ltd.....	3,300	49,895
# IBJ, Inc.....	14,100	59,461	Ishihara Sangyo Kaisha Ltd.....	21,500	221,775
Ichiken Co. Ltd.....	5,200	84,921	* Istyle, Inc.....	38,700	129,915
Ichikoh Industries Ltd..	36,800	95,753	Isuzu Motors Ltd.....	315,400	4,240,356
Ichinen Holdings Co. Ltd.....	23,300	274,900	Itfor, Inc.....	19,000	176,270
# Ichiyoshi Securities Co. Ltd.....	23,600	129,788	# ITmedia, Inc.....	9,300	99,624
Icom, Inc.....	8,100	145,177	Ito En Ltd.....	30,581	674,790
ID Holdings Corp.....	4,200	47,585	ITOCHU Corp.....	59,400	2,735,017
Idec Corp.....	27,000	443,733	Itochu Enex Co. Ltd....	66,100	676,477
Idemitsu Kosan Co. Ltd.....	564,935	3,770,467	Itochu-Shokuhin Co. Ltd.....	4,200	199,724
IDOM, Inc.....	52,300	388,570	Itoham Yonekyu Holdings, Inc.....	14,085	350,271
IHI Corp.....	13,400	801,698	Itoki Corp.....	29,353	305,132
Iida Group Holdings Co. Ltd.....	27,765	420,555	IwaiCosmo Holdings, Inc.....	15,200	243,009
# Iino Kaiun Kaisha Ltd..	95,700	690,479	# Iwaki Co. Ltd.....	9,600	151,175
IKK Holdings, Inc.....	8,200	40,609	Iwatani Corp.....	114,000	1,248,352
# I'll, Inc.....	3,700	61,315	Iwatsuka Confectionery Co. Ltd.....	2,800	46,727
Imagica Group, Inc....	30,200	106,634	Iyogin Holdings, Inc....	73,982	784,697
i-mobile Co. Ltd.....	21,100	65,545	Izumi Co. Ltd.....	21,800	438,462
Imuraya Group Co. Ltd.....	7,500	118,759	J Front Retailing Co. Ltd.....	92,969	1,302,595
Inaba Denki Sangyo Co. Ltd.....	27,300	650,231	J Trust Co. Ltd.....	43,500	144,595
# Inaba Seisakusho Co. Ltd.....	5,600	61,219	JAC Recruitment Co. Ltd.....	48,800	214,565
			# Jaccs Co. Ltd.....	23,600	580,212

INTERNATIONAL VECTOR EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
* Jade Group, Inc.....	6,300	\$ 54,174	JCR Pharmaceuticals		
JAFCO Group Co.			Co. Ltd.....	7,800	\$ 27,632
Ltd.....	39,400	575,859	JCU Corp.....	16,700	387,763
JANOME Corp.....	8,800	56,823	JDC Corp.....	33,800	108,197
Japan Airlines Co.			Jeol Ltd.....	23,200	855,049
Ltd.....	48,400	794,133	JFE Holdings, Inc.....	175,460	2,029,096
Japan Airport Terminal			JFE Systems, Inc.....	2,500	56,211
Co. Ltd.....	21,500	698,274	JGC Holdings Corp....	83,000	696,873
Japan Aviation			# Jichodo Co. Ltd.....	700	42,399
Electronics Industry			JINS Holdings, Inc....	5,300	241,735
Ltd.....	43,800	792,916	JINUSHI Co. Ltd.....	10,000	143,012
# Japan Business			JK Holdings Co. Ltd....	14,300	92,263
Systems, Inc.....	8,100	48,001	J-Lease Co. Ltd.....	4,200	33,888
Japan Cash Machine			# JM Holdings Co. Ltd...	11,600	179,687
Co. Ltd.....	13,800	102,602	# JMS Co. Ltd.....	20,300	58,261
#* Japan			J-Oil Mills, Inc.....	11,582	152,213
Communications,			Joshin Denki Co. Ltd...	15,901	242,159
Inc.....	94,700	75,958	# JP-Holdings, Inc.....	44,900	188,633
Japan Elevator			JSB Co. Ltd.....	4,400	90,261
Service Holdings			JSP Corp.....	12,401	170,718
Co. Ltd.....	28,600	553,581	JTEKT Corp.....	97,400	765,648
# Japan Engine Corp.....	1,800	48,246	#* Juki Corp.....	19,200	46,950
Japan Exchange			Juroku Financial		
Group, Inc.....	229,800	2,428,111	Group, Inc.....	12,800	384,338
# Japan Hospice			Justsystems Corp.....	13,000	281,057
Holdings, Inc.....	4,800	42,676	JVCKenwood Corp.....	146,001	1,691,834
Japan Investment			# K&O Energy Group,		
Adviser Co. Ltd.....	1,100	8,922	Inc.....	11,358	238,713
Japan Lifeline Co.			Kadokawa Corp.....	3,153	66,707
Ltd.....	43,600	399,643	Kadoya Sesame Mills,		
Japan Medical			Inc.....	1,700	39,751
Dynamic Marketing,			Kaga Electronics Co.		
Inc.....	14,300	57,162	Ltd.....	37,400	669,748
Japan Petroleum			Kagome Co. Ltd.....	25,200	472,125
Exploration Co.			Kajima Corp.....	24,422	434,240
Ltd.....	34,500	244,652	Kakaku.com, Inc.....	37,800	591,968
Japan Post Holdings			Kaken Pharmaceutical		
Co. Ltd.....	62,000	647,528	Co. Ltd.....	1,800	48,888
Japan Post Insurance			# Kakiyasu Honten Co.		
Co. Ltd.....	18,100	352,726	Ltd.....	5,800	105,073
Japan Property			# Kamakura Shinsho		
Management			Ltd.....	15,500	50,590
Center Co. Ltd.....	10,700	76,467	Kameda Seika Co.		
Japan Pulp & Paper			Ltd.....	1,800	45,225
Co. Ltd.....	97,600	407,611	Kamei Corp.....	19,600	224,967
Japan Securities			Kamigumi Co. Ltd.....	46,500	1,013,074
Finance Co. Ltd....	54,100	666,104	Kanaden Corp.....	14,900	142,126
Japan Steel Works			Kanadevia Corp.....	190,240	1,309,313
Ltd.....	5,400	190,990	# Kanagawa Chuo		
# Japan System			Kotsu Co. Ltd.....	5,700	139,011
Techniques Co.			Kanamic Network Co.		
Ltd.....	6,800	80,784	Ltd.....	11,800	34,354
Japan Tobacco, Inc....	56,200	1,431,741	Kanamoto Co. Ltd.....	32,275	649,486
Japan Transcity Corp..	33,400	223,579	Kandenko Co. Ltd.....	85,600	1,370,046
Japan Wool Textile			Kaneka Corp.....	33,100	803,491
Co. Ltd.....	46,500	397,882	Kaneko Seeds Co.		
JBCC Holdings, Inc....	15,100	467,216	Ltd.....	9,600	88,111
			Kanematsu Corp.....	80,300	1,343,557

INTERNATIONAL VECTOR EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
# Kanemi Co. Ltd.....	1,400	\$ 30,578	Kissei Pharmaceutical		
Kanro, Inc.....	4,000	92,877	Co. Ltd.....	17,800	\$ 453,295
Kansai Electric Power			# Ki-Star Real Estate		
Co., Inc.	41,000	452,344	Co. Ltd.....	11,300	315,049
Kansai Paint Co. Ltd...	27,500	372,687	Kitagawa Corp.....	8,100	62,457
Kanto Denka Kogyo			# Kita-Nippon Bank Ltd..	6,400	128,772
Co. Ltd.....	36,605	224,888	Kitano Construction		
Kao Corp.....	21,800	864,421	Corp.....	3,200	91,116
* Kaonavi, Inc.....	2,700	35,192	Kitz Corp.....	126,100	951,033
# Kappa Create Co.			Kiyo Bank Ltd.....	64,133	954,390
Ltd.....	8,300	78,061	#* KNT-CT Holdings Co.		
Katakura Industries			Ltd.....	10,052	77,487
Co. Ltd.....	22,400	297,947	# Koa Corp.....	21,400	135,636
Katitas Co. Ltd.....	21,523	300,910	Koa Shoji Holdings		
Kato Sangyo Co. Ltd...	19,900	562,001	Co. Ltd.....	7,200	28,788
Kato Works Co. Ltd...	8,400	71,689	Koatsu Gas Kogyo		
Kawada Technologies,			Co. Ltd.....	18,800	100,956
Inc.....	11,400	198,447	Kobayashi		
Kawai Musical			Pharmaceutical Co.		
Instruments			Ltd.....	1,400	52,191
Manufacturing Co.			Kobe Bussan Co. Ltd..	35,400	804,449
Ltd.....	5,892	114,759	# Kobe Electric Railway		
Kawasaki Heavy			Co. Ltd.....	800	12,591
Industries Ltd.....	11,200	505,876	Kobe Steel Ltd.....	272,680	2,903,342
# Kawasaki Kisen			Koei Tecmo Holdings		
Kaisha Ltd.....	45,291	573,145	Co. Ltd.....	19,800	247,134
KDDI Corp.....	224,300	7,472,777	Kohnan Shoji Co. Ltd..	31,900	741,590
# KeePer Technical			Kohsoku Corp.....	9,200	147,682
Laboratory Co. Ltd...	8,300	238,148	Koito Manufacturing		
Keihan Holdings Co.			Co. Ltd.....	19,900	261,678
Ltd.....	16,300	351,035	# Kojima Co. Ltd.....	1,300	8,340
Keihanshin Building			Kokuyo Co. Ltd.....	5,900	102,549
Co. Ltd.....	3,300	31,816	Komatsu Ltd.....	57,900	1,746,452
Keikyu Corp.....	17,800	156,047	Komatsu Matere Co.		
Keio Corp.....	8,300	209,972	Ltd.....	21,700	113,311
# Keisei Electric Railway			Komatsu Wall Industry		
Co. Ltd.....	18,474	176,190	Co. Ltd.....	14,700	142,155
KEIWA, Inc.....	16,000	104,526	# KOMEDA Holdings		
Keiyo Bank Ltd.....	98,900	518,859	Co. Ltd.....	30,500	542,595
Kenko Mayonnaise			# Komehyo Holdings		
Co. Ltd.....	8,996	104,330	Co. Ltd.....	7,000	183,656
Kewpie Corp.....	22,377	434,841	Komeri Co. Ltd.....	28,727	562,489
KH Neochem Co. Ltd..	28,900	390,540	Komori Corp.....	21,311	167,371
# Kibun Foods, Inc.....	12,000	84,767	Konami Group Corp...	11,900	1,095,431
Kikkoman Corp.....	53,300	557,851	Kondotec, Inc.....	16,300	141,057
Kimura Chemical			Konica Minolta, Inc....	197,500	799,470
Plants Co. Ltd.....	18,500	98,676	Konishi Co. Ltd.....	51,400	422,932
# Kimura Unity Co. Ltd...	5,600	56,422	Konoike Transport Co.		
Kinden Corp.....	19,400	396,847	Ltd.....	24,700	502,679
# King Jim Co. Ltd.....	3,300	18,356	Konoshima Chemical		
# Kintetsu Department			Co. Ltd.....	5,200	56,344
Store Co. Ltd.....	6,000	86,763	Kose Corp.....	600	26,530
Kintetsu Group			# Koshidaka Holdings		
Holdings Co. Ltd.....	22,200	478,759	Co. Ltd.....	29,600	203,080
Kirin Holdings Co.			# Kotobuki Spirits Co.		
Ltd.....	40,580	513,494	Ltd.....	45,400	663,432
			* Kourakuen Corp.....	3,300	22,281

INTERNATIONAL VECTOR EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Kozo Keikaku			Kyushu Leasing		
Engineering			Service Co. Ltd.....	1,900	\$ 12,374
Holdings, Inc.....	3,200	\$ 91,221	Kyushu Railway Co....	12,700	308,826
KPP Group Holdings			LA Holdings Co. Ltd....	2,600	101,248
Co. Ltd.....	67,200	288,508	Lacto Japan Co. Ltd....	8,000	160,448
Krosaki Harima Corp...	34,700	556,595	# Lasertec Corp.....	17,500	1,820,060
KRS Corp.....	10,500	149,343	# LEC, Inc.....	20,400	166,038
K's Holdings Corp.....	92,020	845,540	Leopalace21 Corp....	105,700	376,081
KU Holdings Co. Ltd...	17,700	128,601	Life Corp.....	16,800	389,773
Kubota Corp. (6326			Lifedrink Co., Inc.....	23,600	325,777
JP).....	119,300	1,496,419	LIFULL Co. Ltd.....	31,000	39,750
Kumagai Gumi Co.			# LIKE, Inc.....	8,500	79,242
Ltd.....	15,632	386,794	# Link & Motivation,		
Kumiai Chemical			Inc.....	20,000	69,746
Industry Co. Ltd....	41,074	200,738	Lintec Corp.....	13,500	252,444
# Kura Sushi, Inc.....	9,100	161,276	Lion Corp.....	23,900	255,862
Kurabo Industries Ltd..	11,400	425,350	# LITALICO, Inc.....	17,400	123,578
Kuraray Co. Ltd.....	203,600	2,980,720	# Lixil Corp.....	110,300	1,241,523
Kureha Corp.....	18,900	339,263	Loadstar Capital KK...	2,700	47,239
Kurimoto Ltd.....	8,300	239,369	Look Holdings, Inc....	5,800	83,755
Kurita Water			LY Corp.....	138,100	403,380
Industries Ltd.....	17,400	606,026	M3, Inc.....	31,200	283,172
Kuriyama Holdings			Mabuchi Motor Co.		
Corp.....	9,500	76,642	Ltd.....	41,600	571,299
Kushikatsu Tanaka			Macnica Holdings,		
Holdings Co.....	3,400	29,204	Inc.....	79,950	938,406
Kusuri No. Aoki			Macromill, Inc.....	35,693	287,392
Holdings Co. Ltd....	24,900	530,505	Maeda Kosen Co.		
KYB Corp.....	30,200	570,678	Ltd.....	25,800	319,532
Kyocera Corp.....	140,840	1,461,890	Maezawa Industries,		
Kyodo Printing Co.			Inc.....	16,500	127,258
Ltd.....	3,100	85,073	Maezawa Kasei		
Kyoei Steel Ltd.....	21,200	259,288	Industries Co. Ltd....	11,300	125,619
# Kyokuto Boeki Kaisha			Maezawa Kyuso		
Ltd.....	9,200	91,170	Industries Co. Ltd....	13,500	115,417
Kyokuto Kaihatsu			Makino Milling		
Kogyo Co. Ltd.....	25,300	393,689	Machine Co. Ltd.....	13,489	1,007,689
# Kyokuto Securities			Makita Corp. (6586		
Co. Ltd.....	13,401	143,297	JP).....	4,043	119,561
Kyokuyo Co. Ltd.....	13,800	367,153	Makita Corp. (MKTAY		
Kyorin Pharmaceutical			US), Sponsored		
Co. Ltd.....	17,200	162,994	ADR.....	2,976	88,298
# Kyoritsu Maintenance			Mamiya-Op Co. Ltd....	4,600	49,473
Co. Ltd.....	29,400	581,759	# Mammy Mart Corp.....	1,200	31,427
Kyosan Electric			Management		
Manufacturing Co.			Solutions Co. Ltd....	7,300	80,665
Ltd.....	35,700	117,149	Mandom Corp.....	19,707	156,019
Kyoto Financial			Mani, Inc.....	500	4,652
Group, Inc.....	41,100	618,071	MarkLines Co. Ltd....	7,000	99,346
Kyowa Kirin Co. Ltd....	3,500	52,156	# Mars Group Holdings		
Kyowa Leather Cloth			Corp.....	11,780	240,447
Co. Ltd.....	5,100	22,939	Marubeni Corp.....	41,200	612,543
Kyudenko Corp.....	24,000	814,696	Marubun Corp.....	17,900	127,841
Kyushu Electric Power			# Maruchiyo Yamaokaya		
Co., Inc.....	47,200	409,007	Corp.....	2,800	68,876
Kyushu Financial			Marudai Food Co.		
Group, Inc.....	161,580	817,344	Ltd.....	11,300	120,585
			Maruha Nichiro Corp...	31,068	599,011

INTERNATIONAL VECTOR EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Marui Group Co. Ltd...	31,300	\$ 521,550	Meito Sangyo Co.		
Maruichi Steel Tube Ltd.....	25,700	558,800	Ltd.....	7,200	\$ 91,117
MARUKA FURUSATO Corp.....	9,869	149,267	Meiwa Corp.....	19,700	87,717
# Marusan Securities Co. Ltd.....	24,510	160,183	# Meiwa Estate Co. Ltd.....	12,900	84,094
Maruwa Co. Ltd.....	4,300	1,052,816	Melco Holdings, Inc....	5,900	81,937
Maruzen Co. Ltd.....	5,586	119,475	Menicon Co. Ltd.....	41,700	374,170
Maruzen Showa Unyu Co. Ltd.....	13,300	510,230	* Mercari, Inc.....	11,300	136,446
Matsuda Sangyo Co. Ltd.....	10,500	211,640	METAWATER Co. Ltd.....	13,400	159,304
Matsui Construction Co. Ltd.....	13,500	73,725	Micronics Japan Co. Ltd.....	12,100	292,977
Matsui Securities Co. Ltd.....	59,900	315,117	# Midac Holdings Co. Ltd.....	6,900	73,468
MatsukiyoCocokara & Co.....	40,780	603,590	Mie Kotsu Group Holdings, Inc.....	65,735	218,594
Matsuyafoods Holdings Co. Ltd....	4,600	180,245	Mikuni Corp.....	23,100	47,070
Max Co. Ltd.....	6,100	155,755	Milbon Co. Ltd.....	4,204	86,412
Maxell Ltd.....	39,000	502,508	MIMAKI ENGINEERING Co. Ltd.....	14,700	139,376
Maxvalu Tokai Co. Ltd.....	7,400	155,784	Minebea Mitsumi, Inc..	56,439	905,772
Mazda Motor Corp.....	216,800	1,482,344	# Mirai Industry Co. Ltd.....	6,700	158,239
# McDonald's Holdings Co. Japan Ltd.....	16,600	625,947	Miraial Co. Ltd.....	6,700	53,570
MCJ Co. Ltd.....	52,900	463,544	Mirait One Corp.....	39,610	588,242
Mebuki Financial Group, Inc.....	385,923	1,706,365	Mirarth Holdings, Inc...	155,200	521,640
MEC Co. Ltd.....	3,100	64,193	Miroku Jyoho Service Co. Ltd.....	8,100	99,714
# Media Do Co. Ltd.....	4,300	43,107	MISUMI Group, Inc....	11,300	180,863
Medical System Network Co. Ltd....	29,455	76,155	Mitani Corp.....	32,000	403,899
Medikit Co. Ltd.....	2,800	47,401	# Mitani Sangyo Co. Ltd.....	17,700	37,132
Medipal Holdings Corp.....	39,800	598,381	Mitani Sekisan Co. Ltd.....	5,300	173,386
Medius Holdings Co. Ltd.....	13,100	75,242	# Mito Securities Co. Ltd.....	48,000	179,686
Megachips Corp.....	5,500	206,503	Mitsuba Corp.....	48,059	272,533
Megmilk Snow Brand Co. Ltd.....	38,757	664,100	Mitsubishi Chemical Group Corp.....	600,680	3,068,068
Meidensha Corp.....	32,100	820,488	Mitsubishi Corp.....	160,000	2,551,875
Meiji Electric Industries Co. Ltd....	6,100	57,196	Mitsubishi Electric Corp.....	76,200	1,248,991
MEIJI Holdings Co. Ltd.....	18,100	364,308	Mitsubishi Estate Co. Ltd.....	43,100	626,286
# Meiji Shipping Group Co. Ltd.....	10,600	46,386	Mitsubishi Gas Chemical Co., Inc....	50,891	889,362
Meiko Electronics Co. Ltd.....	21,000	1,219,701	Mitsubishi HC Capital, Inc.....	561,770	3,735,816
Meisei Industrial Co. Ltd.....	33,800	306,036	Mitsubishi Heavy Industries Ltd.....	32,500	475,645
MEITEC Group Holdings, Inc.....	38,700	751,451	Mitsubishi Kakoki Kaisha Ltd.....	5,900	135,999
			Mitsubishi Logisnext Co. Ltd.....	40,900	523,841
			Mitsubishi Logistics Corp.....	91,495	653,639

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Mitsubishi Materials Corp.....	49,380	\$ 775,052
Mitsubishi Motors Corp.....	318,200	943,826
# Mitsubishi Paper Mills Ltd.....	5,500	21,454
# Mitsubishi Pencil Co. Ltd.....	8,750	125,097
Mitsubishi Research Institute, Inc.....	7,800	242,682
Mitsubishi Shokuhin Co. Ltd.....	15,600	500,066
Mitsubishi Steel Manufacturing Co. Ltd.....	9,900	102,343
Mitsubishi UFJ Financial Group, Inc. (8306 JP).....	468,400	5,923,569
Mitsuboshi Belting Ltd.....	6,900	174,702
Mitsui & Co. Ltd. (8031 JP).....	58,400	1,155,852
Mitsui Chemicals, Inc..	92,200	2,021,896
Mitsui DM Sugar Holdings Co. Ltd.....	11,999	265,764
# Mitsui E&S Co. Ltd.....	87,000	881,360
Mitsui Fudosan Co. Ltd.....	32,400	292,436
# Mitsui High-Tec, Inc....	37,500	217,909
# Mitsui Matsushima Holdings Co. Ltd.....	15,400	428,340
Mitsui Mining & Smelting Co. Ltd.....	55,200	1,627,453
# Mitsui OSK Lines Ltd..	36,600	1,243,767
Mitsui-Soko Holdings Co. Ltd.....	28,300	1,401,413
Mitsuuroko Group Holdings Co. Ltd.....	30,400	353,531
Miura Co. Ltd.....	3,393	81,763
# Miyaji Engineering Group, Inc.....	23,200	292,059
Miyazaki Bank Ltd.....	15,300	322,694
Miyoshi Oil & Fat Co. Ltd.....	11,155	119,091
Mizuho Financial Group, Inc. (8411 JP).....	168,905	4,650,936
Mizuho Leasing Co. Ltd.....	129,000	844,289
Mizuho Medy Co. Ltd..	9,300	90,650
Mizuno Corp.....	15,600	871,180
Mochida Pharmaceutical Co. Ltd.....	8,994	195,161
Modec, Inc.....	13,500	277,514
Monogatari Corp.....	15,300	329,900
MonotaRO Co. Ltd.....	37,600	647,796

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Morinaga & Co. Ltd....	48,600	\$ 837,723
Morinaga Milk Industry Co. Ltd.....	63,600	1,189,790
# Moriroku Holdings Co. Ltd.....	12,500	162,184
Morita Holdings Corp..	19,400	278,304
Morito Co. Ltd.....	6,900	68,135
# Morozoff Ltd.....	13,800	146,131
# Mory Industries, Inc....	4,800	142,325
MrMax Holdings Ltd....	23,300	102,861
MS&AD Insurance Group Holdings, Inc.....	118,246	2,451,700
Mugen Estate Co. Ltd.....	10,200	121,441
m-up Holdings, Inc.....	14,700	151,369
Murakami Corp.....	4,500	155,246
Murata Manufacturing Co. Ltd.....	57,900	909,655
Musashi Seimitsu Industry Co. Ltd.....	44,200	867,890
Musashino Bank Ltd..	23,200	485,095
Muto Seiko Co.....	4,800	51,707
Nachi-Fujikoshi Corp..	12,926	275,848
Nafco Co. Ltd.....	8,200	100,412
# Nagano Keiki Co. Ltd..	13,900	197,971
Nagase & Co. Ltd.....	52,400	984,225
# Nagase Brothers, Inc..	6,100	73,948
Nagawa Co. Ltd.....	400	16,711
# Nagoya Railroad Co. Ltd.....	19,200	214,231
Naigai Trans Line Ltd..	3,700	62,575
Nakabayashi Co. Ltd..	16,400	55,972
# Nakamoto Packs Co. Ltd.....	3,100	34,958
Nakamura Co. Ltd..	4,408	89,840
Nakanishi, Inc.....	6,000	98,971
Nakayama Steel Works Ltd.....	29,300	145,041
# Namura Shipbuilding Co. Ltd.....	34,900	448,102
Nankai Electric Railway Co. Ltd.....	14,600	241,778
Nanto Bank Ltd.....	16,653	378,068
Nanyo Corp.....	11,000	81,224
Narasaki Sangyo Co. Ltd.....	2,400	41,427
NCD Co. Ltd./Shinagawa.....	2,900	52,559
NEC Capital Solutions Ltd.....	15,100	384,765
NEC Corp.....	15,200	1,507,518
Neturen Co. Ltd.....	17,300	111,416
# New Art Holdings Co. Ltd.....	6,700	75,001
# Nextage Co. Ltd.....	37,600	362,937
NGK Insulators Ltd....	118,400	1,519,348
NH Foods Ltd.....	26,100	851,887

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
NHK Spring Co. Ltd....	122,769	\$1,564,753	Nippon Care Supply		
Nicca Chemical Co.			Co. Ltd.....	100	\$ 1,236
Ltd.....	6,100	44,522	Nippon Chemical		
Nichias Corp.....	42,039	1,375,928	Industrial Co. Ltd....	6,100	92,827
# Nichiban Co. Ltd.....	10,100	133,974	# Nippon Chemi-Con		
Nichicon Corp.....	33,300	234,876	Corp.....	25,018	161,135
# Nichiden Corp.....	6,000	117,753	# Nippon Coke &		
Nichiha Corp.....	21,900	409,345	Engineering Co.		
Nichimo Co. Ltd.....	4,200	52,465	Ltd.....	195,200	120,289
Nichirei Corp.....	38,000	965,491	Nippon Concept		
Nichireki Group Co.			Corp.....	6,800	80,177
Ltd.....	25,300	394,245	# Nippon Concrete		
Nichirin Co. Ltd.....	12,120	267,989	Industries Co. Ltd....	31,100	74,728
NIDEC Corp. (6594			Nippon Denko Co.		
JP).....	38,200	659,773	Ltd.....	85,873	154,536
Nifco, Inc.....	26,000	621,361	Nippon Densetsu		
# Nihon Chouzai Co.			Kogyo Co. Ltd.....	20,000	263,284
Ltd.....	17,280	148,818	Nippon Dry-Chemical		
Nihon Dempa Kogyo			Co. Ltd.....	5,400	140,346
Co. Ltd.....	28,601	159,645	Nippon Electric Glass		
Nihon Dengi Co. Ltd...	4,400	107,818	Co. Ltd.....	38,500	827,022
Nihon Denkei Co.			NIPPON EXPRESS		
Ltd.....	6,600	79,473	HOLDINGS, Inc.	108,000	1,750,470
Nihon Flush Co. Ltd....	15,100	78,477	# Nippon Fine Chemical		
# Nihon House Holdings			Co. Ltd.....	9,700	140,888
Co. Ltd.....	36,426	76,215	Nippon Gas Co. Ltd....	68,400	959,160
Nihon Kagaku Sangyo			Nippon Hume Corp.....	16,100	158,658
Co. Ltd.....	10,600	97,148	Nippon Kayaku Co.		
# Nihon M&A Center			Ltd.....	59,900	490,229
Holdings, Inc.....	128,800	502,655	Nippon Kodoshi Corp..	5,300	63,959
Nihon Nohyaku Co.			Nippon Light Metal		
Ltd.....	24,000	116,938	Holdings Co. Ltd.....	62,430	639,360
Nihon Parkerizing Co.			Nippon Paint Holdings		
Ltd.....	33,406	272,418	Co. Ltd.....	71,200	448,652
Nihon Tokushu Toryo			Nippon Paper		
Co. Ltd.....	11,600	98,112	Industries Co. Ltd....	78,819	449,996
Nihon Trim Co. Ltd....	2,200	52,377	Nippon Parking		
Nihon Yamamura			Development Co.		
Glass Co. Ltd.....	3,000	29,981	Ltd.....	127,800	174,305
Nikkiso Co. Ltd.....	41,734	272,669	# Nippon Rietec Co.		
Nikko Co. Ltd.....	23,800	108,821	Ltd.....	11,303	99,012
Nikkon Holdings Co.			Nippon Road Co. Ltd..	17,300	203,546
Ltd.....	94,000	1,367,929	Nippon Sanso		
Nikon Corp.....	96,000	1,028,496	Holdings Corp.....	44,100	1,248,936
Nippi, Inc.....	1,599	58,506	Nippon Seiki Co. Ltd...	46,100	331,241
Nippon Corp.....	41,700	583,235	Nippon Seisen Co.		
Nippon Air			Ltd.....	11,000	97,058
Conditioning			Nippon Sharyo Ltd....	4,900	70,186
Services Co. Ltd.....	16,100	114,627	# Nippon Sheet Glass		
# Nippon Aqua Co. Ltd...	9,500	46,995	Co. Ltd.....	117,000	285,094
Nippon Beet Sugar			Nippon Shinyaku Co.		
Manufacturing Co.			Ltd.....	19,400	469,417
Ltd.....	6,300	95,835	Nippon Shokubai Co.		
Nippon Carbide			Ltd.....	42,000	509,496
Industries Co., Inc...	6,900	79,285	Nippon Signal Co.		
Nippon Carbon Co.			Ltd.....	28,976	169,580
Ltd.....	5,454	151,187	Nippon Soda Co. Ltd...	32,400	601,194

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Nippon Steel Corp.....	126,750	\$2,631,208	Nitto Seiko Co. Ltd.....	21,400	\$ 80,018
Nippon Telegraph & Telephone Corp.....	1,210,500	1,191,677	# Nittoc Construction Co. Ltd.....	27,600	188,661
Nippon Thompson Co. Ltd.....	40,800	134,331	Nittoku Co. Ltd.....	6,600	89,426
# Nippon Yakin Kogyo Co. Ltd.....	20,800	536,948	# NJS Co. Ltd.....	1,300	32,911
Nippon Yusen KK.....	55,663	1,746,901	Noda Corp.....	1,200	5,458
Nipro Corp.....	116,100	1,084,477	Noevir Holdings Co. Ltd.....	6,485	193,223
Nishikawa Rubber Co. Ltd.....	10,200	141,299	NOF Corp.....	16,000	212,870
Nishimatsuya Chain Co. Ltd.....	12,800	191,822	Nohmi Bosai Ltd.....	7,900	156,995
Nishi-Nippon Financial Holdings, Inc.....	81,600	1,119,660	Nojima Corp.....	62,300	936,410
Nishi-Nippon Railroad Co. Ltd.....	12,500	180,747	NOK Corp.....	45,500	688,437
Nishio Holdings Co. Ltd.....	24,316	668,516	Nomura Holdings, Inc. (8604 JP).....	120,000	780,166
Nissan Chemical Corp.....	42,600	1,281,718	Nomura Holdings, Inc. (NMR US), Sponsored ADR.....	8,048	52,151
Nissan Motor Co. Ltd..	400,665	1,096,390	# Nomura Micro Science Co. Ltd....	900	14,960
# Nissan Shatai Co. Ltd.....	34,200	226,791	Nomura Real Estate Holdings, Inc.....	31,500	837,227
Nissan Tokyo Sales Holdings Co. Ltd.....	44,600	144,171	Nomura Research Institute Ltd.....	82,500	2,787,446
Nissei ASB Machine Co. Ltd.....	6,200	216,030	Noritake Co. Ltd.....	18,800	465,978
Nissei Plastic Industrial Co. Ltd....	7,900	48,922	Noritsu Koki Co. Ltd....	16,200	523,845
Nissha Co. Ltd.....	32,400	338,342	Noritz Corp.....	17,538	191,967
Nisshin Group Holdings Co. Ltd.....	25,100	84,897	North Pacific Bank Ltd.....	127,900	432,282
Nisshin Oillio Group Ltd.....	23,200	744,408	NPR-RIKEN Corp.....	21,624	353,196
Nisshin Seifun Group, Inc.....	21,300	239,532	NS Solutions Corp.....	10,400	264,542
Nisshinbo Holdings, Inc.....	68,808	393,655	NS Tool Co. Ltd.....	9,500	46,525
Nissin Corp.....	12,300	358,333	NS United Kaiun Kaisha Ltd.....	15,100	381,087
Nissin Foods Holdings Co. Ltd.....	7,800	174,407	NSD Co. Ltd.....	28,480	601,324
Nisso Holdings Co. Ltd.....	10,600	52,719	NSK Ltd.....	82,093	356,350
Nissui Corp.....	226,400	1,247,512	NSW, Inc.....	8,700	162,586
Niterra Co. Ltd.....	69,100	2,279,074	NTN Corp.....	335,931	538,089
Nitori Holdings Co. Ltd.....	1,800	210,788	NTT Data Group Corp.....	30,400	589,960
Nitta Corp.....	12,904	299,761	Oat Agrico Co. Ltd.....	4,300	55,020
Nitta Gelatin, Inc.....	7,200	33,327	# Obara Group, Inc.....	6,600	161,399
Nittetsu Mining Co. Ltd.....	11,400	347,715	# Obayashi Corp.....	52,000	698,366
Nitto Denko Corp.....	132,400	2,348,668	# Odakyu Electric Railway Co. Ltd.....	24,500	232,380
Nitto Fuji Flour Milling Co. Ltd.....	2,600	109,083	# Oenon Holdings, Inc... Ogaki Kyoritsu Bank Ltd.....	42,300	104,272
Nitto Kogyo Corp.....	19,800	370,491	# Ohara, Inc.....	24,000	331,451
# Nitto Kohki Co. Ltd....	8,900	133,988	# Ohashi Technica, Inc... Ohmoto Gumi Co. Ltd.....	6,500	47,127
			# Ohmoto Gumi Co. Ltd.....	9,700	125,408
			Ohsho Food Service Corp.....	2,100	32,533
			Ohsho Food Service Corp.....	3,000	55,855
			# OIE Sangyo Co. Ltd....	4,100	50,682
			Oiles Corp.....	19,216	302,069
			Oita Bank Ltd.....	10,200	206,870
			Oji Holdings Corp.....	238,900	964,862
			Okabe Co. Ltd.....	32,741	155,155

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Okada Aiyon Corp.....	1,400	\$ 17,501	Otsuka Holdings Co.		
Okamoto Industries, Inc.....	6,200	212,016	Ltd.....	6,200	\$ 323,747
Okamoto Machine Tool Works Ltd.....	5,237	126,509	OUG Holdings, Inc.....	3,000	50,160
Okamura Corp.....	35,100	448,718	Oval Corp.....	8,600	20,000
Okasan Securities Group, Inc.....	66,400	274,442	Oyo Corp.....	13,600	226,053
Oki Electric Industry Co. Ltd.....	146,858	918,204	# Ozu Corp.....	3,900	42,792
Okinawa Cellular Telephone Co.....	16,200	444,818	# Pacific Industrial Co. Ltd.....	51,300	502,313
Okinawa Electric Power Co., Inc.....	14,252	82,442	#* Pacific Metals Co. Ltd.....	11,455	113,593
Okinawa Financial Group, Inc.....	16,100	274,601	Pack Corp.....	10,800	245,373
OKUMA Corp.....	35,000	789,448	PAL GROUP Holdings Co. Ltd.....	39,600	873,648
Okumura Corp.....	18,900	475,446	PALTAC Corp.....	11,650	325,543
Okura Industrial Co. Ltd.....	7,900	153,702	Pan Pacific International Holdings Corp.....	88,600	2,466,742
# Okuwa Co. Ltd.....	21,000	107,815	Panasonic Holdings Corp.....	207,181	2,114,016
Omron Corp.....	800	26,392	Paraca, Inc.....	3,600	42,790
* One Career, Inc.....	1,200	33,698	Paramount Bed Holdings Co. Ltd.....	25,286	456,659
Ono Pharmaceutical Co. Ltd.....	36,000	374,521	Park24 Co. Ltd.....	54,300	716,954
Onoken Co. Ltd.....	12,500	124,859	Parker Corp.....	8,500	45,359
Onward Holdings Co. Ltd.....	152,000	608,729	Pasona Group, Inc.....	13,400	173,221
Ootoya Holdings Co. Ltd.....	2,100	68,829	Pegasus Co. Ltd.....	23,800	75,439
Open House Group Co. Ltd.....	27,500	899,621	Penta-Ocean Construction Co. Ltd.....	188,600	795,584
Open Up Group, Inc....	1,700	20,652	People Dreams & Technologies Group Co. Ltd.....	5,600	58,047
Optex Group Co. Ltd...	24,600	260,214	* PeptiDream, Inc.....	8,000	109,799
#* Optim Corp.....	10,200	50,524	Persol Holdings Co. Ltd.....	614,500	936,211
Optorun Co. Ltd.....	3,100	36,106	# Pharma Foods International Co. Ltd.....	14,700	93,071
Oracle Corp. Japan....	8,400	766,834	* PIA Corp.....	2,900	59,078
Organo Corp.....	10,100	499,956	Pickles Holdings Co. Ltd.....	8,605	59,319
Orient Corp.....	22,884	120,442	Pigeon Corp.....	8,400	79,603
Oriental Shiraishi Corp.....	105,700	268,860	PILLAR Corp.....	21,300	580,780
ORIX Corp. (8591 JP).....	95,500	2,017,230	Pilot Corp.....	17,100	484,986
Oro Co. Ltd.....	3,600	57,282	Piolax, Inc.....	22,813	343,473
Osaka Gas Co. Ltd.....	20,900	410,909	Plus Alpha Consulting Co. Ltd.....	15,000	173,074
Osaka Organic Chemical Industry Ltd.....	4,100	71,713	Port, Inc.....	5,300	65,473
# Osaka Steel Co. Ltd....	8,600	129,524	* PR Times Corp.....	2,500	34,853
# OSAKA Titanium Technologies Co. Ltd.....	22,999	279,729	Premium Group Co. Ltd.....	27,600	466,294
# Osaka Electric Co. Ltd.....	33,900	164,089	Premium Water Holdings, Inc.....	2,000	37,388
OSG Corp.....	45,400	502,462	# Press Kogyo Co. Ltd...	135,000	491,570
Otsuka Corp.....	22,600	509,510	# Pressance Corp.....	20,400	313,402
			Prestige International, Inc.....	63,000	284,272

INTERNATIONAL VECTOR EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Prima Meat Packers Ltd.....	20,900	\$ 295,248
Procrea Holdings, Inc.....	33,034	371,805
Pronexus, Inc.....	11,500	98,774
Pro-Ship, Inc.....	5,100	51,157
Proto Corp.....	26,000	209,005
PS Construction Co. Ltd.....	25,700	195,862
QB Net Holdings Co. Ltd.....	22,908	150,291
Qol Holdings Co. Ltd...	29,900	282,355
Quick Co. Ltd.....	6,500	92,819
Raito Kogyo Co. Ltd....	26,400	372,673
Raiznext Corp.....	22,600	225,725
Raksul, Inc.....	32,600	283,551
Rakus Co. Ltd.....	26,700	331,631
* Rakuten Bank Ltd.....	8,600	263,989
* Rakuten Group, Inc....	3,300	20,721
Rasa Corp.....	5,700	52,395
Rasa Industries Ltd....	12,500	199,267
Recruit Holdings Co. Ltd.....	90,500	6,316,191
Relo Group, Inc.....	46,600	571,148
# Renaissance, Inc.....	7,800	52,145
Renesas Electronics Corp.....	145,800	1,952,914
Rengo Co. Ltd.....	178,700	1,010,054
#* RENOVA, Inc.....	12,059	47,945
Resona Holdings, Inc..	290,789	2,158,368
Resonac Holdings Corp.....	85,317	2,068,228
Resorttrust, Inc.....	27,900	584,831
Restar Corp.....	15,600	251,368
Retail Partners Co. Ltd.....	20,000	164,506
Rheon Automatic Machinery Co. Ltd...	13,100	123,955
# Rhythm Co. Ltd.....	4,800	117,731
Ricoh Co. Ltd.....	174,700	2,003,515
Ricoh Leasing Co. Ltd.....	17,300	571,671
Ride On Express Holdings Co. Ltd....	3,200	21,026
Riken Keiki Co. Ltd....	1,300	26,037
Riken Technos Corp....	35,100	230,863
Riken Vitamin Co. Ltd.....	17,400	264,669
Rinnai Corp.....	20,700	456,288
Rion Co. Ltd.....	6,500	116,207
Riso Kagaku Corp....	2,716	24,573
# Riso Kyoiku Co. Ltd....	22,010	42,341
Rix Corp.....	800	15,019
# Rock Field Co. Ltd....	7,600	77,832
Rohm Co. Ltd.....	23,000	219,045
Rohto Pharmaceutical Co. Ltd.....	14,200	240,729
# Rokko Butter Co. Ltd..	7,341	58,526

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Roland Corp.....	9,500	\$ 241,920
Rorze Corp.....	76,000	828,534
Round One Corp.....	111,300	939,342
# Royal Holdings Co. Ltd.....	18,800	312,243
RS Technologies Co. Ltd.....	3,000	58,321
Ryobi Ltd.....	22,700	331,966
RYODEN Corp.....	11,500	184,985
Ryohin Keikaku Co. Ltd.....	94,800	2,511,900
Ryoyo Ryosan Holdings, Inc.....	8,724	141,095
S Foods, Inc.....	16,700	269,918
S&B Foods, Inc.....	5,800	193,275
Sac's Bar Holdings, Inc.....	15,476	92,204
Saibu Gas Holdings Co. Ltd.....	7,100	78,266
Saizeriya Co. Ltd.....	13,800	412,655
Sakai Chemical Industry Co. Ltd....	11,500	188,780
Sakai Heavy Industries Ltd.....	6,800	102,294
Sakai Moving Service Co. Ltd.....	12,800	198,884
Sakata INX Corp.....	37,400	410,946
Sakata Seed Corp....	7,500	177,153
Sala Corp.....	50,200	267,040
San Holdings, Inc.....	16,800	113,094
San ju San Financial Group, Inc.....	6,560	101,782
San-A Co. Ltd.....	19,000	361,608
San-Ai Obbli Co. Ltd..	56,500	654,637
Sangetsu Corp.....	32,600	605,902
San-In Godo Bank Ltd.....	80,177	685,327
* Sanken Electric Co. Ltd.....	11,300	443,815
Sanki Engineering Co. Ltd.....	39,400	793,256
Sanko Gosei Ltd.....	39,301	174,571
Sanko Metal Industrial Co. Ltd.....	3,300	129,494
Sankyo Co. Ltd.....	94,500	1,267,141
Sankyo Frontier Co. Ltd.....	6,400	85,281
Sankyo Seiko Co. Ltd.....	29,700	117,262
Sankyo Tateyama, Inc.....	23,400	90,422
Sankyu, Inc.....	33,500	1,196,495
Sanoh Industrial Co. Ltd.....	46,600	215,569
Sanrio Co. Ltd.....	31,900	1,190,358
Sansei Technologies, Inc.....	8,000	68,716

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Sanshin Electronics Co. Ltd.....	9,400	\$ 118,100
# Santec Holdings Corp.....	4,100	161,580
Santen Pharmaceutical Co. Ltd.....	35,800	360,249
Sanwa Holdings Corp.....	112,300	3,514,763
Sanyo Chemical Industries Ltd.....	6,608	166,657
# Sanyo Denki Co. Ltd...	8,000	483,696
# Sanyo Electric Railway Co. Ltd.....	5,100	66,357
Sanyo Shokai Ltd.....	7,137	140,170
Sanyo Special Steel Co. Ltd.....	13,200	169,484
Sanyo Trading Co. Ltd.....	21,700	209,774
Sapporo Holdings Ltd.....	15,700	728,301
# Sato Foods Co. Ltd....	800	36,531
Sato Holdings Corp....	32,000	453,853
Sato Shoji Corp.....	9,500	88,828
Satori Electric Co. Ltd.....	4,500	48,416
Sawai Group Holdings Co. Ltd.....	74,283	959,449
SAXA, Inc.....	1,900	35,077
* SBI ARUHI Corp.....	12,290	70,327
SBI Holdings, Inc.....	41,051	1,183,370
SBI Sumishin Net Bank Ltd.....	16,500	502,812
SBS Holdings, Inc.....	17,900	284,524
SCREEN Holdings Co. Ltd.....	17,800	1,240,346
Scroll Corp.....	38,300	265,841
SCSK Corp.....	38,265	847,228
SEC Carbon Ltd.....	7,500	105,710
Secom Co. Ltd.....	7,110	239,260
# Seed Co. Ltd.....	12,900	41,664
Sega Sammy Holdings, Inc.....	8,100	156,775
# Segue Group Co. Ltd..	4,100	16,610
Seibu Holdings, Inc....	56,900	1,227,219
Seika Corp.....	7,000	203,290
Seikagaku Corp.....	19,000	97,092
# Seikitokyu Kogyo Co. Ltd.....	10,700	106,352
Seiko Epson Corp.....	62,900	1,136,683
Seiko Group Corp.....	23,236	795,058
Seino Holdings Co. Ltd.....	30,000	452,872
# Seiren Co. Ltd.....	20,900	360,960
Sekisui Chemical Co. Ltd.....	42,500	704,335
# Sekisui House Ltd.....	39,140	899,554
Sekisui Jushi Corp.....	15,486	195,832

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Sekisui Kasei Co. Ltd.....	4,500	\$ 10,211
SEMITEC Corp.....	5,800	68,018
Senko Group Holdings Co. Ltd.....	99,500	997,583
Senshu Electric Co. Ltd.....	12,500	405,345
Senshu Ikeda Holdings, Inc.....	133,600	377,847
Seria Co. Ltd.....	16,800	288,386
Seven & i Holdings Co. Ltd.....	514,800	8,218,141
Seven Bank Ltd.....	334,400	663,263
# SFP Holdings Co. Ltd.....	4,100	56,833
SG Holdings Co. Ltd...	107,600	1,014,068
# Sharingtechnology, Inc.....	12,100	69,755
* Sharp Corp.....	8,433	50,646
Shibaura Electronics Co. Ltd.....	12,000	245,655
Shibaura Machine Co. Ltd.....	21,200	488,176
# Shibaura Mechatronics Corp..	14,100	738,022
Shibusawa Logistics Corp.....	6,800	135,147
Shibuya Corp.....	14,400	338,508
#* SHIFT, Inc.....	82,500	680,449
Shiga Bank Ltd.....	20,467	608,171
Shikibo Ltd.....	8,402	54,622
Shikoku Bank Ltd.....	31,901	250,239
Shikoku Electric Power Co., Inc.....	26,900	206,149
Shikoku Kasei Holdings Corp.....	26,400	325,706
Shima Seiki Manufacturing Ltd....	17,220	113,210
Shimadaya Corp.....	7,100	65,554
Shimadzu Corp.....	19,800	574,377
Shimamura Co. Ltd....	3,800	216,224
# Shimizu Bank Ltd.....	5,300	51,256
Shimizu Corp.....	38,900	337,274
Shimajima Co. Ltd....	10,700	90,894
Shin Nippon Air Technologies Co. Ltd.....	19,600	242,508
# Shin Nippon Biomedical Laboratories Ltd.....	13,200	143,852
Shinagawa Refractories Co. Ltd.....	35,900	400,932
# Shindengen Electric Manufacturing Co. Ltd.....	5,300	82,707

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Shin-Etsu Chemical			Soda Nikka Co. Ltd....	14,300	\$ 103,377
Co. Ltd.....	72,600	\$2,250,761	Sodick Co. Ltd.....	29,000	154,592
Shin-Etsu Polymer			Soft99 Corp.....	7,600	70,708
Co. Ltd.....	30,100	314,752	SoftBank Corp.....	2,895,000	3,723,730
Shinki Bus Co. Ltd.....	400	8,896	SoftBank Group		
* Shinko Electric			Corp.....	75,600	4,621,554
Industries Co. Ltd....	3,600	135,743	Softcreate Holdings		
# Shinko Shoji Co. Ltd....	30,300	197,906	Corp.....	7,400	109,727
Shinmaywa Industries			Software Service, Inc..	2,500	190,603
Ltd.....	50,000	435,422	Sohgo Security		
Shinnihon Corp.....	22,300	229,879	Services Co. Ltd.....	91,400	613,984
Shinnihonseiyaku Co.			Sojitz Corp.....	102,540	2,107,666
Ltd.....	6,800	85,634	Soken Chemical &		
Shinobu Foods			Engineering Co.		
Products Co. Ltd.....	7,000	43,004	Ltd.....	9,400	210,362
Shinsho Corp.....	4,800	189,176	Solasto Corp.....	29,099	88,775
Shinwa Co. Ltd. (3447			Soliton Systems KK....	7,500	55,586
JP).....	9,800	47,224	Sompo Holdings, Inc..	74,650	2,081,694
Shinwa Co. Ltd. (7607			Sony Group Corp.		
JP).....	6,400	122,018	(6758 JP).....	835,000	18,427,901
Shionogi & Co. Ltd.....	37,800	555,815	Sony Group Corp.		
Ship Healthcare			(SONY US),		
Holdings, Inc.....	38,200	521,356	Sponsored ADR.	192,300	4,232,523
Shizuoka Financial			Sotetsu Holdings, Inc..	16,500	273,326
Group, Inc.....	83,400	744,131	Space Co. Ltd.....	12,400	88,958
Shizuoka Gas Co.			Sparx Group Co. Ltd..	13,779	130,102
Ltd.....	42,600	275,788	SPK Corp.....	7,564	102,525
SHO-BOND Holdings			S-Pool, Inc.....	28,000	50,837
Co. Ltd.....	800	25,924	Square Enix Holdings		
Shoei Co. Ltd.....	31,200	432,705	Co. Ltd.....	500	20,267
# Shoei Foods Corp.....	3,300	87,254	SRA Holdings.....	8,200	228,077
Shofu, Inc.....	2,200	30,146	* SRE Holdings Corp....	2,900	62,741
Showa Sangyo Co.			# SRS Holdings Co.		
Ltd.....	22,700	404,522	Ltd.....	9,100	69,524
SIGMAXYZ Holdings,			# ST Corp.....	3,400	33,389
Inc.....	43,600	263,099	# St. Care Holding		
Siix Corp.....	37,200	270,791	Corp.....	10,200	49,002
* Simplex Holdings,			Stanley Electric Co.		
Inc.....	9,700	181,201	Ltd.....	67,000	1,117,622
Sinanen Holdings Co.			Star Mica Holdings		
Ltd.....	7,300	304,602	Co. Ltd.....	23,400	128,537
Sinfonia Technology			Star Micronics Co.		
Co. Ltd.....	26,300	1,178,192	Ltd.....	23,600	296,627
Sinko Industries Ltd....	24,900	198,824	Startia Holdings, Inc....	4,900	70,269
Sintokogio Ltd.....	24,000	143,647	Starts Corp., Inc.....	22,400	556,439
SK Kaken Co. Ltd.....	3,900	224,974	Starzen Co. Ltd.....	12,200	228,139
# SK-Electronics Co.			Stella Chemifa Corp....	3,400	97,111
Ltd.....	9,300	117,152	Step Co. Ltd.....	7,500	105,506
SKY Perfect JSAT			STI Foods Holdings,		
Holdings, Inc.....	128,700	771,090	Inc.....	4,500	42,389
# Skylark Holdings Co.			Strike Co. Ltd.....	3,900	79,410
Ltd.....	86,000	1,360,655	# Studio Alice Co. Ltd....	8,000	109,910
Skymark Airlines, Inc..	8,300	33,648	Subaru Corp.....	358,400	6,243,113
* Smaregi, Inc.....	3,100	53,114	Subaru Enterprise Co.		
SMK Corp.....	2,500	45,561	Ltd.....	7,900	171,952
SMS Co. Ltd.....	29,400	314,822	Sugi Holdings Co.		
# Socionext, Inc.....	51,100	791,910	Ltd.....	29,418	511,591
			Sugimoto & Co. Ltd....	15,000	127,645

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
SUMCO Corp.....	64,100	\$ 473,251	System Support		
Sumida Corp.....	38,913	228,095	Holdings, Inc.....	2,400	\$ 30,640
# Sumiseki Holdings,			# Systems Engineering		
Inc.....	28,100	145,456	Consultants Co.		
Sumitomo Bakelite			Ltd.....	900	28,218
Co. Ltd.....	33,700	811,526	Systema Corp.....	124,000	283,502
Sumitomo Chemical			# Syuppin Co. Ltd.....	15,300	108,851
Co. Ltd.....	358,300	775,042	T Hasegawa Co. Ltd...	9,300	179,294
Sumitomo Corp.....	90,000	1,951,221	T RAD Co. Ltd.....	6,300	146,088
Sumitomo Densetsu			T&D Holdings, Inc.....	42,200	802,848
Co. Ltd.....	9,152	293,426	Tachibana Eletech Co.		
Sumitomo Electric			Ltd.....	16,820	288,443
Industries Ltd.....	221,583	4,139,640	Tachikawa Corp.....	8,800	80,375
Sumitomo Forestry			Tachi-S Co. Ltd.....	29,100	346,149
Co. Ltd.....	59,700	2,040,886	Tadano Ltd.....	69,000	511,299
Sumitomo Heavy			Taihei Dengyo Kaisha		
Industries Ltd.....	43,600	898,496	Ltd.....	7,500	232,602
Sumitomo Metal			Taiheiyo Cement		
Mining Co. Ltd.....	37,500	856,353	Corp.....	55,188	1,389,933
Sumitomo Mitsui			Taiho Kogyo Co. Ltd...	16,600	68,582
Construction Co.			Taikisha Ltd.....	8,100	243,799
Ltd.....	18,860	50,588	Taiko Bank Ltd.....	2,300	22,975
Sumitomo Mitsui			Taisei Corp.....	6,800	285,277
Financial Group,			Taisei Lamick Co.		
Inc. (8316 JP).....	296,823	7,314,638	Ltd.....	4,400	71,666
Sumitomo Mitsui Trust			Taisei Oncho Co. Ltd...	400	9,785
Group, Inc.....	88,700	2,230,389	Taiyo Holdings Co.		
Sumitomo Osaka			Ltd.....	21,804	586,477
Cement Co. Ltd.....	22,700	484,053	# Taiyo Yuden Co. Ltd...	9,900	138,413
Sumitomo Realty &			Takamatsu		
Development Co.			Construction Group		
Ltd.....	62,700	2,166,498	Co. Ltd.....	9,400	166,002
Sumitomo Riko Co.			Takamiya Co. Ltd.....	29,100	76,957
Ltd.....	32,788	381,621	Takaoka Toko Co.		
Sumitomo Rubber			Ltd.....	8,364	113,177
Industries Ltd.....	98,153	1,144,176	Takara & Co. Ltd.....	8,500	170,587
Sumitomo Seika			Takara Holdings, Inc...	24,700	217,256
Chemicals Co. Ltd...	8,300	247,971	Takara Standard Co.		
Sumitomo Warehouse			Ltd.....	18,900	204,216
Co. Ltd.....	41,300	719,670	Takasago International		
Sun Frontier			Corp.....	8,200	284,415
Fudousan Co. Ltd....	52,700	681,265	Takasago Thermal		
Sundrug Co. Ltd.....	19,200	519,597	Engineering Co.		
Suntory Beverage &			Ltd.....	6,000	233,689
Food Ltd.....	15,400	478,360	# Takashima & Co. Ltd...	10,000	82,709
Sun-Wa Technos			# Takashimaya Co. Ltd...	189,200	1,606,287
Corp.....	11,800	172,528	# Takatori Corp.....	2,800	28,033
# SUNWELS Co. Ltd....	7,100	29,128	Take & Give Needs		
Suruga Bank Ltd.....	117,700	914,899	Co. Ltd.....	4,300	26,404
# Suzuden Corp.....	7,200	88,220	TAKEBISHI Corp.....	5,800	71,912
Suzuken Co. Ltd.....	20,346	635,067	Takeda		
Suzuki Co. Ltd.....	10,200	114,958	Pharmaceutical Co.		
Suzuki Motor Corp....	134,100	1,604,666	Ltd. (4502 JP).....	112,052	3,014,200
SWCC Corp.....	28,700	1,399,440	# Takeuchi		
Systemex Corp.....	119,300	2,280,463	Manufacturing Co.		
System Research Co.			Ltd.....	20,700	724,579
Ltd.....	4,500	47,064			

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Taki Chemical Co. Ltd.....	2,500	\$ 53,659
Takuma Co. Ltd.....	6,000	64,945
# Tama Home Co. Ltd....	10,100	213,815
Tamron Co. Ltd.....	28,800	842,512
# Tamura Corp.....	73,000	280,052
Tanabe Engineering Corp.....	3,100	36,415
# Tanaka Chemical Corp.....	4,500	14,207
# Tanseisha Co. Ltd.....	26,250	152,124
# TASUKI Holdings, Inc.....	15,300	66,488
Tayca Corp.....	10,200	99,407
# Tazmo Co. Ltd.....	7,000	93,013
TBS Holdings, Inc.....	14,600	397,216
TDC Soft, Inc.....	11,100	100,088
TDK Corp. (6762 JP)..	252,500	3,052,044
TechMatrix Corp.....	20,800	337,415
# Techno Medica Co. Ltd.....	4,000	45,411
Techno Ryowa Ltd....	7,000	115,653
Techno Smart Corp....	8,600	98,178
TechnoPro Holdings, Inc.....	43,400	866,289
Tecnos Japan, Inc.....	4,600	24,614
Teijin Ltd.....	121,936	1,040,100
Teikoku Electric Manufacturing Co. Ltd.....	6,300	113,444
Teikoku Sen-I Co. Ltd.....	9,600	147,310
Teikoku Tsushin Kogyo Co. Ltd.....	5,200	78,400
Tekken Corp.....	7,300	119,631
Temairazu, Inc.....	800	15,961
Tenma Corp.....	9,800	177,377
Tera Probe, Inc.....	5,000	101,347
Terasaki Electric Co. Ltd.....	2,300	35,470
Tess Holdings Co. Ltd.....	41,400	71,810
THK Co. Ltd.....	11,400	281,193
Tigers Polymer Corp...	8,200	37,491
TIS, Inc.....	62,100	1,373,111
TKC Corp.....	4,500	110,466
Toa Corp. (1885 JP)...	82,300	628,688
Toa Corp. (6809 JP)...	14,200	86,777
# TOA ROAD Corp.....	44,000	370,280
Toagosei Co. Ltd.....	65,600	608,259
TOBISHIMA HOLDINGS, Inc.....	9,873	104,871
Tobu Railway Co. Ltd..	23,200	399,267
TOC Co. Ltd.....	32,400	134,804
Tocalo Co. Ltd.....	51,600	598,008
# Tochigi Bank Ltd.....	35,400	66,307
Toda Corp.....	138,700	839,625

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Toei Animation Co. Ltd.....	3,000	\$ 61,384
Toenec Corp.....	54,600	359,926
Togami Electric Manufacturing Co. Ltd.....	700	14,052
Toho Bank Ltd.....	71,700	143,012
# Toho Co. Ltd. (8142 JP).....	12,500	222,700
Toho Co. Ltd. (9602 JP).....	2,100	94,641
Toho Gas Co. Ltd.....	12,900	323,782
Toho Holdings Co. Ltd.....	22,000	608,207
# Toho Titanium Co. Ltd.....	29,600	197,601
#* Toho Zinc Co. Ltd.....	13,147	43,900
Tohoku Bank Ltd.....	7,400	54,140
Tohoku Electric Power Co., Inc.....	52,700	385,163
# Tohokushinsha Film Corp.....	35,700	146,597
Tokai Carbon Co. Ltd..	147,302	820,373
Tokai Corp.....	16,967	240,443
TOKAI Holdings Corp.....	65,100	396,231
Tokai Rika Co. Ltd....	36,000	528,874
Tokai Tokyo Financial Holdings, Inc.....	118,052	385,324
Token Corp.....	2,120	169,623
Tokio Marine Holdings, Inc. (8766 JP).....	107,448	3,543,994
Tokushu Tokai Paper Co. Ltd.....	4,841	111,398
Tokuyama Corp.....	42,425	704,140
# Tokyo Century Corp....	144,000	1,393,713
* Tokyo Electric Power Co. Holdings, Inc....	89,300	234,031
# Tokyo Electron Device Ltd.....	15,900	320,792
Tokyo Electron Ltd....	41,900	7,067,854
Tokyo Energy & Systems, Inc.....	11,500	80,287
Tokyo Gas Co. Ltd....	21,000	594,065
# Tokyo Keiki, Inc.....	1,700	34,518
Tokyo Kiraboshi Financial Group, Inc.....	20,499	633,927
Tokyo Ohka Kogyo Co. Ltd.....	3,400	75,757
Tokyo Radiator Manufacturing Co. Ltd.....	1,100	5,469
Tokyo Rope Manufacturing Co. Ltd.....	10,700	89,478

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Tokyo Sangyo Co. Ltd.....	11,100	\$ 52,931	Towa Pharmaceutical Co. Ltd.....	23,600	\$ 456,894
Tokyo Seimitsu Co. Ltd.....	1,500	71,018	Toyo Construction Co. Ltd.....	48,300	433,592
Tokyo Steel Manufacturing Co. Ltd.....	36,500	367,516	Toyo Corp.....	22,900	209,209
Tokyo Tatemono Co. Ltd.....	124,700	1,923,013	Toyo Engineering Corp.....	28,599	132,656
# Tokyo Tekko Co. Ltd....	10,700	409,264	# Toyo Gosei Co. Ltd.....	3,500	117,917
# Tokyotokeiba Co. Ltd...	11,247	324,419	Toyo Kanetsu KK.....	5,600	141,408
Tokyu Construction Co. Ltd.....	40,530	192,533	Toyo Machinery & Metal Co. Ltd.....	12,000	49,212
Tokyu Corp.....	23,392	266,957	# Toyo Securities Co. Ltd.....	47,300	167,431
Tokyu Fudosan Holdings Corp.....	457,982	2,940,557	Toyo Seikan Group Holdings Ltd.....	34,000	516,236
Toli Corp.....	35,000	104,677	Toyo Suisan Kaisha Ltd.....	7,000	452,312
Tomen Devices Corp...	2,800	110,432	Toyo Tanso Co. Ltd....	13,800	352,964
Tomoe Corp.....	20,300	155,540	Toyo Tire Corp.....	95,700	1,573,055
Tomoe Engineering Co. Ltd.....	6,200	151,738	Toyobo Co. Ltd.....	69,402	438,755
Tomoku Co. Ltd.....	12,436	189,270	Toyoda Gosei Co. Ltd.....	48,800	872,161
TOMONY Holdings, Inc.....	147,800	429,106	Toyota Boshoku Corp.....	56,100	744,631
Tomy Co. Ltd.....	61,000	1,879,786	Toyota Industries Corp.....	7,100	592,403
Tonami Holdings Co. Ltd.....	4,200	176,875	Toyota Motor Corp. (7203 JP).....	653,790	12,402,076
Topcon Corp.....	59,600	1,115,638	# Toyota Motor Corp. (TM US), Sponsored ADR.....	22,210	4,196,135
TOPPAN Holdings, Inc.....	40,700	1,142,326	Toyota Tsusho Corp....	66,000	1,114,716
Topre Corp.....	62,001	757,495	TPR Co. Ltd.....	19,500	300,397
Topy Industries Ltd....	13,800	184,443	Traders Holdings Co. Ltd.....	20,039	127,046
Toray Industries, Inc....	175,600	1,218,484	Transaction Co. Ltd....	13,100	163,114
# Torex Semiconductor Ltd.....	4,700	35,364	Transcosmos, Inc.....	13,900	287,429
# Toridoll Holdings Corp.....	15,600	378,430	TRE Holdings Corp....	42,851	430,974
Torigoe Co. Ltd.....	13,900	65,516	# Treasure Factory Co. Ltd.....	8,100	86,329
Torii Pharmaceutical Co. Ltd.....	8,000	255,984	* Trend Micro, Inc. (4704 JP).....	29,300	1,735,739
Torishima Pump Manufacturing Co. Ltd.....	14,500	211,863	Trinity Industrial Corp..	1,400	9,931
Tosei Corp.....	28,900	444,304	Trusco Nakayama Corp.....	29,800	396,984
Toshiba TEC Corp.....	17,700	388,167	TS Tech Co. Ltd.....	41,200	466,944
Tosho Co. Ltd.....	15,100	67,302	TSI Holdings Co. Ltd...	29,300	233,783
Tosoh Corp.....	133,600	1,777,522	Tsubaki Nakashima Co. Ltd.....	25,701	77,075
Totech Corp.....	10,200	155,645	Tsubakimoto Chain Co.....	60,900	748,274
Totetsu Kogyo Co. Ltd.....	15,466	319,819	Tsubakimoto Kogyo Co. Ltd.....	8,700	111,071
# TOTO Ltd.....	32,299	789,492	# Tsuburaya Fields Holdings, Inc.....	27,700	331,781
# Tottori Bank Ltd.....	6,400	53,590	Tsugami Corp.....	36,200	387,105
Toukei Computer Co. Ltd.....	2,800	78,604			
Tow Co. Ltd.....	25,900	52,002			
# Towa Bank Ltd.....	5,323	22,974			
# Towa Corp.....	14,700	193,849			

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Tsukishima Holdings Co. Ltd.....	17,070	\$ 161,375
# Tsukuba Bank Ltd.....	38,900	64,253
Tsumura & Co.....	6,100	179,595
Tsuruha Holdings, Inc.....	12,600	771,157
Tsurumi Manufacturing Co. Ltd.....	11,300	245,126
# Tsutsumi Jewelry Co. Ltd.....	4,600	69,764
# Tsuzuki Denki Co. Ltd.....	4,100	73,465
TV Asahi Holdings Corp.....	11,100	175,481
Tv Tokyo Holdings Corp.....	4,400	90,830
UACJ Corp.....	30,107	1,034,356
UBE Corp.....	52,220	768,013
Ubicom Holdings, Inc..	2,700	23,349
Uchida Yoko Co. Ltd...	8,200	359,257
Ulvac, Inc.....	2,200	86,522
# U-Next Holdings Co. Ltd.....	26,400	316,312
Unicharm Corp.....	14,600	114,023
Unipres Corp.....	59,838	422,453
United Arrows Ltd.....	19,100	323,943
# United Super Markets Holdings, Inc.....	48,555	243,797
UNITED, Inc.....	17,800	92,058
# Universal Entertainment Corp.....	9,879	72,188
# Urbanet Corp. Co. Ltd.....	39,300	108,690
User Local, Inc.....	4,400	51,397
Ushio, Inc.....	36,900	494,735
USS Co. Ltd.....	125,800	1,127,959
UT Group Co. Ltd.....	26,600	375,170
V Technology Co. Ltd.....	4,600	68,811
Valor Holdings Co. Ltd.....	51,405	722,531
Valqua Ltd.....	12,400	260,613
# Value HR Co. Ltd.....	8,100	79,004
ValueCommerce Co. Ltd.....	9,800	76,088
# Vector, Inc.....	17,700	118,601
Vertex Corp.....	21,480	271,429
Vision, Inc.....	24,800	186,125
* Visional, Inc.....	10,400	515,910
Vital KSK Holdings, Inc.....	28,154	214,597
VT Holdings Co. Ltd....	105,801	356,566
Wacoal Holdings Corp.....	9,000	314,049
Wakachiku Construction Co. Ltd.....	10,000	237,249

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Wakita & Co. Ltd.....	32,400	\$ 376,548
Warabeya Nichiyo Holdings Co. Ltd.....	20,100	272,636
# Waseda Academy Co. Ltd.....	6,100	77,324
# Watahan & Co. Ltd.....	14,000	150,971
# WATAMI Co. Ltd.....	9,000	53,249
# WDB Holdings Co. Ltd.....	8,900	99,047
WDI Corp.....	300	6,491
Wealth Management, Inc.....	1,900	12,737
Weathernews, Inc.....	4,200	95,372
Welcia Holdings Co. Ltd.....	70,800	1,018,979
Wellneo Sugar Co. Ltd.....	13,300	197,267
Wellnet Corp.....	5,800	31,625
# West Holdings Corp....	12,881	130,803
West Japan Railway Co.....	28,300	520,591
Will Group, Inc.....	16,700	108,384
* WingArc1st, Inc.....	12,667	279,648
# Workman Co. Ltd.....	3,234	90,527
World Co. Ltd.....	35,900	573,236
World Holdings Co. Ltd.....	12,500	163,246
#* W-Scope Corp.....	11,600	18,772
Xebio Holdings Co. Ltd.....	19,201	155,505
Yagi & Co. Ltd.....	300	3,856
# Yahagi Construction Co. Ltd.....	24,500	244,052
YAKUODO Holdings Co. Ltd.....	12,159	150,528
YAMABIKO Corp.....	33,151	583,556
YAMADA Consulting Group Co. Ltd.....	2,300	28,399
Yamada Holdings Co. Ltd.....	96,300	282,756
# Yamae Group Holdings Co. Ltd.....	20,400	264,964
Yamagata Bank Ltd....	13,199	88,560
Yamaguchi Financial Group, Inc.....	62,801	699,870
Yamaha Motor Co. Ltd.....	258,800	2,165,020
Yamaichi Electronics Co. Ltd.....	16,600	248,543
# Yamami Co.....	1,400	30,265
Yamanashi Chuo Bank Ltd.....	10,900	159,106
Yamatane Corp.....	7,400	181,227
Yamato Corp.....	15,800	133,565
Yamato Holdings Co. Ltd.....	21,600	258,724

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	Shares	Value»		Shares	Value»
JAPAN — (Continued)			JAPAN — (Continued)		
Yamato Kogyo Co.			Zensho Holdings Co.		
Ltd.....	19,000	\$ 940,229	Ltd.....	22,650	\$ 1,249,551
Yamau Holdings Co.			Zeon Corp.....	66,200	615,401
Ltd.....	2,100	24,145	ZERIA Pharmaceutical		
Yamaya Corp.....	6,400	116,100	Co. Ltd.....	16,300	234,431
Yamazaki Baking Co.			# ZIGExN Co. Ltd.....	40,700	121,259
Ltd.....	54,800	985,385	# ZOZO, Inc.....	31,700	1,039,838
Yamazen Corp.....	41,800	360,004	# Zuiko Corp.....	10,200	87,716
Yaoko Co. Ltd.....	8,900	520,500			
# Yashima Denki Co.			TOTAL JAPAN.....		813,699,089
Ltd.....	12,500	137,992			
Yaskawa Electric			NETHERLANDS — (3.3%)		
Corp.....	3,200	92,906	Aalberts NV.....	82,063	2,896,571
# Yasuda Logistics			Ω ABN AMRO Bank NV..	113,227	1,899,170
Corp.....	11,300	128,453	Acomo NV.....	10,087	189,585
Yellow Hat Ltd.....	30,700	541,502	*Ω Adyen NV.....	196	316,367
Yodogawa Steel			Aegon Ltd. (AEG US)..	1,405	9,131
Works Ltd.....	17,000	615,572	Aegon Ltd. (AGN NA)..	431,223	2,815,237
Yokogawa Bridge			* AFC Ajax NV.....	70	723
Holdings Corp.....	22,900	397,753	Akzo Nobel NV.....	24,264	1,378,173
Yokogawa Electric			Allfunds Group PLC....	184,663	949,593
Corp.....	33,500	735,362	# AMG Critical Materials		
Yokohama Rubber			NV.....	20,899	303,273
Co. Ltd.....	86,099	1,938,426	Aperam SA.....	30,700	847,228
Yokorei Co. Ltd.....	41,323	230,653	Arcadis NV.....	54,043	3,085,344
Yokowo Co. Ltd.....	14,100	148,304	# ArcelorMittal SA (MT		
Yomeishu Seizo Co.			US).....	55,154	1,362,870
Ltd.....	4,500	73,361	ASM International NV..	7,217	4,187,184
Yondenko Corp.....	24,000	236,815	ASML Holding NV		
# Yondoshi Holdings,			(ASML US).....	16,808	12,426,079
Inc.....	5,800	71,511	ASR Nederland NV....	123,220	6,071,913
Yonex Co. Ltd.....	12,100	162,794	* Avantium NV.....	14,659	26,775
Yorozu Corp.....	15,400	101,895	Ω B&S Group SARL.....	21,653	93,901
#* Yoshimura Food			*Ω Basic-Fit NV.....	35,769	904,690
Holdings KK.....	8,400	54,949	BE Semiconductor		
# Yoshinoya Holdings			Industries NV.....	4,610	587,920
Co. Ltd.....	24,300	460,779	# Brunel International		
Yossix Holdings Co.			NV.....	13,366	129,772
Ltd.....	3,600	69,895	Coca-Cola Europacific		
Yotai Refractories Co.			Partners PLC.....	21,542	1,692,218
Ltd.....	12,200	133,126	Corbion NV.....	33,660	785,858
Yuasa Trading Co.			Ω CTP NV.....	14,041	233,445
Ltd.....	17,400	494,294	Flow Traders Ltd.....	12,948	325,344
Yukiguni Maitake Co.			ForFarmers NV.....	10,327	36,424
Ltd.....	10,500	78,984	Fugro NV.....	127,046	2,027,893
Yurtec Corp.....	29,700	333,596	HAL Trust.....	799	99,093
Yushin Precision			* Havas NV.....	161,833	255,018
Equipment Co. Ltd...	11,500	50,920	Heineken NV.....	13,745	954,970
Yushiro Chemical			IMCD NV.....	21,790	3,412,321
Industry Co. Ltd....	9,100	123,258	ING Groep NV (INGA		
Yutaka Giken Co. Ltd..	2,500	32,248	NA).....	269,172	4,473,877
Zacros Corp.....	13,200	338,465	* InPost SA.....	55,346	905,434
Zaoh Co. Ltd.....	2,800	42,760	JDE Peet's NV.....	20,703	361,599
Zenitaka Corp.....	1,700	43,148	*Ω Just Eat		
Zenkoku Hoshō Co.			Takeaway.com NV		
Ltd.....	3,700	131,268	(JET LN).....	40,316	490,803
Zenrin Co. Ltd.....	22,100	125,555	*Ω Just Eat		
			Takeaway.com NV		
			(TKWY NA).....	1,432	17,292

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	Shares	Value»		Shares	Value»
NETHERLANDS — (Continued)			NEW ZEALAND — (Continued)		
# Kendrion NV.....	5,840	\$ 62,353	# Genesis Energy Ltd....	320,557	\$ 397,520
Koninklijke Ahold			* Gentrack Group Ltd....	12,020	86,233
Delhaize NV (AD			Hallenstein Glasson		
NA).....	320,272	11,353,449	Holdings Ltd.....	40,365	193,631
Koninklijke Ahold			Heartland Group		
Delhaize NV			Holdings Ltd.....	575,322	350,137
(AD RNY US),			# Infratil Ltd.....	26,293	166,178
Sponsored ADR....	2,505	88,443	# Investore Property		
Koninklijke BAM			Ltd.....	55,691	35,109
Groep NV.....	344,750	1,513,488	* KMD Brands Ltd.....	390,183	89,039
Koninklijke Heijmans			# Mainfreight Ltd.....	10,456	424,505
NV.....	34,266	1,141,765	Manawa Energy Ltd....	52,749	168,252
Koninklijke KPN NV....	1,321,145	4,780,592	# Mercury NZ Ltd.....	16,830	59,836
#* Koninklijke Philips NV			# Meridian Energy Ltd....	41,264	137,196
(PHG US).....	46,095	1,271,303	Napier Port Holdings		
Koninklijke Vopak NV..	35,338	1,622,045	Ltd.....	31,850	48,499
# Nedap NV.....	4,008	247,073	NZME Ltd. (NZM AU)..	54,625	32,749
NN Group NV.....	127,886	5,869,487	NZX Ltd.....	225,171	187,546
OCI NV.....	1,388	15,983	* Oceania Healthcare		
# PostNL NV.....	240,292	244,537	Ltd.....	416,640	192,634
Prosus NV (PRX NA)..	20,259	773,844	Port of Tauranga Ltd...	11,458	41,948
Randstad NV.....	60,802	2,624,823	* Rakon Ltd.....	14,114	4,542
SBM Offshore NV.....	119,842	2,238,905	# Restaurant Brands		
* SIF Holding NV.....	4,260	53,818	New Zealand Ltd....	17,996	40,316
Ω Signify NV.....	72,112	1,556,659	* Ryman Healthcare		
Sligro Food Group			Ltd.....	66,599	163,527
NV.....	12,457	136,969	Sanford Ltd.....	37,885	101,603
# TKH Group NV.....	31,500	1,159,711	Scales Corp. Ltd.....	90,884	207,973
Universal Music			# Skellerup Holdings		
Group NV.....	105,408	2,940,064	Ltd.....	138,511	397,490
Van Lanschot Kempen			SKY Network		
NV.....	27,463	1,351,211	Television Ltd.....	205,982	325,013
Wolters Kluwer NV....	89,512	16,260,930	SKYCITY		
TOTAL NETHERLANDS....		113,860,540	Entertainment		
NEW ZEALAND — (0.3%)			Group Ltd.....	202,190	159,305
Air New Zealand Ltd...	1,941,836	689,413	# Spark New Zealand		
Auckland International			Ltd.....	93,249	152,957
Airport Ltd.....	57,689	281,351	Steel & Tube Holdings		
# Channel Infrastructure			Ltd.....	101,052	47,872
NZ Ltd.....	338,107	363,741	Summerset Group		
Chorus Ltd. (CHRY Y			Holdings Ltd.....	152,881	1,118,515
US), ADR.....	462	10,977	# Tourism Holdings Ltd...	132,591	144,916
# Chorus Ltd. (CNU			TOWER Ltd.....	217,496	157,749
NZ).....	296,781	1,450,424	# Turners Automotive		
Comvita Ltd.....	15,006	6,513	Group Ltd.....	31,106	96,122
Contact Energy Ltd....	115,552	606,151	Vector Ltd.....	9,350	20,754
EBOS Group Ltd.....	26,339	594,039	* Vista Group		
Fisher & Paykel			International Ltd....	53,405	97,443
Healthcare Corp.			# Warehouse Group		
Ltd.....	16,673	352,753	Ltd.....	111,527	64,875
* Fletcher Building Ltd.			TOTAL NEW ZEALAND....		11,088,630
(FBU NZ).....	24,008	38,639	NORWAY — (0.8%)		
# Fonterra Co-Operative			2020 Bulkers Ltd.....	11,705	129,851
Group Ltd.....	51,432	144,462	ABG Sundal Collier		
Freightways Group			Holding ASA.....	110,906	68,236
Ltd.....	105,874	638,183	AF Gruppen ASA.....	3,992	56,489

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
#* Akastor ASA.....	92,173	\$ 111,936
Aker BioMarine ASA...	6,059	35,031
Aker BP ASA.....	96,228	2,008,513
Aker Solutions ASA....	66,378	188,471
AMSC ASA.....	32,172	87,866
* Archer Ltd.....	58,073	144,262
Atea ASA.....	10,865	138,560
Austevoll Seafood ASA.....	42,169	411,909
#Ω Avance Gas Holding Ltd.....	26,744	204,279
#* Axactor ASA.....	88,883	31,171
B2 Impact ASA.....	154,866	147,389
Belships ASA.....	71,918	128,409
* Bluenord ASA.....	12,810	761,002
Bonheur ASA.....	15,677	338,088
Borregaard ASA.....	15,692	281,807
Bouvet ASA.....	38,048	271,118
Ω BW LPG Ltd.....	64,499	814,575
BW Offshore Ltd.....	63,043	177,005
* Cadeler AS (CADLR NO).....	14,288	75,804
* Cloudberry Clean Energy ASA.....	136,617	147,242
DNB Bank ASA.....	72,761	1,545,493
DNO ASA.....	441,180	508,814
*Ω Elkem ASA.....	36,615	72,110
Ω Elmera Group ASA....	31,350	84,514
Elopak ASA.....	5,465	19,973
*Ω Entra ASA.....	3,100	32,088
Equinor ASA.....	181,290	4,366,147
Ω Europris ASA.....	44,827	327,031
FLEX LNG Ltd. (FLNG NO).....	8,683	222,056
# Frontline PLC.....	17,269	302,929
* Gentoo Media, Inc....	31,975	64,527
# Grieg Seafood ASA....	47,153	311,538
Hafnia Ltd.....	98,686	520,064
* Hexagon Composites ASA.....	30,642	101,583
# Hoegh Autoliners ASA.....	47,999	435,449
Ω Kid ASA.....	16,648	229,473
Ω Klaveness Combination Carriers ASA.....	21,372	142,241
* Kongsberg Automotive ASA.....	597,765	89,235
Kongsberg Gruppen ASA.....	2,497	296,401
* LINK Mobility Group Holding ASA.....	177,824	365,755
Mowi ASA.....	9,964	199,834
MPC Container Ships ASA.....	248,346	402,597
Ω Multiconsult ASA.....	4,663	81,519
#* NEL ASA.....	66,164	13,789
Norsk Hydro ASA.....	68,832	405,968

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
#*Ω Norske Skog ASA.....	44,229	\$ 93,486
* Northern Ocean Ltd....	24,753	16,736
#* Norwegian Air Shuttle ASA.....	23,557	22,501
Odfjell Drilling Ltd.....	130,474	714,820
Odfjell SE, Class A....	19,345	201,746
Odfjell Technology Ltd.....	18,940	75,285
* OKEA ASA.....	31,186	54,765
#Ω Okeanis Eco Tankers Corp.....	8,821	212,698
Olav Thon Eiendomsselskap ASA.....	498	10,027
Panoro Energy ASA....	100,846	253,671
Pareto Bank ASA.....	34,738	227,085
Pexip Holding ASA....	11,294	46,066
Protector Forsikring ASA.....	2,757	80,453
Rana Gruber ASA.....	15,725	101,821
Reach Subsea ASA....	16,768	11,649
# Salmar ASA.....	2,144	113,367
* SATS ASA.....	35,380	85,776
*Ω Scatec ASA.....	69,753	487,770
Sea1 offshore, Inc.....	68,547	137,659
Selvaag Bolig ASA....	4,712	14,781
#*Ω Shelf Drilling Ltd.....	179,623	141,328
* SmartCraft ASA.....	2,025	4,740
#†† Solstad Maritime Holding AS.....	49,454	67,177
* Solstad Offshore ASA..	49,454	175,907
SpareBank 1 Helgeland.....	1,689	24,933
Sparebank 1 Oestlandet.....	19,094	281,948
SpareBank 1 Sor-Norge ASA.....	58,908	839,638
Sparebanken More....	15,146	131,050
Sparebanken Sor.....	6,775	126,472
Stolt-Nielsen Ltd.....	26,310	679,904
Storebrand ASA.....	145,754	1,716,224
Subsea 7 SA.....	41,782	689,250
Telenor ASA.....	27,833	340,266
TGS ASA.....	35,628	358,566
# TOMRA Systems ASA.....	15,468	228,633
Var Energi ASA.....	69,151	212,514
Veidekke ASA.....	40,659	519,300
Wallenius Wilhelmsen ASA.....	53,736	432,531
Wilh Wilhelmsen Holding ASA, Class A.....	10,620	385,889
# Yara International ASA.....	1,530	45,798
* Zalaris ASA.....	1,767	11,375
TOTAL NORWAY.....		<u>28,275,746</u>

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
PORTUGAL — (0.3%)			SINGAPORE — (Continued)		
Altri SGPS SA.....	72,816	\$ 434,674	Delfi Ltd.....	274,600	\$ 151,476
Banco Comercial Portugues SA, Class R.....	7,922,217	4,135,333	DFI Retail Group Holdings Ltd.....	81,700	191,677
Corticeira Amorim SGPS SA.....	17,267	150,796	*†† Ezion Holdings Ltd.....	70,344	0
CTT-Correios de Portugal SA.....	77,262	471,277	#*†† Ezra Holdings Ltd.....	730,927	0
EDP Renovaveis SA...	26,074	243,947	Far East Orchard Ltd..	160,720	120,812
Galp Energia SGPS SA.....	184,576	3,089,094	First Resources Ltd....	519,500	553,170
Ibersol SGPS SA.....	18,452	162,975	Food Empire Holdings Ltd.....	172,500	125,028
# Mota-Engil SGPS SA..	62,031	184,277	Frasers Property Ltd...	272,000	172,894
Navigator Co. SA.....	221,246	808,491	# Frencken Group Ltd....	312,100	257,743
NOS SGPS SA.....	272,598	958,319	* Fu Yu Corp. Ltd.....	518,400	48,397
REN - Redes Energeticas Nacionais SGPS SA.....	92,454	227,794	* Gallant Venture Ltd....	254,500	15,759
Semapa-Sociedade de Investimento e Gestao.....	11,536	179,651	Genting Singapore Ltd.....	452,100	250,342
Sonae SGPS SA.....	579,628	540,796	# Geo Energy Resources Ltd.....	537,300	112,709
TOTAL PORTUGAL.....		<u>11,587,424</u>	Golden Agri-Resources Ltd.....	4,084,400	735,369
SINGAPORE — (1.0%)			GuocoLand Ltd.....	186,733	200,429
Aztech Global Ltd.....	134,500	69,206	Haw Par Corp. Ltd.....	59,500	505,806
Banyan Tree Holdings Ltd.....	210,000	53,265	Ho Bee Land Ltd.....	133,000	177,806
Boustead Singapore Ltd.....	259,705	192,762	Hong Fok Corp. Ltd....	293,080	170,000
BRC Asia Ltd.....	17,400	37,573	Hong Leong Asia Ltd...	153,400	111,998
Bukit Sembawang Estates Ltd.....	114,000	298,327	# Hong Leong Finance Ltd.....	177,800	323,075
Bund Center Investment Ltd.....	22,000	6,088	Hongkong Land Holdings Ltd.....	138,100	600,931
Capitaland India Trust. CapitaLand Investment Ltd.....	182,969	137,073	Hotel Grand Central Ltd.....	68,447	35,981
Centurion Corp. Ltd...	103,500	76,125	Hour Glass Ltd.....	188,000	217,172
China Aviation Oil Singapore Corp. Ltd.....	191,200	126,403	Hutchison Port Holdings Trust.....	2,937,900	466,888
China SunSine Chemical Holdings Ltd.....	284,600	93,008	*†† Hyflux Ltd.....	455,600	0
City Developments Ltd.....	72,500	268,775	iFAST Corp. Ltd.....	33,700	184,856
ComfortDelGro Corp. Ltd.....	375,000	388,659	ISDN Holdings Ltd.....	28,891	6,485
* COSCO Shipping International Singapore Co. Ltd...	497,600	49,698	Jardine Cycle & Carriage Ltd.....	58,344	1,194,503
CSE Global Ltd.....	401,644	132,751	Keppel Infrastructure Trust.....	641,908	214,721
DBS Group Holdings Ltd.....	101,027	3,306,808	Keppel Ltd.....	38,300	190,263
			Mandarin Oriental International Ltd.....	80,500	144,571
			Marco Polo Marine Ltd.....	2,024,500	81,838
			Metro Holdings Ltd.....	236,900	75,872
			Micro-Mechanics Holdings Ltd.....	5,500	7,114
			#*†† Midas Holdings Ltd....	1,120,000	0
			Nanofilm Technologies International Ltd.....	11,500	6,035
			Netlink NBN Trust....	125,100	79,188
			* Oceanus Group Ltd....	2,050,000	9,052
			Olam Group Ltd.....	377,435	321,968
			# OUE Ltd.....	141,000	104,669
			Oversea-Chinese Banking Corp. Ltd...	188,346	2,402,311

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)			SINGAPORE — (Continued)		
Pan-United Corp. Ltd..	58,750	\$ 27,224	Wing Tai Holdings		
Propnex Ltd.....	72,000	58,231	Ltd.....	281,768	\$ 254,805
Q&M Dental Group			Yangzijiang		
Singapore Ltd.....	134,040	28,087	Shipbuilding		
QAF Ltd.....	135,353	84,607	Holdings Ltd.....	1,009,700	2,261,201
Raffles Medical Group			Yeo Hiap Seng Ltd.....	10,387	4,358
Ltd.....	184,698	113,471			
* Rex International			TOTAL SINGAPORE.....		<u>33,243,864</u>
Holding Ltd.....	921,400	94,563	SOUTH AFRICA — (0.1%)		
Riverstone Holdings			Anglogold Ashanti		
Ltd.....	72,800	54,536	PLC (AU US).....	102,657	<u>3,101,268</u>
Samudera Shipping			SPAIN — (2.4%)		
Line Ltd.....	200,400	121,466	Acciona SA.....	9,885	1,113,728
SATS Ltd.....	35,792	89,081	# Acerinox SA.....	97,104	974,419
* Seatrrium Ltd.....	284,222	464,602	ACS Actividades de		
Sembcorp Industries			Construccion y		
Ltd.....	330,100	1,350,266	Servicios SA.....	53,254	2,711,385
Sheng Siong Group			Ω Aedas Homes SA.....	22	681
Ltd.....	408,200	488,896	Ω Aena SME SA.....	14,560	3,135,644
Sinarmas Land Ltd.....	415,000	89,467	Almirall SA.....	26,252	257,818
Sing Investments &			Amadeus IT Group		
Finance Ltd.....	20,250	15,938	SA.....	99,529	7,283,288
# Singapore Airlines			* Amper SA.....	187,191	23,961
Ltd.....	510,050	2,379,329	Atresmedia Corp. de		
Singapore Exchange			Medios de		
Ltd.....	175,700	1,580,855	Comunicacion SA...	59,052	269,900
Singapore Land			Audax Renovables		
Group Ltd.....	104,584	146,850	SA.....	92,798	146,795
Singapore Post Ltd.....	1,109,000	451,720	Banco Bilbao Vizcaya		
Singapore			Argentaria SA		
Technologies			(BBVA SM).....	638,886	7,273,689
Engineering Ltd.....	220,100	781,185	Banco de Sabadell		
Singapore			SA.....	4,364,413	10,287,680
Telecommunications			Banco Santander SA		
Ltd.....	23,200	56,686	(SAN SM).....	589,465	3,020,716
Stamford Land Corp.			Bankinter SA.....	579,148	4,934,384
Ltd.....	442,011	118,659	CaixaBank SA.....	621,280	3,760,831
StarHub Ltd.....	254,000	229,593	Ω Cellnex Telecom SA...	4,358	145,963
Straits Trading Co.			# CIE Automotive SA....	26,019	693,532
Ltd.....	106,185	114,597	Construccion y		
#*†† Swiber Holdings Ltd....	189,500	0	Auxiliar de		
Tuan Sing Holdings			Ferrocarriles SA.....	15,777	584,170
Ltd.....	330,885	66,858	Corp. ACCIONA		
UMS Integration Ltd....	343,227	264,366	Energias		
United Overseas Bank			Renovables SA.....	6,003	111,441
Ltd.....	142,582	3,919,528	* Distribuidora		
UOB-Kay Hian			Internacional de		
Holdings Ltd.....	287,964	366,170	Alimentacion SA.....	5,368,892	92,992
UOL Group Ltd.....	94,587	352,757	Ebro Foods SA.....	15,220	253,460
Valuetronics Holdings			* eDreams ODIGEO		
Ltd.....	270,700	124,431	SA.....	21,506	204,507
Venture Corp. Ltd.....	13,000	120,645	Elecnor SA.....	21,392	369,812
Wee Hur Holdings			Enagas SA.....	3,703	46,865
Ltd.....	147,900	53,283	Ence Energia y		
Wilmar International			Celulosa SA.....	74,969	270,544
Ltd.....	155,100	354,568	Endesa SA.....	103,428	2,289,722

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SPAIN — (Continued)			SPAIN — (Continued)		
Ercros SA.....	80,582	\$ 295,729	# Telefonica SA (TEF		
Faes Farma SA.....	178,154	653,530	US), Sponsored		
Ferrovial SE.....	6,469	276,118	ADR.....	22,622	\$ 91,393
Fluidra SA.....	5,471	140,468	# Tubacex SA.....	103,423	365,731
#Ω Gestamp Automocion			* Tubos Reunidos SA..	36,929	21,582
SA.....	151,060	413,423	Ω Unicaja Banco SA....	915,509	1,302,682
Ω Global Dominion			Vidrala SA.....	11,819	1,210,213
Access SA.....	69,537	217,503	Viscofan SA.....	22,128	1,400,362
* Grifols SA.....	28,653	245,145			
Grupo Catalana			TOTAL SPAIN.....		84,000,168
Occidente SA.....	21,163	842,670			
Grupo Empresarial			SWEDEN — (2.7%)		
San Jose SA.....	8,089	47,629	AAK AB.....	10,704	311,108
Iberdrola SA.....	37,762	533,704	Ω AcadeMedia AB.....	130,049	800,615
Iberpapel Gestion SA			AddLife AB, Class B...	4,638	63,216
(IBG SM).....	7,699	147,857	Addnode Group AB....	39,776	422,390
Indra Sistemas SA....	80,889	1,550,326	AddTech AB, Class B..	35,959	1,049,577
Industria de Diseno			AFRY AB.....	70,644	1,124,469
Textil SA.....	104,163	5,654,033	Alfa Laval AB.....	13,370	595,989
Laboratorio Reig Jofre			Ω Alimak Group AB.....	3,407	35,671
SA.....	5,821	15,646	Alleima AB.....	102,120	846,681
Laboratorios			Alligo AB, Class B....	23,010	294,308
Farmaceuticos Rovi			Ω Ambea AB.....	131,047	1,098,623
SA.....	2,623	177,136	AQ Group AB.....	36,184	517,194
Linea Directa			Arise AB.....	19,767	67,328
Aseguradora SA			Arjo AB, Class B.....	115,879	415,150
Cia de Seguros y			Assa Abloy AB,		
Reaseguros.....	19,991	25,900	Class B.....	17,058	522,594
Logista Integral SA....	33,132	1,001,083	Atlas Copco AB		
Mapfre SA.....	384,648	1,068,682	(ATCOA SS),		
Melia Hotels			Class A.....	60,953	1,018,266
International SA....	71,366	531,488	Atlas Copco AB		
Miquel y Costas &			(ATCOB SS),		
Miquel SA.....	12,334	167,646	Class B.....	39,847	592,389
Naturgy Energy Group			Atrium Ljungberg AB,		
SA.....	13,424	329,624	Class B.....	3,345	59,158
Ω Neinor Homes SA....	21,949	383,018	Ω Attendo AB.....	196,579	908,332
#* Obrascon Huarte Lain			Avanza Bank Holding		
SA.....	303,962	116,480	AB.....	19,515	585,205
* Promotora de			# Axfood AB.....	25,059	537,373
Informaciones SA,			Beijer Alma AB.....	23,618	375,461
Class A.....	55,966	18,994	Beijer Ref AB.....	1,784	26,473
Ω Prosegur Cash SA....	147,420	87,292	Bergman & Beving		
Realia Business SA....	45,771	47,339	AB.....	26,014	755,274
Redeia Corp. SA.....	38,398	645,897	Betsson AB, Class B...	111,000	1,515,277
Repsol SA (REP SM)..	392,409	4,560,534	#* Better Collective AS....	15,714	152,713
Sacyr SA.....	396,624	1,297,359	* BHG Group AB.....	121,452	294,464
* Solaria Energia y			Bilia AB, Class A.....	73,360	860,050
Medio Ambiente			Billerud Aktiebolag....	97,388	999,900
SA.....	16,873	132,018	Biotage AB.....	9,827	125,488
*Ω Talgo SA.....	24,071	97,145	Bjorn Borg AB.....	12,770	65,138
* Tecnicas Reunidas			Boliden AB.....	34,676	1,041,504
SA.....	30,615	432,298	* Bonava AB, Class B...	103,934	84,991
Telefonica SA (TEF			Ω Bravida Holding AB....	63,022	502,921
SM).....	1,766,333	7,196,564	Bufab AB.....	6,786	285,148
			Bulten AB.....	8,231	57,942
			Bure Equity AB.....	46,583	1,694,733
			Byggmax Group AB....	65,542	292,235
			* Castellum AB.....	4,702	50,997

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)			SWEDEN — (Continued)		
Catella AB.....	23,125	\$ 56,415	Getinge AB, Class B...	20,594	\$ 404,404
Catena AB.....	4,814	209,704	Granges AB.....	85,123	1,032,497
Cellavision AB.....	1,475	29,976	*Ω Green Landscaping		
Cibus Nordic Real			Group AB.....	10,414	64,247
Estate AB publ.....	13,270	215,179	# H & M Hennes &		
* Cint Group AB.....	91,436	70,491	Mauritz AB,		
Clas Ohlson AB,			Class B.....	93,533	1,246,122
Class B.....	53,721	1,146,622	Hanza AB.....	20,067	146,088
Cloetta AB, Class B....	172,079	438,944	Heba Fastighets AB,		
Ω Coor Service			Class B.....	9,928	28,781
Management			Hemnet Group AB....	34,580	1,149,079
Holding AB.....	71,609	204,337	Hexagon AB, Class B..	11,070	128,165
Corem Property			* Hexatronic Group AB..	41,290	134,794
Group AB (COREB			Hexpol AB.....	49,640	464,453
SS), Class B.....	61,043	32,369	HMS Networks AB....	9,275	428,953
CTT Systems AB.....	383	9,789	*Ω Hoist Finance AB.....	34,833	293,168
Dios Fastigheter AB....	22,774	157,184	Holmen AB (HOLMB		
Ω Dometic Group AB....	79,805	404,135	SS), Class B.....	11,216	424,981
*Ω Dustin Group AB.....	117,917	40,771	Hufvudstaden AB,		
* Dynavox Group AB....	7,917	53,409	Class A.....	6,155	68,522
Eastnine AB.....	50,738	224,762	* Humana AB.....	36,020	117,255
Elanders AB, Class B..	14,793	112,043	Husqvarna AB		
Electrolux			(HUSQA SS),		
Professional AB,			Class A.....	5,896	31,562
Class B.....	37,580	259,725	Husqvarna AB		
* Elekta AB, Class B....	90,202	534,565	(HUSQB SS),		
# Enea AB.....	11,630	102,461	Class B.....	57,812	307,857
Engcon AB.....	5,725	53,606	Indutrade AB.....	10,461	287,983
Eolus Vind AB,			Instalco AB.....	107,571	306,309
Class B.....	4,351	20,889	* International		
Ependion AB.....	17,085	188,702	Petroleum Corp.		
Epiroc AB (EPIA SS),			(IPCO CN).....	4,171	54,270
Class A.....	18,178	346,407	#* International		
Epiroc AB (EPIB SS),			Petroleum Corp.		
Class B.....	10,758	179,598	(IPCO SS).....	100,721	1,324,828
Essity AB (ESSITYA			INVISIO AB.....	1,764	52,529
SS), Class A.....	1,404	35,719	Inwido AB.....	64,392	1,183,487
Essity AB (ESSITYB			ITAB Shop Concept		
SS), Class B.....	23,376	592,015	AB.....	14,564	28,271
Ω Evolution AB.....	8,463	649,278	JM AB.....	38,104	565,818
Ework Group AB.....	3,688	50,569	Kabe Group AB,		
Fabege AB.....	7,490	56,023	Class B.....	3,063	83,857
Fagerhult Group AB....	17,242	83,856	* Karnov Group AB.....	43,128	346,803
Fasadgruppen Group			#* K-fast Holding AB.....	53,543	77,222
AB.....	1,155	4,480	KNOW IT AB.....	15,428	192,246
* Fastighets AB Balder,			Lagercrantz Group		
Class B.....	7,907	56,264	AB, Class B.....	52,614	1,117,011
* Fastighetsbolaget			Lifco AB, Class B.....	7,820	256,433
Emilshus AB,			Lime Technologies		
Class B.....	817	3,333	AB.....	5,673	178,527
FastPartner AB			Lindab International		
(FPARA SS),			AB.....	30,973	553,129
Class A.....	7,206	40,514	Loomis AB.....	49,045	1,561,017
Fenix Outdoor			* Medcap AB.....	4,609	166,982
International AG.....	2,101	128,386	Medicover AB,		
* Ferronordic AB.....	1,586	8,953	Class B.....	13,108	242,125
Fortnox AB.....	77,653	537,531	MEKO AB.....	36,541	436,443

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)			SWEDEN — (Continued)		
* Midsona AB, Class B..	14,941	\$ 11,500	* Siverson		
* Modern Times Group			Semiconductors AB.	88,488	\$ 26,448
MTG AB, Class B...	48,652	451,760	Skandinaviska		
Momentum Group AB..	21,198	334,718	Enskilda Banken AB		
Ω Munters Group AB.....	39,397	625,939	(SEBA SS),		
Mycronic AB.....	20,874	846,282	Class A.....	163,787	2,321,558
NCAB Group AB.....	13,321	80,083	Skandinaviska		
NCC AB, Class B.....	86,929	1,402,039	Enskilda Banken AB		
Nederman Holding			(SEBC SS),		
AB.....	7,183	139,680	Class C.....	2,134	31,127
* Net Insight AB,			Skanska AB, Class B..	32,847	703,741
Class B.....	87,004	55,880	SKF AB (SKFA SS),		
# New Wave Group AB,			Class A.....	6,538	131,961
Class B.....	77,641	739,866	SKF AB (SKFB SS),		
Nibe Industrier AB,			Class B.....	75,257	1,520,024
Class B.....	9,620	38,542	SkiStar AB.....	28,609	432,103
Nilorngruppen AB,			Softronic AB, Class B..	12,877	26,978
Class B.....	5,232	33,058	Solid Forsakring AB....	14,851	113,978
* Nobia AB.....	211,750	77,563	SSAB AB (SSABA		
Nolato AB, Class B....	72,214	375,777	SS), Class A.....	91,373	438,982
Nordic Waterproofing			SSAB AB (SSABAH		
Holding AB.....	14,468	227,911	FH), Class A.....	19,797	95,512
Nordnet AB publ.....	31,491	748,595	SSAB AB (SSABB		
* Norion Bank AB.....	34,174	103,161	SS), Class B.....	189,962	896,085
* Note AB.....	13,112	193,283	SSAB AB (SSABBH		
# NP3 Fastigheter AB....	6,121	145,522	FH), Class B.....	112,074	527,965
Nyfosa AB.....	34,485	353,819	* Stendorren		
OEM International AB,			Fastigheter AB.....	2,929	57,466
Class B.....	10,320	115,359	* Stillfront Group AB....	172,657	103,963
* Orron Energy AB.....	7,830	4,717	Storskogen Group AB,		
Pandex AB.....	20,998	382,364	Class B.....	556,612	600,117
Peab AB, Class B.....	140,435	1,007,302	Svedbergs Group AB..	10,194	38,970
Platzer Fastigheter			Svenska Cellulosa AB		
Holding AB,			SCA (SCAA SS),		
Class B.....	14,994	115,452	Class A.....	4,829	65,908
Prevas AB, Class B....	1,937	18,187	Svenska Cellulosa AB		
#* Pricer AB, Class B....	72,630	73,224	SCA (SCAB SS),		
Proact IT Group AB....	27,555	297,168	Class B.....	77,203	1,063,265
Ratos AB, Class B....	263,379	825,591	Svenska		
RaySearch			Handelsbanken AB		
Laboratories AB.....	24,404	518,274	(SHBA SS),		
Rejlers AB.....	9,352	125,062	Class A.....	49,338	545,860
Rottneros AB.....	66,194	56,624	Sweco AB, Class B....	41,777	652,904
Rvrc Holding AB.....	35,929	160,191	# Swedbank AB,		
Saab AB, Class B.....	1,715	37,073	Class A.....	70,453	1,534,004
Sagax AB (SAGAB			* Swedish Orphan		
SS), Class B.....	2,623	57,728	Biovitrum AB.....	2,644	79,960
Sandvik AB.....	53,653	1,107,022	Synsam AB.....	65,017	289,363
Scandi Standard AB...	50,561	382,243	Systemair AB.....	52,762	402,435
Ω Scandic Hotels Group			Tele2 AB, Class B....	246,030	2,739,512
AB.....	139,436	970,107	Telefonaktiebolaget		
* Sdipotech AB, Class B..	22,239	455,321	LM Ericsson		
Sectra AB, Class B....	29,396	672,795	(ERICA SS),		
Securitas AB, Class B.	59,105	751,995	Class A.....	6,776	51,143
* Sedana Medical AB....	27,416	45,222			
* Sensys Gatso Group					
AB.....	13,439	76,628			
*Ω Sinch AB.....	386,738	818,447			

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)			SWITZERLAND — (Continued)		
Telefonaktiebolaget			Berner Kantonalbank		
LM Ericsson			AG.....	4,969	\$1,343,668
(ERICB SS),			BKW AG.....	1,602	273,316
Class B.....	647,254	\$ 4,873,742	Bossard Holding AG,		
Telia Co. AB.....	775,558	2,284,885	Class A.....	6,265	1,394,696
* TF Bank AB.....	5,055	168,697	Bucher Industries AG..	7,246	2,913,848
Ω Thule Group AB.....	4,392	139,060	Burkhardt		
Trelleborg AB,			Compression		
Class B.....	5,210	196,168	Holding AG.....	2,497	1,886,588
Troax Group AB.....	16,507	346,738	Burkhalter Holding		
VBG Group AB,			AG.....	2,644	285,932
Class B.....	15,984	476,077	Bystronic AG.....	1,160	416,970
Vitec Software Group			# Calida Holding AG....	313	7,743
AB, Class B.....	2,567	135,315	Carlo Gavazzi Holding		
Vitrolife AB.....	4,250	85,254	AG.....	425	88,958
Volati AB.....	11,121	106,635	Cembra Money Bank		
Volvo AB (VOLVA SS),			AG.....	27,467	2,706,435
Class A.....	39,312	1,084,441	Chocoladefabriken		
# Volvo AB (VOLVB			Lindt & Spruengli		
SS), Class B.....	276,710	7,624,302	AG.....	6	679,096
* Volvo Car AB,			* Cicor Technologies		
Class B.....	283,883	642,621	Ltd.....	1,805	134,132
Wallenstam AB,			Cie Financiere		
Class B.....	21,952	94,762	Richemont SA,		
Wihlborgs Fastigheter			Class A.....	23,249	4,494,462
AB.....	18,133	179,666	Cie Financiere		
TOTAL SWEDEN.....		<u>93,860,336</u>	Tradition SA.....	1,356	288,087
SWITZERLAND — (7.3%)			Clariant AG.....	47,660	536,463
ABB Ltd.....	72,287	3,936,199	Coltene Holding AG....	2,459	150,426
Accelleron Industries			COSMO		
AG (ACLN SW)....	43,933	2,195,576	Pharmaceuticals		
Adecco Group AG....	72,740	1,731,626	NV.....	4,269	308,048
# Alcon AG.....	92,803	8,458,870	# CPH Group AG.....	566	49,516
Allreal Holding AG....	11,150	2,087,526	Daetwyler Holding AG.	2,074	315,342
ALSO Holding AG....	5,811	1,605,531	DKSH Holding AG....	25,623	2,012,165
* ams-OSRAM AG.....	38,894	288,668	#* DocMorris AG.....	7,597	163,854
APG SGA SA.....	844	192,361	dormakaba Holding		
* Arbonia AG.....	33,321	453,125	AG.....	2,167	1,556,036
* Aryzta AG.....	978,556	1,934,943	DSM-Firmenich AG....	6,231	636,119
Ascrom Holding AG....	27,664	104,562	EFG International AG..	90,269	1,412,241
Autoneum Holding			Emmi AG.....	1,461	1,272,088
AG.....	4,301	601,486	EMS-Chemie Holding		
Avolta AG.....	47,659	2,154,217	AG.....	172	121,758
Baloise Holding AG....	27,155	4,954,996	# Feintool International		
Banque Cantonale de			Holding AG.....	3,283	52,039
Geneve.....	1,851	536,143	Flughafen Zurich AG..	15,555	3,744,767
Banque Cantonale			Forbo Holding AG....	698	668,392
Vaudoise.....	12,534	1,264,870	Fundamenta Real		
Barry Callebaut AG....	243	267,123	Estate AG.....	2,571	47,667
* Basilea			Ω Galenica AG.....	42,842	3,817,931
Pharmaceutica Ag			Geberit AG.....	8,236	4,593,780
Allschwil.....	3,370	150,040	Georg Fischer AG....	58,377	4,597,538
Belimo Holding AG....	555	405,005	Glarner Kantonalbank..	2,221	54,095
Bell Food Group AG...	1,891	552,208	Gurit Holding AG,		
Bellevue Group AG....	8,269	122,249	Class BR.....	2,499	50,813
			Helvetia Holding AG...	25,170	4,392,044

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)			SWITZERLAND — (Continued)		
Hiag Immobilien			Novavest Real Estate		
Holding AG.....	604	\$ 58,226	AG.....	352	\$ 13,373
Holcim AG (HOLN			OC Oerlikon Corp. AG		
FP).....	28,089	2,835,579	Pfaffikon.....	119,539	479,549
Holcim AG (HOLN			* Orascom		
SW).....	86,588	8,678,190	Development		
Huber & Suhner AG...	16,328	1,355,176	Holding AG.....	10,410	63,572
Hypothekbank			Orell Fuessli AG.....	184	15,638
Lenzburg AG.....	6	26,961	# Orior AG.....	6,591	284,827
Implenia AG.....	11,625	443,614	Partners Group		
* Ina Invest AG.....	1,743	40,246	Holding AG.....	2,160	3,281,362
Inficon Holding AG....	489	630,317	Phoenix Mecano AG...	604	276,630
Interroll Holding AG....	430	1,008,454	Plazza AG, Class A....	681	259,249
Intershop Holding AG..	2,194	328,747	*Ω PolyPeptide Group		
Investis Holding SA....	2,127	261,598	AG.....	13,862	388,526
Julius Baer Group			PSP Swiss Property		
Ltd.....	66,248	4,654,870	AG.....	7,620	1,125,642
Jungfraubahn Holding			Rieter Holding AG.....	2,247	217,528
AG.....	3,807	758,587	Roche Holding AG		
Kardex Holding AG....	4,164	1,287,439	(RO SW).....	2,541	845,024
# Komax Holding AG....	2,369	350,095	Roche Holding AG		
#* Kudelski SA.....	29,355	41,193	(ROG SW).....	52,136	16,390,083
Kuehne & Nagel			Romande Energie		
International AG....	11,432	2,597,726	Holding SA.....	2,225	114,407
Landis & Gyr Group			Sandoz Group AG		
AG.....	23,146	1,582,100	(SDZ SW).....	65,204	3,121,805
Lastminute.com NV....	905	15,733	# Sandoz Group AG		
LEM Holding SA.....	284	269,251	(SDZNY US), ADR..	22,234	1,062,099
Liechtensteinische			* Santhera		
Landesbank AG....	13,091	1,052,541	Pharmaceuticals		
Logitech International			Holding AG.....	1,273	23,904
SA (LOGN SW).....	4,072	403,092	Schindler Holding AG..	2,118	595,661
Lonza Group AG.....	1,341	850,318	Schweiter		
Luzerner			Technologies AG....	446	222,616
Kantonalbank AG....	13,887	1,040,641	#* Schweizerische		
Ω Medacta Group SA....	1,480	189,072	Nationalbank.....	5	19,822
Ω Medmix AG.....	13,090	176,561	*Ω Sensirion Holding AG..	1,095	79,837
# Meier Tobler Group			SFS Group AG.....	15,315	1,924,260
AG.....	4,847	147,538	SGS SA.....	26,547	2,578,734
Metall Zug AG,			Siegfried Holding AG...	2,973	3,339,281
Class B.....	171	197,331	SIG Group AG.....	174,482	3,805,186
Mikron Holding AG....	6,796	120,323	Sika AG.....	1,591	404,056
Mobilezone Holding			SKAN Group AG.....	465	40,162
AG.....	30,502	381,952	Softwareone Holding		
Mobimo Holding AG...	8,741	2,903,263	AG.....	2,343	15,284
* Molecular Partners			Sonova Holding AG....	231	80,592
AG.....	4,682	24,789	St. Galler		
*Ω Montana Aerospace			Kantonalbank AG....	2,464	1,219,223
AG.....	4,007	71,456	Stadler Rail AG.....	33,438	742,916
Naturenergie Holding			Sulzer AG.....	19,275	3,128,885
AG.....	5,362	201,937	# Swatch Group AG		
Nestle SA.....	162,887	13,835,723	(UHR SW).....	1,329	246,212
Novartis AG (NOVN			Swatch Group AG		
SW).....	23,271	2,435,933	(UHRN SW).....	13,872	506,327
# Novartis AG (NVS			Swiss Life Holding		
US), Sponsored			AG.....	7,783	6,354,353
ADR.....	181,551	19,012,021	Swiss Prime Site AG...	47,493	5,421,877

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)			UNITED KINGDOM — (Continued)		
Swiss Re AG.....	60,123	\$ 9,178,816	Antofagasta PLC.....	16,978	\$ 360,009
Swisscom AG.....	10,284	5,787,208	* AO World PLC.....	151,274	184,431
Swissquote Group			Ashmore Group PLC...	10,809	22,706
Holding SA.....	10,916	4,738,822	Ashtead Group PLC...	133,508	8,700,970
Thurgauer			Ashtead Technology		
Kantonalbank.....	163	23,548	Holdings PLC.....	4,539	31,361
TX Group AG.....	2,435	498,562	#* ASOS PLC.....	2,062	10,816
u-blox Holding AG....	4,935	367,116	Associated British		
#* UBS Group AG (UBS			Foods PLC.....	34,468	808,776
US).....	94,324	3,340,967	AstraZeneca PLC		
UBS Group AG			(AZN US),		
(UBSG SW).....	194,963	6,874,304	Sponsored ADR.....	68,948	4,878,760
Valiant Holding AG....	12,691	1,504,886	Atalaya Mining		
Varia U.S. Properties			Copper SA.....	2,664	11,295
AG.....	756	25,234	* Auction Technology		
Ω VAT Group AG.....	852	327,304	Group PLC.....	5,733	43,738
Vaudoise Assurances			Ω Auto Trader Group		
Holding SA.....	586	325,388	PLC.....	223,252	2,174,442
Vetropack Holding AG.	7,423	207,022	Aviva PLC.....	51,010	323,329
Vontobel Holding AG...	27,971	2,066,873	Avon Technologies		
VP Bank AG, Class A..	2,158	192,313	PLC.....	2,059	37,838
VZ Holding AG.....	8,987	1,547,009	B&M European Value		
* V-ZUG Holding AG....	1,464	75,021	Retail SA.....	472,784	1,887,543
Walliser			Babcock International		
Kantonalbank.....	1,792	223,219	Group PLC.....	295,445	1,966,694
Warteck Invest AG....	55	116,353	BAE Systems PLC.....	91,186	1,378,388
Ypsomed Holding AG..	126	49,513	Ω Bakkavor Group PLC..	154,207	254,403
Zehnder Group AG....	8,978	496,166	Balfour Beatty PLC....	168,944	972,617
Zug Estates Holding			Bank of Georgia		
AG, Class B.....	260	599,306	Group PLC.....	39,753	2,333,564
Zuger Kantonalbank...	94	890,682	Barclays PLC (BARC		
Zurich Insurance			LN).....	674,450	2,471,855
Group AG.....	8,171	4,951,336	Barclays PLC (BCS		
TOTAL SWITZERLAND.....		<u>254,828,440</u>	US), Sponsored		
			ADR.....	373,929	5,489,278
UNITED KINGDOM — (10.7%)			Barratt Redrow PLC...	651,663	3,650,428
3i Group PLC.....	32,863	1,578,847	Beazley PLC.....	168,553	1,740,363
4imprint Group PLC....	13,580	1,005,145	Bellway PLC.....	51,846	1,673,583
abrdn PLC.....	708,486	1,355,030	Berkeley Group		
* Accesso Technology			Holdings PLC.....	22,346	1,069,147
Group PLC.....	8,593	52,796	Bloomsbury		
Admiral Group PLC....	36,363	1,214,905	Publishing PLC.....	50,401	415,767
Advanced Medical			Bodycote PLC.....	148,548	1,170,742
Solutions Group			BP PLC (BP LN).....	1,487,940	7,697,548
PLC.....	59,728	154,749	BP PLC (BP US),		
AG Barr PLC.....	27,916	210,512	Sponsored ADR.....	4,950	153,747
Ω Airtel Africa PLC.....	454,430	809,118	Braemar PLC.....	12,401	41,224
AJ Bell PLC.....	138,023	758,010	Breedon Group PLC...	38,245	205,868
Ω Alfa Financial			Ω Bridgepoint Group		
Software Holdings			PLC.....	42,729	199,783
PLC.....	54,419	149,241	British American		
#* Alliance Pharma PLC..	104,031	78,559	Tobacco PLC		
* Alphawave IP Group			(BATS LN).....	144,281	5,724,484
PLC.....	32,397	57,156	British American		
Anglo American PLC...	90,104	2,638,352	Tobacco PLC (BTI		
Anglo-Eastern			US), Sponsored		
Plantations PLC....	16,732	139,668	ADR.....	1,755	69,568

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)			UNITED KINGDOM — (Continued)		
Brooks Macdonald			DS Smith PLC.....	1,173,929	\$8,418,589
Group PLC.....	3,245	\$ 59,980	Dunelm Group PLC....	58,420	713,783
BT Group PLC.....	3,828,974	6,710,856	easyJet PLC.....	83,048	524,551
Bunzl PLC.....	15,944	678,683	Ecora Resources		
Burberry Group PLC...	181,494	2,652,589	PLC.....	62,855	48,204
Burford Capital Ltd....	23,819	335,364	Elementis PLC.....	223,558	433,173
Bytes Technology			Energiean PLC.....	80,493	922,292
Group PLC (BYIT			* EnQuest PLC.....	2,281,932	334,915
LN).....	150,850	858,700	Entain PLC.....	53,462	464,205
C&C Group PLC.....	121,921	219,324	Epwin Group PLC.....	15,000	17,268
Capital Ltd.....	117,538	110,432	Essentra PLC.....	113,779	175,352
Capricorn Energy			Eurocell PLC.....	6,976	12,542
PLC.....	7,383	28,464	*†† Evraz PLC.....	67,028	0
Card Factory PLC.....	322,512	376,776	Experian PLC.....	50,700	2,497,463
* Carnival PLC (CCL			FDM Group Holdings		
LN).....	314	7,872	PLC.....	50,160	146,427
Carr's Group PLC.....	10,633	16,499	Firstgroup PLC.....	776,146	1,564,717
Castings PLC.....	10,259	34,163	* Flutter Entertainment		
Central Asia Metals			PLC.....	3,145	843,399
PLC.....	136,744	254,868	Foresight Group		
Centrica PLC.....	3,085,043	5,421,980	Holdings Ltd.....	6,704	32,642
Chemring Group PLC..	44,535	175,246	Ω Forterra PLC.....	15,878	31,471
Chesnara PLC.....	95,475	315,190	Foxtons Group PLC....	162,472	135,484
Clarkson PLC.....	15,400	814,308	* Frasers Group PLC....	57,024	447,727
* Close Brothers Group			Fuller Smith & Turner		
PLC.....	132,896	524,241	PLC, Class A.....	27,208	185,651
Ω CMC Markets PLC....	42,869	118,527	*Ω Funding Circle		
Coats Group PLC.....	1,046,043	1,240,324	Holdings PLC.....	22,235	34,744
Coca-Cola HBC AG....	37,278	1,294,082	Future PLC.....	49,061	555,066
Compass Group PLC..	51,548	1,776,054	Galliford Try Holdings		
Computacenter PLC...	28,883	832,222	PLC.....	106,890	495,086
Ω ConvaTec Group PLC.	41,872	127,665	Games Workshop		
Costain Group PLC....	143,088	168,702	Group PLC.....	14,940	2,685,446
Cranswick PLC.....	8,300	516,930	* Gaming Realms PLC..	141,719	62,993
Crest Nicholson			Gamma		
Holdings PLC.....	340,903	755,372	Communications		
Croda International			PLC.....	2,192	36,273
PLC.....	3,011	124,000	GB Group PLC.....	94,721	410,339
* Curry's PLC.....	907,534	1,050,345	#* Genel Energy PLC....	176,534	141,157
CVS Group PLC.....	16,139	195,741	Genuit Group PLC....	130,697	632,628
DCC PLC.....	25,264	1,742,005	* Georgia Capital PLC..	21,476	320,770
* De La Rue PLC.....	63,310	89,434	Glencore PLC.....	764,042	3,301,004
DFS Furniture PLC....	204,788	338,146	# Gooch & Housego		
# Diageo PLC (DEO			PLC.....	12,228	66,964
US), Sponsored			Goodwin PLC.....	286	26,040
ADR.....	47,927	5,749,802	Grafton Group PLC,		
Diploma PLC.....	2,859	160,083	CDI.....	112,665	1,289,354
Direct Line Insurance			Grainger PLC.....	345,912	909,532
Group PLC.....	535,417	1,773,873	Greencore Group		
DiscoverIE Group			PLC.....	408,487	978,673
PLC.....	49,130	386,928	Greggs PLC.....	68,837	1,836,132
Diversified Energy Co.			* Griffin Mining Ltd.....	37,665	68,970
PLC (DEC LN).....	29,190	468,586	GSK PLC (GSK LN)...	71,764	1,250,105
Domino's Pizza Group			# GSK PLC (GSK US),		
PLC.....	123,555	459,624	Sponsored ADR....	201,719	7,114,629
Dowlais Group PLC....	414,070	366,343	Gulf Keystone		
Dr. Martens PLC.....	175,316	155,582	Petroleum Ltd.....	221,870	468,624
Drax Group PLC.....	278,823	2,148,918			

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)			UNITED KINGDOM — (Continued)		
* Gulf Marine Services PLC.....	411,137	\$ 87,397	# InterContinental Hotels Group PLC (IHG US), ADR.....	2,979	\$ 401,331
*Ω Gym Group PLC.....	182,787	310,282	Intermediate Capital Group PLC.....	23,269	678,024
H&T Group PLC.....	19,362	82,633	International Distribution Services PLC.....	651,768	2,941,956
Haleon PLC (HLN LN).....	16,968	79,091	International Personal Finance PLC.....	210,603	335,045
Halfords Group PLC...	77,589	136,125	International Workplace Group PLC.....	273,964	581,950
Harbour Energy PLC...	444,020	1,281,794	Intertek Group PLC....	27,712	1,747,756
Hargreaves Lansdown PLC.....	149,229	2,033,678	Investec PLC.....	102,474	658,360
Hargreaves Services PLC.....	18,198	143,607	iomart Group PLC.....	69,693	61,557
Harworth Group PLC..	91,262	197,497	* IP Group PLC.....	505,006	328,743
Hays PLC.....	234,860	221,802	#* IQE PLC.....	169,023	30,998
Headlam Group PLC...	57,641	92,577	ITV PLC.....	207,990	190,759
Helical PLC.....	114,358	254,391	J D Wetherspoon PLC.....	87,142	672,361
* Helios Towers PLC....	151,199	176,683	J Sainsbury PLC.....	367,069	1,152,870
Henry Boot PLC.....	62,720	159,156	* James Fisher & Sons PLC.....	25,641	97,443
Hikma Pharmaceuticals PLC.....	8,723	247,293	James Halstead PLC..	53,195	113,211
Hill & Smith PLC.....	28,787	705,493	JD Sports Fashion PLC.....	729,138	800,155
Hilton Food Group PLC.....	57,980	634,596	JET2 PLC.....	32,832	620,244
Hiscox Ltd.....	171,383	2,311,752	* John Wood Group PLC.....	648,366	579,457
* Hochschild Mining PLC.....	164,171	356,818	Johnson Matthey PLC.....	17,795	314,592
Hollywood Bowl Group PLC.....	172,130	598,042	Johnson Service Group PLC.....	346,329	582,687
*Ω Hostelworld Group PLC.....	38,772	62,425	Jupiter Fund Management PLC...	30,645	30,362
Howden Joinery Group PLC.....	263,686	2,665,215	Just Group PLC.....	907,440	1,858,883
HSBC Holdings PLC (HSBA LN).....	4,277	44,669	Kainos Group PLC....	13,116	133,528
# HSBC Holdings PLC (HSBC US), Sponsored ADR....	111,006	5,820,045	Keller Group PLC.....	102,134	1,726,913
Hunting PLC.....	130,129	558,308	Kier Group PLC.....	305,232	565,047
Ω Istock PLC.....	18,912	39,455	Kingfisher PLC.....	457,234	1,389,088
IG Group Holdings PLC.....	227,840	2,874,361	Kitwave Group PLC....	28,969	102,834
IMI PLC.....	116,217	2,875,480	Knights Group Holdings PLC.....	24,312	34,552
Impax Asset Management Group PLC.....	49,801	136,006	Lancashire Holdings Ltd.....	158,278	1,273,433
Imperial Brands PLC...	238,012	8,027,584	Legal & General Group PLC.....	686,237	2,049,197
Inchcape PLC.....	294,056	2,448,067	Liontrust Asset Management PLC...	31,393	173,856
* Indivior PLC.....	32,335	381,533	Lloyds Banking Group PLC (LLOY LN)....	8,411,858	6,467,576
Informa PLC.....	24,371	260,048	Lloyds Banking Group PLC (LYG US), ADR.....	43,332	132,163
IntegraFin Holdings PLC.....	78,153	350,394	London Investment Group PLC.....	6,467	29,235
InterContinental Hotels Group PLC (IHG LN).....	7,891	1,052,126			

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)			UNITED KINGDOM — (Continued)		
London Stock			#*	Pantheon Resources	
Exchange Group			PLC.....	319,673	\$ 198,338
PLC.....	3,945	\$ 587,075	Paragon Banking		
LSL Property Services			Group PLC.....	215,007	2,143,398
PLC.....	25,221	91,661	PayPoint PLC.....	25,533	225,406
Ω Luceco PLC.....	13,306	25,930	# Pearson PLC (PSO		
M&C Saatchi PLC.....	5,533	12,507	US), Sponsored		
M&G PLC.....	249,389	642,460	ADR.....	6,300	105,021
Macfarlane Group			Pearson PLC (PSON		
PLC.....	112,976	152,134	LN).....	8,619	142,996
Man Group PLC.....	639,449	1,689,926	Pennon Group PLC....	6,475	46,285
Marks & Spencer			Persimmon PLC.....	31,782	496,288
Group PLC.....	1,182,464	4,898,479	* Petra Diamonds Ltd....	29,657	10,059
Marshalls PLC.....	65,374	211,176	Pets at Home Group		
* Marston's PLC.....	722,235	363,355	PLC.....	342,483	959,610
* McBride PLC.....	98,366	166,896	Pharos Energy PLC....	192,876	57,609
Me Group			Phoenix Group		
International PLC....	200,583	531,265	Holdings PLC.....	64,619	416,469
Mears Group PLC.....	152,156	670,265	* Phoenix Spree		
Melrose Industries			Deutschland Ltd....	7,891	15,725
PLC.....	29,821	225,062	Pinewood		
* Metro Bank Holdings			Technologies Group		
PLC.....	101,058	127,546	PLC.....	49,253	208,422
Midwich Group PLC...	2,307	7,603	* Playtech PLC.....	38,952	354,757
* Mitchells & Butlers			Plus500 Ltd.....	68,343	2,395,813
PLC.....	291,273	833,101	Polar Capital Holdings		
Mitie Group PLC.....	727,166	1,041,280	PLC.....	60,002	372,038
MJ Gleeson PLC.....	37,226	224,219	Porvair PLC.....	5,705	48,370
* Mobico Group PLC....	713,853	647,196	PPHE Hotel Group		
Mondi PLC.....	15,503	241,308	Ltd.....	7,220	116,515
MONY Group PLC.....	322,265	771,733	Premier Foods PLC....	567,114	1,319,716
* Moonpig Group PLC...	12,522	35,221	Prudential PLC (PRU		
Morgan Advanced			LN).....	17,135	142,596
Materials PLC.....	213,924	721,435	QinetiQ Group PLC....	100,591	461,784
Morgan Sindall Group			Ω Quilter PLC.....	335,298	671,303
PLC.....	26,069	1,184,909	Rank Group PLC.....	58,841	64,931
MP Evans Group			Rathbones Group		
PLC.....	6,851	87,641	PLC.....	743	15,986
NatWest Group PLC			*†† Raven Property Group		
(NWG LN).....	1,339,359	7,140,994	Ltd.....	76,713	0
NatWest Group PLC			Reach PLC.....	389,182	424,526
(NWG US),			Reckitt Benckiser		
Sponsored ADR.....	4,319	46,559	Group PLC.....	194,710	12,875,927
NCC Group PLC.....	57,681	102,622	Record PLC.....	85,439	59,054
Next 15 Group PLC....	49,220	206,324	RELX PLC (RELX		
Next PLC.....	23,716	2,914,924	US), Sponsored		
Ninety One PLC.....	211,047	390,209	ADR.....	68,957	3,440,265
Norcros PLC.....	69,950	201,135	RELX PLC (REN NA)..	1,141	56,654
* Ocado Group PLC.....	31,525	116,760	Renew Holdings PLC..	50,132	454,143
Ω On the Beach Group			Renewi PLC.....	85,801	851,124
PLC.....	21,849	69,570	Renold PLC.....	34,869	22,551
OSB Group PLC.....	156,755	815,607	Rentokil Initial PLC....	90,463	443,047
Oxford Instruments			RHI Magnesita NV.....	6,771	292,664
PLC.....	19,262	498,582	Ricardo PLC.....	36,428	113,441
Pagegroup PLC.....	206,747	835,734	Rightmove PLC.....	345,183	2,840,490
Pan African			Rio Tinto PLC (RIO		
Resources PLC.....	1,328,672	657,979	LN).....	7,021	422,818

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)			UNITED KINGDOM — (Continued)		
Rio Tinto PLC (RIO US), Sponsored ADR.....	88,380	\$ 5,339,036	Taylor Wimpey PLC....	553,900	\$ 820,324
Robert Walters PLC...	41,421	148,782	TBC Bank Group PLC.....	39,463	1,633,352
#* Rockhopper Exploration PLC.....	470,244	193,710	Team Internet Group PLC.....	89,546	119,461
* Rolls-Royce Holdings PLC.....	277,829	2,071,533	Telecom Plus PLC.....	43,906	909,166
Rotork PLC.....	91,329	393,900	Tesco PLC.....	1,524,768	7,017,576
RS Group PLC.....	17,075	137,383	* THG PLC.....	42,101	21,234
RWS Holdings PLC....	65,280	110,495	Ω TI Fluid Systems PLC.	332,886	803,793
S&U PLC.....	1,358	27,845	Topps Tiles PLC.....	105,193	48,933
#* S4 Capital PLC.....	58,422	27,027	TP ICAP Group PLC...	662,927	2,241,981
* Saga PLC.....	51,759	79,204	Travis Perkins PLC....	70,883	623,693
Sage Group PLC.....	53,283	885,536	Trifast PLC.....	55,451	52,228
*†† Savannah Energy PLC.....	548,390	74,794	TT Electronics PLC....	123,250	139,086
Savills PLC.....	63,846	843,041	#* Tullow Oil PLC.....	342,749	76,483
Schroders PLC.....	15,211	66,428	Ultimate Products PLC.....	14,356	17,994
Secure Trust Bank PLC.....	13,910	76,051	Unilever PLC (UL US), Sponsored ADR.....	215,138	12,344,618
Senior PLC.....	112,837	229,841	United Utilities Group PLC.....	48,629	614,433
Serco Group PLC.....	812,170	1,554,233	Vanquis Banking Group PLC.....	62,661	40,612
Serica Energy PLC....	161,102	279,020	Vertu Motors PLC.....	320,253	211,785
Severfield PLC.....	191,826	116,269	Vesuvius PLC.....	229,186	1,165,572
Severn Trent PLC....	9,625	300,601	Victorian Plumbing Group PLC.....	23,017	30,335
Shell PLC (SHEL LN)..	153,886	5,052,805	Victrex PLC.....	1,019	12,495
Shell PLC (SHEL US), ADR.....	370,576	24,402,272	* Videndum PLC.....	13,608	16,820
* SIG PLC.....	106,542	19,313	* Vistry Group PLC.....	118,775	874,377
* Sigmaroc PLC.....	228,265	205,763	Vodafone Group PLC (VOD LN).....	2,093,048	1,783,161
Smith & Nephew PLC (SNN US), Sponsored ADR.....	3,000	76,140	Volex PLC.....	38,790	139,315
Smiths Group PLC....	9,885	251,773	Volution Group PLC....	11,310	74,292
Softcat PLC.....	59,464	1,178,939	Vp PLC.....	2,603	19,266
Spectris PLC.....	15,731	588,046	*Ω Watches of Switzerland Group PLC.....	16,468	116,511
Speedy Hire PLC.....	467,932	158,920	* Watkin Jones PLC....	116,686	46,782
Spirax Group PLC.....	2,073	206,104	Weir Group PLC.....	10,343	308,540
Ω Spire Healthcare Group PLC.....	283,006	820,469	WH Smith PLC.....	62,818	1,016,487
* Spirent Communications PLC.....	234,685	535,765	Whitbread PLC.....	25,852	896,717
SSE PLC.....	54,223	1,092,350	Wickes Group PLC....	284,546	650,807
SSP Group PLC.....	330,404	744,371	WPP PLC (WPP LN)..	78,757	748,675
St. James's Place PLC.....	99,390	1,290,642	WPP PLC (WPP US), Sponsored ADR.....	3,762	178,620
Standard Chartered PLC.....	235,313	3,164,845	* Xaar PLC.....	64,800	64,766
SThree PLC.....	99,863	313,588	XPS Pensions Group PLC.....	19,780	85,156
* Strix Group PLC.....	29,125	17,367	Young & Co.'s Brewery PLC (YNGA LN), Class A.....	12,209	118,448
*†† Studio Retail Group PLC.....	41,980	0	Young & Co.'s Brewery PLC (YNGN LN).....	2,478	17,529
* Synthomer PLC.....	13,254	25,499	Zigup PLC.....	301,406	1,140,704
Tate & Lyle PLC.....	42,960	350,177			
Tatton Asset Management PLC...	1,745	14,270			

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)			RIGHTS/WARRANTS — (0.0%)		
Zotefoams PLC.....	5,031	\$ 18,998	AUSTRALIA — (0.0%)		
TOTAL UNITED KINGDOM.....		<u>371,388,742</u>	* Arafura Rare Earths Ltd. Warrants 06/20/2025.....	1,916	\$ 13
UNITED STATES — (0.1%)			* Black Cat Syndicate Ltd. Warrants 11/14/2025.....	2,760	875
* ADTRAN Holdings, Inc.....	51,247	544,928	* Galan Lithium Ltd. Warrants 07/24/2025.....	852	0
Alcoa Corp., CDI.....	8,919	307,729	* Panoramic Resources Ltd.....	206,091	0
Brookfield Infrastructure Corp., Class A.....	1,281	53,443	* Silver Mines Ltd. Rights 06/17/26.....	972	0
* Gran Tierra Energy, Inc.....	1,852	10,686	TOTAL AUSTRALIA.....		<u>888</u>
* Gran Tierra Energy, Inc. (GTE CN).....	6,863	39,007	BELGIUM — (0.0%)		
* Gran Tierra Energy, Inc. (GTE US).....	30,245	172,699	#* Gimv NV Rights 02/06/2025.....	16,111	14,708
Smurfit WestRock PLC.....	25,591	1,358,626	CANADA — (0.0%)		
TOTAL UNITED STATES...		<u>2,487,118</u>	* Constellation Software, Inc. Warrants 03/31/2040.....	1,092	0
TOTAL COMMON STOCKS.....		<u>3,354,146,795</u>	HONG KONG — (0.0%)		
PREFERRED STOCKS — (0.3%)			* APAC Resources Ltd. Warrants 12/15/2027.....	46,181	507
GERMANY — (0.3%)			ITALY — (0.0%)		
Bayerische Motoren Werke AG, 8.168%..	11,102	843,562	#* Webuild SpA Warrants 08/02/2030.....	10,221	0
#Ω Dr. Ing hc F Porsche AG, 3.772%.....	18,646	1,187,177	SPAIN — (0.0%)		
Draegerwerk AG & Co. KGaA, 3.203%..	5,950	350,359	#* ACS Actividades de Construccion y Servicios SA Rights 02/07/2025.....	53,254	26,297
Einhell Germany AG, 1.549%.....	5,036	331,070	TOTAL RIGHTS/WARRANTS....		<u>42,400</u>
FUCHS SE, 2.538%..	40,107	1,822,983	TOTAL INVESTMENT SECURITIES (Cost \$2,473,091,822)....		<u>3,365,563,284</u>
Henkel AG & Co. KGaA, 2.202%.....	14,126	1,234,380	<u>Value†</u>		
Jungheinrich AG, 3.012%.....	31,156	805,234	SECURITIES LENDING COLLATERAL — (3.4%)		
Porsche Automobil Holding SE, 6.716%.....	13,994	553,054	@§ The DFA Short Term Investment Fund....	10,329,149	119,487,592
Sixt SE, 6.667%.....	12,394	760,409	TOTAL INVESTMENTS — (100.0%) (Cost \$2,592,570,221)^^.		<u>\$3,485,050,876</u>
STO SE & Co. KGaA, 4.456%.....	2,398	284,560			
Villeroy & Boch AG, 6.885%.....	6,471	102,251			
Volkswagen AG, 9.258%.....	30,393	3,099,050			
TOTAL GERMANY.....		<u>11,374,089</u>			

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

As of January 31, 2025, International Vector Equity Portfolio had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
S&P 500 [®] Emini Index.....	87	03/21/25	\$26,317,054	\$26,392,537	\$75,483
Total Futures Contracts.....			\$26,317,054	\$26,392,537	\$75,483

As of January 31, 2025, the value of Rule 144A securities amounted to \$66,755,684 or 1.9% of net assets.

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Assets				
Common Stocks				
Australia.....	\$ 948,486	\$ 227,673,490	\$ 41,096	\$ 228,663,072
Austria.....	—	18,784,617	—	18,784,617
Belgium.....	864,488	49,253,412	—	50,117,900
Canada.....	386,435,880	801,121	2,578	387,239,579
China.....	1,396,731	32,600	—	1,429,331
Denmark.....	—	90,760,799	—	90,760,799
Finland.....	—	57,891,388	—	57,891,388
France.....	1,888,492	251,223,781	—	253,112,273
Germany.....	9,438,612	250,847,782	—	260,286,394
Hong Kong.....	—	47,382,778	31,452	47,414,230
Ireland.....	—	18,064,379	—	18,064,379
Israel.....	2,420,096	29,567,711	—	31,987,807
Italy.....	2,677,183	84,296,478	—	86,973,661
Japan.....	9,677,830	804,021,259	—	813,699,089
Netherlands.....	15,412,844	98,447,696	—	113,860,540
New Zealand.....	10,977	11,077,653	—	11,088,630
Norway.....	—	28,208,569	67,177	28,275,746
Portugal.....	—	11,587,424	—	11,587,424
Singapore.....	—	33,243,864	—	33,243,864
South Africa.....	3,101,268	—	—	3,101,268
Spain.....	91,393	83,908,775	—	84,000,168
Sweden.....	54,270	93,806,066	—	93,860,336
Switzerland.....	28,841,592	225,986,848	—	254,828,440
United Kingdom.....	75,754,396	295,559,552	74,794	371,388,742
United States.....	1,623,775	863,343	—	2,487,118
Preferred Stocks				
Germany.....	—	11,374,089	—	11,374,089
Rights/Warrants				
Australia.....	—	888	—	888
Belgium.....	—	14,708	—	14,708
Hong Kong.....	—	507	—	507
Spain.....	—	26,297	—	26,297
Securities Lending Collateral.....	—	119,487,592	—	119,487,592
Total Investments in Securities.....	\$540,638,313	\$2,944,195,466	\$217,097<>	\$3,485,050,876

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Financial Instruments				
Assets				
Futures Contracts**	\$ 75,483	—	—	\$ 75,483
Total Financial Instruments	\$ 75,483	—	—	\$ 75,483

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

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

WORLD EX U.S. VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
INTERNATIONAL EQUITIES — (100.0%)		
The DFA International Value Series.....		\$169,225,692
Dimensional Emerging Markets Value Fund.....		90,520,092
DFA International Small Cap Value Portfolio.....	1,049,768	<u>23,840,221</u>
TOTAL INTERNATIONAL EQUITIES.....		<u>283,586,005</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$220,027,228)^.....		<u>\$283,586,005</u>

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Assets				
Affiliated Investment Companies.....	\$283,586,005	—	—	\$283,586,005
Total Investments in Securities.....	\$283,586,005	—	—	\$283,586,005

WORLD EX U.S. TARGETED VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (97.4%)			AUSTRALIA — (Continued)		
AUSTRALIA — (4.5%)			* Coast Entertainment		
#* 29Metals Ltd.....	75,580	\$ 10,853	Holdings Ltd.....	97,301	\$ 29,242
Adairs Ltd.....	37,878	62,105	Collins Foods Ltd.....	18,498	85,978
* AIC Mines Ltd.....	50,290	10,854	Corporate Travel		
* Ainsworth Game			Management Ltd.....	23,832	225,746
Technology Ltd.....	37,289	16,247	#* Develop Global Ltd.....	23,767	36,511
* Alkane Resources			Domain Holdings		
Ltd.....	107,105	38,703	Australia Ltd.....	56,973	96,114
#* Alliance Aviation			Downer EDI Ltd.....	182,509	642,347
Services Ltd.....	17,216	29,496	Eagers Automotive		
Amotiv Ltd.....	43,370	288,661	Ltd.....	28,183	224,023
AMP Ltd.....	657,343	724,266	*†† Elanor Investor Group.	28,014	10,798
* Amplitude Energy			Elders Ltd.....	62,351	274,689
Ltd.....	1,021,643	126,573	* Emeco Holdings Ltd....	52,156	29,702
Ampol Ltd.....	37,108	665,862	* EML Payments Ltd.....	49,860	25,421
Ansell Ltd.....	42,983	934,538	# Endeavour Group		
* Appen Ltd.....	5,840	9,805	Ltd.....	215,966	563,344
# ARN Media Ltd.....	46,336	19,343	EQT Holdings Ltd.....	7,588	161,386
AUB Group Ltd.....	11,606	228,758	Eureka Group		
* Aurelia Metals Ltd.....	386,915	45,213	Holdings Ltd. (EGH		
Aurizon Holdings Ltd...	443,295	897,149	AU).....	59,005	22,481
Aussie Broadband			Euroz Hartleys Group		
Ltd.....	42,523	103,555	Ltd.....	33,893	20,919
* Austal Ltd.....	102,095	241,823	Evolution Mining Ltd....	132,351	459,932
Austin Engineering			EVT Ltd.....	14,030	101,714
Ltd.....	125,433	38,759	* Experience Co. Ltd....	55,953	4,186
#* Australian Agricultural			* Fenix Resources Ltd...	55,372	10,460
Co. Ltd.....	93,256	81,981	# Finbar Group Ltd.....	36,407	17,861
Auswide Bank Ltd.....	8,689	27,212	* FleetPartners Group		
* AVJennings Ltd.....	29,896	13,360	Ltd.....	87,968	152,886
# Baby Bunting Group			Fleetwood Ltd.....	26,550	30,968
Ltd.....	10,539	12,421	G8 Education Ltd.....	273,689	236,272
Bank of Queensland			Gold Road Resources		
Ltd.....	128,317	552,748	Ltd.....	224,932	340,874
Bapcor Ltd.....	53,427	164,330	GrainCorp Ltd.,		
* BCI Minerals Ltd.....	375,416	62,859	Class A.....	64,503	299,936
Beach Energy Ltd.....	488,606	458,085	# Grange Resources		
* Beacon Minerals Ltd...	563,983	9,466	Ltd.....	164,145	23,380
Bega Cheese Ltd.....	86,735	310,290	GWA Group Ltd.....	67,545	105,103
# Bell Financial Group			Harvey Norman		
Ltd.....	35,130	29,538	Holdings Ltd.....	166,956	534,367
Bendigo & Adelaide			* Healius Ltd.....	319,717	282,526
Bank Ltd.....	152,298	1,278,058	Helia Group Ltd.....	111,378	332,692
BlueScope Steel Ltd...	105,930	1,383,264	# Helloworld Travel Ltd...	23,646	29,410
Brickworks Ltd.....	21,859	351,984	Horizon Oil Ltd.....	246,669	31,396
Capral Ltd.....	4,333	26,761	IGO Ltd.....	120,347	361,879
Cedar Woods			Iluka Resources Ltd....	34,118	92,166
Properties Ltd.....	19,289	64,498	Imdex Ltd.....	104,023	168,771
Challenger Ltd.....	143,343	556,750	Incitec Pivot Ltd.....	529,948	978,940
Champion Iron Ltd.....	82,510	280,345	Insignia Financial Ltd...	214,014	581,670
Civmec Australia Ltd...	27,600	22,329	Integral Diagnostics		
Cleanaway Waste			Ltd.....	21,689	41,875
Management Ltd.....	145,883	249,792	IPH Ltd.....	10,822	33,413
			IVE Group Ltd.....	53,279	73,594

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)			AUSTRALIA — (Continued)		
#	Johns Lyng Group		*††	Regional Express	
	Ltd.....	18,550		Holdings Ltd.....	9,110
		\$ 42,481			\$ 2,379
*	Judo Capital Holdings		*	Regis Resources Ltd...	123,246
	Ltd.....	45,903		Reliance Worldwide	
		56,806		Corp. Ltd.....	190,448
	Jupiter Mines Ltd.....	171,560			634,123
#	Karoon Energy Ltd.....	145,688	*	Resolute Mining Ltd....	673,288
		140,875		Ridley Corp. Ltd.....	73,183
#	Kelsian Group Ltd.....	14,223		Sandfire Resources	
	Lendlease Corp. Ltd....	135,635		Ltd.....	189,549
#	Lifestyle Communities		*	Select Harvests Ltd....	38,724
	Ltd.....	20,477		Servcorp Ltd.....	4,163
		123,689		Service Stream Ltd....	215,920
	Lindsay Australia Ltd...	43,648		SG Fleet Group Ltd....	19,134
#	Maas Group Holdings			Shaver Shop Group	
	Ltd.....	22,369		Ltd.....	17,609
		62,926		Sigma Healthcare	
	Macmahon Holdings			Ltd.....	50,458
	Ltd.....	268,775		Sims Ltd. (SGM AU)...	29,519
		58,993		Southern Cross	
	Magellan Financial			Electrical	
	Group Ltd.....	29,595		Engineering Ltd.....	64,303
		190,658			59,951
	Maxiparts Ltd.....	15,650		*††	SpeedCast
*	Mayne Pharma Group			International Ltd....	40,831
	Ltd.....	14,881		Stanmore Resources	
		41,932		Ltd.....	58,908
	McPherson's Ltd.....	30,963			94,973
#*	Metals X Ltd.....	140,780	††	Sunland Group Ltd....	37,093
		41,644		Super Retail Group	
	Metcash Ltd.....	161,382		Ltd.....	15,873
#	Michael Hill				152,922
	International Ltd.			* Superloop Ltd.....	189,230
	(MHJ AU).....	48,154		# Tabcorp Holdings Ltd..	712,684
		15,026		*††	Ten Sixty Four Ltd....
#	Michael Hill				76,973
	International Ltd.			TPG Telecom Ltd.....	88,578
	(MHJ NZ).....	12,726		#* Tyro Payments Ltd....	113,726
		4,019		* Vault Minerals Ltd.....	899,872
	Monash IVF Group		Ω	Viva Energy Group	
	Ltd.....	136,070		Ltd.....	165,905
*		101,558		* Webjet Group Ltd.....	17,389
	Mount Gibson Iron		*	West African	
	Ltd.....	222,928		Resources Ltd.....	311,032
		43,497		Westgold Resources	
	Myer Holdings Ltd.....	186,448		Ltd.....	148,073
#	MyState Ltd.....	18,449			233,261
		52,215		Whitehaven Coal Ltd...	227,209
	New Hope Corp. Ltd....	149,079		Worley Ltd.....	95,634
		444,461	#	Yancoal Australia Ltd...	89,948
	Nickel Industries Ltd...	350,440			358,552
#	Nine Entertainment			TOTAL AUSTRALIA.....	31,414,827
	Co. Holdings Ltd....	232,667			
		194,176		AUSTRIA — (0.6%)	
	NRW Holdings Ltd....	97,031		Addiko Bank AG.....	2,488
		204,327		Agrana Beteiligungs	
	Nufarm Ltd.....	126,704		AG.....	3,562
*	OM Holdings Ltd.....	28,351			39,739
		5,994		Ω	BAWAG Group AG....
*	Omni Bridgeway Ltd....	15,989			8,118
		13,366			733,846
	oOh!media Ltd.....	114,952		*	Erste Group Bank AG..
		82,853			3,600
	Orora Ltd.....	88,322			700
		128,547			3,942
*	Paragon Care Ltd.....	97,452			18,812
		32,957			774,667
	Peet Ltd.....	121,341			4,003
#*		109,166			84,435
#	Peninsula Energy Ltd..	12,848			
		8,626			
#	PeopleIN Ltd.....	10,159			
		5,784			
	Perenti Ltd.....	256,008			
		221,526			
	Perpetual Ltd.....	10,019			
		132,346			
	Perseus Mining Ltd....	369,302			
*		644,400			
	PEXA Group Ltd.....	38,288			
		309,649			
	Premier Investments				
	Ltd.....	360			
		5,273			
	Qube Holdings Ltd....	110,209			
		282,831			
	Ramelius Resources				
	Ltd.....	398,530			
		600,558			

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
AUSTRIA — (Continued)			BRAZIL — (Continued)		
Schoeller-Bleckmann			BrasilAgro - Co.		
Oilfield Equipment			Brasileira de		
AG.....	579	\$ 20,654	Propriedades		
Strabag SE (STR AV)..	1,617	79,157	Agricolas.....	9,721	\$ 37,709
Telekom Austria AG....	13,178	109,956	Brava Energia.....	43,223	165,894
UNIQA Insurance			Brisanet Servicos de		
Group AG.....	24,307	205,602	Telecomunicacoes		
Vienna Insurance			SA.....	14,200	6,609
Group AG Wiener			C&A Modas SA.....	27,200	45,566
Versicherung			* Cia Brasileira de		
Gruppe.....	9,137	305,970	Aluminio.....	46,700	43,471
voestalpine AG.....	25,012	523,124	* Cia Brasileira de		
Wienerberger AG.....	3,674	107,251	Distribuicao.....	43,863	20,265
			Cia Siderurgica		
TOTAL AUSTRIA.....		4,055,926	Nacional SA		
			(CSNA3 BZ).....	111,042	172,718
BELGIUM — (1.1%)			Cosan SA.....	152,600	202,107
Ackermans & van			Cruzeiro do Sul		
Haaren NV.....	6,826	1,324,698	Educacional SA....	40,965	24,113
Ageas SA.....	52,470	2,702,922	CSU Digital SA.....	11,000	30,116
Barco NV.....	9,848	97,762	Cyrela Brazil Realty		
Bekaert SA.....	12,618	440,492	SA		
bpost SA.....	21,157	40,755	Empreendimentos e		
Cie			Participacoes.....	61,218	214,010
d'Entreprises CFE...	2,176	14,384	Ω Desktop SA.....	21,000	36,006
Colruyt Group NV.....	12,680	467,072	Dexco SA.....	26,459	26,712
Deceuninck NV.....	17,296	41,849	Dimed SA		
Deme Group NV.....	1,450	203,493	Distribuidora da		
Econocom Group SA			Medicamentos.....	7,500	10,652
NV.....	19,313	36,364	* Embraer SA (EMBR3		
Greenyard NV.....	6,487	34,184	BZ).....	40,126	409,908
Jensen-Group NV.....	940	44,089	Empreendimentos		
* Ontex Group NV.....	29,953	253,655	Pague Menos SA....	21,900	11,804
Recticel SA.....	6,934	72,595	Even Construtora e		
Roularta Media Group			Incorporadora SA....	18,597	19,539
NV.....	337	4,285	Ez Tec		
Sipef NV.....	1,661	95,934	Empreendimentos e		
Solvay SA.....	9,935	303,651	Participacoes SA....	16,235	35,281
Syensqo SA.....	10,559	831,983	* Gafisa SA.....	10,803	2,532
Tessenderlo Group			Gerdau SA,		
SA.....	3,696	80,630	Sponsored ADR.....	177,095	515,346
Umicore SA.....	22,476	226,264	Grendene SA.....	36,629	35,851
VGP NV.....	2,846	242,915	* Grupo Casas Bahia		
Viohalco SA.....	1,948	12,127	SA.....	2,799	1,691
What's Cooking BV....	159	16,471	Grupo SBF SA.....	30,100	59,437
			Guararapes		
TOTAL BELGIUM.....		7,588,574	Confecoos SA.....	17,200	19,160
BRAZIL — (0.6%)			*Ω Hapvida Participacoes		
Anima Holding SA....	78,300	27,600	e Investimentos SA.	135,100	55,944
Atacadao SA.....	81,983	86,836	Hypera SA.....	48,200	150,768
* Automob			lochpe Maxion SA....	15,800	36,769
Participacoes SA....	82,775	4,391	Irani Papel e		
Bemobi Mobile Tech			Embalagem SA.....	9,300	11,617
SA.....	9,900	22,937	* IRB-Brasil Resseguros		
* Blau Farmaceutica			SA.....	14,889	134,773
SA.....	4,000	8,877	Jalles Machado SA....	14,200	11,201
Boa Safra Sementes					
SA.....	9,500	17,508			

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)			BRAZIL — (Continued)		
JHSF Participacoes SA.....	58,376	\$ 39,556	Vamos Locacao de Caminhoes Maquinas e Equipamentos SA...	71,893	\$ 59,541
JSL SA.....	17,000	16,319	Vibra Energia SA.....	108,216	312,202
Larvi Empreendimentos Imobiliarios SA.....	19,500	28,963	Wiz Co.....	10,400	10,624
* Lojas Quero-Quero SA.....	4,031	1,600	YDUQS Participacoes SA.....	16,171	28,363
Lojas Renner SA.....	116,737	272,664	* Zamp SA.....	24,900	12,399
Ω LWSA SA.....	75,225	43,250			
M Dias Branco SA.....	8,800	34,754	TOTAL BRAZIL.....		4,195,479
Melnick Even Desenvolvimento Imobiliario SA.....	13,300	8,785	CANADA — (8.1%)		
Mills Locacao Servicos e Logistica SA.....	12,800	20,085	Acadian Timber Corp...	3,300	39,145
Moura Dubeux Engenharia SA.....	11,800	25,522	ADENTRA, Inc.....	5,960	141,808
Movida Participacoes SA.....	3,876	2,620	ADF Group, Inc.....	3,600	19,841
* MRV Engenharia e Participacoes SA....	74,300	71,706	* Advantage Energy Ltd.....	96,400	612,221
Multiplan Empreendimentos Imobiliarios SA.....	5,000	19,165	Aecon Group, Inc.....	18,709	308,437
Natura & Co. Holding SA.....	31,971	69,040	AGF Management Ltd., Class B.....	22,400	173,855
* Oceanpact Servicos Maritimos SA.....	15,100	14,211	Alamos Gold, Inc. (AGI CN), Class A...	28,315	592,074
Pet Center Comercio e Participacoes SA..	36,500	29,292	Alaris Equity Partners Income.....	11,300	154,492
Petroreconcavo SA....	21,266	57,750	Algoma Central Corp...	3,700	37,984
Positivo Tecnologia SA.....	18,900	18,466	Algoma Steel Group, Inc. (ASTL US).....	3,676	29,996
Romi SA.....	9,887	15,937	AltaGas Ltd.....	73,260	1,690,674
Sao Martinho SA.....	16,100	62,510	Altius Minerals Corp....	12,949	240,653
Trisul SA.....	16,000	14,538	Amerigo Resources Ltd.....	35,600	40,662
Tupy SA.....	19,896	72,788	ARC Resources Ltd....	157,602	2,699,083
Ultrapar Participacoes SA (UGPA3 BZ).....	21,261	60,173	* Athabasca Oil Corp....	119,071	398,173
Unifique Telecomunicacoes SA.....	14,500	8,560	AtkinsRealis Group, Inc.....	4,228	211,844
Usinas Siderurgicas de Minas Gerais SA Usiminas.....	9,900	9,216	*# AutoCanada, Inc.....	3,000	40,974
Valid Solucoes e Servicos de Seguranca em Meios de Pagamento e Identificacao SA.....	9,600	39,162	B2Gold Corp. (BTG US).....	271,540	657,127
			B2Gold Corp. (BTO CN).....	37,384	90,286
			# Baytex Energy Corp....	114,972	276,088
			# Birchcliff Energy Ltd....	44,387	174,390
			Bird Construction, Inc.....	159	2,588
			Black Diamond Group Ltd.....	11,000	69,405
			Boralex, Inc., Class A..	17,614	313,170
			Brookfield Wealth Solutions Ltd.....	907	55,545
			* CAE, Inc. (CAE CN)...	4,653	109,718
			*# CAE, Inc. (CAE US)...	7,930	187,148
			* Calfrac Well Services Ltd.....	12,754	33,172
			Calian Group Ltd.....	2,307	78,225
			* Calibre Mining Corp....	4,107	7,319
			Canaccord Genuity Group, Inc.....	22,000	148,952

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)			CANADA — (Continued)		
# Canacol Energy Ltd....	6,190	\$ 16,227	* Endeavour Silver		
Canadian Tire Corp.			Corp. (EXK US).....	42,369	\$ 167,358
Ltd., Class A.....	9,131	1,027,980	Enerflex Ltd. (EFX		
Canadian Western			CN).....	43,626	413,041
Bank.....	27,924	1,112,080	* Ensign Energy		
Canfor Corp.....	28,724	298,239	Services, Inc.....	69,588	151,304
* Capstone Copper			EQB, Inc.....	8,265	616,228
Corp.....	79,818	447,049	#* Equinox Gold Corp.		
Cardinal Energy Ltd....	36,370	158,158	(EQX CN).....	18,476	111,491
Cascades, Inc.....	44,980	397,697	#* Equinox Gold Corp.		
* Celestica, Inc. (CLS			(EQX US).....	47,407	287,760
CN).....	1,064	131,361	* ERO Copper Corp.		
* Celestica, Inc. (CLS			(ERO US).....	20,077	269,032
US).....	4,106	506,968	Exchange Income		
Centerra Gold, Inc.....	72,600	454,078	Corp.....	3,833	147,507
CES Energy Solutions			Exco Technologies		
Corp.....	72,335	428,530	Ltd.....	7,000	33,956
* Cipher			Finning International,		
Pharmaceuticals,			Inc.....	36,989	923,612
Inc.....	2,347	21,946	First Majestic Silver		
Cogeco			Corp. (AG US).....	41,840	238,488
Communications,			First Majestic Silver		
Inc.....	3,001	126,268	Corp. (FR CN).....	14,361	81,817
Cogeco, Inc.....	12,480	457,518	* Fortuna Mining Corp.		
* Conifex Timber, Inc.....	8,294	1,826	(FSM US).....	85,224	432,086
Converge Technology			* Fortuna Mining Corp.		
Solutions Corp.....	33,480	78,094	(FVI CN).....	80	405
* Cronos Group, Inc.			Frontera Energy		
(CRON CN).....	21,600	40,574	Corp.....	8,807	49,509
* Cronos Group, Inc.			* Galiano Gold, Inc.....	46,170	50,829
(CRON US).....	34,844	66,204	Gamehost, Inc.....	1,600	11,339
Definity Financial			* GDI Integrated Facility		
Corp.....	18,390	723,149	Services, Inc.....	1,593	37,771
* dentalcorp Holdings			* GoGold Resources,		
Ltd.....	14,423	75,124	Inc.....	37,647	39,892
Dexterra Group, Inc....	2,300	12,660	* Haivision Systems,		
Doman Building			Inc.....	2,900	10,077
Materials Group			Hammond Power		
Ltd.....	18,957	103,175	Solutions, Inc.....	1,400	100,625
* Dorel Industries, Inc.,			* Heroux-Devtek, Inc.....	10,300	227,920
Class B.....	5,500	19,641	High Liner Foods,		
DREAM Unlimited			Inc.....	6,800	74,862
Corp., Class A.....	10,000	151,787	Hudbay Minerals, Inc.		
Dundee Precious			(HBM CN).....	80,845	666,405
Metals, Inc.....	59,238	600,389	Hudbay Minerals, Inc.		
Dye & Durham Ltd.....	7,073	72,319	(HBM US).....	2,760	22,825
Dynacor Group, Inc....	10,400	40,216	iA Financial Corp.,		
E-L Financial Corp.			Inc.....	29,944	2,765,187
Ltd.....	500	481,904	* IAMGOLD Corp. (IAG		
* Eldorado Gold Corp.			US).....	63,068	393,544
(EGO US).....	22,207	338,435	* IAMGOLD Corp. (IMG		
* Eldorado Gold Corp.			CN).....	62,872	391,071
(ELD CN).....	40,242	612,490	IGM Financial, Inc.....	14,933	479,118
Empire Co. Ltd.,			Innergex Renewable		
Class A.....	32,978	969,814	Energy, Inc.....	29,469	147,614
Endeavour Mining			* Interfor Corp.....	15,644	182,990
PLC.....	43,136	887,153	K-Bro Linen, Inc.....	1,900	48,266

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)			CANADA — (Continued)		
* Kelt Exploration Ltd....	45,290	\$ 214,398	North American		
Kinross Gold Corp. (K CN).....	167,913	1,891,310	Construction Group		
Kinross Gold Corp. (KGC US).....	169,515	1,912,129	Ltd. (NOA US).....		
* Knight Therapeutics, Inc.....	18,099	68,991	1,700	\$ 32,334	
* Kolibri Global Energy, Inc.....	2,926	21,945	53,232	623,027	
# KP Tissue, Inc.....	3,200	17,592	* NuVista Energy Ltd....	53,200	476,232
Lassonde Industries, Inc., Class A.....	1,100	137,807	* Obsidian Energy Ltd. (OBE US).....	17,275	89,139
Laurentian Bank of Canada.....	12,596	242,672	OceanaGold Corp.....	281,030	839,213
Leon's Furniture Ltd....	8,521	152,321	Osisko Gold Royalties Ltd. (OR CN).....	5,966	110,342
* Lightspeed Commerce, Inc. (LSPD CN).....	1,500	21,622	Pan American Silver Corp. (PAAS CN)....	52,992	1,229,133
* Lightspeed Commerce, Inc. (LSPD US).....	27,266	393,448	Paramount Resources Ltd., Class A.....	19,972	395,489
*†† Lightstream Resources Ltd.....	32,000	0	Parex Resources, Inc.....	29,536	281,469
Linamar Corp.....	11,084	431,203	Parkland Corp.....	33,200	738,996
* Lucara Diamond Corp.....	96,116	23,808	Pason Systems, Inc....	4,800	43,596
Lundin Mining Corp....	177,526	1,402,276	* Payfare, Inc.....	9,486	25,521
Magellan Aerospace Corp.....	4,379	29,076	Petrus Resources Ltd.....	7,000	6,599
* Major Drilling Group International, Inc....	14,091	81,539	# Peyto Exploration & Development Corp... PHX Energy Services Corp.....	11,400	71,851
* Mandalay Resources Corp.....	16,200	53,170	Pizza Pizza Royalty Corp.....	8,600	76,926
Maple Leaf Foods, Inc.....	13,493	198,308	Polaris Renewable Energy, Inc.....	7,900	69,795
Martinrea International, Inc....	26,137	158,079	* Precision Drilling Corp. (PD CN).....	580	33,822
* Mattr Corp.....	24,476	196,704	* Precision Drilling Corp. (PDS US)....	3,265	190,317
* MDA Space Ltd.....	22,285	353,591	Premium Brands Holdings Corp.....	7,720	417,460
MEG Energy Corp....	78,509	1,287,281	Primo Brands Corp....	24,818	803,359
Melcor Developments Ltd.....	4,500	39,540	* Quarterhill, Inc.....	33,599	38,376
Methanex Corp. (MEOH US).....	8,492	443,282	Rogers Sugar, Inc....	27,030	106,941
Methanex Corp. (MX CN).....	6,800	354,610	Russel Metals, Inc....	17,634	493,463
MTY Food Group, Inc.....	4,728	164,188	Sandstorm Gold Ltd. (SAND US).....	12,649	73,997
Mullen Group Ltd.....	27,386	280,766	Sandstorm Gold Ltd. (SSL CN).....	10,010	58,406
Neo Performance Materials, Inc.....	5,581	32,334	* Sangoma Technologies Corp... Saputo, Inc.....	2,812	19,813
* New Gold, Inc. (NGD CN).....	171,422	517,799	Secure Waste Infrastructure Corp... Source Energy Services Ltd.....	45,538	756,695
North American Construction Group Ltd. (NOA CN).....	3,100	58,871	* Spartan Delta Corp....	74,611	771,086
			* Spin Master Corp.....	1,529	14,255
			* SSR Mining, Inc. (SSRM CN).....	9,800	25,624
			*Ω STEP Energy Services Ltd.....	5,700	120,679
			*Ω Superior Plus Corp....	43,129	345,428
				9,547	29,100
				36,692	151,984

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)			CHILE — (Continued)		
Supremex, Inc.....	4,400	\$ 10,929	Empresa Nacional de Telecomunicaciones SA.....	47,111	\$148,755
Surge Energy, Inc.....	9,700	36,174	Empresas CMPC SA..	51,758	88,310
* Taiga Building Products Ltd.....	11,800	31,259	* Ripley Corp. SA.....	323,786	94,254
Tamarack Valley Energy Ltd.....	137,999	418,740	Salfacorp SA.....	145,634	88,227
* Taseko Mines Ltd. (TKO CN).....	74,112	138,193	Sociedad Matriz SAAM SA.....	200,168	21,867
TELUS Corp.....	416	6,034	SONDA SA.....	106,548	41,086
#* Tilray Brands, Inc.....	32,721	34,357	TOTAL CHILE.....		<u>556,927</u>
* Torex Gold Resources, Inc.....	25,846	548,273	CHINA — (7.1%)		
Total Energy Services, Inc.....	6,901	53,086	Ω 3SBio, Inc.....	365,500	282,055
Tourmaline Oil Corp....	3,371	153,569	* 515J Holding Group Co. Ltd., Class A....	60,500	25,468
Transcontinental, Inc., Class A.....	26,393	331,967	AAC Technologies Holdings, Inc.....	144,000	750,301
Trican Well Service Ltd.....	59,975	190,654	Accelink Technologies Co. Ltd., Class A....	4,000	26,707
Triple Flag Precious Metals Corp. (TFPM CN).....	3,500	55,967	Advanced Technology & Materials Co. Ltd., Class A.....	23,600	37,550
Triple Flag Precious Metals Corp. (TFPM US).....	854	13,690	* Aerospace Hi-Tech Holdings Group Ltd., Class A.....	15,800	22,309
* Trisura Group Ltd. (TSU CN).....	7,006	159,706	#* Agile Group Holdings Ltd.....	116,000	9,318
* Valeura Energy, Inc....	2,110	10,250	Aisino Corp., Class A..	19,500	22,953
Veren, Inc. (VRN CN)..	62,306	313,813	Ω A-Living Smart City Services Co. Ltd.....	164,000	57,171
Veren, Inc. (VRN US)..	76,183	383,200	Allmed Medical Products Co. Ltd., Class A.....	8,900	11,761
Vermilion Energy, Inc. (VET US).....	48,268	445,031	Aluminum Corp. of China Ltd., Class H.	116,000	74,664
VersaBank (VBANK CN).....	3,835	52,484	* Angang Steel Co. Ltd., Class H.....	184,000	35,840
* VerticalScope Holdings, Inc.....	2,836	23,963	Anhui Conch Cement Co. Ltd., Class H....	202,000	544,570
*†† Victoria Gold Corp./Vancouver....	259	64	Anhui Construction Engineering Group Co. Ltd., Class A....	36,100	22,801
Wajax Corp.....	6,900	98,751	Anhui Heli Co. Ltd., Class A.....	5,600	13,721
* Well Health Technologies Corp...	50,031	204,138	Anhui Hengyuan Coal Industry & Electricity Power Co. Ltd., Class A....	19,500	24,266
West Fraser Timber Co. Ltd. (WFG CN)..	8,807	763,594	Anhui Honglu Steel Construction Group Co. Ltd., Class A....	11,700	26,814
# West Fraser Timber Co. Ltd. (WFG US)..	1,556	135,030	Anhui Huilong Agricultural Means of Production Co. Ltd., Class A.....	13,100	9,852
Westshore Terminals Investment Corp.....	6,600	106,174			
Whitecap Resources, Inc.....	162,842	1,072,278			
Winpak Ltd.....	8,514	253,308			
*†† Xebec Adsorption, Inc.....	18,924	0			
TOTAL CANADA.....		<u>57,425,059</u>			
CHILE — (0.1%)					
* CAP SA.....	13,424	74,428			

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Anhui Jiangnan			* Beijing Capital		
Chemical Industry			International Airport		
Co. Ltd., Class A....	30,600	\$ 24,463	Co. Ltd., Class H....	332,000	\$121,206
Anhui Transport			Beijing Chunlizhengda		
Consulting &			Medical Instruments		
Design Institute Co.			Co. Ltd., Class H....	20,750	22,889
Ltd., Class A.....	15,800	19,004	Beijing Easpring		
Anhui Truchum			Material Technology		
Advanced Materials			Co. Ltd., Class A....	5,300	27,049
& Technology Co.			Beijing Energy		
Ltd., Class A.....	26,100	30,240	International		
Anhui Zhongding			Holding Co. Ltd.....	54,600	7,078
Sealing Parts Co.			Beijing Enterprises		
Ltd., Class A.....	17,400	33,805	Holdings Ltd.....	97,500	334,875
Anton Oilfield Services			Beijing Enterprises		
Group.....	504,000	43,896	Urban Resources		
Aoshikang Technology			Group Ltd.....	36,000	1,849
Co. Ltd., Class A....	4,500	15,166	Beijing Enterprises		
Aotecar New Energy			Water Group Ltd.....	860,000	238,711
Technology Co.			Beijing GeoEnviron		
Ltd., Class A.....	56,400	23,141	Engineering &		
#Ω AsialInfo Technologies			Technology, Inc.,		
Ltd.....	74,000	54,151	Class A.....	32,100	22,786
* AustAsia Group Ltd....	32,320	4,542	* Beijing Haixin Energy		
AviChina Industry &			Technology Co.		
Technology Co.			Ltd., Class A.....	46,600	19,726
Ltd., Class H.....	481,000	224,386	Beijing Haohua		
Ω BAIC Motor Corp.			Energy Resource		
Ltd., Class H.....	364,000	102,617	Co. Ltd., Class A....	19,000	20,713
Bank of Changsha			* Beijing Jetsen		
Co. Ltd., Class A....	21,500	27,373	Technology Co.		
Bank of Chongqing			Ltd., Class A.....	40,700	34,402
Co. Ltd., Class H....	132,500	101,810	Beijing Jingyuntong		
Bank of Guiyang Co.			Technology Co.		
Ltd., Class A.....	33,600	27,388	Ltd., Class A.....	39,200	14,099
Ω Bank of Qingdao Co.			* Beijing Leike Defense		
Ltd., Class H.....	84,000	33,022	Technology Co.		
Bank of Suzhou Co.			Ltd., Class A.....	37,100	20,500
Ltd., Class A.....	42,940	46,975	Beijing North Star Co.		
Bank of Xi'an Co. Ltd.,			Ltd., Class H.....	130,000	12,068
Class A.....	48,800	23,649	* Beijing Orient National		
Baoxiniao Holding Co.			Communication		
Ltd., Class A.....	38,600	22,094	Science &		
* Baoye Group Co. Ltd.,			Technology Co.		
Class H.....	46,000	25,340	Ltd., Class A.....	26,500	37,849
* Baozun, Inc. (9991			Beijing Originwater		
HK), Class A.....	28,500	29,646	Technology Co.		
BBMG Corp., Class H.	274,000	25,392	Ltd., Class A.....	77,454	49,384
Beibuwan Port Co.			Beijing Sanyuan		
Ltd., Class A.....	16,200	19,191	Foods Co. Ltd.,		
Beijing Capital			Class A.....	38,300	21,663
Eco-Environment			Beijing Shougang Co.		
Protection Group			Ltd., Class A.....	40,100	16,713
Co. Ltd., Class A....	93,900	40,786	Beijing Sinnet		
			Technology Co.		
			Ltd., Class A.....	27,300	52,397

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Beijing SL			BTG Hotels Group		
Pharmaceutical Co.			Co. Ltd., Class A....	9,800	\$ 18,074
Ltd., Class A.....	20,800	\$ 19,389	C&D International		
Beijing SPC			Investment Group		
Environment			Ltd.....	106,227	174,512
Protection Tech Co.			C&S Paper Co. Ltd.,		
Ltd., Class A.....	14,500	7,607	Class A.....	24,800	22,673
Beijing Strong			*Ω CALB Group Co. Ltd...	20,500	37,136
Biotechnologies,			Cangzhou Mingzhu		
Inc., Class A.....	11,400	20,781	Plastic Co. Ltd.,		
* Beijing Teamsun			Class A.....	51,600	24,296
Technology Co.			Canmax Technologies		
Ltd., Class A.....	26,500	32,889	Co. Ltd., Class A....	9,400	28,305
* Beijing Thunisoft			Canny Elevator Co.		
Corp. Ltd., Class A..	21,500	20,130	Ltd., Class A.....	12,200	11,388
Ω Beijing Urban			CCCC Design &		
Construction Design			Consulting Group		
& Development			Co. Ltd., Class A....	13,500	15,870
Group Co. Ltd.,			CECEP Solar Energy		
Class H.....	49,000	10,154	Co. Ltd., Class A....	39,400	23,988
Beijing Wandong			CECEP Wind-Power		
Medical Technology			Corp., Class A.....	68,250	28,341
Co. Ltd., Class A....	3,200	6,368	Central China New		
* Beijing Watertek			Life Ltd.....	13,000	1,966
Information			Central China		
Technology Co.			Securities Co. Ltd.,		
Ltd., Class A.....	38,400	16,608	Class H.....	158,000	32,048
Beijing WKW			# CGN New Energy		
Automotive Parts			Holdings Co. Ltd.....	298,000	85,891
Co. Ltd., Class A....	40,600	20,538	* CGN Nuclear		
Beijing Yuanliu			Technology		
Hongyuan			Development Co.		
Electronic			Ltd., Class A.....	25,400	24,121
Technology Co.			Changchun Faway		
Ltd., Class A.....	5,200	25,121	Automobile		
* Beiqi Foton Motor Co.			Components Co.		
Ltd., Class A.....	104,398	33,746	Ltd., Class A.....	19,700	23,656
* Bengang Steel Plates			Changjiang &		
Co. Ltd., Class A....	44,600	20,471	Jinggong Steel		
Binhai Investment Co.			Building Group Co.		
Ltd.....	55,136	8,296	Ltd., Class A.....	48,200	19,539
Ω Blue Moon Group			Changshu Fengfan		
Holdings Ltd.....	145,000	63,197	Power Equipment		
* Blue Sail Medical Co.			Co. Ltd., Class A....	31,500	18,534
Ltd., Class A.....	29,200	19,183	* ChangYuan		
Ω BOC Aviation Ltd.....	44,800	337,705	Technology Group		
* BOE HC SemiTek			Ltd., Class A.....	26,100	17,568
Corp.....	33,600	32,479	Chengdu Fusen		
BOE Varitronix Ltd....	61,000	56,762	Noble-House		
* Bohai Leasing Co.			Industrial Co. Ltd.,		
Ltd., Class A.....	97,100	47,800	Class A.....	10,900	19,914
Bright Dairy & Food			Chengdu Hongqi		
Co. Ltd., Class A....	18,300	20,594	Chain Co. Ltd.,		
B-Soft Co. Ltd.,			Class A.....	27,900	19,994
Class A.....	46,800	26,302			

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Chengdu Kanghong Pharmaceutical Group Co. Ltd., Class A.....	8,400	\$ 22,357	China Electronics Huada Technology Co. Ltd.....	126,000	\$ 20,841
Chengdu Kanghua Biological Products Co. Ltd., Class A....	2,900	20,558	China Electronics Optics Valley Union Holding Co. Ltd.....	480,000	14,756
Chengdu Wintrue Holding Co. Ltd., Class A.....	22,900	24,899	China Energy Engineering Corp. Ltd. (3996 HK), Class H.....	942,000	115,197
Chengtun Mining Group Co. Ltd., Class A.....	38,000	26,562	China Energy Engineering Corp. Ltd. (601868 C1), Class A.....	142,303	44,186
Chengzhi Co. Ltd., Class A.....	20,900	21,326	China Everbright Water Ltd.....	62,444	11,007
* China Aerospace International Holdings Ltd.....	540,000	26,302	Ω China Feihe Ltd.....	585,000	402,665
China Aircraft Leasing Group Holdings Ltd.....	25,500	10,864	China Foods Ltd.....	162,000	55,678
China Animal Husbandry Industry Co. Ltd., Class A....	24,000	21,295	China Galaxy Securities Co. Ltd., Class H.....	569,500	518,778
#*Ω China Bohai Bank Co. Ltd., Class H.....	350,000	42,291	China Gas Holdings Ltd.....	463,800	384,477
* China Boton Group Co. Ltd.....	52,000	10,459	* China Gold International Resources Corp. Ltd. (2099 HK).....	48,900	278,965
China CAMC Engineering Co. Ltd., Class A.....	29,200	31,146	* China Gold International Resources Corp. Ltd. (CGG CN).....	61,049	350,328
# China Chunlai Education Group Co. Ltd.....	40,000	21,728	China Green Electricity Investment of Tianjin Co. Ltd., Class A.....	34,100	39,611
China Cinda Asset Management Co. Ltd., Class H.....	1,649,000	251,633	* China High Speed Railway Technology Co. Ltd., Class A....	61,400	21,484
# China Coal Energy Co. Ltd., Class H....	272,000	312,646	#* China High Speed Transmission Equipment Group Co. Ltd.....	73,000	7,908
China Coal Xinji Energy Co. Ltd., Class A.....	42,500	41,570	China Hongqiao Group Ltd.....	432,000	726,244
China Communications Services Corp. Ltd., Class H.....	476,000	270,833	†† China Huiyuan Juice Group Ltd.....	110,500	4,972
China Conch Venture Holdings Ltd.....	288,500	233,509	China International Marine Containers Group Co. Ltd., Class H.....	182,820	128,522
China CYTS Tours Holding Co. Ltd., Class A.....	12,000	16,628	China Isotope & Radiation Corp.....	7,600	10,225
#Ω China East Education Holdings Ltd.....	107,000	35,650	China Jinmao Holdings Group Ltd.....	1,157,846	135,831
# China Education Group Holdings Ltd.....	152,275	67,366			

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
China Kepei Education Group Ltd.....	70,000	\$ 13,094	Ω China Railway Signal & Communication Corp. Ltd., Class H..	250,000	\$101,071
China Lesso Group Holdings Ltd.....	236,000	102,853	China Railway Tielong Container Logistics Co. Ltd., Class A....	29,200	23,458
China Lilang Ltd.....	89,000	45,745	China Reinsurance Group Corp., Class H.....	1,202,000	125,484
*Ω China Literature Ltd....	73,400	247,155	China Resources Boya Bio-pharmaceutical Group Co. Ltd., Class A.....	5,700	22,802
China Medical System Holdings Ltd.....	204,000	184,130	China Resources Building Materials Technology Holdings Ltd.....	272,000	52,681
# China Meidong Auto Holdings Ltd.....	146,000	41,781	China Resources Double Crane Pharmaceutical Co. Ltd., Class A.....	7,800	20,836
China Mengniu Dairy Co. Ltd.....	428,000	857,967	China Resources Gas Group Ltd.....	6,700	22,776
China Merchants Port Holdings Co. Ltd.....	306,664	521,475	China Resources Medical Holdings Co. Ltd.....	143,500	69,065
China Merchants Property Operation & Service Co. Ltd., Class A.....	12,900	17,443	Ω China Resources Pharmaceutical Group Ltd.....	349,000	234,813
China Modern Dairy Holdings Ltd.....	540,000	63,133	# China Risun Group Ltd.....	252,000	88,051
China National Accord Medicines Corp. Ltd., Class A.....	5,600	19,846	* China Sanjiang Fine Chemicals Co. Ltd...	118,000	28,897
# China National Building Material Co. Ltd., Class H....	634,200	303,325	* China Shanshui Cement Group Ltd...	270,000	17,786
China National Medicines Corp. Ltd., Class A.....	8,000	35,606	Ω China Shengmu Organic Milk Ltd.....	623,000	14,283
* China Nonferrous Metal Industry's Foreign Engineering & Construction Co. Ltd., Class A.....	25,200	17,279	China State Construction Development Holdings Ltd.....	38,000	9,440
China Nonferrous Mining Corp. Ltd.....	164,000	108,132	China State Construction International Holdings Ltd.....	368,000	540,157
* China Oil & Gas Group Ltd.....	920,000	19,195	* China Sunshine Paper Holdings Co. Ltd.....	134,000	35,111
China Oilfield Services Ltd., Class H.....	268,000	239,899	China Taiping Insurance Holdings Co. Ltd.....	293,000	437,373
China Overseas Grand Oceans Group Ltd.....	256,646	57,528	China Tianying, Inc., Class A.....	27,400	17,209
China Overseas Land & Investment Ltd.....	605,000	964,258	* China Traditional Chinese Medicine Holdings Co. Ltd.....	688,000	168,739
China Petroleum Engineering Corp., Class A.....	89,200	42,425			
China Railway Group Ltd., Class H.....	546,000	264,420			
China Railway Hi-tech Industry Co. Ltd., Class A.....	30,100	32,490			

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
China TransInfo Technology Co. Ltd., Class A.....	23,600	\$ 26,807	City Development Environment Co. Ltd., Class A.....	13,200	\$ 23,386
China Tungsten & Hightech Materials Co. Ltd., Class A....	7,670	10,051	* Citychamp Watch & Jewellery Group Ltd.....	252,000	22,663
* China Vanke Co. Ltd., Class H.....	388,200	289,998	* ClouDr Group Ltd.....	31,200	5,055
China West Construction Group Co. Ltd., Class A....	30,500	25,403	CMST Development Co. Ltd., Class A....	24,300	19,795
China XLX Fertiliser Ltd.....	112,000	58,583	CNNC Hua Yuan Titanium Dioxide Co. Ltd., Class A....	61,200	35,848
# China Yongda Automobiles Services Holdings Ltd.....	217,500	70,984	CNSIG Inner Mongolia Chemical Industry Co. Ltd., Class A....	17,800	18,477
*Ω China Youran Dairy Group Ltd.....	466,000	117,560	* COFCO Biotechnology Co. Ltd., Class A.....	25,600	18,956
China Zheshang Bank Co. Ltd., Class H....	444,599	128,628	* COFCO Joycome Foods Ltd.....	516,000	91,149
†† China Zhongwang Holdings Ltd.....	319,600	12,920	COFCO Sugar Holding Co. Ltd., Class A.....	31,100	40,949
Chinasoft International Ltd.....	394,000	265,867	* Comba Telecom Systems Holdings Ltd.....	276,000	35,947
Chongqing Department Store Co. Ltd., Class A....	6,200	25,530	Concord New Energy Group Ltd.....	1,310,000	80,106
Chongqing Fuling Zhacai Group Co. Ltd., Class A.....	11,300	20,851	Continental Aerospace Technologies Holding Ltd.....	570,000	8,067
Chongqing Gas Group Corp. Ltd., Class A..	24,249	19,345	COSCO SHIPPING Energy Transportation Co. Ltd., Class H.....	164,000	151,324
Chongqing Machinery & Electric Co. Ltd., Class H.....	106,000	9,412	COSCO SHIPPING Specialized Carriers Co. Ltd., Class A....	28,300	26,752
Chongqing Rural Commercial Bank Co. Ltd., Class H....	468,000	286,450	CQ Pharmaceutical Holding Co. Ltd., Class A.....	29,600	20,897
Chongqing Sanfeng Environment Group Corp. Ltd., Class A..	18,200	20,442	CSG Holding Co. Ltd., Class A.....	44,700	30,728
Chongqing Zongshen Power Machinery Co. Ltd., Class A....	18,200	54,604	CSPC Pharmaceutical Group Ltd.....	1,006,000	579,937
Chow Tai Seng Jewellery Co. Ltd., Class A.....	15,400	26,803	Daan Gene Co. Ltd., Class A.....	32,400	23,614
CIMC Enric Holdings Ltd.....	134,000	120,971	Dalian Huarui Heavy Industry Group Co. Ltd., Class A.....	30,200	20,689
* Cinda Real Estate Co. Ltd., Class A.....	18,201	10,705	Dashang Co. Ltd., Class A.....	13,879	50,477
Cisen Pharmaceutical Co. Ltd., Class A....	10,900	20,385	Dawnrays Pharmaceutical Holdings Ltd.....	128,000	19,720

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Deppon Logistics Co. Ltd., Class A.....	15,800	\$ 31,842	FAWER Automotive Parts Co. Ltd., Class A.....	15,600	\$ 11,134
* Dezhnan Healthcare Co. Ltd., Class A....	60,500	25,057	FESCO Group Co. Ltd., Class A.....	4,400	11,343
Dian Diagnostics Group Co. Ltd., Class A.....	13,600	19,647	Fiberhome Telecommunication Technologies Co. Ltd., Class A.....	10,320	26,941
Digital China Group Co. Ltd., Class A....	13,600	61,572	* FIH Mobile Ltd.....	597,000	61,524
Digital China Information Service Group Co. Ltd., Class A.....	17,900	26,993	* Financial Street Holdings Co. Ltd., Class A.....	71,300	29,830
Dongfang Electric Corp. Ltd., Class H..	42,800	49,623	First Capital Securities Co. Ltd., Class A....	22,500	23,980
Dongguan Aohai Technology Co. Ltd., Class A.....	2,400	13,447	Fosun International Ltd.....	164,000	89,678
Dongguan Development Holdings Co. Ltd., Class A.....	12,900	17,893	Fu Shou Yuan International Group Ltd.....	221,000	121,779
Dongxing Securities Co. Ltd., Class A....	23,800	34,886	Fufeng Group Ltd.....	298,000	199,318
# Dongyue Group Ltd....	306,000	326,500	Fujian Star-net Communication Co. Ltd., Class A.....	13,300	35,929
Dynagreen Environmental Protection Group Co. Ltd., Class H....	96,000	41,174	Fujian Sunner Development Co. Ltd., Class A.....	21,500	41,893
Easyhome New Retail Group Co. Ltd., Class A.....	62,200	29,283	Gansu Energy Chemical Co. Ltd., Class A.....	83,500	29,933
E-Commodities Holdings Ltd.....	272,000	39,173	* Gansu Jiu Steel Group Hongxing Iron & Steel Co. Ltd., Class A.....	67,400	13,672
Edvantage Group Holdings Ltd.....	95,441	25,294	Gansu Shangfeng Cement Co. Ltd., Class A.....	19,300	19,315
EEKA Fashion Holdings Ltd.....	46,000	50,871	Gansu Yasheng Industrial Group Co. Ltd., Class A.....	51,300	19,822
*†† Elion Energy Co. Ltd., Class A.....	29,100	1,162	GCL Energy Technology Co. Ltd., Class A.....	18,300	18,637
Essex Bio-technology Ltd.....	22,000	8,138	* GDS Holdings Ltd. (9698 HK), Class A..	49,400	133,546
Eternal Asia Supply Chain Management Ltd., Class A.....	53,500	30,347	Gemdale Corp., Class A.....	52,200	33,046
Ever Sunshine Services Group Ltd.....	126,000	29,848	# Gemdale Properties & Investment Corp. Ltd.....	1,408,000	49,037
Ω Everbright Securities Co. Ltd., Class H....	13,400	13,094	* Genimous Technology Co. Ltd., Class A....	28,400	32,910
#*Ω Everest Medicines Ltd.....	9,000	46,686	GF Securities Co. Ltd., Class H.....	140,600	190,680
Fangda Special Steel Technology Co. Ltd., Class A.....	37,300	21,307			

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
#* Global New Material International Holdings Ltd.....	74,000	\$ 34,492	Guangdong Provincial Expressway Development Co. Ltd., Class A.....	26,900	\$48,007
Goldenmax International Group Ltd., Class A.....	17,200	19,408	* Guangdong Shenglu Telecommunication Tech Co. Ltd., Class A.....	26,100	20,740
Goldwind Science & Technology Co. Ltd., Class H.....	94,000	65,884	Guangdong Vanward New Electric Co. Ltd., Class A.....	16,800	24,932
* Goodbaby International Holdings Ltd.....	168,000	23,862	Guangdong Xinbao Electrical Appliances Holdings Co. Ltd., Class A....	16,100	34,787
Grand Pharmaceutical Group Ltd.....	167,000	90,572	* Guangdong Zhongnan Iron & Steel Co. Ltd., Class A.....	61,700	21,413
Greatview Aseptic Packaging Co. Ltd...	183,000	61,696	Guangshen Railway Co. Ltd., Class H....	282,000	76,364
Greentown China Holdings Ltd.....	213,500	236,680	Guangxi Liugong Machinery Co. Ltd., Class A.....	27,400	44,090
Ω Greentown Management Holdings Co. Ltd.....	64,000	24,039	Guangxi LiuYao Group Co. Ltd., Class A.....	7,200	17,463
Greentown Service Group Co. Ltd.....	254,000	118,376	Guangxi Wuzhou Zhongheng Group Co. Ltd., Class A....	62,000	19,781
Guangdong Advertising Group Co. Ltd., Class A....	27,400	31,067	Guangzhou Baiyun International Airport Co. Ltd., Class A....	19,000	24,658
Guangdong Construction Engineering Group Co. Ltd., Class A....	45,100	21,668	Guangzhou Baiyunshan Pharmaceutical Holdings Co. Ltd., Class H.....	28,000	63,044
* Guangdong Create Century Intelligent Equipment Group Corp. Ltd., Class A..	19,900	17,215	Guangzhou Great Power Energy & Technology Co. Ltd., Class A.....	7,700	26,826
Guangdong DFP New Material Group Co. Ltd.....	47,100	21,378	Guangzhou Zhujiang Brewery Co. Ltd., Class A.....	14,900	18,781
* Guangdong Dongfang Precision Science & Technology Co. Ltd., Class A.....	22,500	35,198	Guilin Layn Natural Ingredients Corp., Class A.....	17,200	17,698
Guangdong Dongpeng Holdings Co. Ltd., Class A.....	10,200	8,609	Guizhou Chanhen Chemical Corp., Class A.....	6,900	21,347
Guangdong Dowstone Technology Co. Ltd., Class A.....	15,500	28,179	Guizhou Panjiang Refined Coal Co. Ltd., Class A.....	39,403	27,190
* Guangdong Guan hao High-Tech Co. Ltd., Class A.....	30,200	13,299	Guizhou Tyre Co. Ltd., Class A.....	34,100	22,756
Guangdong Kinlong Hardware Products Co. Ltd., Class A....	6,900	21,615			

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Guizhou Xinbang Pharmaceutical Co. Ltd., Class A.....	48,100	\$ 26,111	Harbin Electric Co. Ltd., Class H.....	158,000	\$ 64,483
Guizhou Zhenhua E-chem, Inc., Class A.....	13,700	18,925	Harbin Electric Corp. Jiamusi Electric Machine Co. Ltd., Class A.....	16,900	25,490
* Guoguang Electric Co. Ltd., Class A.....	13,500	33,793	* Harbin Pharmaceutical Group Co. Ltd., Class A.....	25,900	13,271
Guomai Technologies, Inc., Class A.....	10,500	11,109	HBIS Resources Co. Ltd., Class A.....	10,900	21,426
Hainan Drinda New Energy Technology Co. Ltd., Class A....	4,600	35,846	*Ω HBM Holdings Ltd.....	64,000	30,214
Hainan Haide Capital Management Co. Ltd., Class A.....	20,500	16,936	Health & Happiness H&H International Holdings Ltd.....	54,500	57,228
* Hainan Meilan International Airport Co. Ltd., Class H....	31,000	31,503	Hefei Urban Construction Development Co. Ltd., Class A.....	3,000	2,725
Haitian International Holdings Ltd.....	61,000	162,172	# Helens International Holdings Co. Ltd.....	52,000	13,692
Haitong Securities Co. Ltd., Class H.....	76,000	66,509	Henan Liliang Diamond Co. Ltd., Class A.....	6,400	29,028
Hand Enterprise Solutions Co. Ltd., Class A.....	17,400	47,325	Henan Mingtai AI Industrial Co. Ltd., Class A.....	20,200	34,521
Hangzhou Binjiang Real Estate Group Co. Ltd., Class A....	23,300	27,711	Henan Pinggao Electric Co. Ltd., Class A.....	20,100	49,585
Hangzhou GreatStar Industrial Co. Ltd....	6,900	30,670	Henan Thinker Automatic Equipment Co. Ltd., Class A.....	7,840	25,533
Hangzhou Haoyue Personal Care Co. Ltd., Class A.....	4,400	23,728	* Henan Yicheng New Energy Co. Ltd., Class A.....	13,900	7,296
Hangzhou Huawang New Material Technology Co. Ltd., Class A.....	12,100	20,985	Henan Yuguang Gold & Lead Co. Ltd., Class A.....	23,900	21,937
Hangzhou Iron & Steel Co., Class A...	35,400	25,375	Henan Zhongyuan Expressway Co. Ltd., Class A.....	43,100	24,468
Hangzhou Lion Microelectronics Co. Ltd., Class A.....	7,200	22,758	Hengan International Group Co. Ltd.....	50,000	136,881
Hangzhou Robam Appliances Co. Ltd., Class A.....	14,000	40,443	Hengtong Logistics Co. Ltd., Class A....	8,100	10,450
Ω Hangzhou Tigermed Consulting Co. Ltd. (3347 HK), Class H.	3,100	11,201	Hengyi Petrochemical Co. Ltd., Class A....	35,500	30,054
Han's Laser Technology Industry Group Co. Ltd., Class A.....	14,100	49,922	Hesteel Co. Ltd., Class A.....	133,300	39,511
Hanwei Electronics Group Corp., Class A.....	9,600	35,545	Hitevision Co. Ltd., Class A.....	7,600	24,819
			* Hopson Development Holdings Ltd.....	200,693	76,949

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Horizon Construction Development Ltd.....	162,000	\$ 25,295	Inner Mongolia Dian Tou Energy Corp. Ltd., Class A.....	15,000	\$ 41,876
Hoyuan Green Energy Co. Ltd., Class A....	12,600	26,879	Inner Mongolia ERDOS Resources Co. Ltd., Class A....	22,680	30,147
Huaan Securities Co. Ltd., Class A.....	44,460	34,462	Inner Mongolia Yuan Xing Energy Co. Ltd., Class A.....	32,500	25,873
Huadian Heavy Industries Co. Ltd., Class A.....	10,800	10,019	Inspur Digital Enterprise Technology Ltd.....	80,000	45,616
* Huaafon Microfibre Shanghai Technology Co. Ltd., Class A.....	37,400	31,162	Intco Medical Technology Co. Ltd., Class A.....	9,720	36,495
Huafu Fashion Co. Ltd., Class A.....	36,000	23,360	#* iQIYI, Inc., ADR.....	34,083	73,960
Huaihe Energy Group Co. Ltd., Class A....	23,400	10,745	Jade Bird Fire Co. Ltd., Class A.....	16,600	26,236
Huapont Life Sciences Co. Ltd., Class A....	24,200	12,856	Jangho Group Co. Ltd., Class A.....	27,400	20,092
Ω Huatai Securities Co. Ltd., Class H.....	102,200	175,996	*Ω JD Logistics, Inc.....	266,400	458,734
Huaxin Cement Co. Ltd. (6655 HK), Class H.....	47,800	46,385	Jiang Su Suyan Jingshen Co. Ltd., Class A.....	17,200	26,103
Hubei Chutian Smart Communication Co. Ltd., Class A.....	20,700	12,592	Jiangling Motors Corp. Ltd., Class A.....	9,400	29,291
Hubei Xingfa Chemicals Group Co. Ltd., Class A....	6,800	20,544	Jiangsu Asia-Pacific Light Alloy Technology Co. Ltd., Class A.....	31,400	25,586
Hubei Yihua Chemical Industry Co. Ltd., Class A.....	11,300	18,833	Jiangsu Azure Corp., Class A.....	17,900	30,272
Hubei Zhenhua Chemical Co. Ltd., Class A.....	11,500	20,328	Jiangsu Broadcasting Cable Information Network Corp. Ltd., Class A.....	56,000	24,732
Huishang Bank Corp. Ltd., Class H.....	135,800	43,060	Jiangsu Changshu Automotive Trim Group Co. Ltd., Class A.....	8,600	16,683
*Ω Huitongda Network Co. Ltd., Class H....	12,000	22,334	Jiangsu Changshu Rural Commercial Bank Co. Ltd., Class A.....	42,020	42,956
* Hunan Er-Kang Pharmaceutical Co. Ltd., Class A.....	53,300	18,422	Jiangsu Dingsheng New Energy Materials Co. Ltd., Class A.....	28,900	33,649
Hunan Gold Corp. Ltd., Class A.....	13,200	31,577	Jiangsu General Science Technology Co. Ltd., Class A....	27,500	21,044
*Ω Hygeia Healthcare Holdings Co. Ltd.....	68,200	111,717	Jiangsu Guomao Reducer Co. Ltd., Class A.....	17,300	32,640
* HyUnion Holding Co. Ltd., Class A.....	23,200	17,797			
IKD Co. Ltd., Class A..	17,400	42,530			
Infore Environment Technology Group Co. Ltd., Class A....	39,700	26,135			
Inmyshow Digital Technology Group Co. Ltd., Class A....	30,000	21,186			

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
* Jiangsu Haili Wind Power Equipment Technology Co. Ltd., Class A.....	1,700	\$13,236	Jiaozuo Wanfang Aluminum Manufacturing Co. Ltd., Class A.....	13,200	\$ 13,087
* Jiangsu High Hope International Group Corp., Class A.....	56,400	19,938	Jihua Group Corp. Ltd., Class A.....	67,000	23,566
Jiangsu Huachang Chemical Co. Ltd., Class A.....	23,300	26,310	* Jilin Chemical Fibre, Class A.....	39,400	18,513
Jiangsu Jiangyin Rural Commercial Bank Co. Ltd., Class A....	33,300	19,990	* Jilin Jiutai Rural Commercial Bank Corp. Ltd., Class H..	35,652	1,845
Jiangsu Kanion Pharmaceutical Co. Ltd., Class A.....	8,500	15,451	Jinchuan Group International Resources Co. Ltd...	425,000	28,529
Jiangsu Lihua Foods Group Co. Ltd.....	7,900	20,617	Jingjin Equipment, Inc., Class A.....	7,900	18,338
Jiangsu Linyang Energy Co. Ltd., Class A.....	21,300	20,266	* Jinke Smart Services Group Co. Ltd., Class H.....	29,900	26,510
Jiangsu Pacific Quartz Co. Ltd., Class A....	6,800	24,715	# JinkoSolar Holding Co. Ltd., ADR.....	8,667	180,014
Jiangsu Provincial Agricultural Reclamation & Development Corp., Class A.....	11,400	15,008	Jinlei Technology Co. Ltd., Class A.....	10,000	26,889
Jiangsu Shentong Valve Co. Ltd., Class A.....	12,800	21,609	Jinmao Property Services Co. Ltd.....	15,891	5,065
Jiangsu Shuangxing Color Plastic New Materials Co. Ltd., Class A.....	34,900	23,713	Ω Jinxin Fertility Group Ltd.....	449,000	140,226
Jiangsu Suzhou Rural Commercial Bank Co. Ltd., Class A....	32,600	24,069	Jinyu Bio-Technology Co. Ltd., Class A....	23,800	21,780
Jiangsu Yinhe Electronics Co. Ltd., Class A.....	36,400	26,938	#Ω Jiumaojiu International Holdings Ltd.....	152,000	51,512
Jiangsu Zhangjiagang Rural Commercial Bank Co. Ltd., Class A.....	34,600	20,383	Jizhong Energy Resources Co. Ltd., Class A.....	31,400	26,094
Jiangsu Zijin Rural Commercial Bank Co. Ltd., Class A....	90,600	34,755	Joincare Pharmaceutical Group Industry Co. Ltd., Class A.....	19,800	29,776
Jiangxi Bank Co. Ltd., Class H.....	71,500	6,771	Jointown Pharmaceutical Group Co. Ltd., Class A.....	31,933	21,970
Jiangxi Ganyue Expressway Co. Ltd., Class A.....	32,800	24,246	Jollywood Suzhou Sunwatt Co. Ltd., Class A.....	28,100	21,725
Jiangxi Guotai Group Co. Ltd., Class A....	13,300	19,948	Joy City Property Ltd...	738,000	19,371
			JS Corrugating Machinery Co. Ltd., Class A.....	15,100	25,265
			#*Ω JS Global Lifestyle Co. Ltd.....	189,500	44,554
			JSTI Group, Class A...	22,800	29,927
			* Ju Teng International Holdings Ltd.....	128,000	14,344
			Juewei Food Co. Ltd., Class A.....	8,600	17,296

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Jutal Offshore Oil Services Ltd.....	94,000	\$ 8,552	Leoch International Technology Ltd.....	116,000	\$ 22,582
* JY Grandmark Holdings Ltd.....	50,000	1,864	Li Ning Co. Ltd.....	352,500	728,941
Kailuan Energy Chemical Co. Ltd., Class A.....	9,400	8,477	Lianhe Chemical Technology Co. Ltd., Class A.....	24,900	20,464
Kaishan Group Co. Ltd., Class A.....	16,700	22,210	Liaoning Port Co. Ltd., Class H.....	284,000	25,767
Kangji Medical Holdings Ltd.....	59,000	48,801	* Lier Chemical Co. Ltd., Class A.....	13,600	15,901
* KBC Corp. Ltd., Class A.....	4,419	11,696	# Lingbao Gold Group Co. Ltd., Class H....	46,000	28,139
Keda Industrial Group Co. Ltd., Class A....	10,800	12,077	Lizhong Sitong Light Alloys Group Co. Ltd., Class A.....	8,100	18,076
Keshun Waterproof Technologies Co. Ltd., Class A.....	33,700	22,032	LK Technology Holdings Ltd.....	22,500	8,056
Kinetic Development Group Ltd.....	442,000	70,362	Loncin Motor Co. Ltd., Class A.....	38,300	53,667
Kingboard Holdings Ltd.....	115,000	293,046	Ω Longfor Group Holdings Ltd.....	264,000	335,568
Kingboard Laminates Holdings Ltd.....	60,000	60,173	Longhua Technology Group Luoyang Co. Ltd., Class A.....	28,700	27,158
Kingfa Sci & Tech Co. Ltd., Class A.....	41,200	52,928	Longshine Technology Group Co. Ltd., Class A.....	8,900	12,454
#* Kingsoft Cloud Holdings Ltd.....	82,000	67,918	Lucky Harvest Co. Ltd., Class A.....	6,600	39,343
* Ko Yo Chemical Group Ltd.....	668,000	3,514	Luenmei Quantum Co. Ltd., Class A.....	29,100	22,281
Kuangda Technology Group Co. Ltd., Class A.....	42,400	28,679	Luoyang Xinqianglian Slewing Bearing Co. Ltd., Class A....	8,700	23,836
Kunlun Energy Co. Ltd.....	756,000	721,853	Luxi Chemical Group Co. Ltd., Class A....	19,600	32,030
* Lanzhou LS Heavy Equipment Co. Ltd., Class A.....	26,900	19,598	*Ω Luye Pharma Group Ltd.....	452,500	121,104
Lao Feng Xiang Co. Ltd., Class A.....	5,000	35,632	* Maanshan Iron & Steel Co. Ltd., Class H.....	68,000	15,243
Laobaixing Pharmacy Chain JSC, Class A.....	9,100	19,687	Maccura Biotechnology Co. Ltd., Class A.....	14,000	23,877
Launch Tech Co. Ltd., Class H.....	62,500	77,838	#*Ω Maoyan Entertainment.....	99,400	110,479
Lee & Man Chemical Co. Ltd.....	38,000	19,628	Meilleure Health International Industry Group Ltd..	432,000	16,173
Lee & Man Paper Manufacturing Ltd....	299,000	86,116	Meinian Onehealth Healthcare Holdings Co. Ltd., Class A....	66,600	40,078
Lee's Pharmaceutical Holdings Ltd.....	45,000	7,096	Mesnac Co. Ltd., Class A.....	22,100	26,606
*Ω Legend Holdings Corp., Class H.....	84,000	79,412	Metallurgical Corp. of China Ltd., Class H.	528,000	103,389
Leo Group Co. Ltd., Class A.....	52,500	26,153			

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
*Ω Microport Cardioflow			Nexteer Automotive		
Medtech Corp.....	112,000	\$ 11,134	Group Ltd.....	143,000	\$66,264
#Ω Midea Real Estate			#* Nine Dragons Paper		
Holding Ltd.....	51,200	19,261	Holdings Ltd.....	198,000	80,481
Milkyway Intelligent			Ningbo Bowway Alloy		
Supply Chain			Material Co. Ltd.,		
Service Group Co.			Class A.....	8,400	22,977
Ltd., Class A.....	1,600	11,603	Ningbo Huaxiang		
Ming Yang Smart			Electronic Co. Ltd.,		
Energy Group Ltd.,			Class A.....	19,100	33,194
Class A.....	31,100	44,592	Ningbo Jintian Copper		
* Minmetals			Group Co. Ltd.,		
Development Co.			Class A.....	30,400	25,615
Ltd., Class A.....	21,300	20,273	Ningbo Joyson		
* Minmetals Land Ltd....	340,000	12,873	Electronic Corp.,		
* Minth Group Ltd.....	142,000	283,611	Class A.....	18,400	43,363
MLS Co. Ltd.,			Ningbo Peacebird		
Class A.....	24,900	27,986	Fashion Co. Ltd.,		
* MMG Ltd.....	487,199	160,449	Class A.....	11,800	23,550
*Ω Mobvista, Inc.....	49,000	45,156	Ningbo Shanshan Co.		
Moon Environment			Ltd., Class A.....	38,300	36,767
Technology Co.			Ningbo Xusheng		
Ltd., Class A.....	15,200	25,093	Group Co. Ltd.,		
Morimatsu			Class A.....	12,600	27,754
International			Ningbo Yunsheng Co.		
Holdings Co. Ltd.....	56,000	33,952	Ltd., Class A.....	10,700	11,207
Nanhua Futures Co.			NKY Medical Holdings		
Ltd., Class A.....	12,200	19,767	Ltd., Class A.....	13,700	26,520
NanJi E-Commerce			Norinco International		
Co. Ltd., Class A....	28,700	19,642	Cooperation Ltd.,		
Nanjing Hanrui Cobalt			Class A.....	22,300	29,808
Co. Ltd., Class A....	6,400	28,856	North Chemical		
Nanjing Iron & Steel			Industries Co. Ltd.,		
Co. Ltd., Class A....	75,000	48,006	Class A.....	15,200	18,998
Nanjing			North China		
Pharmaceutical Co.			Pharmaceutical Co.		
Ltd., Class A.....	31,500	21,250	Ltd., Class A.....	34,500	26,392
* Nanjing Tanker Corp.,			North Huajin Chemical		
Class A.....	66,500	29,284	Industries Co. Ltd.,		
Nanjing Xinjiekou			Class A.....	38,800	23,308
Department Store			Northeast		
Co. Ltd., Class A....	10,200	9,042	Pharmaceutical		
Nantong Jiangshan			Group Co. Ltd.,		
Agrochemical &			Class A.....	35,500	24,490
Chemical LLC,			Northeast Securities		
Class A.....	9,900	19,824	Co. Ltd., Class A....	28,400	30,054
NetDragon Websoft			* Nuode New Materials		
Holdings Ltd.....	49,500	64,500	Co. Ltd., Class A....	10,200	5,217
Neusoft Corp.,			Offshore Oil		
Class A.....	20,400	26,696	Engineering Co.		
New China Life			Ltd., Class A.....	33,800	25,089
Insurance Co. Ltd.,			# Onowo, Inc., Class H..	31,900	90,413
Class H.....	153,600	480,710	Opple Lighting Co.		
Newland Digital			Ltd., Class A.....	7,800	17,884
Technology Co.			ORG Technology Co.		
Ltd., Class A.....	4,000	10,973	Ltd., Class A.....	58,200	40,422

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Orient International Enterprise Ltd., Class A.....	9,500	\$ 8,552	Qinghai Huzhu TianYouDe Highland Barley Spirit Co. Ltd., Class A.....	13,100	\$ 16,953
Ω Orient Securities Co. Ltd., Class H.....	164,400	106,395	Qinhuangdao Port Co. Ltd., Class H.....	74,500	19,757
* Oriental Energy Co. Ltd., Class A.....	34,900	47,191	Rainbow Digital Commercial Co. Ltd., Class A.....	38,250	24,863
Pacific Online Ltd.....	18,000	718	*Ω Red Star Macalline Group Corp. Ltd., Class H.....	122,000	23,646
PCI Technology Group Co. Ltd., Class A....	40,700	25,444	*Ω Redco Properties Group Ltd.....	156,000	3,043
*†† Pengdu Agriculture & Animal Husbandry Co. Ltd., Class A....	164,500	3,170	Renhe Pharmacy Co. Ltd., Class A.....	26,500	20,517
PhiChem Corp., Class A.....	13,700	30,048	Rianlon Corp., Class A.....	6,700	26,016
Pingdingshan Tianan Coal Mining Co. Ltd., Class A.....	21,000	26,131	Risen Energy Co. Ltd., Class A.....	14,900	21,998
* Polaris Bay Group Co. Ltd., Class A.....	19,700	18,393	Riyue Heavy Industry Co. Ltd., Class A....	12,300	20,526
Poly Property Group Co. Ltd.....	379,637	71,475	Rizhao Port Co. Ltd., Class A.....	56,400	23,669
Poly Property Services Co. Ltd., Class H.....	24,800	87,487	Rongan Property Co. Ltd., Class A.....	54,000	14,443
Porton Pharma Solutions Ltd., Class A.....	6,900	15,032	* RongFa Nuclear Equipment Co. Ltd., Class A.....	49,300	31,884
Prinx Chengshan Holdings Ltd.....	20,000	19,826	Runjian Co. Ltd., Class A.....	3,100	13,774
Pylon Technologies Co. Ltd., Class A....	3,881	20,249	* Sansteel Minguang Co. Ltd. Fujian, Class A.....	54,900	24,753
* Q Technology Group Co. Ltd.....	123,000	123,083	Sansure Biotech, Inc., Class A.....	9,291	25,899
* Qinchuan Machine Tool & Tool Group Share Co. Ltd., Class A.....	21,100	28,981	Sany Heavy Equipment International Holdings Co. Ltd.....	209,000	135,684
Qingdao East Steel Tower Stock Co. Ltd., Class A.....	38,100	37,400	Sealand Securities Co. Ltd., Class A....	103,000	56,871
Qingdao Eastsoft Communication Technology Co. Ltd., Class A.....	7,100	15,790	#* Seazen Group Ltd.....	568,000	126,223
Qingdao Gon Technology Co. Ltd., Class A.....	3,600	11,947	* Seazen Holdings Co. Ltd., Class A.....	16,700	26,029
Ω Qingdao Port International Co. Ltd., Class H.....	87,000	67,682	S-Enjoy Service Group Co. Ltd.....	63,000	23,893
Qingdao Rural Commercial Bank Corp., Class A.....	127,700	52,691	Shaanxi Construction Engineering Group Corp. Ltd., Class A..	44,500	26,629
			* Shaanxi Heimaocoking Co. Ltd., Class A.....	58,400	24,815

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Shan Xi Hua Yang Group New Energy Co. Ltd., Class A....	29,350	\$ 27,410	Shanghai Bright Meat Group Co. Ltd., Class A.....	27,000	\$ 24,537
Shandong Bohui Paper Industrial Co. Ltd., Class A.....	30,100	19,779	Shanghai Datun Energy Resources Co. Ltd., Class A....	13,300	23,119
* Shandong Dongyue Silicone Material Co. Ltd., Class A....	23,500	24,652	Shanghai Environment Group Co. Ltd., Class A.....	21,400	23,229
Shandong Haihua Co. Ltd., Class A.....	23,600	16,911	Shanghai Gench Education Group Ltd.....	16,500	6,017
Shandong Hi-Speed Road & Bridge Group Co. Ltd., Class A.....	14,900	11,798	Shanghai Huayi Group Co. Ltd., Class A.....	22,900	21,346
Shandong Huatai Paper Industry Shareholding Co. Ltd., Class A.....	46,100	21,954	Shanghai Industrial Holdings Ltd.....	81,000	117,790
Shandong Humon Smelting Co. Ltd., Class A.....	11,000	16,573	Shanghai Industrial Urban Development Group Ltd.....	304,800	13,145
Shandong Jincheng Pharmaceutical Group Co. Ltd., Class A.....	10,900	19,176	Shanghai Jahwa United Co. Ltd., Class A.....	4,000	8,611
Shandong Lukang Pharma, Class A....	17,900	22,033	Shanghai Jinjiang International Hotels Co. Ltd., Class A....	7,000	25,483
Shandong Pharmaceutical Glass Co. Ltd., Class A.....	6,300	20,953	Shanghai Kaibao Pharmaceutical Co. Ltd., Class A.....	24,600	20,619
Shandong Weifang Rainbow Chemical Co. Ltd., Class A....	2,000	13,476	Shanghai Mechanical & Electrical Industry Co. Ltd., Class A....	17,300	42,399
Shandong Weigao Group Medical Polymer Co. Ltd., Class H.....	183,200	114,334	* Shanghai Milkground Food Tech Co. Ltd., Class A.....	8,700	21,967
Shandong WIT Dyne Health Co. Ltd., Class A.....	6,000	23,354	Shanghai Pharmaceuticals Holding Co. Ltd., Class H.....	135,800	215,760
Shandong Xiantan Co. Ltd., Class A.....	11,300	9,051	Shanghai Pret Composites Co. Ltd., Class A.....	17,300	22,023
* Shanghai Aerospace Automobile Electromechanical Co. Ltd., Class A....	15,500	14,037	Shanghai QiFan Cable Co. Ltd., Class A.....	9,600	20,180
* Shanghai Aiko Solar Energy Co. Ltd., Class A.....	20,000	28,825	Shanghai Runda Medical Technology Co. Ltd., Class A....	10,500	23,728
Shanghai Bailian Group Co. Ltd., Class A.....	25,800	34,722	Shanghai Shyndec Pharmaceutical Co. Ltd., Class A.....	12,100	19,578
			Shanghai Taisheng Wind Power Equipment Co. Ltd., Class A.....	12,900	12,320

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Shanghai Tunnel Engineering Co. Ltd., Class A.....	53,000	\$46,630	* Shenzhen Dynanonic Co. Ltd., Class A....	5,800	\$ 25,759
Shanghai Waigaoqiao Free Trade Zone Group Co. Ltd., Class A.....	11,000	17,690	* Shenzhen Everwin Precision Technology Co. Ltd., Class A.....	8,300	21,386
Shanghai Yuyuan Tourist Mart Group Co. Ltd., Class A....	42,001	32,575	Shenzhen Fuanna Bedding & Furnishing Co. Ltd., Class A.....	18,500	22,457
Shanghai Zhenhua Heavy Industries Co. Ltd., Class A....	45,100	24,338	Shenzhen Gas Corp. Ltd., Class A.....	31,800	29,109
* Shanghai Zhonggu Logistics Co. Ltd., Class A.....	26,300	33,853	Shenzhen Gongjin Electronics Co. Ltd., Class A.....	18,500	23,551
Shanghai Zijiang Enterprise Group Co. Ltd., Class A....	15,300	13,634	*Ω Shenzhen Hepalink Pharmaceutical Group Co. Ltd., Class H.....	23,500	11,438
Shantui Construction Machinery Co. Ltd., Class A.....	17,600	24,343	Shenzhen Hopewind Electric Co. Ltd., Class A.....	11,200	48,645
Shanxi Blue Flame Holding Co. Ltd., Class A.....	27,000	23,136	Shenzhen International Holdings Ltd.....	282,255	252,637
Shanxi Coking Co. Ltd., Class A.....	36,800	19,391	Shenzhen Investment Ltd.....	100,000	10,420
Shanxi Hi-speed Group Co. Ltd., Class A.....	32,600	21,439	Shenzhen Invt Electric Co. Ltd., Class A....	20,200	20,581
Shanxi Lanhua Sci-Tech Venture Co. Ltd., Class A....	25,480	27,377	Shenzhen Jinjia Group Co. Ltd., Class A.....	40,200	22,290
*Ω Shengjing Bank Co. Ltd., Class H.....	95,000	12,401	Shenzhen Jufei Optoelectronics Co. Ltd., Class A.....	22,000	20,813
Shenma Industry Co. Ltd., Class A.....	26,406	27,144	Shenzhen Kedali Industry Co. Ltd., Class A.....	2,100	31,747
Shenzhen Airport Co. Ltd., Class A.....	36,800	35,865	Shenzhen Kingkey Smart Agriculture Times Co. Ltd., Class A.....	9,100	20,039
Shenzhen Aisidi Co. Ltd., Class A.....	14,000	24,516	Shenzhen Kinwong Electronic Co. Ltd., Class A.....	8,200	39,053
Shenzhen Center Power Tech Co. Ltd., Class A.....	10,500	23,600	Shenzhen Laibao Hi-tech Co. Ltd., Class A.....	13,600	20,004
Shenzhen Cereals Holdings Co. Ltd., Class A.....	20,900	18,637	Shenzhen Leaguer Co. Ltd., Class A....	19,200	21,237
Shenzhen Colibri Technologies Co. Ltd., Class A.....	11,800	25,494	Shenzhen Microgate Technology Co. Ltd., Class A.....	16,900	28,399
Shenzhen Das Intellitech Co. Ltd., Class A.....	65,900	29,258	Shenzhen MTC Co. Ltd., Class A.....	47,100	34,860
Shenzhen Desay Battery Technology Co., Class A.....	5,980	18,621			

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
* Shenzhen Neptunus Bioengineering Co. Ltd., Class A.....	69,600	\$ 22,766	Shuangliang Eco-Energy Systems Co. Ltd., Class A.....	38,900	\$ 29,005
* Shenzhen New Nanshan Holding Group Co. Ltd., Class A.....	67,000	20,309	Shui On Land Ltd.....	685,000	56,400
Shenzhen Noposin Crop Science Co. Ltd., Class A.....	11,900	16,209	Sichuan Chengfei Integration Technology Corp., Class A.....	7,000	16,096
Shenzhen Pagoda Industrial Group Corp. Ltd.....	249,500	40,396	Sichuan EM Technology Co. Ltd., Class A.....	18,700	20,405
Shenzhen Senior Technology Material Co. Ltd., Class A....	20,700	28,036	Sichuan Haite High-tech Co. Ltd., Class A.....	9,300	12,539
Shenzhen Suntak Circuit Technology Co. Ltd., Class A....	16,600	23,841	Sichuan Hebang Biotechnology Co. Ltd., Class A.....	93,900	24,608
Shenzhen Topband Co. Ltd., Class A....	16,700	32,971	* Sichuan Lutianhua Co. Ltd., Class A....	21,500	13,293
Shenzhen Woer Heat-Shrinkable Material Co. Ltd., Class A.....	17,300	61,419	Sichuan Yahua Industrial Group Co. Ltd., Class A.....	16,200	29,461
Shenzhen Yan Tian Port Holding Co. Ltd., Class A.....	54,696	35,718	Sihuan Pharmaceutical Holdings Group Ltd.....	885,000	67,442
Shenzhen Yinghe Technology Co. Ltd., Class A.....	7,600	19,309	SIIC Environment Holdings Ltd. (807 HK).....	64,000	7,412
Shenzhen YUTO Packaging Technology Co. Ltd., Class A.....	11,400	43,755	SIIC Environment Holdings Ltd. (SIIC SP).....	349,300	39,127
* Shenzhen Zhenye Group Co. Ltd., Class A.....	14,700	13,739	Ω Simcere Pharmaceutical Group Ltd.....	55,000	48,428
Shenzhen Zhongjin Lingnan Nonfemet Co. Ltd., Class A....	59,400	38,839	Sino Biopharmaceutical Ltd.....	950,000	345,353
* Shijiazhuang Changshan BeiMing Technology Co. Ltd., Class A.....	16,300	39,687	* Sinochem International Corp., Class A.....	36,300	18,781
Shinva Medical Instrument Co. Ltd., Class A.....	13,920	30,846	Sinofert Holdings Ltd...	518,000	74,679
Shougang Fushan Resources Group Ltd.....	499,852	153,060	Sinoma International Engineering Co., Class A.....	14,100	18,612
† Shouhang High-Tech Energy Co. Ltd., Class A.....	26,100	1,006	Sinoma Science & Technology Co. Ltd., Class A.....	22,400	37,628
			Sinomach Automobile Co. Ltd., Class A....	21,100	18,525
			Sinomach Precision Industry Group Co. Ltd., Class A.....	7,100	12,819

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Sinomine Resource Group Co. Ltd., Class A.....	5,300	\$ 27,691	Sunward Intelligent Equipment Co. Ltd., Class A.....	27,200	\$ 26,182
Sinopec Engineering Group Co. Ltd., Class H.....	269,000	215,280	Sunwoda Electronic Co. Ltd., Class A....	11,500	33,977
* Sinopec Oilfield Equipment Corp., Class A.....	28,700	24,783	Suzhou Anjie Technology Co. Ltd., Class A.....	11,300	23,693
* Sinopec Shanghai Petrochemical Co. Ltd., Class H.....	358,000	55,777	Suzhou Dongshan Precision Manufacturing Co. Ltd., Class A.....	13,300	61,603
Sinopharm Group Co. Ltd., Class H.....	223,200	590,306	Suzhou New District Hi-Tech Industrial Co. Ltd., Class A....	28,600	20,481
Sino-Platinum Metals Co. Ltd., Class A....	10,790	20,452	Symphony Holdings Ltd.....	280,000	29,811
Sinosteel Engineering & Technology Co. Ltd., Class A.....	25,100	22,294	* Tangrenshen Group Co. Ltd., Class A....	26,800	18,046
Sinosteel New Materials Co. Ltd., Class A.....	20,200	20,307	* Tangshan Jidong Cement Co. Ltd., Class A.....	38,400	26,282
Sinotrans Ltd., Class H.....	409,000	195,132	TangShan Port Group Co. Ltd., Class A....	58,200	36,289
Sinotruk Jinan Truck Co. Ltd., Class A....	19,900	50,902	Tangshan Sanyou Chemical Industries Co. Ltd., Class A....	25,500	18,906
Skyworth Group Ltd....	269,978	93,256	Tayho Advanced Materials Group Co. Ltd., Class A.....	24,900	30,864
Ω Smoore International Holdings Ltd.....	29,000	46,948	TCL Electronics Holdings Ltd.....	176,000	154,327
Snowsky Salt Industry Group Co. Ltd., Class A.....	29,900	22,185	TDG Holdings Co. Ltd., Class A.....	25,500	24,230
Sobute New Materials Co. Ltd., Class A....	6,400	6,569	Tian An China Investment Co. Ltd..	115,000	68,462
* SOHO China Ltd.....	286,000	23,943	Tian Di Science & Technology Co. Ltd., Class A.....	50,500	41,814
SSY Group Ltd.....	196,000	79,679	*†† Tian Shan Development Holding Ltd.....	62,000	0
Stanley Agricultural Group Co. Ltd., Class A.....	24,600	24,640	Tiande Chemical Holdings Ltd.....	56,000	8,208
Star Lake Bioscience Co., Inc. Zhaoqing Guangdong, Class A.....	29,900	26,154	Tiangong International Co. Ltd.....	254,000	60,748
STO Express Co. Ltd., Class A.....	17,500	25,714	Tianjin Capital Environmental Protection Group Co. Ltd., Class H....	88,000	36,496
Sumec Corp. Ltd., Class A.....	11,800	15,498	Tianjin Chase Sun Pharmaceutical Co. Ltd., Class A.....	75,500	36,288
Sun Art Retail Group Ltd.....	397,500	86,943	Tianjin Port Co. Ltd., Class A.....	34,400	22,582
#* Sun King Technology Group Ltd.....	130,000	22,618			
Suning Universal Co. Ltd., Class A.....	98,300	30,334			
* Sunstone Development Co. Ltd., Class A.....	10,700	21,212			

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Tianjin Ringpu Bio-Technology Co. Ltd., Class A.....	8,400	\$ 20,600	Uni-President China Holdings Ltd.....	33,000	\$ 33,217
Tianjin Teda Co. Ltd., Class A.....	33,800	17,869	Universal Scientific Industrial Shanghai Co. Ltd., Class A....	16,000	34,512
Tianjin You Fa Steel Pipe Group Stock Co. Ltd., Class A....	32,500	23,534	Valiant Co. Ltd., Class A.....	18,300	25,580
* Tianma Microelectronics Co. Ltd., Class A.....	33,800	39,140	Vats Liquor Chain Store Management JSC Ltd. (300755 C2), Class A.....	8,300	19,751
Tianqi Lithium Corp., Class H.....	17,200	50,017	Vatti Corp. Ltd., Class A.....	9,200	8,889
Tianrun Industry Technology Co. Ltd., Class A.....	30,100	22,743	*††Ω Venus MedTech Hangzhou, Inc., Class H.....	62,500	8,422
Tianshan Aluminum Group Co. Ltd., Class A.....	42,200	53,482	Vipshop Holdings Ltd., ADR.....	49,285	708,225
Titan Wind Energy Suzhou Co. Ltd., Class A.....	20,900	20,710	* Visionox Technology, Inc., Class A.....	27,100	34,107
Tofflon Science & Technology Group Co. Ltd., Class A....	15,300	26,459	*Ω Viva Biotech Holdings.	265,500	27,400
Toly Bread Co. Ltd., Class A.....	25,900	20,734	* Vnet Group, Inc., ADR.....	13,987	97,489
Tomson Group Ltd.....	63,669	24,446	Wangneng Environment Co. Ltd., Class A.....	8,300	16,984
Tong Ren Tang Technologies Co. Ltd., Class H.....	110,000	69,056	Wanxiang Qianchao Co. Ltd., Class A....	44,640	37,201
Tongcheng Travel Holdings Ltd.....	25,600	64,534	Wasion Holdings Ltd... Co. Ltd., Class A....	98,000	97,145
* Tongguan Gold Group Ltd.....	82,000	4,901	Wasu Media Holding Co. Ltd., Class A....	36,300	35,919
Tongyu Heavy Industry Co. Ltd., Class A.....	63,900	21,108	Weichai Power Co. Ltd., Class H.....	259,000	450,711
Topsec Technologies Group, Inc., Class A.....	35,600	35,274	Weifu High-Technology Group Co. Ltd., Class A.....	9,600	24,049
Ω Topsports International Holdings Ltd.....	326,000	120,595	Weihai Guangtai Airport Equipment Co. Ltd., Class A....	13,600	19,427
TravelSky Technology Ltd., Class H.....	131,000	161,422	* Wellhope Foods Co. Ltd., Class A.....	18,100	19,808
* Triumph New Energy Co. Ltd., Class H....	22,000	10,620	West China Cement Ltd.....	528,000	99,801
Truly International Holdings Ltd.....	408,000	63,089	Western Securities Co. Ltd., Class A....	18,300	19,318
†† Tunghsu Optoelectronic Technology Co. Ltd., Class A.....	82,400	3,176	Windey Energy Technology Group Co. Ltd., Class A....	11,000	19,702
Unilumin Group Co. Ltd., Class A.....	32,500	31,041	Wuchan Zhongda Group Co. Ltd., Class A.....	60,523	39,783
			* Wuhan P&S Information Technology Co. Ltd., Class A.....	29,800	37,781

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Wuhu Token Science			Xinjiang Qingsong		
Co. Ltd., Class A....	27,900	\$ 23,928	Building Materials &		
Wushang Group Co.			Chemicals Group		
Ltd., Class A.....	20,400	23,682	Co. Ltd., Class A....	41,700	\$ 21,741
*Ω Wuxi Biologics			Xinjiang Xuefeng		
Cayman, Inc.....	402,500	963,469	Sci-Tech Group Co.		
Wuxi Boton			Ltd., Class A.....	23,700	28,721
Technology Co.			Xinxiang Chemical		
Ltd., Class A.....	10,500	26,840	Fiber Co. Ltd.,		
Wuxi Huaguang			Class A.....	42,300	23,936
Environment &			Xinxing Ductile Iron		
Energy Group Co.			Pipes Co. Ltd.,		
Ltd., Class A.....	17,800	22,161	Class A.....	78,600	38,584
Wuxi Paike New			# Xinyi Energy Holdings		
Materials			Ltd.....	723,658	73,590
Technology Co.			Xinyi Solar Holdings		
Ltd., Class A.....	3,200	22,442	Ltd.....	878,000	361,976
Wuxi Rural			Xinyu Iron & Steel Co.		
Commercial Bank			Ltd., Class A.....	80,000	40,756
Co. Ltd., Class A....	30,400	24,467	Xinzhi Group Co. Ltd.,		
Wuxi Taiji Industry Ltd.			Class A.....	12,200	24,010
Co., Class A.....	21,300	19,902	Xizi Clean Energy		
Ω Xiabuxiabu Catering			Equipment		
Management China			Manufacturing Co.		
Holdings Co. Ltd.....	91,500	10,435	Ltd., Class A.....	14,900	25,265
Xiamen Bank Co. Ltd.,			# Xtep International		
Class A.....	57,200	43,806	Holdings Ltd.....	271,170	209,533
Xiamen C & D, Inc.,			Yangling Metron New		
Class A.....	29,600	39,181	Material, Inc.,		
* Xiamen Changelight			Class A.....	6,200	16,099
Co. Ltd., Class A....	14,500	21,846	* Yangmei Chemical		
Xiamen ITG Group			Co. Ltd., Class A....	30,500	8,792
Corp. Ltd., Class A..	19,700	17,360	Ω Yangtze Optical Fibre		
Xiamen Tungsten Co.			& Cable Joint Stock		
Ltd., Class A.....	13,000	34,925	Co. Ltd., Class H....	14,500	30,565
Xiamen Xiangyu Co.			# Yankuang Energy		
Ltd., Class A.....	31,700	27,150	Group Co. Ltd.,		
Xiandai Investment			Class H.....	412,400	436,242
Co. Ltd., Class A....	19,900	11,607	Yantai Changyu		
Xianhe Co. Ltd.,			Pioneer Wine Co.		
Class A.....	7,900	23,688	Ltd., Class A.....	6,300	18,762
Xilinmen Furniture Co.			Yantai Zhenghai		
Ltd., Class A.....	7,900	18,263	Magnetic Material		
Xinfengming Group			Co. Ltd., Class A....	9,300	15,360
Co. Ltd., Class A....	13,000	20,868	#* Yeahka Ltd.....	31,200	32,839
Xingfa Aluminium			Yechiu Metal		
Holdings Ltd.....	46,000	41,053	Recycling China		
Xinjiang			Ltd., Class A.....	67,200	21,631
Communications			Yeebo International		
Construction Group			Holdings Ltd.....	102,000	51,332
Co. Ltd., Class A....	13,200	19,575	*Ω YiChang HEC		
Xinjiang Joinworld Co.			ChangJiang		
Ltd., Class A.....	10,900	10,559	Pharmaceutical Co.		
			Ltd., Class H.....	89,600	105,851
			Yifan Pharmaceutical		
			Co. Ltd., Class A....	13,300	19,712

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Yip's Chemical Holdings Ltd.....	78,000	\$ 14,840	Zhejiang Guyuelongshan Shaoxing Wine Co. Ltd., Class A.....	15,800	\$18,135
Yixintang Pharmaceutical Group Co. Ltd., Class A.....	12,000	20,626	Zhejiang Haikong Nanke Huatie Digital Intelligence & Technology Co. Ltd.....	16,200	11,727
Yonfer Agricultural Technology Co. Ltd., Class A.....	24,300	42,955	Zhejiang Hailing Co. Ltd., Class A.....	37,200	54,285
Yongjin Technology Group Co. Ltd.....	9,000	25,027	Zhejiang Hangmin Co. Ltd., Class A.....	13,800	13,556
Yotrio Group Co. Ltd., Class A.....	60,200	28,318	* Zhejiang Hisun Pharmaceutical Co. Ltd., Class A.....	11,500	13,606
Youzu Interactive Co. Ltd., Class A.....	19,500	23,688	Zhejiang Huace Film & Television Co. Ltd., Class A.....	22,700	23,650
Yuexiu Property Co. Ltd.....	298,000	186,645	Zhejiang Huangma Technology Co. Ltd., Class A.....	13,600	20,868
* Yueyang Forest & Paper Co. Ltd., Class A.....	45,200	30,376	Zhejiang Jiahua Energy Chemical Industry Co. Ltd., Class A.....	27,100	29,562
YUNDA Holding Group Co. Ltd., Class A.....	31,300	32,530	Zhejiang Jiechang Linear Motion Technology Co. Ltd., Class A.....	9,600	35,674
Yunnan Copper Co. Ltd., Class A.....	26,500	46,753	Zhejiang Jingu Co. Ltd., Class A.....	17,100	26,961
Yunnan Energy Investment Co. Ltd., Class A.....	7,600	11,895	Zhejiang Jingxin Pharmaceutical Co. Ltd., Class A.....	15,400	26,026
Yunnan Tin Co. Ltd., Class A.....	12,900	25,852	Zhejiang Jiuzhou Pharmaceutical Co. Ltd., Class A.....	10,500	18,863
Yusys Technologies Co. Ltd., Class A....	14,600	39,399	Zhejiang Longsheng Group Co. Ltd., Class A.....	24,500	32,694
ZBOM Home Collection Co. Ltd., Class A.....	11,500	18,370	Zhejiang Narada Power Source Co. Ltd., Class A.....	19,200	37,063
Zhejiang Asia-Pacific Mechanical & Electronic Co. Ltd., Class A.....	16,600	18,280	Zhejiang Qianjiang Motorcycle Co. Ltd., Class A.....	8,700	23,925
Zhejiang Communications Technology Co. Ltd., Class A.....	36,540	19,421	Zhejiang Runtu Co. Ltd., Class A.....	22,300	21,229
Zhejiang Conba Pharmaceutical Co. Ltd., Class A.....	29,300	18,353	Zhejiang Semir Garment Co. Ltd., Class A.....	32,200	27,609
Zhejiang Crystal-Optech Co. Ltd., Class A.....	14,600	44,228	Zhejiang Shaoxing RuiFeng Rural Commercial Bank Co. Ltd., Class A....	27,080	20,810
Zhejiang Daily Digital Culture Group Co. Ltd., Class A.....	19,300	27,245			
Zhejiang Garden Biopharmaceutical Co. Ltd., Class A....	7,600	14,496			

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Zhejiang Southeast			Ω Zhou Hei Ya		
Space Frame Co.			International		
Ltd., Class A.....	16,800	\$ 9,662	Holdings Co. Ltd.....	213,500	\$ 46,909
* Zhejiang Sunriver			Zhuhai Huafa		
Culture Tourism Co.			Properties Co. Ltd.,		
Ltd., Class A.....	28,400	30,452	Class A.....	46,300	34,053
Zhejiang Taihua New			Zhuzhou CRRC Times		
Material Group Co.			Electric Co. Ltd.,		
Ltd., Class A.....	9,200	13,792	Class H.....	45,800	176,540
Zhejiang Tianyu			Zhuzhou Kibing Group		
Pharmaceutical Co.			Co. Ltd., Class A....	26,000	20,520
Ltd., Class A.....	5,500	13,172	Zibo Qixiang Tengda		
Zhejiang Wanfeng			Chemical Co. Ltd.,		
Auto Wheel Co.			Class A.....	26,900	17,975
Ltd., Class A.....	22,300	52,310	# Zoomlion Heavy		
Zhejiang Wanliyang			Industry Science &		
Co. Ltd., Class A....	23,600	20,430	Technology Co.		
Zhejiang Wanma Co.			Ltd., Class H.....	269,800	200,391
Ltd., Class A.....	20,500	23,807	TOTAL CHINA.....		<u>49,757,039</u>
Zhejiang Wansheng			COLOMBIA — (0.0%)		
Co. Ltd., Class A....	7,900	10,722	Almacenes Exito SA,		
Zhejiang Xianju			BDR.....	19,278	32,031
Pharmaceutical Co.			* Corp. Financiera		
Ltd., Class A.....	11,600	15,806	Colombiana SA.....	24,464	102,277
Zhejiang Xinan			Grupo Argos SA.....	15,288	72,423
Chemical Industrial			TOTAL COLOMBIA.....		<u>206,731</u>
Group Co. Ltd.,			DENMARK — (2.0%)		
Class A.....	13,160	14,563	Alm Brand AS.....	302,698	630,747
Zhejiang Yasha			* Bavarian Nordic AS....	23,223	635,482
Decoration Co. Ltd.,			Columbus AS.....	23,788	43,031
Class A.....	30,000	15,463	D/S Norden AS.....	9,351	265,868
Zhende Medical Co.			FLSmith & Co. AS....	17,559	911,499
Ltd., Class A.....	2,900	8,761	Foroya Banki P.....	1,321	31,661
Zhengzhou Coal			* GN Store Nord AS.....	31,156	638,074
Mining Machinery			GronlandsBANKEN		
Group Co. Ltd.,			AS.....	210	21,165
Class H.....	53,400	70,086	H Lundbeck AS		
Zhenjiang Dongfang			(HLUNA DC),		
Electric Heating			Class A.....	24,658	123,125
Technology Co.			H Lundbeck AS		
Ltd., Class A.....	43,800	26,621	(HLUNB DC).....	97,184	594,703
Zhenwen Interactive			* H&H International AS,		
Group Co. Ltd.,			Class B.....	6,441	67,644
Class A.....	35,300	31,863	# ISS AS.....	44,132	834,048
*Ω ZhongAn Online P&C			Jyske Bank AS.....	18,173	1,314,361
Insurance Co. Ltd.,			Matas AS.....	13,030	250,264
Class H.....	139,000	216,046	* Nilfisk Holding AS.....	3,486	54,645
Zhongshan Broad			* NKT AS.....	19,205	1,283,853
Ocean Motor Co.			Per Aarsleff Holding		
Ltd., Class A.....	53,700	42,498	AS.....	6,619	426,051
Zhongsheng Group			Ringkjoebing		
Holdings Ltd.....	159,500	252,247	Landbobank AS.....	9,222	1,504,265
*Ω Zhongyuan Bank Co.			Rockwool AS (ROCKA		
Ltd., Class H.....	145,000	5,614	DC), Class A.....	1,416	502,312

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
DENMARK — (Continued)			FINLAND — (Continued)		
Rockwool AS (ROCKB DC), Class B.....	2,620	\$ 927,782	Oriola OYJ (OKDAV FH).....	4,300	\$ 4,355
Royal Unibrew AS.....	46	3,180	Oriola OYJ (OKDBV FH), Class B.....	10,759	10,481
Ω Scandinavian Tobacco Group AS.....	22,438	322,873	# Outokumpu OYJ.....	82,658	264,513
Schouw & Co. AS.....	4,623	359,127	Pihlajalinna OYJ.....	6,174	68,444
Solar AS, Class B.....	200	8,405	Ponsse OYJ.....	730	15,666
SP Group AS.....	2,238	94,621	Raisio OYJ, Class V...	23,694	55,720
Spar Nord Bank AS....	34,913	1,008,504	* Rapala VMC OYJ.....	4,631	8,928
Sparekassen Sjaelland-Fyn AS....	4,899	178,726	Sanoma OYJ.....	19,907	171,858
Sydbank AS.....	19,669	1,044,240	Scanfil OYJ.....	3,530	30,001
TORM PLC, Class A...	12,906	256,921	* SRV Group OYJ.....	786	3,990
# Trifork Group AG.....	781	8,529	Stora Enso OYJ, Class R.....	121,170	1,341,989
Tryg AS.....	2,881	58,365	#* Teleste OYJ.....	3,463	9,879
Vestjysk Bank AS.....	59,255	36,971	Ω Terveystalo OYJ.....	45,094	548,717
TOTAL DENMARK.....		<u>14,441,042</u>	TietoEVRY OYJ.....	18,310	352,976
			Tokmanni Group Corp.....	725	10,505
FINLAND — (1.9%)			UPM-Kymmene OYJ...	79,119	2,333,211
Aktia Bank OYJ.....	11,821	119,870	# Valmet OYJ.....	38,832	1,058,723
Alandsbanken Abp, Class B.....	2,284	88,634	* Wartsila OYJ Abp.....	17,828	336,782
# Anora Group OYJ.....	7,486	21,617	* YIT OYJ.....	27,688	<u>72,733</u>
Apetit OYJ.....	1,113	16,231	TOTAL FINLAND.....		<u>13,267,020</u>
Atria OYJ.....	3,506	42,836	FRANCE — (4.0%)		
Bittium OYJ.....	5,009	34,851	* 74Software SA.....	2,602	73,347
Cargotec OYJ, Class B.....	10,303	512,340	ABC arbitrage.....	5,304	28,039
Ω Digia OYJ.....	4,078	28,143	Accor SA.....	4,281	220,085
Enento Group OYJ....	3,125	56,505	AKWEL SADR.....	2,712	22,602
Fiskars OYJ Abp.....	10,410	165,919	* Alstom SA.....	81,487	1,612,863
# Fortum OYJ.....	89,128	1,294,985	Alten SA.....	4,916	452,196
Glaston OYJ Abp.....	8,852	7,623	Ω Amundi SA.....	10,773	758,374
* HKFoods OYJ.....	16,407	17,606	Arkema SA.....	14,903	1,187,766
Huhtamaki OYJ.....	25,055	925,090	# Assystem SA.....	1,526	61,264
* Kalmar OYJ, Class B..	10,303	346,376	Aubay.....	1,145	55,143
Kemira OYJ.....	32,084	707,727	Ω Ayvens SA.....	21,225	156,372
Kesko OYJ (KESKOA FH), Class A.....	1,552	29,250	# Beneteau SACA.....	6,175	58,868
Kesko OYJ (KESKOB FH), Class B.....	9,402	180,344	Boiron SA.....	1,406	38,557
Konecranes OYJ.....	14,581	877,181	Bonduelle SCA.....	2,459	15,607
Lassila & Tikanoja OYJ.....	3,535	31,749	Bouygues SA.....	51,932	1,650,730
* Lindex Group OYJ....	12,030	34,574	Caisse Regionale de Credit Agricole Mutuel du Languedoc SCCV... Canal & SA.....	448	26,258
Mandatum OYJ.....	91,786	453,718	* Carrefour SA.....	175,700	400,300
Metsa Board OYJ (METS A FH), Class A.....	2,149	13,867	CBo Territoria.....	124,412	1,772,546
Metsa Board OYJ (METS B FH), Class B.....	26,591	132,945	* Cegedim SA.....	11,180	42,493
# Neste OYJ.....	2,556	32,388	Cie des Alpes.....	1,324	17,214
NoHo Partners OYJ....	1,625	13,370	Coface SA.....	6,017	102,175
# Nokian Renkaat OYJ..	29,900	248,843	Derichebourg SA.....	34,135	550,419
Olvi OYJ, Class A....	3,777	119,650	Eiffage SA.....	27,304	152,211
Oma Saastopankki OYJ.....	1,150	13,317	*Ω Eilor Group SA.....	20,030	1,789,418
			Elis SA.....	41,700	112,864
			# Eramet SA.....	58,949	1,206,799
			Esso SA Francaise... Esso SA Francaise...	1,602	89,435
				757	87,680

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)			FRANCE — (Continued)		
Etablissements Maurel et Prom SA.....	22,578	\$ 144,596	* Viridien.....	1,415	\$ 81,606
Exclusive Networks SA.....	4,319	84,662	Vivendi SE.....	175,700	496,614
Exel Industries SA, Class A.....	396	18,247	#* Voltalia SA.....	8,487	62,713
Fnac Darty SA (FNAC FP).....	2,442	74,633	Vranken-Pommery Monopole SA.....	1,043	13,899
Forvia SE (FRVIA FP).....	32,878	345,067	*Ω Worldline SA.....	45,487	402,531
* Genfit SA.....	2,917	10,832	*Ω X-Fab Silicon Foundries SE.....	4,159	21,441
GL Events SACA.....	2,532	49,928	TOTAL FRANCE.....		27,952,517
Groupe Crit SA.....	1,048	62,388	GERMANY — (3.6%)		
Groupe SFPI.....	8,334	16,618	1&1 AG.....	10,207	129,061
# Guerbet.....	1,473	41,731	7C Solarparken AG....	11,382	22,586
IPSOS SA.....	11,856	561,013	All for One Group SE..	212	13,665
Jacquet Metals SACA..	2,639	44,744	AlzChem Group AG....	1,479	98,505
* JCDecaux SE.....	5,990	100,302	Aurubis AG.....	9,174	719,919
Laurent-Perrier.....	749	81,523	# Bechtle AG.....	12,277	412,063
LISI SA.....	3,548	100,927	Bijou Brigitte AG.....	952	37,235
LNA Sante SA.....	1,202	27,447	Bilfinger SE.....	9,612	494,394
* Louis Hachette Group..	175,700	234,984	Borussia Dortmund GmbH & Co. KGaA..	16,120	54,597
#Ω Maisons du Monde SA.....	4,232	18,012	Brenntag SE.....	13,681	860,808
Manitou BF SA.....	2,169	48,708	CANCOM SE (COK GR).....	4,175	109,632
Mersen SA.....	4,415	99,749	Carl Zeiss Meditec AG.....	2,172	132,316
Metropole Television SA.....	6,128	78,826	* Ceconomy AG.....	12,022	37,165
* Nexity SA.....	7,414	99,311	Cewe Stiftung & Co. KGaA.....	1,803	190,850
NRJ Group.....	6,338	45,564	Commerzbank AG....	82,757	1,597,959
Opmobility.....	8,759	99,119	Continental AG.....	21,040	1,495,379
Quadiant SA.....	6,887	130,313	* Covestro AG.....	52,882	3,253,186
Remy Cointreau SA....	4,004	229,493	Deutz AG.....	35,828	173,308
Renault SA.....	55,113	2,829,376	Draegerwerk AG & Co. KGaA.....	638	31,147
Rexel SA.....	53,173	1,407,696	Duerr AG.....	4,267	105,100
Samse SACA.....	262	38,681	Ω DWS Group GmbH & Co. KGaA.....	10,302	508,421
Savencia SA.....	1,752	90,634	EDAG Engineering Group AG.....	1,985	13,618
SCOR SE.....	28,495	727,992	ElringKlinger AG.....	5,891	28,824
SEB SA.....	5,149	489,876	Evonik Industries AG..	63,480	1,192,019
SES SA.....	68,341	222,036	flatexDEGIRO AG....	19,433	329,234
Societe BIC SA.....	5,124	337,842	FORTEC Elektronik AG.....	585	11,926
Societe LDC SADIR... SOITEC.....	1,650 3,080	110,878 268,486	#* Fraport AG Frankfurt Airport Services Worldwide.....	9,405	560,259
Sopra Steria Group....	2,889	537,100	Freenet AG.....	36,293	1,119,726
Stef SA.....	1,010	140,185	Fresenius Medical Care AG (FME GR)..	47,923	2,380,565
* Synergie SE.....	2,390	69,602	Friedrich Vorwerk Group SE.....	2,697	99,346
Technip Energies NV..	41,667	1,180,434	Gerresheimer AG.....	8,611	603,117
Teleperformance SE... Television Francaise 1 SA.....	6,515 11,443	610,076 90,233	Gesco SE.....	2,252	30,748
Thermador Groupe....	289	21,313	# GFT Technologies SE..	2,002	47,035
Trigano SA.....	2,049	280,792			
* Ubisoft Entertainment SA.....	19,924	229,890			
Valeo SE.....	42,843	477,565			
* Vallourec SACA.....	43,624	828,607			
# Vetoquinol SA.....	520	38,216			
Vicat SACA.....	5,082	211,949			
VIEL & Cie SA.....	3,477	43,892			

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)			GERMANY — (Continued)		
H&R GmbH & Co.			Wuestenrot &		
KGaA.....	4,152	\$ 16,198	Wuerttembergische		
* Heidelberger			AG.....	6,054	\$ 77,342
Druckmaschinen			*Ω Zalando SE.....	14,589	543,702
AG.....	23,114	29,073			
* HelloFresh SE.....	22,167	243,895	TOTAL GERMANY.....		<u>25,391,190</u>
Hornbach Holding AG			GREECE — (0.1%)		
& Co. KGaA.....	2,266	173,791	Aegean Airlines SA....	775	8,718
HUGO BOSS AG.....	6,038	282,868	Alpha Services &		
Indus Holding AG.....	2,509	53,660	Holdings SA.....	31,801	58,506
Ω Instone Real Estate			Autohellas Tourist &		
Group SE.....	17,183	148,015	Trading SA.....	819	9,278
Jenoptik AG.....	11,495	257,794	Bank of Greece.....	3,495	52,097
Ω JOST Werke SE.....	2,494	120,003	Ellaktor SA.....	3,816	8,855
K&S AG.....	37,031	514,211	ElvalHalcor SA.....	7,892	17,095
KION Group AG.....	16,902	627,643	GEK Terna SA.....	2,732	52,916
Kloeckner & Co. SE...	7,966	40,516	Helleniq Energy		
* Koenig & Bauer AG....	2,637	44,753	Holdings SA.....	9,333	72,517
Kontron AG.....	8,109	164,955	* LAMDA Development		
Krones AG.....	3,273	446,612	SA.....	8,652	62,338
KSB SE & Co. KGaA..	62	42,944	Motor Oil Hellas		
KWS Saat SE & Co.			Corinth Refineries		
KGaA.....	3,267	205,522	SA.....	6,837	151,061
Lanxess AG.....	19,546	530,823	Piraeus Financial		
#* LPKF Laser &			Holdings SA.....	8,196	37,082
Electronics SE.....	3,178	27,724	Sarantis SA.....	2,655	31,390
* Mediclin AG.....	5,270	16,430	Thrace Plastics		
* Medios AG.....	3,854	49,571	Holding & Co.....	2,463	10,391
METRO AG.....	18,650	74,539	Titan Cement		
MLP SE.....	21,361	154,821	International SA		
# Mutares SE & Co.			(TITC GA).....	5,589	<u>264,424</u>
KGaA.....	2,865	79,212	TOTAL GREECE.....		<u>836,668</u>
Norma Group SE.....	11,250	193,005	HONG KONG — (0.9%)		
Pfeiffer Vacuum			ASMPT Ltd.....	10,300	95,113
Technology AG.....	218	35,066	Bank of East Asia		
ProSiebenSat.1 Media			Ltd.....	167,015	211,449
SE.....	2,491	14,312	Build King Holdings		
Puma SE (PUM GR)...	19,512	612,291	Ltd.....	120,000	14,210
#* PVA TePla AG.....	2,714	38,890	# Cathay Pacific		
* q.beyond AG.....	32,252	24,188	Airways Ltd.....	143,000	193,072
RTL Group SA.....	725	22,155	* Century City		
SAF-Holland SE.....	5,757	98,734	International		
* Schaeffler AG.....	12,471	55,295	Holdings Ltd.....	360,000	5,881
* Siemens Energy AG...	16,119	959,037	Cheuk Nang Holdings		
Siltronic AG.....	2,133	97,534	Ltd.....	37,997	8,199
# Sixt SE.....	1,931	156,816	Chevalier International		
Stabilus SE.....	405	13,380	Holdings Ltd.....	20,000	10,268
# STRATEC SE.....	1,314	48,101	* China Energy		
Suedzucker AG.....	15,827	174,163	Development		
* Surteco Group SE.....	1,940	43,974	Holdings Ltd.....	2,198,000	16,524
Takkt AG.....	2,180	18,445	Chow Sang Sang		
Technotrans SE.....	1,385	25,105	Holdings		
thyssenkrupp AG.....	83,319	412,895	International Ltd.....	60,000	50,859
United Internet AG....	7,740	129,806			
Vossloh AG.....	2,379	116,906			
Wacker Chemie AG....	893	61,197			
Wacker Neuson SE....	10,588	179,565			

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)			HONG KONG — (Continued)		
CITIC Telecom International Holdings Ltd.....	397,000	\$111,803	Johnson Electric Holdings Ltd.....	77,555	\$102,833
Ω Crystal International Group Ltd.....	149,500	88,844	* Kader Holdings Co. Ltd.....	98,000	3,023
CTF Services Ltd.....	36,000	33,916	Kerry Logistics Network Ltd.....	68,500	57,519
*†† CW Group Holdings Ltd.....	183,500	0	Kerry Properties Ltd....	70,000	137,688
Dah Sing Banking Group Ltd.....	85,600	87,439	Kowloon Development Co. Ltd.....	116,562	57,177
Dah Sing Financial Holdings Ltd.....	41,200	147,077	* Lai Sun Development Co. Ltd.....	88,200	7,535
Dream International Ltd.....	32,000	22,103	* Lai Sun Garment International Ltd.....	136,459	9,304
†† EcoGreen International Group Ltd.....	84,000	3,841	Liu Chong Hing Investment Ltd.....	40,000	20,287
Emperor International Holdings Ltd.....	160,000	4,186	Luk Fook Holdings International Ltd.....	97,000	178,363
Emperor Watch & Jewellery Ltd.....	790,000	17,346	* Midland Holdings Ltd..	93,517	9,978
Ω ESR Group Ltd.....	168,400	259,196	* Mongolian Mining Corp.....	162,000	146,052
First Pacific Co. Ltd....	560,000	310,048	* NagaCorp Ltd.....	284,000	105,100
*Ω FIT Hon Teng Ltd.....	386,000	169,030	Oriental Watch Holdings.....	26,000	11,754
*Ω Frontage Holdings Corp.....	64,000	13,991	Pacific Basin Shipping Ltd.....	286,000	57,889
# Guotai Junan International Holdings Ltd.....	796,000	117,023	Pacific Textiles Holdings Ltd.....	97,000	19,159
Hang Lung Group Ltd.....	131,000	173,655	* Paliburg Holdings Ltd..	86,000	5,825
Hang Lung Properties Ltd.....	266,246	210,611	PAX Global Technology Ltd.....	92,000	56,637
* Hanison Construction Holdings Ltd.....	105,877	3,883	Pico Far East Holdings Ltd.....	278,000	75,446
* Harbour Centre Development Ltd....	17,000	10,410	* Public Financial Holdings Ltd.....	116,000	21,155
* HKR International Ltd.....	251,040	26,656	* Regal Hotels International Holdings Ltd.....	68,000	20,591
Hon Kwok Land Investment Co. Ltd..	54,000	7,082	Ω Regina Miracle International Holdings Ltd.....	29,000	7,963
* Hong Kong Technology Venture Co. Ltd.....	33,774	5,639	SAS Dragon Holdings Ltd.....	64,000	34,131
Hongkong & Shanghai Hotels Ltd.....	121,716	90,813	Shangri-La Asia Ltd....	256,000	166,877
# Hutchison Telecommunications Hong Kong Holdings Ltd.....	244,000	29,118	* Shun Tak Holdings Ltd.....	234,000	18,390
Ω Impro Precision Industries Ltd.....	75,000	20,539	SmarTone Telecommunications Holdings Ltd.....	97,500	50,979
* ITC Properties Group Ltd.....	4,761	122	Soundwill Holdings Ltd.....	23,500	16,018
Jacobson Pharma Corp. Ltd.....	24,000	3,882	Stella International Holdings Ltd.....	114,500	260,315
			Swire Pacific Ltd. (87 HK), Class B.....	62,500	87,758
			Tao Heung Holdings Ltd.....	133,000	7,844

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)			INDIA — (Continued)		
* Television Broadcasts			AGI Greenpac Ltd.....	5,757	\$ 51,933
Ltd.....	78,600	\$ 32,151	Agro Tech Foods Ltd...	2,464	22,535
Texhong International			Ahluwalia Contracts		
Group Ltd.....	20,500	10,465	India Ltd.....	6,104	59,991
# Theme International			AIA Engineering Ltd....	1,786	76,122
Holdings Ltd.....	660,000	33,576	Ajmera Realty & Infra		
Town Health			India Ltd.....	1,289	14,019
International			Alembic Ltd.....	15,848	21,366
Medical Group Ltd...	650,000	23,798	Alembic		
Transport International			Pharmaceuticals		
Holdings Ltd.....	21,171	22,176	Ltd.....	10,543	111,423
United Laboratories			* Allcargo Gati Ltd.....	5,798	4,843
International			Allcargo Logistics Ltd..	56,988	27,768
Holdings Ltd.....	240,000	356,780	* Allcargo Terminals		
#†† Untrade.China Dili.....	516,800	8,211	Ltd.....	14,247	5,402
*†† Untrade.Genting Hk....	331,000	0	Amara Raja Energy &		
* Value Partners Group			Mobility Ltd.....	9,138	109,012
Ltd.....	206,000	38,080	* Amber Enterprises		
Vedan International			India Ltd.....	896	66,861
Holdings Ltd.....	80,000	5,154	Anant Raj Ltd.....	21,895	150,305
VSTECS Holdings			Angel One Ltd.....	1,748	47,153
Ltd.....	192,000	116,669	*Ω Antony Waste		
* Wang On Group Ltd....	1,400,000	3,777	Handling Cell Ltd....	1,399	10,003
Ω WH Group Ltd.....	682,160	532,149	Apar Industries Ltd.....	338	29,065
Wing Tai Properties			Apollo Micro Systems		
Ltd.....	72,000	15,744	Ltd.....	14,253	22,435
* Xingye Alloy Materials			Apollo Pipes Ltd.....	1,403	7,021
Group Ltd.....	84,000	10,955	Apollo Tyres Ltd.....	82,490	414,174
Xinyi Glass Holdings			Arvind Fashions Ltd....	10,674	58,712
Ltd.....	258,381	239,153	Arvind Ltd.....	42,016	164,200
Yue Yuen Industrial			Asahi India Glass Ltd..	4,079	31,573
Holdings Ltd.....	141,000	300,494	Ashiana Housing Ltd..	6,346	23,863
* Yunfeng Financial			Ashok Leyland Ltd....	179,063	447,582
Group Ltd.....	58,000	7,934	* Ashoka Buildcon Ltd..	23,322	68,995
TOTAL HONG KONG.....		<u>6,084,684</u>	Ω Aster DM Healthcare		
HUNGARY — (0.0%)			Ltd.....	27,926	157,938
Opus Global Nyrt.....	53,441	73,574	Astra Microwave		
Richter Gedeon Nyrt...	9,772	253,080	Products Ltd.....	5,846	49,393
TOTAL HUNGARY.....		<u>326,654</u>	* Atul Auto Ltd.....	1,311	7,808
INDIA — (5.9%)			Atul Ltd.....	1,576	114,160
360 ONE WAM Ltd....	3,793	44,091	Ω AU Small Finance		
Aarti Drugs Ltd.....	8,586	40,116	Bank Ltd.....	43,937	304,566
Aarti Industries Ltd....	3,469	17,820	AurionPro Solutions		
Aarti Pharmed Labs Ltd..	6,106	40,986	Ltd.....	2,844	48,903
ACC Ltd.....	5,901	136,221	Aurobindo Pharma		
ADF Foods Ltd.....	15,440	47,966	Ltd.....	63,458	855,248
* Aditya Birla Fashion &			Automotive Axles Ltd..	1,036	20,417
Retail Ltd.....	2,501	7,869	Avanti Feeds Ltd.....	5,833	47,519
Aditya Birla Real			Bajaj Consumer Care		
Estate Ltd.....	3,629	89,698	Ltd.....	15,791	34,466
Advanced Enzyme			Bajaj Electricals Ltd....	1,194	9,580
Technologies Ltd....	6,791	25,731	* Bajaj Hindusthan		
Aegis Logistics Ltd....	24,003	193,096	Sugar Ltd.....	245,227	78,349
* Aether Industries Ltd...	2,879	27,488	Balaji Amines Ltd.....	1,905	37,685
			Balkrishna Industries		
			Ltd.....	1,085	34,606
			Balmer Lawrie & Co.		
			Ltd.....	19,246	43,706

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
Balrampur Chini Mills Ltd.....	29,626	\$165,171	Dalmia Bharat Ltd.....	18,022	\$386,697
Banco Products India Ltd.....	15,542	80,727	Dalmia Bharat Sugar & Industries Ltd.....	5,261	21,227
Ω Bandhan Bank Ltd.....	9,159	15,957	DB Corp. Ltd.....	16,814	50,591
Bank of India.....	114,507	147,752	DCB Bank Ltd.....	58,753	80,421
Bank of Maharashtra...	144,375	84,831	DCM Shriram Ltd.....	7,541	101,365
Bannari Amman Sugars Ltd.....	902	37,408	* DCW Ltd.....	37,568	34,195
BASF India Ltd.....	452	24,005	Deep Industries Ltd....	3,225	20,919
BEML Ltd.....	3,201	142,082	Deepak Fertilisers & Petrochemicals Corp. Ltd.....	14,127	184,348
Bhansali Engineering Polymers Ltd.....	18,456	25,894	* Delhivery Ltd.....	63,856	236,785
Bharat Heavy Electricals Ltd.....	11,788	28,169	Dhanuka Agritech Ltd.....	3,371	56,629
Bharat Rasayan Ltd....	78	9,248	Ω Dilip Buildcon Ltd.....	7,058	35,288
Birla Corp. Ltd.....	6,464	86,768	* Dishman Carbogen Amcis Ltd.....	7,907	21,105
Birlasoft Ltd.....	29,082	179,054	Dollar Industries Ltd....	4,294	20,962
Bombay Burmah Trading Co.....	4,849	117,886	Dr. Reddy's Laboratories Ltd. (DRRD IN).....	46,010	644,652
Bombay Dyeing & Manufacturing Co. Ltd.....	16,474	30,361	Dynamatic Technologies Ltd.....	486	39,210
* Borosil Ltd.....	2,401	10,708	eClerx Services Ltd....	4,806	167,569
* Borosil Scientific Ltd....	1,800	3,293	* EID Parry India Ltd.....	19,753	186,440
Brigade Enterprises Ltd.....	10,739	143,058	EIH Associated Hotels.....	3,616	15,652
* Brightcom Group Ltd...	163,944	19,401	EIH Ltd.....	35,168	149,991
BSE Ltd.....	854	52,093	Electrosteel Castings Ltd.....	104,310	153,802
Canara Bank.....	473,855	507,308	Ω Endurance Technologies Ltd.....	3,339	76,337
* Capaci'e Infraprojects Ltd.....	6,332	26,376	Engineers India Ltd....	58,317	114,492
Caplin Point Laboratories Ltd.....	2,431	58,429	Epigral Ltd.....	1,774	37,543
Care Ratings Ltd.....	4,579	65,466	EPL Ltd.....	28,442	74,532
* Cartrade Tech Ltd.....	2,250	42,793	* Equinox India Developments Ltd...	41,210	68,611
Carysil Ltd.....	3,031	24,067	Ω Equitas Small Finance Bank Ltd.....	83,230	64,541
CCL Products India Ltd.....	15,057	108,258	*Ω Eris Lifesciences Ltd...	7,443	105,522
Ceat Ltd.....	6,015	198,613	Escorts Kubota Ltd.....	8,711	366,828
Century Enka Ltd.....	3,444	21,353	Everest Industries Ltd.....	1,612	11,803
Chambal Fertilisers & Chemicals Ltd.....	35,567	206,019	Everest Kanto Cylinder Ltd.....	6,320	11,376
CIE Automotive India Ltd.....	29,639	158,176	Exide Industries Ltd....	88,153	381,170
City Union Bank Ltd....	83,557	167,168	* Expleo Solutions Ltd...	381	5,333
CMS Info Systems Ltd.....	14,395	71,624	Fairchem Organics Ltd.....	633	8,123
Ω Cochin Shipyard Ltd....	18,105	318,853	FDC Ltd.....	11,996	64,356
Confidence Petroleum India Ltd.....	10,109	7,977	Federal Bank Ltd.....	390,779	840,330
Container Corp. of India Ltd.....	22,302	199,660	* Federal-Mogul Goetze India Ltd.....	4,153	18,742
Coromandel International Ltd....	25,282	527,184	FIEM Industries Ltd....	1,386	22,368
Cosmo First Ltd.....	4,186	36,068	Filatex India Ltd.....	27,476	15,526
* CSB Bank Ltd.....	17,397	61,414	* Fino Payments Bank Ltd.....	1,795	6,020
Cyient Ltd.....	10,755	179,489	Finolex Cables Ltd.....	15,463	178,028

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
Finolex Industries Ltd..	48,381	\$114,615	Gujarat		
Firstsource Solutions			Fluorochemicals		
Ltd.....	58,361	224,545	Ltd.....	598	\$ 24,536
Force Motors Ltd.....	1,050	76,307	Gujarat Mineral		
Fortis Healthcare Ltd...	9,023	66,925	Development Corp.		
* G R Infraprojects Ltd...	571	8,387	Ltd.....	12,807	47,326
Gabriel India Ltd.....	17,080	91,428	Gujarat Narmada		
GAIL India Ltd. (GAIL			Valley Fertilizers &		
IN).....	14,437	29,354	Chemicals Ltd.....	17,891	114,040
Galaxy Surfactants			Gujarat Pipavav Port		
Ltd.....	1,586	43,521	Ltd.....	48,693	85,105
Ganesh Housing			Gujarat State Petronet		
Corp. Ltd.....	2,638	41,206	Ltd.....	61,353	243,390
Ganesha Ecosphere			Gulf Oil Lubricants		
Ltd.....	958	19,038	India Ltd.....	1,725	20,294
Garware Hi-Tech			Ω Harsha Engineers		
Films Ltd.....	970	40,450	Ltd.....	1,758	8,416
Garware Technical			HBL Engineering Ltd...	5,859	40,157
Fibres Ltd.....	2,745	25,770	* HealthCare Global		
Gateway Distriparks			Enterprises Ltd.....	10,118	59,844
Ltd.....	56,436	49,719	HEG Ltd.....	11,285	51,129
GE Vernova T&D			HeidelbergCement		
India Ltd.	1,853	37,905	India Ltd.....	15,130	37,927
Geojit Financial			Heritage Foods Ltd....	8,870	44,213
Services Ltd.....	15,370	15,739	Hero MotoCorp Ltd.		
GHCL Ltd.....	16,967	142,345	(HMCL IN).....	487	24,308
Ω Gland Pharma Ltd....	5,676	99,120	HFCL Ltd.....	147,411	166,075
Glenmark			HG Infra Engineering		
Pharmaceuticals			Ltd.....	2,873	42,039
Ltd.....	33,446	557,988	Hikal Ltd.....	9,005	36,786
Globus Spirits Ltd.....	1,633	17,239	HIL Ltd.....	1,013	23,340
GMM Pfaudler Ltd....	3,384	46,332	Himadri Speciality		
Godawari Power &			Chemical Ltd.....	6,884	38,966
Ispat Ltd.....	61,950	128,487	Himatsingka Seide		
Godfrey Phillips India			Ltd.....	11,567	21,228
Ltd.....	658	34,195	Hindustan Copper		
Ω Godrej Agrovet Ltd....	7,864	67,075	Ltd.....	9,107	24,861
* Godrej Industries Ltd...	3,413	34,991	Hindware Home		
Goldiam International			Innovation Ltd.....	4,100	10,852
Ltd.....	4,691	26,513	HI-Tech Pipes Ltd.....	11,088	16,624
Goodyear India Ltd....	1,451	15,872	Honda India Power		
Granules India Ltd....	32,878	210,507	Products Ltd.....	598	17,331
Graphite India Ltd....	11,951	65,393	HPL Electric & Power		
Grauer & Weil India			Ltd.....	1,673	9,310
Ltd.....	20,434	22,955	Huhtamaki India Ltd....	2,798	7,279
Great Eastern			I G Petrochemicals		
Shipping Co. Ltd. ...	27,406	310,531	Ltd.....	4,882	24,409
Greaves Cotton Ltd....	24,203	73,535	ICRA Ltd.....	909	65,558
Greenpanel Industries			* IDFC First Bank Ltd....	1,200,526	873,577
Ltd.....	9,316	36,999	* IFB Industries Ltd.....	1,844	29,336
Greenply Industries			Igarashi Motors India		
Ltd.....	10,082	32,439	Ltd.....	1,465	11,141
Gujarat Alkalies &			* IIFL Capital Services		
Chemicals Ltd.....	7,842	62,665	Ltd.....	26,423	76,857
Gujarat Ambuja			* India Cements Ltd.....	43,951	134,072
Exports Ltd.....	24,560	32,196	India Glycols Ltd.....	3,432	50,461
			Indian Bank.....	62,818	400,889

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
Indian Metals & Ferro Alloys Ltd.....	4,203	\$ 34,032	Karur Vysya Bank Ltd.	100,489	\$275,984
Indo Count Industries Ltd.....	12,207	41,819	Kaveri Seed Co. Ltd....	4,405	45,935
Indoco Remedies Ltd..	6,798	19,535	KCP Ltd.	19,493	46,622
* Indus Towers Ltd.....	43,220	172,014	KDDL Ltd.....	302	8,312
IndusInd Bank Ltd.....	5,803	66,450	KEC International Ltd..	21,838	212,203
Infibeam Avenues Ltd.....	173,613	45,380	Kewal Kiran Clothing Ltd.....	1,257	8,112
* Inox Wind Energy Ltd.....	155	16,702	Kirloskar Brothers Ltd.....	2,320	49,671
* Inox Wind Ltd.....	51,032	98,578	Kirloskar Ferrous Industries Ltd.....	9,588	62,992
Insecticides India Ltd..	407	3,043	Kirloskar Oil Engines Ltd.....	10,569	109,820
Intellect Design Arena Ltd.....	12,705	118,115	Kitex Garments Ltd.....	15,081	33,185
IOL Chemicals & Pharmaceuticals Ltd.....	5,999	24,898	KNR Constructions Ltd.....	27,447	94,416
Ipca Laboratories Ltd..	18,285	303,824	Kolte-Patil Developers Ltd.....	5,519	18,109
Ω IRCON International Ltd.....	51,030	128,921	Kovai Medical Center & Hospital.....	843	52,883
ISGEC Heavy Engineering Ltd.....	3,339	44,440	KPR Mill Ltd.....	2,215	23,653
ITD Cementation India Ltd.....	8,815	54,743	KRBL Ltd.....	16,393	52,170
J Kumar Infraprojects Ltd.....	9,206	77,981	Krsnaa Diagnostics Ltd.....	4,079	39,653
Jai Corp. Ltd.....	12,215	19,131	Ω LA Opala RG Ltd.....	7,436	23,231
* Jain Irrigation Systems Ltd.....	38,893	31,621	Ω Laurus Labs Ltd.....	15,766	106,186
Jammu & Kashmir Bank Ltd.	63,698	72,612	Laxmi Organic Industries Ltd.....	5,674	14,145
Jamna Auto Industries Ltd.....	20,611	21,302	LG Balakrishnan & Bros Ltd.....	7,187	112,161
Jindal Saw Ltd.....	106,860	306,299	LMW Ltd.....	568	102,741
Jindal Stainless Ltd....	110,462	829,406	LT Foods Ltd.....	40,174	180,641
Jindal Steel & Power Ltd.....	28,290	255,753	Lumax Auto Technologies Ltd.....	4,253	26,587
JK Cement Ltd.....	5,781	319,602	Lupin Ltd.....	2,218	53,351
JK Lakshmi Cement Ltd.....	14,023	129,346	LUX Industries Ltd.....	628	11,320
JK Paper Ltd.....	21,843	91,968	Maharashtra Seamless Ltd.....	14,386	102,824
JK Tyre & Industries Ltd.....	17,886	65,765	Mahindra Lifespace Developers Ltd.....	15,138	72,957
JSW Energy Ltd.....	4,638	27,187	Ω Mahindra Logistics Ltd.....	2,215	9,417
JTEKT India Ltd.....	11,906	20,936	* Man Industries India Ltd.....	2,236	7,479
Jubilant Ingrevia Ltd....	13,841	111,316	Man Infraconstruction Ltd.....	15,353	35,654
Jubilant Pharmova Ltd.....	14,481	161,895	Marksans Pharma Ltd.....	59,055	164,338
Jyothy Labs Ltd.....	6,514	29,968	Mastek Ltd.....	2,731	81,023
Kalpataru Projects International Ltd.....	17,626	214,921	* Max Estates Ltd.....	9,610	58,809
Kalyani Steels Ltd.....	7,765	79,923	Mayur Uniquoters Ltd.....	2,063	13,150
Kansai Nerolac Paints Ltd.....	24,754	66,583	* Medplus Health Services Ltd.....	4,866	40,156
Karnataka Bank Ltd. .	70,994	156,276	* Meghmani Organics Ltd.....	29,423	26,361

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
Minda Corp. Ltd.....	16,296	\$106,768	* Orient Green Power		
Ω Mishra Dhatu Nigam			Co. Ltd.....	158,700	\$ 28,468
Ltd.....	8,726	32,976	Orient Paper &		
MM Forgings Ltd.....	5,056	25,260	Industries Ltd.....	25,398	9,135
Monte Carlo Fashions			Panama Petrochem		
Ltd.....	1,211	9,519	Ltd.....	2,894	12,637
* Morepen Laboratories			Ω Parag Milk Foods Ltd.,		
Ltd.....	60,453	45,129	Class F.....	6,480	12,668
Mphasis Ltd.....	13,148	432,122	* Patel Engineering		
MRF Ltd.....	454	596,706	Ltd.....	80,785	46,098
MSTC Ltd.....	2,585	18,171	* PC Jeweller Ltd.....	626,910	103,692
Mukand Ltd.....	6,374	8,541	PCBL Chemical Ltd....	36,684	159,012
Natco Pharma Ltd.....	11,527	156,266	PDS Ltd.....	2,497	14,361
National Aluminium			Pearl Global		
Co. Ltd.....	201,774	467,669	Industries Ltd.....	581	9,456
National Fertilizers			Petronet LNG Ltd.....	186,651	678,434
Ltd.....	13,589	16,722	PG Electroplast Ltd....	6,370	57,131
Nava Ltd.....	42,192	215,579	Phoenix Mills Ltd.	13,226	249,622
Navneet Education			Piramal Pharma Ltd....	80,418	215,432
Ltd.....	18,140	29,420	PNC Infratech Ltd.....	17,993	66,287
* Nazara Technologies			Pokarna Ltd.....	824	12,236
Ltd.....	4,311	46,551	Polyplex Corp. Ltd....	3,454	45,012
NCC Ltd.....	97,963	282,851	Power Mech Projects		
NCL Industries Ltd....	7,001	16,442	Ltd.....	2,568	63,509
Neogen Chemicals			Prakash Industries		
Ltd.....	642	14,089	Ltd.....	25,349	45,659
NESCO Ltd.....	3,968	44,022	Ω Prataap Snacks Ltd....	1,310	14,928
Neuland Laboratories			Prestige Estates		
Ltd.....	411	66,755	Projects Ltd.....	6,423	102,473
Newgen Software			* Pricol Ltd.....	10,026	57,943
Technologies Ltd....	4,609	55,782	* Prism Johnson Ltd....	29,365	47,213
NIIT Learning			* PSP Projects Ltd.....	1,511	11,081
Systems Ltd.....	10,780	58,530	Punjab National Bank..	35,137	40,920
NIIT Ltd.....	10,780	18,503	Puravankara Ltd.....	13,056	43,802
Nilkamal Ltd.....	1,432	28,331	* PVR Inox Ltd.....	4,363	54,588
Ω Nippon Life India			Ω Quess Corp. Ltd.....	5,911	40,239
Asset Management			Rain Industries Ltd....	29,680	49,445
Ltd.....	4,729	31,711	Rallis India Ltd.....	16,538	45,818
Nitin Spinners Ltd....	3,853	18,425	Ramco Cements Ltd....	16,989	178,772
NMDC Ltd.....	497,718	377,697	* Ramco Systems Ltd....	3,976	16,633
* NMDC Steel Ltd.....	153,931	73,735	Ramkrishna Forgings		
NOCIL Ltd.....	22,530	60,339	Ltd.....	9,857	88,885
Novartis India Ltd.....	1,209	12,089	* Ramky Infrastructure		
NRB Bearings Ltd.....	7,863	23,168	Ltd.....	2,793	17,747
Nucleus Software			Rane Holdings Ltd....	375	6,234
Exports Ltd.....	1,478	15,770	Rashtriya Chemicals		
Oberoi Realty Ltd.....	18,539	386,465	& Fertilizers Ltd.....	39,338	73,734
* Odigma Consultancy			* RattanIndia Power		
Solutions Ltd.....	1,950	1,277	Ltd.....	36,056	4,613
* Onesource Specialty			* Raymond Lifestyle		
Pharma Ltd.....	5,884	105,400	Ltd.....	7,948	135,039
* OnMobile Global Ltd...	8,360	6,151	Raymond Ltd.....	9,936	172,769
Oracle Financial			Ω RBL Bank Ltd.....	34,775	65,941
Services Software			Redington Ltd.....	131,696	312,378
Ltd.....	263	27,621	Redtape Ltd.....	4,529	35,097
* Orchid Pharma Ltd....	1,262	20,641	* Reliance Power Ltd....	583,182	268,012
Orient Cement Ltd.....	25,897	101,891	* Religare Enterprises		
			Ltd.....	10,268	28,095

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
Rico Auto Industries Ltd.....	16,938	\$ 16,827	SRF Ltd.....	6,038	\$196,165
RITES Ltd.....	22,156	66,835	* Star Cement Ltd.....	16,744	40,912
Rossari Biotech Ltd....	1,724	14,395	Steel Authority of India Ltd.....	210,166	258,677
Route Mobile Ltd.....	2,846	39,324	* Sterlite Technologies Ltd.....	18,905	23,493
* RPSG Ventures Ltd....	835	9,270	Stove Kraft Ltd.....	1,082	9,896
Rupa & Co. Ltd.....	3,253	8,546	Strides Pharma Science Ltd.....	11,768	92,973
Sagar Cements Ltd....	6,506	15,443	Styrenix Performance Materials Ltd.....	1,107	31,477
Saksoft Ltd.....	4,201	9,554	Subros Ltd.....	5,228	38,678
*Ω Salasar Techno Engineering Ltd.....	116,445	16,644	Sudarshan Chemical Industries Ltd.....	6,005	68,774
Sandhar Technologies Ltd.....	2,664	13,491	Sun TV Network Ltd....	19,125	136,320
Sanghvi Movers Ltd....	5,982	17,413	Sundaram-Clayton Ltd.....	839	21,039
Ω Sansera Engineering Ltd.....	3,035	44,154	Sunteck Realty Ltd....	12,856	70,550
* Sapphire Foods India Ltd.....	2,930	9,753	Suprajit Engineering Ltd.....	16,483	77,423
Sarda Energy & Minerals Ltd.....	27,610	150,313	Supreme Petrochem Ltd.....	12,254	86,280
Saregama India Ltd....	8,686	47,286	Supriya Lifescience Ltd.....	2,326	19,293
Sasken Technologies Ltd.....	712	16,278	Surya Roshni Ltd.....	19,276	58,118
Savita Oil Technologies Ltd....	5,680	31,049	* Suryoday Small Finance Bank Ltd....	4,794	6,883
* SEAMEC Ltd.....	1,481	17,823	Ω Syngene International Ltd.....	3,964	34,041
* SEPC Ltd.....	84,893	17,468	Tamil Nadu Newsprint & Papers Ltd.....	11,959	23,085
* Sequent Scientific Ltd.....	8,389	15,904	Tamilnad Mercantile Bank Ltd.....	4,890	24,791
Seshasayee Paper & Boards Ltd.....	7,419	25,009	Tanla Platforms Ltd....	7,264	46,241
Ω SH Kelkar & Co. Ltd...	11,863	29,215	Tata Chemicals Ltd....	37,650	425,967
Shalby Ltd.....	4,342	11,060	Tata Consumer Products Ltd.....	5,181	61,233
Shankara Building Products Ltd.....	990	7,105	Tata Steel Ltd.....	15,585	24,136
Sharda Cropchem Ltd.....	4,998	33,638	TD Power Systems Ltd.....	11,582	48,794
Sharda Motor Industries Ltd.....	1,048	21,709	* TeamLease Services Ltd.....	1,443	40,662
Share India Securities Ltd.....	7,629	21,557	Techno Electric & Engineering Co. Ltd.....	12,283	152,244
* Sheela Foam Ltd.....	2,792	29,527	* Technocraft Industries India Ltd.....	456	14,085
* Shilpa Medicare Ltd....	5,720	46,755	Texmaco Rail & Engineering Ltd.....	63,696	144,641
Shipping Corp. of India Ltd.....	32,265	72,727	Thirumalai Chemicals Ltd.....	11,355	31,187
Shriram Pistons & Rings Ltd.....	1,777	41,477	Thomas Cook India Ltd.....	36,783	66,137
Siyaram Silk Mills Ltd.....	2,895	25,526	Time Technoplast Ltd..	29,889	138,008
SJS Enterprises Ltd....	2,205	25,059	Titagarh Rail System Ltd.....	3,263	38,410
Sobha Ltd.....	2,224	34,014			
* Solara Active Pharma Sciences Ltd.....	2,901	17,145			
Somany Ceramics Ltd.....	3,300	19,328			
South Indian Bank Ltd.....	622,031	185,752			

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
TransIndia Real Estate Ltd.....	14,247	\$ 5,753	ZyduS Lifesciences Ltd.....	3,477	\$ 38,821
Transport Corp. of India Ltd.....	6,289	77,091	ZyduS Wellness Ltd....	1,773	37,576
Trident Ltd.....	241,317	86,233			
Triveni Engineering & Industries Ltd.....	13,982	61,805	TOTAL INDIA.....		41,814,675
TTK Prestige Ltd.....	3,709	31,407	INDONESIA — (0.5%)		
TVS Holdings Ltd.....	87	9,375	ABM Investama Tbk. PT.....	132,000	27,613
TVS Srichakra Ltd....	1,006	36,135	Adi Sarana Armada Tbk. PT.....	319,400	13,218
Uflex Ltd.....	9,820	54,156	Aneka Tambang Tbk. PT.....	1,202,000	102,137
Ω Ujjivan Small Finance Bank Ltd.....	173,816	71,761	Astra Agro Lestari Tbk. PT.....	50,800	18,299
* Unichem Laboratories Ltd.....	7,286	58,760	Astra Otoparts Tbk. PT.....	172,500	21,670
Union Bank of India Ltd.....	222,850	295,108	Bank BTPN Syariah Tbk. PT.....	391,600	22,196
* UPL Ltd.....	105,332	687,641	* Bank Capital Indonesia Tbk. PT...	991,200	7,965
Usha Martin Ltd.....	39,122	155,617	* Bank China Construction Bank Indonesia Tbk. PT...	2,929,400	13,122
UTI Asset Management Co. Ltd.....	7,033	84,392	* Bank Mayapada International Tbk. PT.....	4,551,286	57,450
* VA Tech Wabag Ltd....	10,705	169,226	Bank Maybank Indonesia Tbk. PT...	2,873,800	35,615
Vadilal Industries Ltd...	126	5,554	* Bank Nationalnobu Tbk. PT.....	114,513	3,849
* Valor Estate Ltd.....	19,709	35,514	* Bank Neo Commerce Tbk. PT.....	1,162,700	14,956
Vardhman Textiles Ltd.....	26,060	136,221	Bank OCBC Nisp Tbk. PT.....	566,200	46,361
*Ω Varroc Engineering Ltd.....	8,500	54,130	* Bank Pan Indonesia Tbk. PT.....	802,200	90,181
Veedol Corporation Ltd.....	438	7,673	Bank Pembangunan Daerah Jawa Timur Tbk. PT.....	853,700	30,128
Venky's India Ltd.....	1,292	27,179	Bank Tabungan Negara Persero Tbk. PT.....	1,167,164	74,530
Vesuvius India Ltd....	1,183	58,559	BISI International Tbk. PT.....	236,900	15,982
Vimta Labs Ltd.....	1,870	18,425	Blue Bird Tbk. PT.....	151,800	15,212
Vindhya Telelinks Ltd..	1,643	31,615	* Buana Lintas Lautan Tbk. PT.....	4,051,500	35,361
* V-Mart Retail Ltd.....	476	17,559	Bukit Asam Tbk. PT....	610,900	100,728
* Vodafone Idea Ltd....	408,926	42,487	* Bumi Resources Minerals Tbk. PT....	2,052,700	48,026
Voltamp Transformers Ltd.....	379	36,227	* Bumi Resources Tbk. PT.....	1,597,100	11,532
Voltas Ltd.....	1,720	24,974	* Bumi Serpong Damai Tbk. PT.....	1,151,600	67,070
VRL Logistics Ltd.....	1,506	8,091	Ciputra Development Tbk. PT.....	1,972,586	118,792
VST Industries Ltd....	10,021	37,004			
VST Tillers Tractors Ltd.....	936	50,034			
Welspun Corp. Ltd....	33,813	288,028			
Welspun Enterprises Ltd.....	16,081	111,300			
Welspun Living Ltd....	48,336	76,687			
West Coast Paper Mills Ltd.....	10,379	63,456			
Whirlpool of India Ltd..	5,393	70,730			
* Wockhardt Ltd.....	10,071	163,926			
Wonderla Holidays Ltd.....	2,335	19,049			
* Yes Bank Ltd.....	1,005,777	222,662			
* Zee Media Corp. Ltd...	66,484	13,126			
Zensar Technologies Ltd.....	21,007	208,420			

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)			INDONESIA — (Continued)		
Delta Dunia Makmur			Sampoerna Agro Tbk.		
Tbk. PT.....	888,000	\$ 27,472	PT.....	68,700	\$ 9,104
Dharma Satya			Samudera Indonesia		
Nusantara Tbk. PT..	494,300	29,559	Tbk. PT.....	1,503,000	23,591
Elang Mahkota			* Sawit Sumbermas		
Teknologi Tbk. PT...	2,485,700	85,902	Sarana Tbk. PT....	366,600	45,710
Elnusa Tbk. PT.....	1,110,000	30,634	Semen Indonesia		
* Energi Mega Persada			Persero Tbk. PT.....	585,647	100,805
Tbk. PT.....	1,719,300	22,971	*†† Sri Rejeki Isman Tbk.		
Erajaya Swasembada			PT.....	1,787,400	3,002
Tbk. PT.....	1,768,000	41,615	Steel Pipe Industry of		
ESSA Industries			Indonesia PT.....	497,300	8,237
Indonesia Tbk. PT...	990,700	51,545	Summarecon Agung		
Gajah Tunggal Tbk.			Tbk. PT.....	1,347,104	38,092
PT.....	310,300	22,145	Surya Citra Media		
* Gudang Garam Tbk.			Tbk. PT.....	4,900,700	54,294
PT.....	83,000	57,240	Surya Semesta		
Indah Kiat Pulp &			Internusa Tbk. PT...	677,700	41,544
Paper Tbk. PT.....	270,500	111,762	Tempo Scan Pacific		
Indika Energy Tbk.			Tbk. PT.....	117,300	17,703
PT.....	467,500	48,027	* Timah Tbk. PT.....	437,900	26,939
Indo Tambangraya			*†† Trada Alam Minera		
Megah Tbk. PT.....	62,200	98,810	Tbk. PT.....	3,776,600	0
Indocement Tunggal			* Trimegah Sekuritas		
Prakarsa Tbk. PT....	139,100	50,119	Indonesia Tbk. PT...	1,532,700	34,458
Indofood Sukses			Triputra Agro Persada		
Makmur Tbk. PT....	628,200	302,337	PT.....	743,600	36,022
Indomobil Sukses			Tunas Baru Lampung		
Internasional Tbk.			Tbk. PT.....	438,185	16,389
PT.....	319,500	16,166	United Tractors Tbk.		
* Intiland Development			PT.....	199,400	304,251
Tbk. PT.....	678,700	6,570	* Vale Indonesia Tbk.		
Japfa Comfeed			PT.....	316,100	58,006
Indonesia Tbk. PT...	932,700	113,923	*†† Waskita Karya		
* Kawasan Industri			Persero Tbk. PT.....	697,000	1,620
Jababeka Tbk. PT...	2,730,400	31,639	XL Axiata Tbk. PT....	671,193	93,347
* Lippo Karawaci Tbk.					
PT.....	7,074,100	39,420	TOTAL INDONESIA.....		<u>3,620,802</u>
Medco Energi			IRELAND — (0.9%)		
Internasional Tbk.			AIB Group PLC.....	382,537	2,249,393
PT.....	1,528,372	100,711	Bank of Ireland Group		
* Media Nusantara Citra			PLC.....	330,642	3,285,316
Tbk. PT.....	1,090,800	18,735	Cairn Homes PLC.....	192,687	457,804
* MNC Land Tbk. PT....	14,345,300	120,703	Dalata Hotel Group		
Pabrik Kertas Tjiwi			PLC.....	75,889	371,317
Kimia Tbk. PT.....	241,100	85,733	FBD Holdings PLC		
Pakuwon Jati Tbk. PT.	3,727,900	90,057	(FBD ID).....	9,012	121,804
* Panin Financial Tbk.			* Permanent TSB		
PT.....	1,914,300	49,469	Group Holdings		
* Paninvest Tbk. PT....	264,900	17,123	PLC.....	32,883	47,387
* PP Persero Tbk. PT...	990,900	20,176	TOTAL IRELAND.....		<u>6,533,021</u>
Puradelta Lestari Tbk.			ISRAEL — (0.9%)		
PT.....	1,465,600	13,206	* Afcon Holdings Ltd.....	760	39,416
*†† Rimo International			Africa Israel		
Lestari Tbk. PT.....	4,191,900	0	Residences Ltd.....	912	68,592
Salim Ivomas Pratama					
Tbk. PT.....	511,500	11,926			

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)			ISRAEL — (Continued)		
* Arov Properties & Lodgings Ltd.....	1,983	\$103,616	Isras Investment Co. Ltd.....	532	\$126,872
Ashdod Refinery Ltd...	681	11,621	Issta Ltd.....	2,925	80,816
* Ashtrom Group Ltd.....	8,290	142,969	* Kamada Ltd. (KMDA US).....	7,363	49,553
AudioCodes Ltd. (AUDC US).....	10,881	110,442	Kardan Real Estate Enterprise & Development Ltd.....	19,587	33,303
* Avgol Industries 1953 Ltd.....	17,326	7,228	Kenon Holdings Ltd....	1,465	44,842
* Azorim-Investment Development & Construction Co. Ltd.....	33,567	203,393	Kerur Holdings Ltd.....	1,355	32,540
Carasso Motors Ltd....	6,480	51,821	* Klil Industries Ltd.....	356	25,577
* Cellcom Israel Ltd. (CEL IT).....	25,746	169,272	Kvutzat Acro Ltd.....	5,300	94,313
* Cellcom Israel Ltd. (CELJF US).....	11,396	75,214	Lapidoth Capital Ltd....	669	14,299
Clal Insurance Enterprises Holdings Ltd.....	21,193	554,481	M Yochananof & Sons Ltd.....	51	3,559
* Delek Automotive Systems Ltd.....	7,218	63,019	Mediterranean Towers Ltd.....	24,745	78,895
Delta Galil Ltd.....	2,465	139,839	Meitav Investment House Ltd.....	3,779	39,597
* Dor Alon Energy in Israel 1988 Ltd.....	1,112	32,293	Menora Mivtachim Holdings Ltd.....	7,054	327,840
* Doral Group Renewable Energy Resources Ltd.....	24,919	94,182	* Meshek Energy Renewable Energies Ltd.....	32,656	26,242
* Duniec Brothers Ltd....	260	18,190	Meshulam Levinstein Contracting & Engineering Ltd.....	258	29,715
* Equital Ltd.....	6,649	267,449	Migdal Insurance & Financial Holdings Ltd.....	161,691	332,357
Formula Systems 1985 Ltd. (FORTY IT).....	621	57,125	Naphtha Israel Petroleum Corp. Ltd.....	1,591	10,178
Formula Systems 1985 Ltd. (FORTY US), Sponsored ADR.....	229	20,885	Neto Malinda Trading Ltd.....	3,324	81,291
* Gilat Satellite Networks Ltd.....	6,879	48,670	Oil Refineries Ltd.....	383,732	113,320
* Hagag Group Real Estate Development.....	8,333	59,843	* OY Nofar Energy Ltd...	856	21,035
* Hamat Group Ltd.....	5,206	23,806	Palram Industries 1990 Ltd.....	1,933	50,160
Harel Insurance Investments & Financial Services Ltd.....	50,711	804,283	* Partner Communications Co. Ltd.....	38,087	265,979
IDI Insurance Co. Ltd..	1,993	82,874	Paz Retail & Energy Ltd.....	2,383	343,627
Inrom Construction Industries Ltd.....	11,808	55,905	Plasson Industries Ltd.....	1,011	57,650
Israel Canada TR Ltd.....	3,443	15,126	Prashkovsky Investments & Construction Ltd.....	1,648	47,080
* Israel Land Development Co. Ltd.....	4,140	40,208	Rapac Communication & Infrastructure Ltd.....	1,204	12,058
			Sano-Brunos Enterprises Ltd.....	536	52,226
			* Scope Metals Group Ltd.....	1,359	58,291
			* Shikun & Binui Ltd.....	54,158	179,312

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)			ITALY — (Continued)		
Shufersal Ltd.....	338	\$ 3,502	GPI SpA.....	1,862	\$ 18,981
Suny Cellular Communication Ltd.....	38,993	13,995	Hera SpA.....	198,526	725,981
Ω Tamar Petroleum Ltd...	16,144	112,069	IMMSI SpA.....	62,616	32,370
TOTAL ISRAEL.....		<u>6,123,855</u>	# Indel B SpA.....	373	8,493
ITALY — (3.6%)			Italmobiliare SpA.....	2,574	71,703
A2A SpA.....	460,303	1,087,068	Iveco Group NV.....	53,448	650,517
* Abitare In SpA.....	2,221	10,459	Leonardo SpA.....	50,933	1,591,225
ACEA SpA.....	11,629	222,492	Mediobanca Banca di Credito Finanziario SpA.....	97,682	1,596,836
Ω Anima Holding SpA....	54,118	371,332	MFE-MediaForEurope NV (MFEA IM), Class A.....	53,594	174,293
Arnoldo Mondadori Editore SpA.....	38,743	88,379	MFE-MediaForEurope NV (MFEB IM), Class B.....	17,260	76,412
Ascopiave SpA.....	14,577	42,437	* Newlat Food SpA.....	4,322	57,227
Avio SpA.....	4,608	76,629	#*Ω Nexi SpA.....	90,329	458,721
Azimut Holding SpA...	24,220	633,258	Orsero SpA.....	2,608	33,558
Banca IFIS SpA.....	7,189	157,742	Ω OVS SpA.....	73,087	261,439
Banca Mediolanum SpA.....	48,009	644,564	# Piaggio & C SpA.....	17,349	38,729
Banca Monte dei Paschi di Siena SpA.....	163,160	1,045,402	Ω Pirelli & C SpA.....	91,793	552,372
Banca Popolare di Sondrio SpA.....	135,001	1,246,566	Ω Poste Italiane SpA....	28,348	430,198
# Banca Profilo SpA....	114,968	22,034	Rizzoli Corriere Della Sera Mediagroup SpA.....	42,643	40,073
Banco BPM SpA.....	394,306	3,466,031	# Sabaf SpA.....	2,439	39,307
Banco di Desio e della Brianza SpA.....	12,049	98,818	#* Safilo Group SpA.....	10,444	11,636
Biesse SpA.....	3,229	26,936	* Saipem SpA.....	95,680	233,475
BPER Banca SpA....	292,670	1,993,725	Snam SpA.....	122,658	567,226
Brembo NV.....	22,470	218,760	Sogefi SpA.....	9,662	19,938
Buzzi SpA.....	29,557	1,210,772	* Telecom Italia SpA (TIT IM).....	1,376,805	377,915
Cairo Communication SpA.....	17,210	45,371	* Telecom Italia SpA (TITR IM).....	1,059,301	338,235
Cementir Holding NV..	12,612	153,199	Tenaris SA (TS US), ADR.....	14,882	560,754
* CIR SpA-Compagnie Industriali.....	239,509	148,696	Unipol Assicurazioni SpA.....	108,936	1,476,160
Credito Emiliano SpA..	26,852	315,242	Webuild SpA.....	53,359	162,508
d'Amico International Shipping SA.....	33,291	136,933	TOTAL ITALY.....		<u>25,054,133</u>
Danieli & C Officine Meccaniche SpA (DAN IM).....	3,835	100,085	JAPAN — (16.2%)		
Danieli & C Officine Meccaniche SpA (DANR IM).....	12,070	243,362	77 Bank Ltd.....	15,900	487,839
Elica SpA.....	8,847	14,073	# Achilles Corp.....	4,600	43,313
Ω Enav SpA.....	56,412	201,813	AD Works Group Co. Ltd.....	20,400	27,257
ERG SpA.....	5,745	116,430	ADEKA Corp.....	23,900	445,427
* Esprinet SpA.....	7,745	38,185	Advan Group Co. Ltd..	7,500	48,743
Fila SpA.....	7,328	72,388	AFC-HD AMS Life Science Co. Ltd....	1,800	10,312
* Fincantieri SpA.....	17,542	136,370	Ahresty Corp.....	9,900	38,717
FNM SpA.....	40,686	18,199	# Aichi Financial Group, Inc.....	1,390	24,086
* Garofalo Health Care SpA.....	4,490	24,488	# Aichi Steel Corp.....	5,000	223,146
# Gefran SpA.....	2,084	19,613	Aichi Tokei Denki Co. Ltd.....	2,700	33,007

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Aida Engineering Ltd...	14,000	\$ 73,076	Canon Electronics,		
# Ain Holdings, Inc.....	5,800	175,009	Inc.....	6,900	\$112,977
Air Water, Inc.....	54,200	675,751	# Carlit Co. Ltd.....	5,500	41,184
Airport Facilities Co.			Carta Holdings, Inc....	500	4,560
Ltd.....	9,300	35,620	Cawachi Ltd.....	4,800	82,224
Aisan Industry Co.			Central Glass Co.		
Ltd.....	13,200	162,197	Ltd.....	8,700	184,057
Akita Bank Ltd.....	4,800	71,573	Central Security		
Alconix Corp.....	9,400	91,941	Patrols Co. Ltd.....	2,300	42,804
Alfresa Holdings			Chiba Kogyo Bank		
Corp.....	46,400	635,168	Ltd.....	23,200	234,655
Alleanza Holdings Co.			# Chino Corp.....	2,600	37,047
Ltd.....	3,200	22,794	Chori Co. Ltd.....	4,500	100,270
Alpen Co. Ltd.....	5,100	70,050	Chubu Shiryo Co.		
Alps Alpine Co. Ltd....	62,681	626,787	Ltd.....	7,421	62,283
Amada Co. Ltd.....	12,008	123,988	Chuetsu Pulp & Paper		
Anabuki Kosan, Inc....	1,200	15,412	Co. Ltd.....	3,600	34,630
Anest Iwata Corp.....	9,900	86,247	Chugin Financial		
Anritsu Corp.....	37,900	348,319	Group, Inc.....	44,800	491,811
AOKI Holdings, Inc....	9,900	83,773	Chuo Gyorui Co. Ltd...	500	13,195
# Aoyama Trading Co.			Citizen Watch Co.		
Ltd.....	15,700	221,109	Ltd.....	73,800	447,163
Arakawa Chemical			CKD Corp.....	5,000	81,356
Industries Ltd.....	3,100	22,281	CK-San-Etsu Co. Ltd...	1,300	33,076
Arata Corp.....	9,400	191,591	CMK Corp.....	13,300	39,354
ARCLANDS Corp.....	8,600	95,245	Coca-Cola Bottlers		
Arcs Co. Ltd.....	12,500	217,209	Japan Holdings,		
Artience Co. Ltd.....	10,700	212,864	Inc.....	37,849	588,902
Asahi Co. Ltd.....	3,000	28,694	Cosmo Energy		
# Asahi Yukizai Corp....	3,600	100,460	Holdings Co. Ltd....	21,700	936,949
Ashimori Industry Co.			Cosmos Initia Co.		
Ltd.....	800	14,955	Ltd.....	2,400	13,764
Asia Pile Holdings			CRE, Inc.....	2,500	27,399
Corp.....	10,700	58,165	CTI Engineering Co.		
ASKA Pharmaceutical			Ltd.....	6,600	112,803
Holdings Co. Ltd....	2,600	32,923	Dai Nippon Toryo Co.		
Astena Holdings Co.			Ltd.....	5,100	39,709
Ltd.....	8,100	23,168	Daicel Corp.....	66,700	590,206
Autobacs Seven Co.			Dai-Dan Co. Ltd.....	7,000	165,946
Ltd.....	8,500	81,495	# Daido Metal Co. Ltd....	8,900	28,912
Awa Bank Ltd.....	15,200	276,562	Daido Steel Co. Ltd....	40,000	318,572
Axell Corp.....	2,400	19,778	# Daihatsu Diesel		
Axyz Co. Ltd.....	800	13,889	Manufacturing Co.		
Bando Chemical			Ltd.....	7,400	109,705
Industries Ltd.....	10,800	131,908	Daiho Corp.....	3,400	75,115
Bank of Iwate Ltd.....	3,800	75,123	Daichi Jitsugyo Co.		
Bank of Nagoya Ltd....	3,600	166,259	Ltd.....	7,800	130,121
Bank of Saga Ltd.....	3,301	49,654	Daiichi Kigenso		
Bank of the Ryukyus			Kagaku-Kogyo Co.		
Ltd.....	15,700	115,757	Ltd.....	1,400	6,228
Belluna Co. Ltd.....	12,600	71,233	Daiki Aluminium		
# Bourbon Corp.....	3,000	49,009	Industry Co. Ltd....	7,600	51,815
# Br Holdings Corp.....	4,400	9,693	Daikyonishikawa		
Brother Industries			Corp.....	13,400	54,909
Ltd.....	4,500	79,290			
Bunka Shutter Co.					
Ltd.....	17,100	205,663			

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Dainichiseika Color & Chemicals Manufacturing Co. Ltd.....	4,700	\$ 86,984	# Fuji Co. Ltd.....	2,700	\$ 37,213
Daio Paper Corp.....	17,100	94,773	Fuji Corp. (6134 JP)...	4,200	63,423
Daishi Hokuetsu Financial Group, Inc.....	15,700	303,369	Fuji Corp. Ltd.....	7,200	35,555
# Daishinku Corp.....	3,100	11,909	Fuji Die Co. Ltd.....	1,700	9,009
Daisue Construction Co. Ltd.....	3,500	39,016	* Fuji Furukawa Engineering & Construction Co. Ltd.....	1,200	53,499
Daito Pharmaceutical Co. Ltd.....	5,100	68,116	# Fuji Oil Co. Ltd.....	20,800	42,899
Daitron Co. Ltd.....	3,400	58,697	Fuji Oil Holdings, Inc...	4,901	106,464
DCM Holdings Co. Ltd.....	36,100	329,515	# Fuji Pharma Co. Ltd....	2,700	25,377
Denka Co. Ltd.....	18,000	256,362	Fuji Seal International, Inc.....	13,100	201,478
DIC Corp.....	19,700	426,748	Fujiibo Holdings, Inc....	3,600	119,726
DKK-Toa Corp.....	3,400	16,141	Fujikura Composites, Inc.....	6,200	62,805
DKS Co. Ltd.....	2,400	45,339	Fujikura Ltd.....	4,300	173,067
Doutor Nichires Holdings Co. Ltd....	8,800	133,817	# Fujisash Co. Ltd.....	1,650	6,920
Dowa Holdings Co. Ltd.....	9,700	288,871	# Fujiya Co. Ltd.....	3,900	62,715
# DyDo Group Holdings, Inc.....	5,400	112,841	# FuKoKu Co. Ltd.....	3,700	42,543
Eagle Industry Co. Ltd.....	9,400	125,337	Fukuda Corp.....	1,600	52,325
Ebara Foods Industry, Inc.....	1,400	26,133	Fukui Bank Ltd.....	6,500	81,987
Eco's Co. Ltd.....	3,000	39,327	Fukuoka Financial Group, Inc.....	32,060	870,118
EDION Corp.....	28,600	337,683	Fukushima Galilei Co. Ltd.....	6,000	102,285
Ehime Bank Ltd.....	14,701	108,839	Fukuyama Transporting Co. Ltd.....	2,701	63,983
Endo Lighting Corp....	4,100	36,886	Fumakilla Ltd.....	1,200	8,449
Enomoto Co. Ltd.....	2,300	20,493	Furukawa Battery Co. Ltd.....	1,600	14,212
# Envipro Holdings, Inc..	3,600	9,286	Furukawa Co. Ltd.....	11,100	141,073
ES-Con Japan Ltd.....	11,300	73,345	Furukawa Electric Co. Ltd.....	10,200	466,408
Eslead Corp.....	2,900	87,053	Furuno Electric Co. Ltd.....	8,700	148,167
ESPEC Corp.....	4,800	80,061	Fuso Pharmaceutical Industries Ltd.....	800	12,531
Exedy Corp.....	9,200	284,583	# Futaba Industrial Co. Ltd.....	19,300	94,460
EXEO Group, Inc.....	19,600	214,000	Gakken Holdings Co. Ltd.....	9,300	62,416
Ezaki Glico Co. Ltd....	13,700	413,060	Geo Holdings Corp....	9,900	116,242
FALCO HOLDINGS Co. Ltd.....	2,300	35,165	# GLOBERIDE, Inc.....	5,000	61,697
Feed One Co. Ltd.....	4,700	25,588	Glory Ltd.....	12,075	205,258
# Ferrotec Holdings Corp.....	14,500	240,223	GLtechno Holdings, Inc.....	4,490	81,563
FIDEA Holdings Co. Ltd.....	3,610	35,053	# Godo Steel Ltd.....	3,100	80,045
# First Bank of Toyama Ltd.....	19,100	132,289	Grandy House Corp....	4,100	15,424
# Focus Systems Corp...	1,300	9,275	GS Yuasa Corp.....	12,800	205,788
Foster Electric Co. Ltd.....	5,860	60,615	GSI Creos Corp.....	3,400	47,883
France Bed Holdings Co. Ltd.....	7,200	59,500	G-Tekt Corp.....	5,100	56,277
F-Tech, Inc.....	5,800	20,147	Gunma Bank Ltd.....	97,300	698,647
# Fudo Tetra Corp.....	4,400	62,054	Gunze Ltd.....	5,300	179,980
			H2O Retailing Corp....	27,900	415,676
			Hachijuni Bank Ltd....	127,712	835,821

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
# Hagiwara Electric			Ichinen Holdings Co.		
Holdings Co. Ltd.....	3,300	\$ 72,356	Ltd.....	6,400	\$ 75,509
Hagoromo Foods			Ichiyoshi Securities		
Corp.....	500	10,299	Co. Ltd.....	8,000	43,996
Hamakyorex Co. Ltd...	18,000	157,500	IDEA Consultants,		
Handsman Co. Ltd.....	1,900	10,086	Inc.....	1,600	25,067
Hanwa Co. Ltd.....	11,900	367,607	Iida Group Holdings		
Harima Chemicals			Co. Ltd.....	35,900	543,776
Group, Inc.....	4,400	24,797	Iino Kaiun Kaisha Ltd..	25,600	184,705
Haseko Corp.....	54,400	714,054	# Imagica Group, Inc.....	7,600	26,835
# Hashimoto Sogyo			Imura & Co. Ltd.....	2,800	17,669
Holdings Co. Ltd.....	3,200	25,463	Inaba Denki Sangyo		
Heiwa Corp.....	15,900	238,960	Co. Ltd.....	14,600	347,743
Heiwa Real Estate			Inaba Seisakusho Co.		
Co. Ltd.....	8,100	235,834	Ltd.....	3,600	39,355
Heiwado Co. Ltd.....	4,687	71,034	Inabata & Co. Ltd.....	14,900	308,101
* Hino Motors Ltd.....	63,200	206,693	INFRONEER		
Hirakawa Hewtech			Holdings, Inc.....	56,352	424,806
Corp.....	4,100	40,614	Innotech Corp.....	1,200	10,873
Hirano Tecseed Co.			Integrated Design &		
Ltd.....	2,400	27,774	Engineering		
Hirata Corp.....	2,100	73,411	Holdings Co. Ltd.....	4,400	183,893
Hirogin Holdings, Inc...	80,519	640,235	Inui Global Logistics		
Hochiki Corp.....	3,900	62,006	Co. Ltd.....	1,500	15,992
Hodogaya Chemical			Iriso Electronics Co.		
Co. Ltd.....	2,100	49,375	Ltd.....	4,963	84,205
Hogy Medical Co.			Ishihara Sangyo		
Ltd.....	5,500	171,704	Kaisha Ltd.....	12,100	124,813
# Hokkaido Coca-Cola			Ishizuka Glass Co.		
Bottling Co. Ltd.....	1,800	32,421	Ltd.....	800	12,415
Hokkan Holdings Ltd...	3,400	36,167	Itochu Enex Co. Ltd....	16,700	170,910
Hokko Chemical			Itochu-Shokuhin Co.		
Industry Co. Ltd....	5,700	52,991	Ltd.....	1,900	90,352
Hokkoku Financial			Itoham Yonekyu		
Holdings, Inc.....	7,500	261,349	Holdings, Inc.....	8,040	199,942
# Hokuetsu Corp.....	41,600	391,592	Itoki Corp.....	9,500	98,755
Hokuhoku Financial			IwaiCosmo Holdings,		
Group, Inc.....	50,800	690,962	Inc.....	6,600	105,517
Hokuriku Electric			Iwatani Corp.....	10,000	109,505
Industry Co. Ltd....	2,500	25,922	Iyogin Holdings, Inc....	78,300	830,496
Hokuto Corp.....	2,869	33,748	J Front Retailing Co.		
# H-One Co. Ltd.....	8,500	55,496	Ltd.....	55,813	782,000
Honeys Holdings Co.			J Trust Co. Ltd.....	2,500	8,310
Ltd.....	4,700	51,436	# JANOME Corp.....	6,900	44,554
Hoosiers Holdings Co.			Japan Cash Machine		
Ltd.....	10,600	71,136	Co. Ltd.....	1,500	11,152
Hosokawa Micron			Japan Electronic		
Corp.....	3,700	103,274	Materials Corp.....	4,200	55,900
House Foods Group,			Japan Investment		
Inc.....	9,500	172,929	Adviser Co. Ltd.....	5,400	43,799
Howa Machinery Ltd...	4,600	36,112	Japan Medical		
HS Holdings Co. Ltd...	4,900	27,760	Dynamic Marketing,		
Hyakugo Bank Ltd.....	71,200	312,115	Inc.....	3,799	15,186
Hyakujushi Bank Ltd...	7,500	175,120	Japan Pulp & Paper		
Ibiden Co. Ltd.....	700	20,526	Co. Ltd.....	35,000	146,172
Ichiken Co. Ltd.....	1,900	31,029	Japan Securities		
Ichikoh Industries Ltd..	9,600	24,979	Finance Co. Ltd....	21,100	259,793

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Japan Steel Works			* KLab, Inc.....	13,900	\$ 13,108
Ltd.....	1,400	\$ 49,516	* KNT-CT Holdings Co.		
Japan Transcity Corp..	10,000	66,940	Ltd.....	2,200	16,959
Japan Wool Textile			# Koa Corp.....	6,000	38,029
Co. Ltd.....	17,400	148,885	Koa Shoji Holdings		
JDC Corp.....	13,600	43,535	Co. Ltd.....	2,900	11,595
Jichodo Co. Ltd.....	200	12,114	Koatsu Gas Kogyo		
JINUSHI Co. Ltd.....	2,900	41,473	Co. Ltd.....	9,700	52,089
JK Holdings Co. Ltd....	5,500	35,486	# Kobe Steel Ltd.....	66,700	710,184
J-Oil Mills, Inc.....	6,700	88,053	Kohnan Shoji Co. Ltd..	7,800	181,329
Joshin Denki Co. Ltd..	3,843	58,526	Kohsoku Corp.....	2,700	43,342
Joyful Honda Co. Ltd..	14,200	171,245	# Kojima Co. Ltd.....	13,300	85,329
JSP Corp.....	4,300	59,196	Kokuyo Co. Ltd.....	21,700	377,171
JTEKT Corp.....	42,425	333,497	Komeri Co. Ltd.....	10,300	201,679
* Juki Corp.....	4,100	10,026	Kondotec, Inc.....	5,400	46,731
Juroku Financial			Konica Minolta, Inc....	103,400	418,558
Group, Inc.....	12,200	366,323	Konishi Co. Ltd.....	16,600	136,589
JVCKenwood Corp.....	14,500	168,023	Konoike Transport Co.		
Kadoya Sesame Mills,			Ltd.....	9,000	183,162
Inc.....	1,100	25,721	KPP Group Holdings		
Kaga Electronics Co.			Co. Ltd.....	14,800	63,540
Ltd.....	9,800	175,496	Krosaki Harima Corp...	7,200	115,489
Kamei Corp.....	9,700	111,336	KRS Corp.....	3,600	51,203
Kamigumi Co. Ltd.....	13,100	285,404	K's Holdings Corp.....	43,300	397,869
Kanaden Corp.....	6,800	64,863	KU Holdings Co. Ltd...	3,700	26,883
Kanadevia Corp.....	39,600	272,544	Kumagai Gumi Co.		
Kanagawa Chuo			Ltd.....	9,906	245,111
Kotsu Co. Ltd.....	1,500	36,582	Kumiai Chemical		
Kanamoto Co. Ltd.....	9,469	190,549	Industry Co. Ltd....	18,300	89,436
Kandenko Co. Ltd.....	10,400	166,454	# Kurabo Industries Ltd..	4,600	171,633
Kaneka Corp.....	15,000	364,120	Kuraray Co. Ltd.....	95,500	1,398,128
Kaneko Seeds Co.			Kureha Corp.....	14,700	263,872
Ltd.....	4,400	40,384	Kurimoto Ltd.....	3,200	92,287
Kanematsu Corp.....	24,400	408,254	Kuriyama Holdings		
# Kanemi Co. Ltd.....	1,200	26,210	Corp.....	5,000	40,338
Kanto Denka Kogyo			KYB Corp.....	12,400	234,318
Co. Ltd.....	12,700	78,024	# Kyodo Printing Co.		
Kato Sangyo Co. Ltd..	6,100	172,272	Ltd.....	2,200	60,374
Kawada Technologies,			Kyoei Steel Ltd.....	8,208	100,388
Inc.....	5,100	88,779	# Kyokuto Boeki Kaisha		
Kawai Musical			Ltd.....	4,800	47,567
Instruments			Kyokuto Kaihatsu		
Manufacturing Co.			Kogyo Co. Ltd.....	10,400	161,833
Ltd.....	600	11,686	Kyokuyo Co. Ltd.....	2,800	74,495
KEIWA, Inc.....	3,000	19,599	Kyorin Pharmaceutical		
Keiyo Bank Ltd.....	41,300	216,672	Co. Ltd.....	8,300	78,654
Kenko Mayonnaise			Kyosan Electric		
Co. Ltd.....	3,934	45,624	Manufacturing Co.		
KH Neochem Co. Ltd..	6,900	93,243	Ltd.....	12,300	40,362
# Kimura Chemical			Kyushu Financial		
Plants Co. Ltd.....	5,800	30,936	Group, Inc.....	99,900	505,339
Kimura Unity Co. Ltd..	4,900	49,369	Lacto Japan Co. Ltd....	2,600	52,146
Ki-Star Real Estate			# LEC, Inc.....	7,500	61,043
Co. Ltd.....	2,600	72,489	Life Corp.....	4,700	109,044
Kitagawa Corp.....	2,400	18,506	LIFULL Co. Ltd.....	26,000	33,338
# Kita-Nippon Bank Ltd..	3,600	72,435	Lintec Corp.....	11,600	216,914
Kitz Corp.....	22,500	169,693	# Lixil Corp.....	78,800	886,963
Kiyu Bank Ltd.....	19,800	294,652	Look Holdings, Inc....	1,800	25,993

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Mabuchi Motor Co.			Mitsubishi Gas		
Ltd.....	20,400	\$280,156	Chemical Co., Inc....	40,800	\$713,020
Macromill, Inc.....	11,400	91,790	Mitsubishi Logisnext		
Maezawa Industries,			Co. Ltd.....	5,100	65,320
Inc.....	5,300	40,877	Mitsubishi Logistics		
Makino Milling			Corp.....	69,500	496,507
Machine Co. Ltd....	6,900	515,461	# Mitsubishi Materials		
Mandom Corp.....	10,593	83,864	Corp.....	34,100	535,222
Marubun Corp.....	5,500	39,281	# Mitsubishi Motors		
Marudai Food Co.			Corp.....	142,100	421,489
Ltd.....	5,400	57,624	Mitsubishi Paper Mills		
Maruha Nichiro Corp...	14,500	279,569	Ltd.....	9,464	36,917
MARUKA FURUSATO			Mitsubishi Research		
Corp.....	5,038	76,199	Institute, Inc.....	2,400	74,671
Maruyama			Mitsubishi Shokuhin		
Manufacturing Co.,			Co. Ltd.....	4,600	147,455
Inc.....	1,100	14,048	Mitsubishi Steel		
Maruzen CHI Holdings			Manufacturing Co.		
Co. Ltd.....	3,000	6,052	Ltd.....	2,100	21,709
Maruzen Showa Unyu			Mitsui Chemicals, Inc..	32,100	703,935
Co. Ltd.....	4,700	180,307	Mitsui DM Sugar		
Matsuda Sangyo Co.			Holdings Co. Ltd....	6,095	134,997
Ltd.....	4,300	86,672	Mitsui Mining &		
Matsuoka Corp.....	1,100	13,838	Smelting Co. Ltd....	17,816	525,266
Maxell Ltd.....	9,900	127,560	Mitsui-Soko Holdings		
Maxvalu Tokai Co.			Co. Ltd.....	4,100	203,032
Ltd.....	2,200	46,314	# Mitsuuroko Group		
Mazda Motor Corp....	118,000	806,811	Holdings Co. Ltd....	5,200	60,472
Mebuki Financial			Miyazaki Bank Ltd....	7,000	147,638
Group, Inc.....	163,600	723,360	Mizuno Corp.....	2,900	161,950
Media Do Co. Ltd.....	2,000	20,050	Mochida		
Medical System			Pharmaceutical Co.		
Network Co. Ltd....	10,600	27,406	Ltd.....	2,200	47,738
Medipal Holdings			Morinaga Milk Industry		
Corp.....	47,200	709,638	Co. Ltd.....	21,800	407,821
Megmilk Snow Brand			# Morioku Holdings Co.		
Co. Ltd.....	12,000	205,620	Ltd.....	2,601	33,747
Meidensha Corp.....	5,700	145,694	Morita Holdings Corp..	10,700	153,498
# Meiji Electric			Mory Industries, Inc....	1,800	53,372
Industries Co. Ltd....	3,800	35,631	MrMax Holdings Ltd....	8,500	37,525
# Meiji Shipping Group			Mugen Estate Co.		
Co. Ltd.....	4,300	18,817	Ltd.....	2,800	33,337
Meiko Electronics Co.			Musashi Seimitsu		
Ltd.....	3,400	197,475	Industry Co. Ltd....	12,800	251,335
Meiwa Estate Co.			Musashino Bank Ltd...	10,000	209,093
Ltd.....	4,900	31,943	Nabtesco Corp.....	20,700	370,141
Melco Holdings, Inc....	2,000	27,775	# NAC Co. Ltd.....	6,000	23,467
Menicon Co. Ltd.....	5,185	46,525	Nachi-Fujikoshi Corp...	2,587	55,208
Mie Kotsu Group			Nafco Co. Ltd.....	4,600	56,329
Holdings, Inc.....	16,800	55,866	# Nagano Keiki Co. Ltd..	1,500	21,364
MIMAKI			Nagase & Co. Ltd.....	32,400	608,567
ENGINEERING Co.			Naigai Tec Corp.....	900	13,613
Ltd.....	700	6,637	Nakamoto Packs Co.		
Ministop Co. Ltd.....	4,000	44,459	Ltd.....	800	9,021
Mirait One Corp.....	28,810	427,853	# Nakamura Co. Ltd...	1,100	22,418
Mirarth Holdings, Inc...	29,200	98,144	# Nakayama Steel		
Mitsuba Corp.....	15,300	86,763	Works Ltd.....	12,000	59,403

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Nanto Bank Ltd.....	9,600	\$217,946	Nippon Sharyo Ltd.....	1,001	\$ 14,338
Nanyo Corp.....	2,600	19,198	#* Nippon Sheet Glass		
Natori Co. Ltd.....	2,300	32,287	Co. Ltd.....	24,000	58,481
NGK Insulators Ltd.....	59,400	762,240	Nippon Shinyaku Co.		
NH Foods Ltd.....	8,600	280,698	Ltd.....	9,400	227,449
NHK Spring Co. Ltd....	62,244	793,331	Nippon Shokubai Co.		
Nicca Chemical Co.			Ltd.....	36,400	441,563
Ltd.....	1,800	13,138	Nippon Signal Co.		
Nice Corp.....	2,600	24,077	Ltd.....	2,684	15,708
Nichiban Co. Ltd.....	3,400	45,100	Nippon Soda Co. Ltd...	13,200	244,931
# Nichicon Corp.....	13,400	94,515	Nippon Thompson Co.		
Nichiden Corp.....	4,700	92,239	Ltd.....	23,600	77,701
Nichiha Corp.....	7,200	134,579	# Nippon Yakin Kogyo		
Nichimo Co. Ltd.....	1,600	19,986	Co. Ltd.....	5,100	131,655
Nichirin Co. Ltd.....	3,750	82,917	Nipro Corp.....	41,300	385,779
# Nihon Chouzai Co.			Nishi-Nippon Financial		
Ltd.....	2,500	21,530	Holdings, Inc.....	29,200	400,663
Nihon Denkei Co.			Nishio Holdings Co.		
Ltd.....	2,100	25,287	Ltd.....	6,200	170,456
Nihon Nohyaku Co.			Nissan Tokyo Sales		
Ltd.....	13,700	66,752	Holdings Co. Ltd.....	14,900	48,165
Nihon Yamamura			Nissei Plastic		
Glass Co. Ltd.....	1,100	10,993	Industrial Co. Ltd....	4,100	25,390
Nikkiso Co. Ltd.....	11,500	75,135	Nissha Co. Ltd.....	9,886	103,236
Nikkon Holdings Co.			Nisshin Oillio Group		
Ltd.....	34,400	500,604	Ltd.....	8,600	275,944
# Nikon Corp.....	83,200	891,363	Nisshinbo Holdings,		
Nippi, Inc.....	900	32,930	Inc.....	33,453	191,387
Nippn Corp.....	14,900	208,398	Nissin Corp.....	5,000	145,664
Nippon Carbide			Nissui Corp.....	82,900	456,797
Industries Co., Inc...	2,300	26,428	Nitta Gelatin, Inc.....	3,800	17,589
Nippon Chemical			Nitto Fuji Flour Milling		
Industrial Co. Ltd....	2,900	44,131	Co. Ltd.....	800	33,564
# Nippon Coke &			Nitto Kogyo Corp.....	4,500	84,203
Engineering Co.			Nitto Seiko Co. Ltd....	12,100	45,244
Ltd.....	51,900	31,983	Nittoku Co. Ltd.....	2,801	37,952
Nippon Concrete			Nohmi Bosai Ltd.....	3,600	71,542
Industries Co. Ltd....	17,600	42,290	Nojima Corp.....	19,300	290,092
Nippon Denko Co.			Nomura Real Estate		
Ltd.....	44,300	79,722	Holdings, Inc.....	13,600	361,469
Nippon Dry-Chemical			Noritake Co. Ltd.....	5,400	133,845
Co. Ltd.....	1,400	36,386	Noritz Corp.....	9,600	105,080
Nippon Electric Glass			North Pacific Bank		
Co. Ltd.....	27,600	592,878	Ltd.....	82,400	278,499
NIPPON EXPRESS			NPR-RIKEN Corp.....	3,660	59,781
HOLDINGS, Inc.....	32,700	530,003	NS Tool Co. Ltd.....	2,500	12,243
Nippon Kayaku Co.			NS United Kaiun		
Ltd.....	27,900	228,337	Kaisha Ltd.....	3,800	95,903
Nippon Light Metal			NSK Ltd.....	46,900	203,584
Holdings Co. Ltd....	6,403	65,575	NSW, Inc.....	2,600	48,589
Nippon Paper			NTN Corp.....	86,100	137,914
Industries Co. Ltd....	48,100	274,614	Obara Group, Inc.....	2,900	70,918
Nippon Rietec Co.			Ochi Holdings Co.		
Ltd.....	3,460	30,309	Ltd.....	900	7,664
Nippon Road Co. Ltd..	4,500	52,945	Ogaki Kyoritsu Bank		
Nippon Seisen Co.			Ltd.....	5,700	78,720
Ltd.....	3,500	30,882	Ohara, Inc.....	2,300	16,676
			Oiles Corp.....	6,500	102,178

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Oita Bank Ltd.....	4,300	\$ 87,210	Procrea Holdings, Inc.....	10,300	\$ 115,929
Oji Holdings Corp.....	255,500	1,031,906	Proto Corp.....	8,500	68,329
Okabe Co. Ltd.....	15,300	72,505	PS Construction Co. Ltd.....	3,450	26,293
Okada Aiyon Corp.....	300	3,750	QB Net Holdings Co. Ltd.....	3,000	19,682
Okamoto Industries, Inc.....	3,000	102,588	Qol Holdings Co. Ltd...	6,200	58,549
Okamoto Machine Tool Works Ltd.....	1,300	31,404	Raiznext Corp.....	8,600	85,895
Okamura Corp.....	15,400	196,873	Rasa Corp.....	1,900	17,465
Okasan Securities Group, Inc.....	51,100	211,204	Rasa Industries Ltd...	2,800	44,636
# Oki Electric Industry Co. Ltd.....	14,500	90,659	#* RENOVA, Inc.....	4,300	17,096
Okinawa Financial Group, Inc.....	11,780	200,919	Resonac Holdings Corp.....	51,800	1,255,719
OKUMA Corp.....	14,200	320,290	Restar Corp.....	5,900	95,069
Okumura Corp.....	10,700	269,168	# Retail Partners Co. Ltd.....	5,900	48,529
Okura Industrial Co. Ltd.....	2,800	54,477	Rheon Automatic Machinery Co. Ltd...	7,100	67,182
# Okuwa Co. Ltd.....	12,382	63,570	Riken Technos Corp...	11,500	75,639
# Olba Healthcare Holdings, Inc.....	1,600	19,965	Riken Vitamin Co. Ltd.....	5,400	82,139
# Onoken Co. Ltd.....	5,000	49,944	Rion Co. Ltd.....	2,100	37,544
Onward Holdings Co. Ltd.....	37,900	151,782	Rix Corp.....	600	11,265
Open House Group Co. Ltd.....	2,900	94,869	Rohm Co. Ltd.....	71,000	676,183
Optorun Co. Ltd.....	2,900	33,777	Rokko Butter Co. Ltd...	1,300	10,364
Oriental Consultants Holdings Co. Ltd.....	500	17,505	Ryobi Ltd.....	7,900	115,530
Oriental Shiraishi Corp.....	36,900	93,859	RYODEN Corp.....	5,800	93,297
Osaka Organic Chemical Industry Ltd.....	1,000	17,491	Ryoyo Ryosan Holdings, Inc.....	4,148	67,087
Osaki Electric Co. Ltd.....	8,300	40,175	S Foods, Inc.....	1,400	22,628
OSG Corp.....	20,500	226,882	S&B Foods, Inc.....	2,500	83,308
OUG Holdings, Inc....	1,100	18,392	# Sac's Bar Holdings, Inc.....	7,900	47,067
Pacific Industrial Co. Ltd.....	10,400	101,833	Sakai Chemical Industry Co. Ltd....	5,400	88,644
Pack Corp.....	1,100	24,992	Sakai Heavy Industries Ltd.....	3,200	48,138
PALTAC Corp.....	7,100	198,399	Sakai Moving Service Co. Ltd.....	2,000	31,076
Paraca, Inc.....	1,600	19,018	Sakata INX Corp.....	10,570	116,142
Paramount Bed Holdings Co. Ltd....	11,600	209,493	Sakata Seed Corp....	4,800	113,378
Penta-Ocean Construction Co. Ltd.....	47,400	199,951	Sala Corp.....	18,200	96,815
# PHC Holdings Corp....	4,000	26,760	# San Holdings, Inc.....	6,600	44,430
Pickles Holdings Co. Ltd.....	4,900	33,779	San ju San Financial Group, Inc.....	7,530	116,832
Pole To Win Holdings, Inc.....	10,603	28,507	San-A Co. Ltd.....	8,800	167,482
Press Kogyo Co. Ltd...	28,800	104,868	San-Ai Obbli Co. Ltd...	19,800	229,413
Prima Meat Packers Ltd.....	2,100	29,666	San-In Godo Bank Ltd.....	43,200	369,260
			* Sanken Electric Co. Ltd.....	3,500	137,465
			Sanki Engineering Co. Ltd.....	8,300	167,107
			Sanko Gosei Ltd.....	13,300	59,077
			Sanko Metal Industrial Co. Ltd.....	1,000	39,241

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Sankyo Frontier Co. Ltd.....	2,800	\$ 37,310	Shin Nippon Air Technologies Co. Ltd.....	3,400	\$ 42,068
Sankyo Tateyama, Inc.....	8,700	33,618	Shinagawa Refractories Co. Ltd.....	8,500	94,928
Sankyu, Inc.....	13,800	492,885	# Shindengen Electric Manufacturing Co. Ltd.....	3,500	54,618
Sanoh Industrial Co. Ltd.....	3,700	17,116	Shin-Etsu Polymer Co. Ltd.....	11,300	118,163
Sansei Technologies, Inc.....	4,600	39,512	Shinko Shoji Co. Ltd... Shinmaywa Industries Ltd.....	8,100	52,905
# Sansha Electric Manufacturing Co. Ltd.....	2,600	14,311	Shinsho Corp.....	14,600	127,143
Sanyo Chemical Industries Ltd.....	3,300	83,227	Shinwa Co. Ltd. (7607 JP).....	1,500	59,118
Sanyo Denki Co. Ltd... Sanyo Special Steel Co. Ltd.....	2,700	163,247	Shizuoka Financial Group, Inc.....	3,600	68,635
Sanyo Trading Co. Ltd.....	5,000	64,198	Shizuoka Gas Co. Ltd.....	16,600	148,112
Sato Holdings Corp.... Sato Shoji Corp.....	6,600	63,802	Shofu, Inc.....	16,700	108,114
Satori Electric Co. Ltd.....	8,100	114,882	Showa Shinku Co. Ltd.....	1,000	13,703
# Satudora Holdings Co. Ltd.....	5,000	46,752	Six Corp.....	700	6,351
Sawai Group Holdings Co. Ltd.....	4,200	45,188	Sinanen Holdings Co. Ltd.....	10,100	73,521
SBS Holdings, Inc.....	1,800	9,158	Sinfonia Technology Co. Ltd.....	2,300	95,971
Scroll Corp.....	33,900	437,857	SKY Perfect JSAT Holdings, Inc.....	4,400	197,112
SBS Holdings, Inc.....	3,100	49,275	# Soda Nikka Co. Ltd.... Sodick Co. Ltd.....	56,500	338,512
Scroll Corp.....	9,700	67,328	Sojitz Corp.....	6,400	46,267
Seika Corp.....	2,600	75,508	Soken Chemical & Engineering Co. Ltd.....	17,800	94,888
Seiko Group Corp.....	2,600	75,508	SPK Corp.....	28,600	587,861
Seino Holdings Co. Ltd.....	8,200	280,576	Star Mica Holdings Co. Ltd.....	2,800	62,661
Seiren Co. Ltd.....	35,900	541,936	Star Micronics Co. Ltd.....	3,200	43,374
Sekisui Kasei Co. Ltd.....	1,500	25,906	Starts Corp., Inc.....	9,900	54,381
SEMITEC Corp.....	11,200	25,414	Starzen Co. Ltd.....	9,900	124,433
Senko Group Holdings Co. Ltd.....	1,700	19,936	Stella Chemifa Corp.... Step Co. Ltd.....	8,200	203,696
Senshu Ikeda Holdings, Inc.....	32,800	328,851	Sugimoto & Co. Ltd.... SUMCO Corp.....	4,900	91,630
Seven Bank Ltd.....	55,800	157,813	Sumida Corp.....	2,900	82,830
* Sharp Corp.....	37,900	75,172	Sumitomo Bakelite Co. Ltd.....	1,700	23,915
# Shibaura Machine Co. Ltd.....	1,400	8,408	Sumitomo Heavy Industries Ltd.....	5,600	47,654
Shibusawa Logistics Corp.....	3,500	80,595	Sumitomo Mitsui Construction Co. Ltd.....	59,400	438,551
Shibuya Corp.....	3,100	61,611		4,001	23,452
Shiga Bank Ltd.....	1,200	28,209		2,000	48,162
Shikibo Ltd.....	12,400	368,470		36,100	743,938
Shikoku Bank Ltd.....	4,000	26,004		44,200	118,558
Shikoku Bank Ltd.....	8,100	63,538			
Shima Seiki Manufacturing Ltd....	5,680	37,342			
Shimizu Corp.....	900	7,803			
Shimajima Co. Ltd....	5,000	42,474			

WORLD EX U.S. TARGETED VALUE PORTFOLIO

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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Sumitomo Osaka			TASUKI Holdings,		
Cement Co. Ltd.....	12,175	\$259,619	Inc.....	3,600	\$ 15,644
* Sumitomo Pharma			Tayca Corp.....	5,500	53,602
Co. Ltd.....	33,100	129,631	Technoflex Corp.....	1,200	8,448
Sumitomo Riko Co.			Teijin Ltd.....	20,300	173,157
Ltd.....	13,900	161,783	Tekken Corp.....	3,000	49,163
Sumitomo Rubber			Tenma Corp.....	3,400	61,539
Industries Ltd.....	51,154	596,312	Tera Probe, Inc.....	1,100	22,296
Sumitomo Seika			Terasaki Electric Co.		
Chemicals Co. Ltd...	2,400	71,702	Ltd.....	900	13,879
Sun Frontier			Tess Holdings Co.		
Fudousan Co. Ltd....	9,500	122,809	Ltd.....	10,500	18,213
Suncall Corp.....	1,000	1,646	Toa Corp. (1885 JP)...	17,200	131,390
Sun-Wa Technos			TOA ROAD Corp.....	17,000	143,063
Corp.....	3,300	48,249	Toagosei Co. Ltd.....	14,300	132,593
Suruga Bank Ltd.....	61,100	474,939	TOBISHIMA		
Suzuken Co. Ltd.....	17,500	546,233	HOLDINGS, Inc.....	3,740	39,726
Suzuki Co. Ltd.....	4,300	48,463	# Tochigi Bank Ltd.....	24,700	46,265
SWCC Corp.....	200	9,752	Toda Corp.....	62,100	375,924
T Hasegawa Co. Ltd...	9,200	177,366	Toenec Corp.....	13,000	85,697
T RAD Co. Ltd.....	2,300	53,334	Togami Electric		
Tachibana Eletech Co.			Manufacturing Co.		
Ltd.....	4,500	77,170	Ltd.....	700	14,052
Tachi-S Co. Ltd.....	8,200	97,540	Toho Acetylene Co.		
Tadano Ltd.....	21,200	157,095	Ltd.....	6,000	13,949
# Taihei Dengyo Kaisha			Toho Bank Ltd.....	53,600	106,910
Ltd.....	4,000	124,055	Toho Holdings Co.		
Taiheiyo Cement			Ltd.....	8,600	237,754
Corp.....	29,400	740,445	Tohoku Bank Ltd.....	4,728	34,591
Taiheiyo Kouhatsu,			Tokai Carbon Co. Ltd..	16,800	93,565
Inc.....	1,500	6,888	Tokai Corp.....	4,568	64,734
Taiho Kogyo Co. Ltd...	6,400	26,441	Tokai Rika Co. Ltd....	16,900	248,277
Taikisha Ltd.....	7,000	210,690	Tokai Tokyo Financial		
Taiko Bank Ltd.....	1,500	14,984	Holdings, Inc.....	39,676	129,503
# Taiyo Yuden Co. Ltd...	21,369	298,763	Tokushu Tokai Paper		
Takamatsu			Co. Ltd.....	2,300	52,926
Construction Group			Tokuyama Corp.....	18,500	307,050
Co. Ltd.....	4,700	83,001	# Tokyo Energy &		
# Takaoka Toko Co.			Systems, Inc.....	3,090	21,573
Ltd.....	3,700	50,066	Tokyo Keiki, Inc.....	3,800	77,158
Takara & Co. Ltd.....	3,300	66,228	Tokyo Kiraboshi		
Takara Holdings, Inc...	26,100	229,570	Financial Group,		
Takara Standard Co.			Inc.....	8,300	256,676
Ltd.....	7,800	84,280	Tokyo Rope		
Takasago International			Manufacturing Co.		
Corp.....	4,300	149,144	Ltd.....	4,600	38,467
# Takashima & Co. Ltd...	6,000	49,625	Tokyo Sangyo Co.		
Takashimaya Co. Ltd...	62,200	528,071	Ltd.....	4,000	19,074
Take & Give Needs			Tokyo Steel		
Co. Ltd.....	2,200	13,509	Manufacturing Co.		
# TAKEBISHI Corp.....	2,800	34,716	Ltd.....	2,000	20,138
Taki Chemical Co.			Tokyo Tatemono Co.		
Ltd.....	1,000	21,464	Ltd.....	43,000	663,108
Takuma Co. Ltd.....	11,100	120,149	Tokyo Tekko Co. Ltd....	700	26,774
# Tamura Corp.....	8,601	32,996	Tokyu Construction		
Tanabe Engineering			Co. Ltd.....	8,800	41,803
Corp.....	1,300	15,271			

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Tokyu Fudosan Holdings Corp.....	103,300	\$663,257	# Ueki Corp.....	1,000	\$ 10,203
Toli Corp.....	12,400	37,086	Unipres Corp.....	18,000	127,079
Tomen Devices Corp...	1,400	55,216	United Super Markets Holdings, Inc.....	15,557	78,112
Tomoe Engineering Co. Ltd.....	2,300	56,290	* Unitika Ltd.....	3,000	2,795
Tomoku Co. Ltd.....	3,200	48,703	Urbanet Corp. Co. Ltd.....	7,300	20,189
TOMONY Holdings, Inc.....	53,500	155,326	# Ushio, Inc.....	20,900	280,216
Tonami Holdings Co. Ltd.....	1,600	67,381	# V Technology Co. Ltd.....	3,300	49,364
Topre Corp.....	9,601	117,300	Valor Holdings Co. Ltd.....	16,700	234,729
Topy Industries Ltd....	1,800	24,058	Vital KSK Holdings, Inc.....	14,400	109,761
# Torex Semiconductor Ltd.....	5,099	38,366	VT Holdings Co. Ltd....	24,900	83,917
# Torishima Pump Manufacturing Co. Ltd.....	3,700	54,061	Wacoal Holdings Corp.....	9,100	317,538
Tosei Corp.....	9,200	141,439	Wakachiku Construction Co. Ltd.....	3,700	87,782
Tosho Co. Ltd.....	4,000	17,828	Wakita & Co. Ltd.....	12,600	146,435
Tosoh Corp.....	61,200	814,254	Warabeya Nichiyo Holdings Co. Ltd.....	3,600	48,830
Totetsu Kogyo Co. Ltd.....	5,700	117,869	Wise Holdings Co. Ltd.....	27,600	13,275
# Towa Bank Ltd.....	11,200	48,340	World Co. Ltd.....	7,600	121,354
Towa Pharmaceutical Co. Ltd.....	8,500	164,559	World Holdings Co. Ltd.....	2,400	31,343
Toyo Construction Co. Ltd.....	18,500	166,076	#* W-Scope Corp.....	5,600	9,063
Toyo Corp.....	1,200	10,963	Xebio Holdings Co. Ltd.....	9,902	80,194
Toyo Kanetsu KK.....	2,400	60,603	Yahagi Construction Co. Ltd.....	7,300	72,718
# Toyo Machinery & Metal Co. Ltd.....	5,300	21,735	YAKUODO Holdings Co. Ltd.....	2,000	24,760
Toyo Seikan Group Holdings Ltd.....	43,100	654,405	YAMABIKO Corp.....	11,300	198,914
Toyo Tanso Co. Ltd....	1,700	43,481	Yamada Holdings Co. Ltd.....	87,400	256,624
Toyo Tire Corp.....	32,200	529,283	Yamae Group Holdings Co. Ltd.....	5,000	64,942
Toyobo Co. Ltd.....	45,523	287,794	Yamagata Bank Ltd....	7,300	48,980
Toyoda Gosei Co. Ltd.....	20,300	362,805	Yamaguchi Financial Group, Inc.....	58,328	650,022
Toyota Boshoku Corp.....	19,600	260,156	Yamaichi Electronics Co. Ltd.....	5,600	83,846
TRE Holdings Corp....	12,600	126,725	Yamanashi Chuo Bank Ltd.....	8,400	122,614
Trusco Nakayama Corp.....	10,600	141,209	Yamashin-Filter Corp...	7,500	30,511
Tsubakimoto Chain Co.....	22,500	276,456	Yamatane Corp.....	2,300	56,327
Tsubakimoto Kogyo Co. Ltd.....	3,000	38,301	Yamaya Corp.....	1,800	32,653
Tsugami Corp.....	12,900	137,946	Yamazen Corp.....	14,700	126,604
Tsukishima Holdings Co. Ltd.....	5,300	50,105	Yashima Denki Co. Ltd.....	2,600	28,702
Tsukuba Bank Ltd.....	31,700	52,360	Yellow Hat Ltd.....	9,600	169,330
Tsumura & Co.....	6,400	188,428	Yokogawa Bridge Holdings Corp.....	9,000	156,322
Tsuzuki Denki Co. Ltd.....	1,800	32,253			
UACJ Corp.....	10,800	371,049			
UBE Corp.....	33,800	497,105			
Uchida Yoko Co. Ltd..	2,000	87,624			

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			MALAYSIA — (Continued)		
Yokohama Rubber			# Bank Islam Malaysia		
Co. Ltd.	40,300	\$ 907,311	Bhd.	109,299	\$ 60,023
# Yokorei Co. Ltd.	8,800	49,119	Batu Kawan Bhd.	15,700	70,982
Yondenko Corp.	9,000	88,806	#* Berjaya Corp. Bhd.	559,724	38,148
# Yondoshi Holdings,			Beshom Holdings		
Inc.	1,600	19,727	Bhd.	16,303	2,994
Yorozu Corp.	5,700	37,714	CB Industrial Product		
Yotai Refractories Co.			Holding Bhd.	30,900	7,900
Ltd.	5,200	56,742	* Coastal Contracts		
Yuasa Trading Co.			Bhd.	24,400	7,662
Ltd.	5,700	161,924	Dayang Enterprise		
Yurtec Corp.	11,800	132,540	Holdings Bhd.	159,940	75,835
Zacros Corp.	4,700	120,514	DRB-Hicom Bhd.	174,900	38,725
Zenrin Co. Ltd.	7,800	44,314	Duopharma Biotech		
Zeon Corp.	35,400	329,082	Bhd.	74,277	20,802
Zojirushi Corp.	3,000	32,541	# Eastern & Oriental		
TOTAL JAPAN.		<u>113,935,834</u>	Bhd.	157,000	30,713
KUWAIT — (0.2%)			Eco World		
A'ayan Leasing &			Development Group		
Investment Co.			Bhd.	128,100	50,080
KSCP.	146,389	74,079	* Ekovest Bhd.	342,300	25,583
Agility Public			# FGV Holdings Bhd.	88,200	21,731
Warehousing Co.			# Formosa Prosonic		
KSC.	354,634	288,138	Industries Bhd.	22,200	13,840
Al Ahli Bank of Kuwait			Gamuda Bhd.	39,730	35,902
KSCP.	52,684	50,638	# Genting Bhd.	288,700	234,704
Burgan Bank SAK.	128,842	86,307	# Genting Malaysia		
Combined Group			Bhd.	286,600	143,080
Contracting Co.			Genting Plantations		
SAK.	17,776	36,036	Bhd.	40,500	52,203
Gulf Bank KSCP.	49,478	49,331	Guan Chong Bhd.	16,400	15,533
Gulf Cables &			Hiap Teck Venture		
Electrical Industries			Bhd.	111,300	8,216
Group Co. KSCP.	10,360	60,806	# Hibiscus Petroleum		
Kuwait International			Bhd.	92,680	38,132
Bank KSCP.	271,539	181,099	IGB Bhd.	77,974	47,071
Mezzan Holding Co.			IJM Corp. Bhd.	446,400	238,241
KSCC.	9,575	28,849	IOI Properties Group		
* Warba Bank KSCP.	277,535	212,097	Bhd.	206,749	97,572
TOTAL KUWAIT.		<u>1,067,380</u>	* Iskandar Waterfront		
MALAYSIA — (0.5%)			City Bhd.	143,800	16,344
Able Global Bhd.	27,200	11,385	# JAKS Resources		
Aeon Co. M Bhd.	42,400	14,235	Bhd.	146,300	4,074
# AFFIN Bank Bhd.	94,041	59,202	Jaya Tiasa Holdings		
Ajinomoto Malaysia			Bhd.	64,000	17,750
Bhd.	3,900	12,963	Kenanga Investment		
Alliance Bank			Bank Bhd.	48,500	10,163
Malaysia Bhd.	141,500	164,908	Kerjaya Prospek		
Allianz Malaysia Bhd.	10,200	43,485	Group Bhd.	39,895	19,090
AME Elite Consortium			Kretam Holdings Bhd.	95,800	12,144
Bhd.	23,900	9,093	#* KSL Holdings Bhd.	31,100	11,180
AMMB Holdings Bhd.			# Lagenda Properties		
(AMM MK)	50,500	63,830	Bhd.	36,600	10,883
			LBS Bina Group Bhd.	94,400	11,495
			Leong Hup		
			International Bhd.	162,900	20,964

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)			MALAYSIA — (Continued)		
Lii Hen Industries			YTL Corp. Bhd.....	68,800	\$ 29,266
Bhd.....	46,200	\$ 7,190	TOTAL MALAYSIA.....		<u>3,788,974</u>
LPI Capital Bhd.....	4,500	12,936	MEXICO — (0.5%)		
# Magnum Bhd.....	93,230	26,939	Alfa SAB de CV,		
Mah Sing Group Bhd..	269,500	85,403	Class A.....	400,171	326,170
Malayan Flour Mills			# Alpek SAB de CV.....	39,241	27,345
Bhd.....	156,450	18,543	Ω Banco del Bajío SA....	79,104	181,632
Malaysia Airports			Becle SAB de CV.....	11,800	10,501
Holdings Bhd.....	96,500	236,753	Bolsa Mexicana de		
# Malaysia Smelting			Valores SAB de CV.	20,241	31,277
Corp. Bhd.....	40,000	19,366	Cemex SAB de CV		
Malaysian Resources			(CEMEXCPO MM)..	33,134	19,571
Corp. Bhd.....	243,277	27,161	Cemex SAB de CV		
Matrix Concepts			(CX US),		
Holdings Bhd.....	100,125	49,146	Sponsored ADR.....	161,967	960,464
# MBSB Bhd.....	394,884	63,232	* Cia Minera Autlan		
Mega First Corp.			SAB de CV.....	16,424	5,223
Bhd.....	82,000	78,613	* Controladora AXTEL		
Mi Technovation Bhd...	28,300	13,872	SAB de CV.....	346,918	5,993
# MKH Bhd.....	42,400	10,545	El Puerto de Liverpool		
MKH Oil Palm East			SAB de CV,		
Kalimantan Bhd.....	6,057	855	Class C1.....	13,092	65,353
MNRB Holdings Bhd...	102,843	50,681	GCC SAB de CV.....	9,779	90,329
* Muhibbah Engineering			Genomma Lab		
M Bhd.....	82,700	13,778	Internacional SAB		
*†† Nylex Malaysia Bhd....	1,285	13	de CV, Class B.....	78,280	106,416
OCK Group Bhd.....	134,000	12,735	Genera SAB de CV... Grupo Comercial	133,929	175,086
Pantech Group			Chedraui SA de CV.	58,382	336,650
Holdings Bhd.....	54,900	11,136	Grupo Herdez SAB de		
# Perak Transit Bhd.....	88,200	15,817	CV.....	10,685	28,788
* Sapura Energy Bhd....	1,048,700	6,941	# Grupo Industrial		
Sarawak Oil Palms			Saltillo SAB de CV..	37,531	30,246
Bhd.....	68,077	46,571	Grupo Televisa SAB		
Scientex Bhd.....	103,400	93,425	(TLEVICPO MM)....	209,858	79,601
Sime Darby Bhd.....	185,900	93,599	* Industrias CH SAB de		
Sime Darby Property			CV.....	34,322	289,771
Bhd.....	422,900	133,843	* Industrias Penoles		
SKP Resources Bhd...	173,700	42,404	SAB de CV.....	1,793	25,427
SP Setia Bhd. Group...	277,400	83,634	La Comer SAB de		
# Sports Toto Bhd.....	35,496	12,421	CV.....	77,002	126,417
Sunway Bhd.....	43,100	41,935	Megacable Holdings		
# Syarikat Takaful			SAB de CV.....	58,317	113,977
Malaysia Keluarga			#* Ollamani SAB.....	7,281	12,649
Bhd.....	43,447	35,225	Operadora De Sites		
# Ta Ann Holdings Bhd...	39,440	35,528	Mexicanos SAB de		
Thong Guan			CV, Class A-1.....	85,452	40,371
Industries Bhd.....	44,900	14,269	# Orbia Advance Corp.		
#* Tropicana Corp. Bhd...	116,928	30,642	SAB de CV.....	75,641	47,965
# TSH Resources Bhd...	130,600	34,838	Organizacion Cultiba		
UEM Sunrise Bhd.....	335,500	69,406	SAB de CV.....	58,298	30,356
Unisem M Bhd.....	12,800	7,739	Organizacion Soriana		
United Malacca Bhd....	15,200	17,585	SAB de CV,		
# UOA Development			Class B.....	12,168	17,135
Bhd.....	187,900	71,681			
Velesto Energy Bhd....	447,600	19,036			
VS Industry Bhd.....	372,500	87,270			
* WCT Holdings Bhd.....	205,400	38,335			
Yinson Holdings Bhd...	191,126	99,807			

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
MEXICO — (Continued)			NEW ZEALAND — (Continued)		
Promotora y Operadora de Infraestructura SAB de CV (PINFRA MM).....	18,174	\$ 169,137	Chorus Ltd. (CNU NZ).....	17,563	\$ 85,834
Regional SAB de CV..	20,696	134,910	Comvita Ltd.....	6,699	2,908
* Vista Energy SAB de CV (VIST US),			* Fletcher Building Ltd. (FBU NZ).....	145,581	234,300
ADR.....	5,814	313,665	Genesis Energy Ltd....	88,339	109,548
* Vitro SAB de CV.....	19,893	7,392	Heartland Group Holdings Ltd.....	163,151	99,293
			NZME Ltd. (NZM AU)..	28,793	17,262
			* Oceania Healthcare Ltd.....	154,673	71,513
TOTAL MEXICO.....		<u>3,809,817</u>	* Ryman Healthcare Ltd.....	86,453	212,276
			Sanford Ltd.....	17,604	47,212
NETHERLANDS — (2.1%)			SKY Network Television Ltd.....	32,394	51,114
Aalberts NV.....	16,429	579,893	SKYCITY Entertainment Group Ltd.....	143,692	113,214
Ω ABN AMRO Bank NV..	112,128	1,880,736	Steel & Tube Holdings Ltd.....	30,627	14,509
Acomo NV.....	5,335	100,271	Summerset Group Holdings Ltd.....	36,593	267,723
Aegon Ltd. (AGN NA)..	34,090	222,556	TOWER Ltd.....	2,484	1,802
* AFC Ajax NV.....	763	7,882			
Allfunds Group PLC....	57,686	296,639	TOTAL NEW ZEALAND.		<u>1,493,618</u>
Aperam SA.....	16,434	453,529			
ASR Nederland NV....	41,960	2,067,663	NORWAY — (0.6%)		
Ω B&S Group SARL.....	5,237	22,711	2020 Bulkers Ltd.....	2,841	31,517
# Brunel International NV.....	3,954	38,390	* Akastor ASA.....	37,863	45,981
Corbion NV.....	7,342	171,413	Aker Solutions ASA....	41,151	116,843
Flow Traders Ltd.....	5,735	144,103	AMSC ASA.....	14,100	38,509
ForFarmers NV.....	14,165	49,961	* Archer Ltd.....	6,078	15,099
Fugro NV.....	34,004	542,768	Austevoll Seafood ASA.....	22,375	218,560
HAL Trust.....	6,760	838,385	#Ω Avance Gas Holding Ltd.....	5,803	44,325
* Havas NV.....	175,700	276,870	Belships ASA.....	25,709	45,903
JDE Peet's NV.....	15,715	274,478	* Bluenord ASA.....	489	29,050
*Ω Just Eat Takeaway.com NV (JET LN).....	9,105	110,843	Bonheur ASA.....	3,074	66,294
*Ω Just Eat Takeaway.com NV (TKWY NA).....	15,651	188,993	Borr Drilling Ltd.....	5,665	19,658
Kendrion NV.....	1,357	14,489	Ω BW LPG Ltd.....	24,501	309,430
Koninklijke BAM Groep NV.....	82,068	360,287	BW Offshore Ltd.....	27,830	78,138
Koninklijke Heijmans NV.....	8,210	273,562	* Cadeler AS (CADLR NO).....	611	3,242
Koninklijke Vopak NV..	17,924	822,727	* Cloudberry Clean Energy ASA.....	40,226	43,354
NN Group NV.....	53,635	2,461,645	DNO ASA.....	122,377	141,138
Randstad NV.....	14,090	608,266	* DOF Group ASA.....	1,324	11,117
SBM Offshore NV.....	48,024	897,191	*Ω Elkem ASA.....	50,635	99,721
Ω Signify NV.....	22,534	486,434	* Endur ASA.....	3,678	23,090
Sligro Food Group NV.....	2,681	29,479	FLEX LNG Ltd. (FLNG NO).....	4,605	117,765
# TKH Group NV.....	4,294	158,089	* FLEX LNG Ltd. (FLNG US).....	1,128	28,775
Van Lanschot Kempen NV.....	10,130	498,408	Golden Ocean Group Ltd.....	22,741	210,872
			# Grieg Seafood ASA....	9,174	60,612
TOTAL NETHERLANDS....		<u>14,878,661</u>			
NEW ZEALAND — (0.2%)					
Air New Zealand Ltd...	465,056	165,110			

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)			PHILIPPINES — (Continued)		
Hafnia Ltd.....	1,189	\$ 6,266	Converge Information & Communications Technology Solutions, Inc.....	98,600	\$ 26,940
* Hexagon Composites ASA.....	14,922	49,469	DMCI Holdings, Inc....	178,300	33,266
# Hoegh Autoliners ASA.....	23,677	214,799	DoubleDragon Corp....	56,800	9,426
Ω Klaveness Combination Carriers ASA.....	5,622	37,417	First Philippine Holdings Corp.....	35,390	35,444
* Kongsberg Automotive ASA.....	156,129	23,307	Globe Telecom, Inc....	1,075	40,650
# Leroy Seafood Group ASA.....	37,047	183,686	GT Capital Holdings, Inc.....	12,545	106,166
* LINK Mobility Group Holding ASA.....	69,094	142,115	JG Summit Holdings, Inc.....	300,900	83,138
MPC Container Ships ASA.....	42,453	68,821	LT Group, Inc.....	216,500	39,528
Odfjell Drilling Ltd.....	30,393	166,512	Megaworld Corp.....	1,007,000	30,481
Odfjell SE, Class A....	8,358	87,165	Metropolitan Bank & Trust Co.....	25,710	30,480
Odfjell Technology Ltd.....	4,141	16,462	Petron Corp.....	425,100	17,169
* OKEA ASA.....	6,978	12,254	Philcomsat Holdings Corp.....	10,942	20,051
#Ω Okeanis Eco Tankers Corp.....	158	3,810	*†† Phoenix Petroleum Philippines, Inc.....	68,700	1,836
Panoro Energy ASA....	18,567	46,704	Puregold Price Club, Inc.....	114,200	48,297
Pareto Bank ASA.....	8,957	58,553	RFM Corp.....	131,000	8,880
Pexip Holding ASA....	15,497	63,209	Rizal Commercial Banking Corp.....	59,520	26,357
Rogaland Sparebank....	3,712	43,024	Robinsons Land Corp.....	155,731	33,494
*Ω Scatec ASA.....	27,302	190,918	Robinsons Retail Holdings, Inc.....	16,900	9,901
Sea1 offshore, Inc.....	8,429	16,927	San Miguel Corp.....	15,320	17,110
# Selvaag Bolig ASA....	9,155	28,718	Security Bank Corp....	19,090	23,687
*Ω Shelf Drilling Ltd.....	18,087	14,231	Semirara Mining & Power Corp.....	49,100	29,092
#†† Solstad Maritime Holding AS.....	11,109	15,090	* Top Frontier Investment Holdings, Inc.....	3,550	3,770
Sparebank 1 Oestlandet.....	7,902	116,683	TOTAL PHILIPPINES.....		<u>944,141</u>
SpareBank 1 Sor-Norge ASA.....	8,113	115,641	POLAND — (0.3%)		
Sparebanken More....	9,555	82,674	AB SA.....	2,231	60,661
Stolt-Nielsen Ltd.....	6,022	155,621	Alior Bank SA.....	16,093	371,457
TGS ASA.....	35,799	360,281	# Amica SA.....	1,011	16,540
Wilh Wilhelmsen Holding ASA, Class A.....	2,782	101,087	Arctic Paper SA.....	3,286	13,500
Wilh Wilhelmsen Holding ASA, Class B.....	1,108	38,458	ASBISc Enterprises PLC.....	6,848	37,237
TOTAL NORWAY.....		<u>4,258,895</u>	Asseco Poland SA....	6,916	200,709
PHILIPPINES — (0.1%)			Bank Handlowy w Warszawie SA.....	4,848	116,840
* 8990 Holdings, Inc....	158,000	24,150	* Bank Millennium SA...	30,021	76,548
Alliance Global Group, Inc.....	241,100	24,823	* Bank Ochrony Srodowiska SA.....	9,806	29,150
* Atlas Consolidated Mining & Development Corp...	95,100	6,421	* Cognor Holding SA....	27,036	43,194
China Banking Corp....	134,000	213,584	* Cyfrowy Polsat SA....	25,886	98,105
			* Develia SA.....	100,947	139,051
			* Echo Investment SA...	21,847	23,173

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
POLAND — (Continued)			QATAR — (Continued)		
Enea SA.....	47,976	\$ 164,813	* Lesha Bank LLC.....	82,242	\$ 29,805
* Fabryki Mebli Forte SA.....	2,722	21,388	Mazaya Real Estate Development		
* Grenevia SA.....	55,757	31,318	QPSC.....	132,516	21,548
* Grupa Azoty SA.....	6,016	32,582	Medicare Group.....	23,273	29,337
Inter Cars SA.....	983	140,790	Qatar Aluminum Manufacturing Co....	65,130	24,451
Lubelski Wegiel Bogdanka SA.....	3,428	19,294	Qatar Industrial Manufacturing Co.		
Mirbud SA.....	6,182	18,642	QSC.....	45,582	32,735
* Pepco Group NV.....	12,466	52,630	Qatar Insurance Co.		
* PGE Polska Grupa Energetyczna SA....	108,002	173,327	SAQ.....	218,969	131,242
* PKP Cargo SA.....	2,992	11,471	Qatar National Cement Co. QSC....	53,035	57,576
* Tauron Polska Energia SA.....	191,826	200,168	Salam International Investment Ltd.		
Torpol SA.....	2,282	19,794	QSC.....	386,377	73,205
VRG SA.....	30,608	24,298	United Development Co. QSC.....	778,832	246,031
Warsaw Stock Exchange.....	2,325	23,711			
Wawel SA.....	24	3,590			
		<u>2,163,981</u>			<u>1,865,191</u>
TOTAL POLAND.....			TOTAL QATAR.....		
PORTUGAL — (0.4%)			RUSSIA — (0.0%)		
Altri SGPS SA.....	21,181	126,440	*†† Lenta International Co. PJSC, GDR.....	3,874	0
Banco Comercial Portugues SA, Class R.....	2,391,538	1,248,364	*†† Magnitogorsk Iron & Steel Works PJSC (MMK LI), GDR.....	22,423	0
Corticeira Amorim SGPS SA.....	10,838	94,650	*†† RusHydro PJSC (RSHYY US), ADR..	154,685	0
# EDP Renovaveis SA...	32,810	306,969	*†† VTB Bank PJSC (VTBR LI), GDR.....	176,858	0
Galp Energia SGPS SA.....	16,728	279,962			
Ibersol SGPS SA.....	4,207	37,158	SAUDI ARABIA — (1.1%)		
Navigator Co. SA.....	59,410	217,100	* Advanced Petrochemical Co....	15,624	130,809
NOS SGPS SA.....	45,734	160,778	Al Babtain Power & Telecommunication Co.....	12,025	147,547
Semapa-Sociedade de Investimento e Gestao.....	3,214	50,052	Al Hammadi Holding... Co.....	7,000	82,279
Sonae SGPS SA.....	282,551	263,621	* Al Hassan Ghazi Ibrahim Shaker Co..	8,960	70,904
		<u>2,785,094</u>	Al Jouf Agricultural Development Co.....	1,477	22,570
TOTAL PORTUGAL.....			* Al Jouf Cement Co.....	19,081	61,058
QATAR — (0.3%)			* Al Khaleej Training & Education Co.....	6,855	61,033
* Aamal Co.....	303,573	76,043	* Al Yamamah Steel Industries Co.....	2,314	24,517
Al Khaleej Takaful Group QSC.....	19,241	12,785	Alaseel Co.....	16,438	18,390
Baladna.....	116,412	43,807	Al-EtiHAD Cooperative Insurance Co.....	6,087	29,907
Barwa Real Estate Co.....	529,978	416,714	AlJazira Takaful Ta'awuni Co.....	10,659	48,580
Commercial Bank PSQC.....	139,112	175,658	* Allianz Saudi Fransi Cooperative Insurance Co.....	5,158	22,554
Doha Bank QPSC.....	508,944	289,192			
Doha Insurance Co. QSC.....	77,894	54,487			
Gulf International Services QSC.....	79,510	73,750			
Gulf Warehousing Co.....	88,650	76,825			

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)			SAUDI ARABIA — (Continued)		
Almarai Co. JSC.....	12,136	\$190,480	Mobile		
* Alujain Corp.....	3,985	39,623	Telecommunications		
* Anaam International			Co. Saudi Arabia....	52,792	\$149,134
Holding Group Co...	45,561	15,174	* Najran Cement Co.....	24,476	59,170
Arab National Bank....	46,978	267,806	* National Agriculture		
Arabian Cement Co....	5,349	38,425	Development Co. ...	15,118	103,154
Arabian Drilling Co.....	357	10,093	National Co. for Glass		
* Arabian Shield			Industries	5,492	81,489
Cooperative			* National Gypsum.....	2,077	12,426
Insurance Co.....	4,080	22,709	* National		
Arriyadh Development			Industrialization Co..	4,675	12,732
Co.....	13,704	127,058	Northern Region		
* ARTEX Industrial			Cement Co.....	35,051	89,988
Investment Co.....	8,897	37,278	Qassim Cement Co....	5,254	74,510
Ataa Educational Co...	1,290	25,679	* Rabigh Refining &		
* BAAN Holding Group			Petrochemical Co....	48,507	105,720
Co.....	40,855	27,537	Sahara International		
* Bank Al-Jazira.....	93,577	469,747	Petrochemical Co....	22,374	138,992
Banque Saudi Fransi..	13,823	59,145	Saudi Aramco Base		
* Basic Chemical			Oil Co.....	5,015	149,032
Industries Ltd.....	3,965	34,027	Saudi Automotive		
* Batic Investments &			Services Co.....	2,062	40,273
Logistic Co.....	36,189	36,628	Saudi Cement Co.....	7,552	87,176
Bawan Co.....	2,144	33,206	* Saudi Ceramic Co....	7,838	74,666
* Chubb Arabia			Saudi Chemical Co.		
Cooperative			Holding.....	136,990	377,698
Insurance Co.....	1,651	24,794	Saudi Ground		
City Cement Co.....	14,087	77,625	Services Co.....	7,405	106,184
Co. for Cooperative			Saudi Industrial		
Insurance	3,854	156,001	Investment Group...	8,017	37,471
* Dar Al Arkan Real			Saudi Investment		
Estate Development			Bank	59,760	240,488
Co.....	166,461	732,085	* Saudi Kayan		
Eastern Province			Petrochemical Co....	92,582	168,294
Cement Co.....	4,731	45,021	* Saudi Marketing Co....	7,095	44,038
* Emaar Economic City..	9,983	48,323	* Saudi Pharmaceutical		
Etihad Etisalat Co.....	13,150	202,858	Industries & Medical		
* Fitaihi Holding Group..	15,542	19,096	Appliances Corp.....	8,469	76,518
Gulf Insurance Group..	6,993	59,842	* Saudi Printing &		
* Herfy Food Services			Packaging Co.....	7,870	26,774
Co.....	2,489	16,963	* Saudi Public Transport		
L'Azurde Co. for			Co.....	15,796	85,681
Jewelry.....	8,557	32,341	* Saudi Reinsurance		
* Malath Cooperative			Co.....	14,082	222,023
Insurance Co.....	2,553	11,790	Saudi Steel Pipe Co....	2,289	44,624
* Mediterranean & Gulf			* Savola Group	14,657	152,292
Cooperative			* Seera Group Holding..	45,531	292,126
Insurance &			* Sinad Holding Co.....	15,976	61,815
Reinsurance Co....	10,737	74,283	Southern Province		
* Middle East			Cement Co.....	3,131	28,331
Healthcare Co.....	1,322	28,780	Sustained		
* Middle East Paper			Infrastructure		
Co.....	3,374	34,197	Holding Co.....	13,171	125,886
* Middle East			Tabuk Cement Co.....	16,107	60,040
Specialized Cables			Tanmiah Food Co.....	688	22,944
Co.....	6,218	74,901	* Umm Al-Qura Cement		
			Co.....	8,146	42,947

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)			SINGAPORE — (Continued)		
United International Transportation Co....	7,431	\$ 169,698	Marco Polo Marine Ltd.....	1,031,800	\$ 41,709
United Wire Factories Co.....	1,607	12,741	* Mermaid Maritime PCL.....	51,800	4,937
* Walaa Cooperative Insurance Co.....	11,896	78,061	Mewah International, Inc.....	86,100	16,830
Yamama Cement Co...	27,139	271,959	*†† Midas Holdings Ltd....	343,400	0
Yanbu Cement Co....	20,195	134,478	Nanofilm Technologies International Ltd....	51,300	26,920
Zahrat Al Waha For Trading Co.....	2,122	19,143	Netlink NBN Trust....	540,300	342,009
TOTAL SAUDI ARABIA....		<u>7,874,379</u>	Olam Group Ltd.....	130,320	111,168
SINGAPORE — (0.6%)			OUE Ltd.....	54,100	40,160
* AEM Holdings Ltd.....	49,600	54,104	* Oxley Holdings Ltd....	261,197	13,572
BRC Asia Ltd.....	17,700	38,221	* QAF Ltd.....	53,800	33,629
Bukit Sembawang Estates Ltd.....	45,200	118,284	* Rex International Holding Ltd.....	130,100	13,352
China Aviation Oil Singapore Corp. Ltd.....	94,800	62,672	* Seatrium Ltd.....	25,300	41,357
City Developments Ltd.....	72,200	267,662	SIA Engineering Co. Ltd.....	7,300	12,770
* COSCO Shipping International Singapore Co. Ltd...	195,200	19,496	Singapore Land Group Ltd.....	50,200	70,488
CSE Global Ltd.....	147,098	48,619	Straits Trading Co. Ltd.....	21,500	23,203
Delfi Ltd.....	26,800	14,784	*†† Swiber Holdings Ltd....	92,600	0
*†† Ezion Holdings Ltd....	1,083,800	0	Tai Sin Electric Ltd....	34,116	9,914
#*†† Ezra Holdings Ltd....	468,200	0	Tiong Woon Corp. Holding Ltd.....	30,600	13,826
Far East Orchard Ltd..	64,355	48,375	Tuan Sing Holdings Ltd.....	218,027	44,054
First Resources Ltd....	123,200	131,185	UOB-Kay Hian Holdings Ltd.....	104,602	133,010
Frasers Property Ltd..	71,200	45,257	UOL Group Ltd.....	99,200	369,961
Frencken Group Ltd....	48,000	39,640	Venture Corp. Ltd....	43,100	399,986
* Fu Yu Corp. Ltd.....	116,400	10,867	Wee Hur Holdings Ltd.....	60,800	21,904
Genting Singapore Ltd.....	399,900	221,438	Wing Tai Holdings Ltd.....	107,000	<u>96,761</u>
Geo Energy Resources Ltd.....	59,900	12,565	TOTAL SINGAPORE.....		<u>4,252,111</u>
Golden Agri-Resources Ltd.....	1,767,100	318,155	SOUTH AFRICA — (1.1%)		
GuocoLand Ltd.....	68,600	73,631	Adcock Ingram Holdings Ltd.....	11,334	40,415
Ho Bee Land Ltd.....	50,700	67,780	AECI Ltd.....	1,394	6,185
Hong Fok Corp. Ltd....	106,790	61,943	African Rainbow Minerals Ltd.....	17,035	146,771
Hong Leong Asia Ltd..	61,800	45,120	Altron Ltd., Class A....	34,495	39,755
Hongkong Land Holdings Ltd.....	81,900	356,381	Anglogold Ashanti PLC (AU US).....	40,851	1,234,109
Hotel Grand Central Ltd.....	35,281	18,547	Aspen Pharmacare Holdings Ltd.....	43,111	411,037
Hutchison Port Holdings Trust.....	1,012,000	160,826	Astral Foods Ltd.....	2,971	28,220
*†† Hyflux Ltd.....	124,600	0	Barloworld Ltd.....	34,363	197,574
Indofood Agri Resources Ltd.....	57,000	13,417	Curro Holdings Ltd....	38,676	25,897
ISDN Holdings Ltd....	969	218	DataTec Ltd.....	70,998	187,606
Mandarin Oriental International Ltd....	67,600	121,404	# DRDGOLD Ltd. (DRD US), Sponsored ADR.....	4,333	43,633

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)			SOUTH KOREA — (Continued)		
Foschini Group Ltd.....	53,808	\$ 408,902	Aekyung Industrial Co.		
Grindrod Ltd.....	132,590	86,941	Ltd.....	869	\$ 7,241
# Harmony Gold Mining			* Air Busan Co. Ltd.....	7,825	12,865
Co. Ltd. (HMY US),			AJ Networks Co. Ltd...	5,387	14,577
Sponsored ADR.....	54,732	616,830	AK Holdings, Inc.....	849	5,823
Hudaco Industries			* ALUKO Co. Ltd.....	7,369	10,087
Ltd.....	3,075	33,336	* Ananti, Inc.....	9,044	36,757
* Impala Platinum			Asia Cement Co. Ltd...	3,780	27,354
Holdings Ltd.....	34,809	191,054	ASIA Holdings Co.		
Invicta Holdings Ltd....	8,097	13,816	Ltd.....	317	54,689
* KAP Ltd.....	422,815	61,246	Asia Paper		
Lewis Group Ltd.....	12,017	50,475	Manufacturing Co.		
Life Healthcare Group			Ltd.....	5,170	26,906
Holdings Ltd.....	132,497	111,674	Avaco Co. Ltd.....	2,188	22,172
Merafe Resources			Avatec Co. Ltd.....	1,523	8,971
Ltd.....	340,993	27,010	Baiksan Co. Ltd.....	1,801	17,549
Momentum Group			BGF retail Co. Ltd.....	860	61,159
Ltd.....	241,665	372,155	BH Co. Ltd.....	3,588	37,210
Motus Holdings Ltd....	30,123	177,191	* Binex Co. Ltd.....	2,177	32,400
Mpact Ltd.....	23,171	34,903	Binggrae Co. Ltd.....	782	39,365
Netcare Ltd.....	133,954	101,651	BIT Computer Co.		
Northam Platinum			Ltd.....	4,816	16,030
Holdings Ltd.....	37,759	255,273	* BNC Korea Co. Ltd....	5,034	15,351
Oceana Group Ltd....	15,360	55,242	BNK Financial Group,		
Old Mutual Ltd. (OMU			Inc.....	48,165	401,493
SJ).....	968,120	640,717	Bookook Securities		
Omnia Holdings Ltd....	29,209	104,746	Co. Ltd.....	475	8,957
Ω Pepkor Holdings Ltd....	165,365	227,911	Boryung.....	6,086	42,589
PPC Ltd.....	380,330	88,089	BYC Co. Ltd.....	480	9,679
Raubex Group Ltd....	28,364	74,423	Byucksan Corp.....	5,851	7,687
RCL Foods Ltd.....	33,526	17,027	* C&G Hi Tech Co. Ltd..	996	7,886
Reunert Ltd.....	26,008	95,246	* Cafe24 Corp.....	1,506	42,325
Sappi Ltd.....	115,181	294,692	* Cheil Worldwide, Inc...	8,716	102,717
Sasol Ltd. (SOL SJ)...	70,569	327,313	* Chemtronics Co. Ltd...	1,536	22,386
#* Sibanye Stillwater Ltd.			* ChinHung		
(SBSW US), ADR...	33,192	126,461	International, Inc.....	10,381	5,840
* Sibanye Stillwater Ltd.			* Chong Kun Dang		
(SSW SJ).....	28,613	27,574	Pharmaceutical		
Southern Sun Ltd.....	161,714	72,230	Corp.....	1,081	64,063
* SPAR Group Ltd.	2,912	21,846	*†† Chorokbaem Media		
Super Group Ltd.....	39,657	60,118	Co. Ltd.....	3,908	2,725
* Telkom SA SOC Ltd....	62,873	112,646	CJ CheilJedang Corp..	1,584	262,599
Thungela Resources			CJ Corp.....	2,180	142,279
Ltd. (TGA SJ).....	21,119	153,847	* CJ ENM Co. Ltd.....	2,415	88,779
* Transaction Capital			CJ Logistics Corp.....	1,398	76,466
Ltd.....	105,237	12,668	* CJ Seafood Corp.....	2,153	4,401
Tsogo Sun Ltd.....	21,127	10,338	* CLIO Cosmetics Co.		
We Buy Cars			Ltd.....	1,640	21,300
Holdings Ltd.....	34,389	74,935	* CMG Pharmaceutical		
TOTAL SOUTH AFRICA....		<u>7,501,728</u>	Co. Ltd.....	13,602	16,769
SOUTH KOREA — (2.6%)			* Com2uS Holdings		
* ABOV Semiconductor			Corp.....	534	11,344
Co. Ltd.....	1,770	10,024	* Cosmecca Korea Co.		
Advanced Process			Ltd.....	429	15,147
Systems Corp.....	1,767	19,979	Coway Co. Ltd.....	8,915	471,612
			Cowintech Co. Ltd....	1,119	11,344
			CS Wind Corp.....	1,630	46,609

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
Cuckoo Homesys Co.			* DongKook		
Ltd.....	1,161	\$ 15,401	Pharmaceutical Co.		
D.I Corp.....	2,380	27,437	Ltd.....	5,523	\$ 57,350
Dae Won Kang Up			Dongkuk Holdings Co.		
Co. Ltd.....	8,504	22,679	Ltd.....	4,364	21,752
* Daea TI Co. Ltd.....	5,763	12,481	Dongkuk Industries		
* Daechang Co. Ltd.....	18,702	16,165	Co. Ltd.....	6,108	17,861
Daedong Corp.....	2,582	21,114	Dongkuk Steel Mill		
Daeduck Electronics			Co. Ltd.....	7,529	45,780
Co. Ltd.....	5,657	71,403	Dongsuh Cos., Inc.....	4,204	67,039
* Dae-II Corp.....	6,373	17,855	Dongsung Chemical		
Daesang Corp.....	3,347	43,003	Co. Ltd.....	6,423	17,184
Daesang Holdings Co.			Dongwon F&B Co.		
Ltd.....	3,109	22,146	Ltd.....	1,387	28,211
* Daesung Industrial			Dongwon Systems		
Co. Ltd.....	3,004	6,570	Corp.....	342	8,867
Daewon			Doosan Bobcat, Inc....	8,043	264,225
Pharmaceutical Co.			Doosan Co. Ltd.....	263	50,824
Ltd.....	3,345	33,543	Doosan Tesna, Inc....	1,849	37,380
* Daewoo Engineering			* Dreamtech Co. Ltd.....	6,484	31,899
& Construction Co.			* Duksan Techopia Co.		
Ltd.....	28,171	65,149	Ltd.....	716	16,785
Daewoong Co. Ltd.....	2,067	29,118	Duksung Co. Ltd.....	3,494	16,468
Daewoong			* Easy Holdings Co.		
Pharmaceutical Co.			Ltd.....	12,035	22,152
Ltd.....	285	26,806	* Echo Marketing, Inc....	1,539	10,341
Daishin Securities Co.			Ecoplastic Corp.....	7,240	11,901
Ltd.....	6,759	77,116	E-MART, Inc.....	3,621	160,093
* Danal Co. Ltd.....	10,507	22,588	ENF Technology Co.		
Daol Investment &			Ltd.....	1,609	21,243
Securities Co. Ltd....	7,941	15,933	Eugene Investment &		
* Dawonsys Co. Ltd.....	3,636	24,027	Securities Co. Ltd....	6,140	10,128
DB Financial			* EV Advanced Material		
Investment Co. Ltd..	6,876	25,779	Co. Ltd.....	8,014	9,979
DB HiTek Co. Ltd.....	4,535	100,036	* Exem Co. Ltd.....	7,324	10,197
DB Insurance Co.			F&F Co. Ltd.....	1,043	45,898
Ltd.....	8,867	589,983	F&F Holdings Co.		
* Dentium Co. Ltd.....	1,251	59,657	Ltd.....	817	6,654
DGB Financial Group,			Fila Holdings Corp.....	3,607	97,115
Inc.....	9,516	60,158	* Fine M-Tec Co. Ltd.....	2,436	8,328
DI Dong Il Corp.....	2,657	90,708	Galaxia Moneytree		
* DIO Corp.....	1,572	18,798	Co. Ltd.....	2,769	15,158
* DK Tech Co. Ltd.....	3,048	15,030	Global Standard		
DL Holdings Co. Ltd....	2,393	52,395	Technology Co.		
* DMS Co. Ltd.....	2,630	10,996	Ltd.....	1,282	15,681
DN Automotive Corp...	3,206	45,999	* GnBS eco Co. Ltd.....	4,039	10,512
Dohwa Engineering			GnCenergy Co. Ltd....	3,838	32,637
Co. Ltd.....	3,357	15,090	GOLFZON Co. Ltd.....	834	34,435
Dong-A Socio			Green Chemical Co.		
Holdings Co. Ltd....	815	53,655	Ltd.....	1,815	7,947
Dong-A ST Co. Ltd....	718	24,727	* Green Cross Corp....	662	62,509
Dongbang Transport			* Green Cross Holdings		
Logistics Co. Ltd....	12,138	17,858	Corp.....	3,265	32,707
* Dongjin Semichem			* GS Engineering &		
Co. Ltd.....	5,245	78,107	Construction Corp...	13,682	161,947
			GS Global Corp.....	14,500	26,367

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
GS Holdings Corp. (078930 KS).....	468	\$ 12,347	HDC Hyundai Development Co-Engineering & Construction.....	1,606	\$ 18,272
* GS P&L Co. Ltd.....	1,151	15,225	* HD-Hyundai Marine Engine.....	2,969	56,845
GS Retail Co. Ltd.....	4,854	50,980	High Tech Pharm Co. Ltd.....	1,055	11,652
HAESUNG DS Co. Ltd.....	1,626	27,708	* Hite Jinro Co. Ltd.....	5,909	77,295
Han Kuk Carbon Co. Ltd.....	5,432	51,638	* HJ Shipbuilding & Construction Co. Ltd.....	2,272	9,517
* Hancom, Inc.....	2,875	47,169	HK inno N Corp.....	2,489	60,598
Handok, Inc.....	1,899	15,355	HL Holdings Corp.....	1,220	28,862
Handsome Co. Ltd.....	912	9,232	HL Mando Co. Ltd.....	5,373	163,520
Hanil Cement Co. Ltd.....	3,382	35,687	* Home Center Holdings Co. Ltd.....	14,297	8,936
Hanil Holdings Co. Ltd.....	1,102	10,675	HS Hyosung Advanced Materials Corp.....	394	47,483
Hanil Hyundai Cement Co. Ltd.....	847	8,099	* HS Hyosung Corp.....	139	2,742
Hanjin Transportation Co. Ltd.....	1,377	18,333	HS Industries Co. Ltd.....	7,829	25,798
HanmiGlobal Co. Ltd...	1,348	16,189	Huvitz Co. Ltd.....	1,199	6,255
Hannong Chemicals, Inc.....	950	8,894	Hwa Shin Co. Ltd.....	3,952	19,686
Hanon Systems.....	21,138	61,863	Hwaseung Enterprise Co. Ltd.....	3,601	26,324
Hansae Co. Ltd.....	3,681	33,145	Hyosung Corp.....	317	9,934
Hansol Chemical Co. Ltd.....	1,224	77,506	Hyosung Heavy Industries Corp.....	158	48,466
* Hansol IONES Co. Ltd.....	1,526	6,492	Hyundai Bioland Co. Ltd.....	2,562	8,080
Hansol Paper Co. Ltd.....	2,899	16,899	* Hyundai BNG Steel Co. Ltd.....	2,003	17,152
Hanwha Corp.....	6,434	134,436	Hyundai Department Store Co. Ltd.....	2,152	74,376
* Hanwha Galleria Corp.....	19,204	15,746	Hyundai Elevator Co. Ltd.....	1,471	53,497
Hanwha General Insurance Co. Ltd....	12,669	35,315	HYUNDAI EVERDIGM Corp.....	3,603	21,575
* Hanwha Investment & Securities Co. Ltd....	30,496	75,074	Hyundai Ezwel Co. Ltd.....	2,072	6,962
Hanwha Life Insurance Co. Ltd....	35,312	60,344	Hyundai Glovis Co. Ltd.....	5,334	544,914
* Hanyang Digitech Co. Ltd.....	960	6,165	Hyundai Green Food... Ltd.....	3,218	30,931
* Hanyang Securities Co. Ltd.....	2,469	20,248	Hyundai Marine & Fire Insurance Co. Ltd....	2,170	36,830
* Harim Co. Ltd.....	8,073	16,178	Hyundai Motor Securities Co. Ltd....	2,088	9,462
Harim Holdings Co. Ltd.....	7,644	28,611	Hyundai Pharmaceutical Co. Ltd.....	3,392	7,926
* HB SOLUTION Co. Ltd.....	14,867	28,940	Hyundai Steel Co.....	1,581	25,060
HD Hyundai Co. Ltd....	6,555	372,873	Hyundai Wia Corp.....	2,807	74,900
HD Hyundai Construction Equipment Co. Ltd...	2,387	108,710	HyVision System, Inc..	2,537	29,802
HD Hyundai Infracore Co. Ltd.....	23,557	118,533	* Iljin Electric Co. Ltd...	2,479	55,086
HDC Holdings Co. Ltd.....	3,891	33,357	* Iljin Holdings Co. Ltd...	6,410	17,009

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
InBody Co. Ltd.....	2,711	\$ 44,933	Korea Investment Holdings Co. Ltd.....	6,779	\$368,633
Incross Co. Ltd.....	1,224	6,040	* Korea Line Corp.....	23,329	27,085
Innocean Worldwide, Inc.....	3,148	39,926	Korea Movenex Co. Ltd.....	7,905	32,424
Inzi Controls Co. Ltd...	1,401	5,476	Korea Parts & Fasteners Co. Ltd....	2,367	6,934
IS Dongseo Co. Ltd....	1,331	17,653	Korea Petrochemical Ind Co. Ltd.....	588	36,738
i-SENS, Inc.....	1,482	18,323	Korea Petroleum Industries Co.....	1,527	13,446
* ITEK, Inc.....	2,437	9,079	Korean Air Lines Co. Ltd.....	26,184	444,530
* Jahwa Electronics Co. Ltd.....	1,599	16,899	Korean Reinsurance Co.....	24,325	137,666
JB Financial Group Co. Ltd.....	21,369	289,700	KSS LINE Ltd.....	4,280	24,970
* Jeju Air Co. Ltd.....	2,131	10,786	KTCS Corp.....	8,880	17,407
Jinsung T.E.C.....	2,323	15,124	Kukdong Oil & Chemicals Co. Ltd..	7,243	17,060
JLS Co. Ltd.....	1,761	7,002	Kumho Petrochemical Co. Ltd.....	3,102	224,444
* JoyCity Corp.....	6,422	6,760	* Kumho Tire Co., Inc....	21,150	76,156
JW Life Science Corp.....	891	6,431	Kwang Dong Pharmaceutical Co. Ltd.....	5,932	22,253
K Ensol Co. Ltd.....	1,551	14,010	Kwang Myung Electric Co. Ltd.....	6,436	6,713
* Kakao Games Corp....	6,403	71,159	Kyung Dong Navien Co. Ltd.....	642	35,694
*†† Kanglim Co. Ltd.....	636	2,482	* LabGenomics Co. Ltd.....	8,340	15,951
Kangnam Jevisco Co. Ltd.....	1,043	18,546	* LB Semicon, Inc.....	7,710	20,363
KC Tech Co. Ltd.....	1,618	33,470	Lee Ku Industrial Co. Ltd.....	5,991	16,936
KCC Glass Corp.....	1,258	31,073	* LG Display Co. Ltd. (034220 KS).....	20,656	130,728
KCTC.....	3,235	8,398	LG HelloVision Co. Ltd.....	5,198	8,669
KEC Corp.....	17,780	9,866	LG Innotek Co. Ltd....	2,048	207,950
KEPCO Plant Service & Engineering Co. Ltd.....	2,257	71,866	LG Uplus Corp.....	36,370	250,611
KG Chemical Corp....	5,713	14,571	LOT Vacuum Co. Ltd...	1,800	10,956
KG Dongbusteel.....	4,741	19,258	Lotte Chilsung Beverage Co. Ltd....	468	33,254
KG Eco Solution Co. Ltd.....	2,758	9,364	Lotte Corp.....	4,691	67,060
* KG Mobility Co.....	10,255	26,297	* Lotte Data Communication Co..	525	7,020
KISWIRE Ltd.....	2,501	31,054	Lotte Energy Materials Corp.....	714	10,735
KIWOOM Securities Co. Ltd.....	2,898	248,424	LOTTE Himart Co. Ltd.....	1,050	5,397
* KNJ Co. Ltd.....	1,623	15,499	* Lotte Non-Life Insurance Co. Ltd....	17,130	23,047
Kolmar Korea Co. Ltd.....	692	28,646	Lotte Rental Co. Ltd....	1,258	24,543
* Kolon Corp.....	1,033	9,973	Lotte Shopping Co. Ltd.....	1,992	73,745
* Kolon Industries, Inc...	3,281	63,012	Lotte Wellfood Co. Ltd.....	414	29,192
* Korea Circuit Co. Ltd...	2,209	15,428			
Korea Electric Terminal Co. Ltd....	1,169	63,047			
Korea Export Packaging Industrial Co. Ltd.....	6,450	12,743			
Korea Fuel-Tech Corp.....	5,029	16,700			
* Korea Information & Communications Co. Ltd.....	4,185	22,998			
Korea Information Certificate Authority, Inc.....	4,422	14,055			

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
LS Corp.....	3,658	\$296,426	Polaris AI Pharma Corp.....	2,011	\$ 8,354
LS Electric Co. Ltd.....	281	44,389	Pond Group Co. Ltd....	1,568	5,770
* LVMC Holdings.....	16,746	19,127	Poongsan Corp.....	3,189	115,626
LX International Corp..	6,246	106,811	* Power Logics Co. Ltd.....	2,279	8,428
LX Semicon Co. Ltd....	1,264	48,964	Protec Co. Ltd.....	1,088	19,686
Maeil Dairies Co. Ltd..	326	7,415	PSK, Inc.....	2,678	34,765
Mcnex Co. Ltd.....	1,098	17,351	RFHIC Corp.....	2,007	22,852
META BIOMED Co. Ltd.....	6,382	17,860	* RFTech Co. Ltd.....	4,136	10,880
* Mirae Asset Life Insurance Co. Ltd....	13,834	48,261	Rorze Systems Corp...	2,569	30,540
Mirae Asset Securities Co. Ltd.....	11,246	64,846	* S-1 Corp.....	2,716	111,316
* Miwon Holdings Co. Ltd.....	98	5,016	* Sajodaerim Corp.....	742	20,126
* Mobase Electronics Co. Ltd.....	5,612	5,397	* Sajodongaone Co. Ltd.....	25,293	16,259
* MONAYONGPYONG..	3,397	9,466	* Sambo Motors Co. Ltd.....	2,461	7,378
Motrex Co. Ltd.....	4,326	31,287	SAMHWA Paints Industrial Co. Ltd....	1,739	7,302
Multicampus Co. Ltd..	168	3,370	* Samji Electronics Co. Ltd.....	2,577	16,473
Myoung Shin Industrial Co. Ltd....	4,495	33,563	Sammok S-Form Co. Ltd.....	803	11,005
* Namuga Co. Ltd.....	1,187	10,427	Samsung Engineering Co. Ltd.....	20,722	255,605
Namyang Dairy Products Co. Ltd....	660	30,094	Samsung Securities Co. Ltd.....	11,474	357,904
* Nature & Environment Co. Ltd.....	33,861	13,797	* SAMT Co. Ltd.....	8,621	15,522
Nature Holdings Co. Ltd.....	1,365	8,710	Samwha Capacitor Co. Ltd.....	696	13,725
Neowiz.....	1,377	17,616	Samyang Corp.....	813	25,121
* Nepes Ark Corp.....	1,076	8,554	Samyang Packaging Corp.....	765	7,962
* Neptune Co.....	2,520	9,774	* Sangbo Corp.....	4,435	3,607
New Power Plasma Co. Ltd.....	7,873	24,838	Saramin Co. Ltd.....	864	10,396
NH Investment & Securities Co. Ltd....	19,257	190,504	* SD Biosensor, Inc.....	5,369	41,309
* NHN KCP Corp.....	2,820	13,730	SeAH Besteel Holdings Corp.....	2,372	31,359
NICE Holdings Co. Ltd.....	1,259	9,183	SeAH Holdings Corp...	197	12,912
* Nong Shim Holdings Co. Ltd.....	222	9,706	SeAH Steel Corp.....	395	37,403
NongShim Co. Ltd....	551	131,903	SeAH Steel Holdings Corp.....	440	61,933
NOROO Paint & Coatings Co. Ltd....	1,641	8,523	Seegene, Inc.....	3,805	61,679
* OCI Co. Ltd.....	852	39,983	Segyung Hitech Co. Ltd.....	3,961	20,831
* OCI Holdings Co. Ltd..	2,440	132,101	Sejong Industrial Co. Ltd.....	2,272	6,148
ONEJOON Co. Ltd....	1,256	8,964	Seobu T&D.....	6,740	25,594
* Openbase, Inc.....	3,762	6,681	Seohan Co. Ltd.....	14,973	8,135
Orion Corp.....	3,391	235,632	* Seojin System Co. Ltd.....	1,870	31,619
Ottogi Corp.....	230	60,591	Seoul Semiconductor Co. Ltd.....	4,745	23,542
Paik Kwang Industrial Co. Ltd.....	5,088	24,583	Seoyon Co. Ltd.....	4,111	19,193
Pan Ocean Co. Ltd....	46,823	106,579	Seoyon E-Hwa Co. Ltd.....	2,282	19,677
Paradise Co. Ltd.....	6,294	42,740	SFA Engineering Corp.....	2,362	30,796
Partron Co. Ltd.....	7,264	36,800			
* PharmGen Science, Inc.....	3,111	9,193			
Philoptics Co. Ltd.....	1,672	35,413			

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
* SFA Semicon Co.			Tplex Co. Ltd.....	3,294	\$ 6,792
Ltd.....	7,791	\$ 17,368	TS Corp.....	13,340	24,402
SGC Energy Co. Ltd...	1,511	24,465	* TSE Co. Ltd.....	725	21,277
* Shin Heung Energy &			TYM Corp.....	5,010	17,030
Electronics Co. Ltd..	3,055	9,580	* Uni-Chem Co. Ltd.....	17,518	16,419
Shindaeyang Paper			* Unick Corp.....	2,540	6,119
Co. Ltd.....	4,092	16,277	Unid Co. Ltd.....	823	36,817
Shinsegae			Union Semiconductor		
International, Inc....	3,582	25,100	Equipment &		
Shinsegae, Inc.....	1,278	116,387	Materials Co. Ltd....	3,748	16,954
* Showbox Corp.....	6,629	13,290	Uniquest Corp.....	2,472	10,541
* SIMMTECH Co. Ltd....	4,409	36,962	* Unitrontech Co. Ltd....	2,852	10,720
SK Discovery Co.			*†† Vidente Co. Ltd.....	7,159	3,070
Ltd.....	429	10,312	Vitzro Tech Co. Ltd....	3,438	17,800
* SK Eternix Co. Ltd....	2,737	23,156	* WONIK IPS Co. Ltd....	4,011	61,581
SK Gas Ltd.....	499	74,391	Wonik QnC Corp.....	2,576	32,790
SK Networks Co. Ltd...	5,652	16,265	Woojin, Inc.....	3,122	16,677
* SK oceanplant Co.			* Wooree Bio Co. Ltd....	4,791	8,803
Ltd.....	4,477	37,294	Wooshin Systems Co.		
SL Corp.....	3,258	71,418	Ltd.....	1,863	7,115
* SMEC Co. Ltd.....	7,905	20,283	* Woosu AMS Co. Ltd....	4,857	9,991
SNT Motiv Co. Ltd.....	2,334	39,941	Worldex Industry &		
S-Oil Corp.....	5,682	237,690	Trading Co. Ltd.....	1,407	16,011
Solid, Inc.....	15,909	87,054	* YC Corp.....	4,316	32,906
Songwon Industrial			* YG Entertainment,		
Co. Ltd.....	2,765	23,539	Inc.....	1,943	66,415
Soulbrain Co. Ltd.....	520	59,846	* YMT Co. Ltd.....	1,177	8,042
Traffic Co. Ltd.....	4,344	12,414	Youngone Holdings		
* Studio Dragon Corp....	667	17,177	Co. Ltd.....	1,016	57,007
* Sung Kwang Bend			* Zeus Co. Ltd.....	3,837	34,115
Co. Ltd.....	4,963	98,170	Zinus, Inc.....	2,480	36,434
Sungshin Cement Co.					
Ltd.....	3,983	21,339	TOTAL SOUTH KOREA....		<u>18,303,400</u>
Sungwoo Hitech Co.			SPAIN — (1.8%)		
Ltd.....	6,297	22,083	Acciona SA.....	4,228	476,362
* SY Co. Ltd.....	6,965	19,467	Acerinox SA.....	46,035	461,952
* Synergy Innovation			ACS Actividades de		
Co. Ltd.....	10,808	21,223	Construccion y		
* Systems Technology,			Servicios SA.....	3,439	175,094
Inc.....	1,416	20,132	Ω Aedas Homes SA.....	2,127	65,827
Tae Kyung Industrial			Almirall SA.....	15,322	150,476
Co. Ltd.....	2,320	7,806	Atresmedia Corp. de		
* Taewoong Co. Ltd.....	1,335	11,176	Medios de		
* Taihan Electric Wire			Comunicacion SA...	32,384	148,013
Co. Ltd.....	2,639	23,660	Azkoyen SA.....	2,368	15,456
TechWing, Inc.....	1,004	30,807	Banco de Sabadell		
Telechips, Inc.....	1,342	14,429	SA.....	1,583,992	3,733,744
TES Co. Ltd.....	967	11,801	Bankinter SA.....	197,117	1,679,452
* Theragen Etex Co.			Construccion y		
Ltd.....	4,269	8,880	Auxiliar de		
TK Corp.....	2,713	41,269	Ferrocarriles SA.....	5,087	188,355
TKG Huchems Co.			Corp. ACCIONA		
Ltd.....	3,216	37,466	Energias		
TLB Co. Ltd.....	1,452	13,348	Renovables SA.....	7,829	145,339
Tongyang Life			Ebro Foods SA.....	19,701	328,075
Insurance Co. Ltd....	9,522	30,284	Elecnor SA.....	1,606	27,764
* Toptec Co. Ltd.....	2,617	8,043	Enagas SA.....	32,851	415,760
Tovis Co. Ltd.....	3,257	44,417			

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SPAIN — (Continued)			SWEDEN — (Continued)		
Ence Energia y Celulosa SA.....	37,250	\$ 134,427	* Electrolux AB, Class B.....	11,567	\$104,813
Ercros SA.....	34,553	126,806	Elekta AB, Class B....	52,511	311,196
Faes Farma SA.....	34,991	128,359	* Embracer Group AB...	33,734	682,089
Ω Gestamp Automocion SA.....	21,480	58,787	* Enea AB.....	3,692	32,527
Ω Global Dominion Access SA.....	12,230	38,254	Fagerhult Group AB....	8,823	42,910
* Grifols SA.....	64,328	550,367	Fasadgruppen Group AB.....	6,381	24,751
Grupo Catalana Occidente SA.....	12,282	489,046	Getinge AB, Class B...	23,405	459,604
Iberpapel Gestion SA (IBG SM).....	3,031	58,211	Granges AB.....	50,903	617,426
Mapfre SA.....	269,985	750,109	Hanza AB.....	7,820	56,930
Ω Neinor Homes SA....	8,459	147,613	* Hexatronic Group AB..	23,881	77,961
#* Obrascón Huarte Lain SA.....	11,137	4,268	* Humana AB.....	10,660	34,701
Repsol SA (REP SM)..	149,030	1,732,010	Husqvarna AB (HUSQB SS), Class B.....	67,534	359,628
*Ω Talgo SA.....	188	759	Instalco AB.....	31,430	89,497
Ω Tubacex SA.....	30,478	107,778	* International Petroleum Corp. (IPCO CN).....	952	12,387
Ω Unicaja Banco SA....	405,633	577,176	* International Petroleum Corp. (IPCO SS).....	26,974	354,801
TOTAL SPAIN.....		<u>12,915,639</u>	Inwido AB.....	18,001	330,848
SWEDEN — (2.1%)			ITAB Shop Concept AB.....	7,249	14,072
Ω AcadeMedia AB.....	28,678	176,549	JM AB.....	16,864	250,419
AddLife AB, Class B...	27,374	373,108	Kabe Group AB, Class B.....	1,056	28,910
AFRY AB.....	21,068	335,348	* Karnov Group AB.....	18,213	146,455
Ω Alimak Group AB.....	8,408	88,030	* K-fast Holding AB.....	20,964	30,235
Alleima AB.....	47,686	395,367	KNOW IT AB.....	5,006	62,379
Alligo AB, Class B....	6,978	89,252	Lindab International AB.....	26,759	477,874
Ω Ambea AB.....	22,319	187,110	Loomis AB.....	20,270	645,159
AQ Group AB.....	18,310	261,713	MEKO AB.....	14,760	176,292
Arise AB.....	8,680	29,565	* Modern Times Group MTG AB, Class B....	19,566	181,681
Arjo AB, Class B.....	47,018	168,447	NCC AB, Class B.....	22,628	364,957
Ω Attendo AB.....	37,257	172,153	Nederman Holding AB.....	1,482	28,819
Beijer Alma AB.....	4,542	72,205	* Net Insight AB, Class B.....	90,172	57,914
Bergman & Beving AB.....	3,715	107,859	New Wave Group AB, Class B.....	30,204	287,824
Betsson AB, Class B...	31,487	429,834	Nolato AB, Class B....	47,434	246,830
#* Better Collective AS....	3,832	37,240	Nordic Waterproofing Holding AB.....	6,524	102,771
* BHG Group AB.....	51,774	125,527	* Norion Bank AB.....	15,589	47,059
Bilia AB, Class A.....	19,527	228,929	* Norva24 Group AB....	7,389	16,517
Billerud Aktiebolag....	57,737	592,796	* Note AB.....	2,568	37,855
*Ω Boozt AB.....	8,782	103,375	* Orron Energy AB.....	26,633	16,045
Ω Bravida Holding AB....	37,595	300,011	* Ovzon AB.....	13,228	22,571
Bulten AB.....	2,101	14,790	Peab AB, Class B....	54,976	394,328
Byggmax Group AB....	16,014	71,402	Prevas AB, Class B....	2,525	23,708
Catella AB.....	9,935	24,237	* Pricer AB, Class B....	39,613	39,937
#* Cint Group AB.....	61,631	47,514	Proact IT Group AB....	6,249	67,393
Ω Cloetta AB, Class B....	101,902	259,935	Ratos AB, Class B....	51,154	160,348
Ω Coor Service Management Holding AB.....	12,142	34,647			
Ω Dometic Group AB....	43,159	218,558			
*Ω Dustin Group AB.....	72,133	24,940			
Eastnine AB.....	16,604	73,553			
Elanders AB, Class B..	6,054	45,853			

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)			SWITZERLAND — (Continued)		
Rejlers AB.....	4,772	\$ 63,815	COSMO		
Rottneros AB.....	28,710	24,559	Pharmaceuticals		
Scandi Standard AB...	14,375	108,676	NV.....		
* Sdiptech AB, Class B..	8,461	173,230	2,386	\$ 172,172	
* Sensys Gatso Group			CPH Group AG.....	125	10,936
AB.....	2,295	13,085	DKSH Holding AG....	8,596	675,041
Ω Sinch AB.....	139,329	294,860	# DocMorris AG.....	299	6,449
SkiStar AB.....	13,296	200,820	EFG International AG..	30,301	474,053
SSAB AB (SSABA			Emmi AG.....	133	115,803
SS), Class A.....	33,166	159,339	Flughafen Zurich AG...	4,933	1,187,588
SSAB AB (SSABB			Forbo Holding AG.....	220	210,668
SS), Class B.....	116,329	548,745	Ω Galenica AG.....	11,811	1,052,556
* Stillfront Group AB....	104,492	62,918	* GAM Holding AG.....	20,363	2,187
Storskogen Group AB,			Helvetia Holding AG...	9,919	1,730,818
Class B.....	339,933	366,502	Huber & Suhner AG...	4,114	341,450
Synsam AB.....	21,544	95,883	Hypothekbank		
Systemair AB.....	4,846	36,962	Lenzburg AG.....	21	94,363
* TF Bank AB.....	1,362	45,453	Implenia AG.....	3,965	151,306
VBG Group AB,			Investis Holding SA....	877	107,862
Class B.....	5,465	162,773	IVF Hartmann Holding		
* Vestum AB.....	17,354	17,112	AG.....	80	13,185
Vitrolife AB.....	377	7,563	Julius Baer Group		
		<u>14,992,563</u>	Ltd.....	47,004	3,302,704
TOTAL SWEDEN.....			Jungfraubahn Holding		
			AG.....	1,508	300,486
			Landis & Gyr Group		
			AG.....	6,005	410,460
			Liechtensteinische		
			Landesbank AG....	3,370	270,954
			Luzerner		
			Kantonalbank AG....	4,501	337,289
			# Meier Tobler Group		
			AG.....	1,437	43,741
			Metall Zug AG,		
			Class B.....	45	51,929
			Mikron Holding AG....	2,269	40,173
			Mobimo Holding AG...	2,212	734,701
			*Ω Montana Aerospace		
			AG.....	5,327	94,995
			Naturenergie Holding		
			AG.....	4,333	163,184
			OC Oerlikon Corp. AG		
			Pfaffikon.....	19,954	80,048
			* Orascom		
			Development		
			Holding AG.....	3,061	18,693
			# Orell Fuessli AG.....		
			Phoenix Mecano AG...	25	2,125
			199	91,141	
			*Ω PolyPeptide Group		
			AG.....	3,355	94,034
			Rieter Holding AG....	215	20,814
			Sandoz Group AG		
			(SDZ SW).....	63,033	3,017,853
			Schweiter		
			Technologies AG....	34	16,990
			# SFS Group AG.....		
			1,096	137,707	
			SIG Group AG.....		
			54,541	1,189,456	

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)			TAIWAN — (Continued)		
Softwareone Holding			Alltek Technology		
AG.....	1,538	\$ 10,033	Corp.....	32,000	\$ 32,088
St. Galler			Alpha Networks, Inc....	37,000	38,980
Kantonalbank AG....	851	421,087	Altek Corp.....	52,824	58,756
Stadler Rail AG.....	8,814	195,827	Amazing		
Sulzer AG.....	2,788	452,572	Microelectronic		
Swatch Group AG			Corp.....	13,000	32,617
(UHR SW).....	5,877	1,088,777	Ampire Co. Ltd.....	9,000	8,679
Swatch Group AG			Anji Technology Co.		
(UHRN SW).....	13,116	478,733	Ltd.....	8,000	9,608
Swiss Prime Site AG...	16,975	1,937,893	Apacer Technology,		
Tecan Group AG.....	1,552	398,424	Inc.....	19,000	25,827
TX Group AG.....	895	183,250	APAQ Technology Co.		
u-blox Holding AG....	1,589	118,206	Ltd.....	6,000	22,822
Valiant Holding AG....	4,972	589,575	Apex Biotechnology		
Vaudoise Assurances			Corp.....	14,000	13,165
Holding SA.....	279	154,920	Apex Science &		
Vetropack Holding AG.	2,774	77,365	Engineering.....	23,929	8,165
Vontobel Holding AG...	7,402	546,959	ARBOR Technology		
VP Bank AG, Class A..	966	86,086	Corp.....	9,000	13,196
Walliser			Arcadyan Technology		
Kantonalbank.....	1,138	141,754	Corp.....	12,000	64,882
Zehnder Group AG....	2,702	149,325	Ardentec Corp.....	68,430	142,903
Zug Estates Holding			Asia Electronic		
AG, Class B.....	79	182,097	Material Co. Ltd....	19,000	11,308
Zuger Kantonalbank...	35	331,637	Asia Optical Co., Inc...	14,000	66,271
TOTAL SWITZERLAND.....		<u>34,591,008</u>	Asia Polymer Corp.....	63,000	27,662
			Asia Tech Image, Inc...	13,000	43,623
TAIWAN — (5.0%)			ATE Energy		
Aaeon Technology,			International Co.		
Inc.....	4,000	14,028	Ltd.....	11,000	9,233
Ability Enterprise Co.			Aten International Co.		
Ltd.....	35,000	61,486	Ltd.....	14,000	31,906
AcBel Polytech, Inc....	128,687	118,782	AUO Corp. (2409 TT)..	805,200	346,962
Acer, Inc.....	554,000	622,251	Axiomtek Co. Ltd.....	4,000	15,451
* ACES Electronic Co.			Azurewave		
Ltd.....	19,323	36,459	Technologies, Inc....	18,000	30,102
* Acon Holding, Inc.....	57,415	22,996	Bank of Kaohsiung		
Action Electronics Co.			Co. Ltd.....	207,178	73,221
Ltd.....	34,000	17,718	BenQ Materials Corp...	23,000	20,821
Actron Technology			BES Engineering		
Corp.....	4,000	19,090	Corp.....	293,000	92,734
# ADATA Technology			Billion Electric Co.		
Co. Ltd.....	34,732	80,335	Ltd.....	14,000	12,310
Advanced			Bin Chuan Enterprise		
International			Co. Ltd.....	17,000	28,662
Multitech Co. Ltd....	24,000	54,646	Bizlink Holding, Inc....	2,019	38,209
* Advanced			Bon Fame Co. Ltd....	5,000	12,927
Optoelectronic			Brightek		
Technology, Inc.....	22,000	13,849	Optoelectronic Co.		
Advanced Power			Ltd.....	14,000	20,411
Electronics Corp....	4,000	9,935	Brighton-Best		
Advantec Enterprise			International		
Co. Ltd.....	13,000	32,398	Taiwan, Inc.....	54,000	56,138
* ALI Corp.....	16,200	16,217	* Cameo		
Allmind Holdings			Communications,		
Corp.....	7,000	15,040	Inc.....	38,531	12,508

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Capital Futures Corp...	19,043	\$ 33,630	Ching Feng Home		
# Capital Securities			Fashions Co. Ltd....	29,196	\$ 26,076
Corp.....	211,000	165,209	Chin-Poon Industrial		
* Career Technology			Co. Ltd.....	76,000	83,095
MFG. Co. Ltd.....	47,235	21,265	Chipbond Technology		
Castles Technology			Corp.....	114,000	221,318
Co. Ltd.....	5,000	12,385	ChipMOS		
Caswell, Inc.....	4,000	13,823	Technologies, Inc.		
Cathay Real Estate			(8150 TT).....	80,344	76,895
Development Co.			Chlitina Holding Ltd....	11,000	36,222
Ltd.....	93,600	65,457	Chong Hong		
CCP Contact Probes			Construction Co.		
Co. Ltd.....	15,000	16,240	Ltd.....	40,000	101,813
* Celxpert Energy			Chun Yuan Steel		
Corp.....	22,569	25,421	Industry Co. Ltd....	95,000	51,812
Genra, Inc.....	30,500	34,433	* Chung Hwa Pulp		
Central Reinsurance			Corp.....	70,015	34,688
Co. Ltd.....	90,556	70,239	Chunghwa Precision		
* Champion Building			Test Tech Co. Ltd....	2,000	48,251
Materials Co. Ltd....	69,300	20,168	Collins Co. Ltd.....	19,000	9,797
Chang Hwa			Compal Electronics,		
Commercial Bank			Inc.....	871,000	960,655
Ltd.....	825,853	456,041	Compeq		
Channel Well			Manufacturing Co.		
Technology Co.			Ltd.....	170,000	355,231
Ltd.....	20,000	47,358	Complex Micro		
Chant Sincere Co.			Interconnection Co.		
Ltd.....	6,000	12,925	Ltd.....	8,000	9,799
CHC Healthcare			Concord International		
Group.....	20,000	27,020	Securities Co. Ltd....	46,317	20,039
Chen Full International			Concord Securities		
Co. Ltd.....	14,000	19,008	Co. Ltd.....	111,449	47,993
Cheng Loong Corp....	159,000	93,604	Continental Holdings		
* Cheng Mei Materials			Corp.....	90,000	80,858
Technology Corp....	93,476	39,203	Control Technology		
Cheng Shin Rubber			Co. Ltd.....	15,000	21,799
Industry Co. Ltd....	278,000	418,213	Coremax Corp.....	20,280	33,492
Cheng Uei Precision			Coretronic Corp.....	63,000	153,423
Industry Co. Ltd....	77,000	159,020	Co-Tech Development		
Chien Shing Harbour			Corp.....	7,000	11,447
Service Co. Ltd.....	8,000	11,103	Coxon Precise		
China Airlines Ltd....	410,000	322,176	Industrial Co. Ltd....	16,000	8,271
China Bills Finance			Cryomax Cooling		
Corp.....	142,000	65,144	System Corp.....	14,154	15,237
China General			CTCI Corp.....	104,000	125,149
Plastics Corp.....	64,516	24,605	CviLux Corp.....	17,000	25,237
* China Man-Made			* CX Technology Co.		
Fiber Corp.....	197,000	44,817	Ltd.....	11,000	9,859
China Metal Products..	53,000	48,502	Cyberlink Corp.....	5,000	14,676
# China Motor Corp.....	52,000	127,242	* CyberTAN Technology,		
China Steel Structure			Inc.....	32,000	29,267
Co. Ltd.....	7,000	10,868	DA CIN Construction		
China Wire & Cable			Co. Ltd.....	44,000	73,800
Co. Ltd.....	26,000	27,471	Dafeng TV Ltd.....	12,000	19,015
Chinese Maritime			Da-Li Development		
Transport Ltd.....	16,710	20,038	Co. Ltd.....	62,740	80,177

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Darfon Electronics Corp.....	37,000	\$ 48,947	Everlight Chemical Industrial Corp.....	81,450	\$ 52,431
Darwin Precisions Corp.....	76,000	29,012	# Everlight Electronics Co. Ltd.....	86,000	214,874
De Licacy Industrial Co. Ltd.....	21,000	10,990	Excel Cell Electronic Co. Ltd.....	28,000	18,202
Delpha Construction Co. Ltd.....	31,000	37,053	Excellence Opto, Inc... Ltd.....	16,000	12,321
Depo Auto Parts Ind Co. Ltd.....	20,000	129,931	Excelsior Medical Co. Ltd.....	27,402	71,984
Dimerco Express Corp.....	17,850	43,831	Far Eastern Department Stores Ltd.....	193,000	129,743
D-Link Corp.....	67,400	47,623	Far Eastern International Bank... Far Eastern New Century Corp.....	482,682	197,493
Donpon Precision, Inc.....	14,000	13,952	Farglory F T Z Investment Holding Co. Ltd.....	553,000	523,811
Draytek Corp.....	12,000	13,532	# Farglory Land Development Co. Ltd.....	9,442	12,124
* Dyaco International, Inc.....	19,950	19,040	* Federal Corp.....	52,000	117,906
Dynamic Holding Co. Ltd.....	30,000	52,255	Feedback Technology Corp.....	24,000	13,308
Dynapack International Technology Corp.....	13,000	80,655	Feng Hsin Steel Co. Ltd.....	9,072	33,373
Eastech Holding Ltd....	6,000	23,537	* Firich Enterprises Co. Ltd.....	57,000	115,565
* Eastern Media International Corp....	30,000	15,392	* First Copper Technology Co. Ltd.....	36,000	33,667
eCloudvalley Digital Technology Co. Ltd.....	12,000	41,997	* First Insurance Co. Ltd.....	27,000	30,401
* Edimax Technology Co. Ltd.....	32,000	27,579	* First Steamship Co. Ltd.....	37,000	28,448
Edison Opto Corp.....	28,000	20,346	* Fittech Co. Ltd.....	134,806	28,967
Edom Technology Co. Ltd.....	38,000	32,827	* FLEXium Interconnect, Inc.....	5,254	16,432
Elitegroup Computer Systems Co. Ltd.....	67,000	45,068	Flytech Technology Co. Ltd.....	17,000	32,975
Emerging Display Technologies Corp...	13,000	10,566	FocalTech Systems Co. Ltd.....	11,000	31,073
Ennoconn Corp.....	11,000	94,741	Formosa Laboratories, Inc.....	13,000	30,004
Ennostar, Inc.....	73,400	103,467	Formosa Optical Technology Co. Ltd.....	21,322	47,038
EnTie Commercial Bank Co. Ltd.....	110,000	47,036	Formosa Optical Technology Co. Ltd.....	7,000	23,631
* Epileds Technologies, Inc.....	24,000	22,224	Formosan Union Chemical.....	58,179	36,124
Eson Precision Ind Co. Ltd.....	26,000	45,872	Founding Construction & Development Co. Ltd.....	24,000	14,269
Eternal Materials Co. Ltd.....	50,950	43,681	Foxsemicon Integrated Technology, Inc.....	3,000	27,715
Eva Airways Corp.....	46,648	67,258			
* Everest Textile Co. Ltd.....	77,000	16,698			
Evergreen International Storage & Transport Corp.....	93,000	84,991			
EVERGREEN Steel Corp.....	21,000	56,254			

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Franbo Lines Corp.....	22,000	\$ 11,897	Good Will Instrument		
Froch Enterprise Co.			Co. Ltd.....	16,000	\$ 20,994
Ltd.....	18,000	9,009	Gordon Auto Body		
Fu Chun Shin			Parts.....	46,000	52,152
Machinery			# Gourmet Master Co.		
Manufacture Co.			Ltd.....	14,000	44,095
Ltd.....	41,177	20,045	Grand Fortune		
Fu Hua Innovation Co.			Securities Co. Ltd....	45,139	17,078
Ltd.....	64,379	62,653	Grape King Bio Ltd.....	18,000	79,827
Fulgent Sun			Great China Metal		
International			Industry.....	26,000	18,288
Holding Co. Ltd.....	24,945	106,199	# Great Wall Enterprise		
* Fulltech Fiber Glass			Co. Ltd.....	83,000	130,041
Corp.....	82,958	73,639	Greatek Electronics,		
Fwusow Industry Co.			Inc.....	22,000	41,136
Ltd.....	39,253	17,103	GTM Holdings Corp....	21,000	21,994
G Shank Enterprise			* Hai Kwang Enterprise		
Co. Ltd.....	16,296	41,704	Corp.....	16,800	8,463
Gamania Digital			* HannsTouch Holdings		
Entertainment Co.			Co.....	125,713	31,890
Ltd.....	19,000	43,886	Harvatek Corp.....	29,000	18,685
GEM Services, Inc.....	11,000	23,439	Heran Co. Ltd.....	5,000	15,633
Gemtek Technology			Hey Song Corp.....	61,000	76,170
Corp.....	73,000	71,967	Highlight Tech Corp....	6,400	9,619
* General Interface			Highwealth		
Solution Holding			Construction Corp...	45,100	58,225
Ltd.....	11,000	17,397	Hitron Technology,		
General Plastic			Inc.....	14,000	12,098
Industrial Co. Ltd....	13,000	13,532	Hiwin Mikrosystem		
Genius Electronic			Corp.....	6,000	26,238
Optical Co. Ltd.....	6,000	81,204	Hiyes International		
Genmont Biotech,			Co. Ltd.....	7,136	38,084
Inc.....	14,000	8,547	Hocheng Corp.....	45,920	22,711
Genovate			Holy Stone Enterprise		
Biotechnology Co.			Co. Ltd.....	18,100	47,833
Ltd.....	12,360	9,002	Hong Pu Real Estate		
GeoVision, Inc.....	8,900	15,111	Development Co.		
Giant Manufacturing			Ltd.....	47,000	44,666
Co. Ltd.....	10,000	44,205	Hong TAI Electric		
Giantplus Technology			Industrial.....	39,000	36,655
Co. Ltd.....	73,000	30,552	# Hota Industrial		
* Gigasolar Materials			Manufacturing Co.		
Corp.....	8,632	18,451	Ltd.....	39,000	70,247
* Gigastorage Corp.....	46,000	18,988	* Hotron Precision		
Global Brands			Electronic Industrial		
Manufacture Ltd.....	71,240	142,289	Co. Ltd.....	11,129	9,129
Global PMX Co. Ltd....	8,000	25,056	Hsin Kuang Steel Co.		
Globaltek Fabrication			Ltd.....	18,000	25,804
Co. Ltd.....	6,000	12,844	Hu Lane Associate,		
# Globalwafers Co. Ltd...	30,000	309,172	Inc.....	3,075	16,855
Globe Union Industrial			HUA ENG Wire &		
Corp.....	48,910	20,714	Cable Co. Ltd.....	75,000	57,940
Gloria Material			Huaku Development		
Technology Corp.....	78,000	114,732	Co. Ltd.....	46,200	155,710
GMI Technology, Inc....	16,247	25,137	Huang Hsiang		
Goldsun Building			Construction Corp...	31,000	59,175
Materials Co. Ltd....	50,520	67,974	Huikwang Corp.....	9,000	8,062

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Hung Ching			Kinsus Interconnect		
Development &			Technology Corp.....	48,000	\$139,815
Construction Co.			KMC Kuei Meng		
Ltd.....	33,000	\$ 35,865	International, Inc.....	6,000	23,109
Hung Sheng			KS Terminals, Inc.....	14,000	31,048
Construction Ltd.....	88,352	63,721	* Kung Sing		
Huxen Corp.....	7,000	10,653	Engineering Corp....	74,426	23,246
Hwa Fong Rubber			Kuo Toong		
Industrial Co. Ltd....	72,117	39,644	International Co.		
Hwacom Systems,			Ltd.....	19,551	31,634
Inc.....	18,000	11,184	Kwong Lung		
# IBF Financial Holdings			Enterprise Co. Ltd...	21,000	37,343
Co. Ltd.....	528,372	232,168	Lanner Electronics,		
Ichia Technologies,			Inc.....	4,000	11,686
Inc.....	56,000	62,004	Laster Tech Corp.		
Innolux Corp.....	1,387,663	587,818	Ltd.....	9,745	9,604
Inpaq Technology Co.			* Leader Electronics,		
Ltd.....	17,000	41,010	Inc.....	35,249	15,211
Integrated Service			Leadtrend Technology		
Technology, Inc.....	8,000	32,303	Corp.....	7,355	13,956
Iron Force Industrial			* Lealea Enterprise Co.		
Co. Ltd.....	4,148	11,752	Ltd.....	159,120	40,989
I-Sheng Electric Wire			LEE CHI Enterprises		
& Cable Co. Ltd.....	16,000	24,926	Co. Ltd.....	37,000	14,722
ITEQ Corp.....	34,000	75,184	Lelon Electronics		
Jean Co. Ltd.....	48,940	37,005	Corp.....	18,508	56,946
Jetway Information			Lemtech Holdings Co.		
Co. Ltd.....	6,750	8,834	Ltd.....	5,000	21,599
Jia Wei Lifestyle, Inc...	7,000	14,785	Leo Systems, Inc.....	10,000	9,096
Jih Lin Technology			* Leofoo Development		
Co. Ltd.....	9,000	13,635	Co. Ltd.....	17,000	9,624
Jiin Yeeh Ding			* Li Peng Enterprise		
Enterprise Co. Ltd...	8,800	16,290	Co. Ltd.....	113,000	24,411
Johnson Health Tech			Lingsen Precision		
Co. Ltd.....	8,000	45,752	Industries Ltd.....	69,000	36,163
K Laser Technology,			Liton Technology		
Inc.....	43,000	25,309	Corp.....	9,000	11,953
Kedge Construction			Long Da Construction		
Co. Ltd.....	10,450	22,241	& Development		
KEE TAI Properties			Corp.....	42,000	41,359
Co. Ltd.....	82,215	34,949	* Longchen Paper &		
Kenda Rubber			Packaging Co. Ltd...	88,485	30,008
Industrial Co. Ltd....	103,111	83,169	Longwell Co.....	33,000	77,446
Kerry TJ Logistics Co.			Lucky Cement Corp....	46,000	20,226
Ltd.....	32,000	37,756	Lumax International		
Kindom Development			Corp. Ltd.....	13,500	44,156
Co. Ltd.....	64,300	99,344	* Lung Yen Life Service		
King Chou Marine			Corp.....	30,000	48,261
Technology Co.			Machvision, Inc.....	4,000	44,424
Ltd.....	10,200	12,949	Macroblock, Inc.....	3,000	6,817
King's Town Bank Co.			Macronix International		
Ltd.....	148,000	229,815	Co. Ltd.....	306,000	177,743
#* King's Town			Mayer Steel Pipe		
Construction Co.			Corp.....	32,400	27,355
Ltd.....	27,000	49,984	Mercuries &		
Kinko Optical Co. Ltd..	36,769	29,548	Associates Holding		
Kinpo Electronics.....	221,000	165,528	Ltd.....	76,680	37,531

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
* Mercuries Life			Pan German		
Insurance Co. Ltd....	662,351	\$130,892	Universal Motors		
Merida Industry Co.			Ltd.....	4,000	\$ 36,107
Ltd.....	11,000	52,266	Pan Jit International,		
Merry Electronics Co.			Inc.....	43,000	62,289
Ltd.....	23,046	73,587	Pan-International		
METAAGE Corp.....	8,000	13,662	Industrial Corp.....	67,000	82,015
Mildef Crete, Inc.....	10,000	25,127	Parpro Corp.....	17,000	17,115
MIN AIK Technology			* PChome Online, Inc....	8,000	10,302
Co. Ltd.....	44,000	30,574	PCL Technologies,		
MJ International Co.			Inc.....	9,000	39,909
Ltd.....	6,000	8,016	* Pihong Technology		
* MOSA Industrial			Co. Ltd.....	25,000	26,831
Corp.....	17,379	11,422	Phoenix Silicon		
* Mosel Vitelic, Inc.....	13,000	11,967	International Corp....	11,000	40,313
Motech Industries,			Pixart Imaging, Inc....	4,000	29,147
Inc.....	29,000	18,099	Polytronics		
MSSCORPS Co. Ltd...	4,320	21,805	Technology Corp.....	12,000	20,482
Nak Sealing			Posiflex Technology,		
Technologies Corp...	10,000	34,695	Inc.....	4,000	40,406
Namchow Holdings			Pou Chen Corp.....	407,000	451,374
Co. Ltd.....	32,000	48,588	Powertech		
Nan Liu Enterprise			Technology, Inc.....	123,000	426,928
Co. Ltd.....	4,000	7,977	Powertip Technology		
Nan Ya Printed Circuit			Corp.....	40,000	15,539
Board Corp.....	28,000	114,767	President Securities		
#* Nanya Technology			Corp.....	166,453	131,757
Corp.....	186,000	167,236	Primax Electronics		
New Best Wire			Ltd.....	69,000	170,882
Industrial Co. Ltd....	19,000	17,241	Prince Housing &		
Nexcom International			Development Corp...	185,000	57,004
Co. Ltd.....	26,000	42,899	Promate Electronic		
Nichidenbo Corp.....	25,000	50,663	Co. Ltd.....	11,000	25,870
Niko Semiconductor			Prosperity Dielectrics		
Co. Ltd.....	18,513	25,672	Co. Ltd.....	20,000	24,795
# Nuvoton Technology			QST International		
Corp.....	31,000	85,555	Corp.....	11,959	22,098
O-Bank Co. Ltd.....	224,375	67,717	Qualipoly Chemical		
Ocean Plastics Co.			Corp.....	18,900	28,203
Ltd.....	35,000	37,934	Quang Viet Enterprise		
OK Biotech Co. Ltd....	20,036	12,236	Co. Ltd.....	7,000	20,997
Optimax Technology			* Quintain Steel Co.		
Corp.....	35,000	34,979	Ltd.....	62,532	20,774
Orient Europharma			Radium Life Tech Co.		
Co. Ltd.....	7,000	10,397	Ltd.....	158,267	50,416
Orient Semiconductor			Raydium		
Electronics Ltd.....	54,000	54,225	Semiconductor		
Oriental Union			Corp.....	5,000	58,621
Chemical Corp.....	66,000	29,683	Rechi Precision Co.		
O-TA Precision			Ltd.....	59,000	48,303
Industry Co. Ltd....	8,000	17,138	Rexon Industrial Corp.		
Pacific Hospital			Ltd.....	20,000	19,025
Supply Co. Ltd.....	6,000	17,276	Rich Development Co.		
* Paiho Shih Holdings			Ltd.....	136,990	40,433
Corp.....	16,000	12,482	* Ritek Corp.....	110,724	44,915
			Ruentex Development		
			Co. Ltd.....	263,000	335,429

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Sampo Corp.....	58,800	\$ 50,205	Siward Crystal Technology Co. Ltd.....	33,000	\$ 24,341
San Fang Chemical Industry Co. Ltd.....	15,000	17,279	Solar Applied Materials Technology Corp.....	16,000	29,136
San Far Property Ltd...	44,171	27,943	Solteam, Inc.....	19,197	30,983
Sanitar Co. Ltd.....	15,000	19,387	Sonix Technology Co. Ltd.....	16,000	19,758
Savior Lifetec Corp.....	58,000	35,425	Southeast Cement Co. Ltd.....	19,000	11,516
Scan-D Corp.....	6,000	6,176	Speed Tech Corp.....	7,000	11,001
SCI Pharmtech, Inc....	8,000	20,912	# Sports Gear Co. Ltd....	31,000	127,637
ScinoPharm Taiwan Ltd.....	44,000	29,909	St. Shine Optical Co. Ltd.....	10,000	57,621
Sea Sonic Electronics Co. Ltd.....	1,000	2,101	Standard Foods Corp.....	81,000	86,357
Senao International Co. Ltd.....	22,000	21,876	S-Tech Corp.....	12,000	9,776
Senao Networks, Inc...	5,815	31,906	STL Technology Co. Ltd.....	12,000	26,287
Sercomm Corp.....	26,000	98,435	* Sun Max Tech Ltd.....	7,000	10,580
Sesoda Corp.....	49,000	55,641	* Sun Yad Construction Co. Ltd.....	59,708	24,648
Shanghai Commercial & Savings Bank Ltd.....	508,000	652,504	* Sunko INK Co. Ltd.....	43,000	19,877
Sharehope Medicine Co. Ltd.....	12,038	10,333	Sunny Friend Environmental Technology Co. Ltd.....	10,000	25,158
ShenMao Technology, Inc.....	22,000	43,841	* Sunplus Technology Co. Ltd.....	68,000	57,931
Shih Her Technologies, Inc....	10,000	41,932	Sunrex Technology Corp.....	31,685	59,536
* Shih Wei Navigation Co. Ltd.....	61,790	29,885	Sunspring Metal Corp.....	22,807	21,555
Shihlin Electric & Engineering Corp....	5,000	28,142	Superalloy Industrial Co. Ltd.....	10,000	17,959
* Shin Kong Financial Holding Co. Ltd.....	2,753,591	1,025,395	Supreme Electronics Co. Ltd.....	78,340	143,050
Shin Zu Shing Co. Ltd.....	29,926	190,744	Swancor Holding Co. Ltd.....	10,000	26,097
* Shining Building Business Co. Ltd....	102,444	32,443	Sweeten Real Estate Development Co. Ltd.....	48,054	44,480
Shinkong Insurance Co. Ltd.....	36,000	113,763	Symtek Automation Asia Co. Ltd.....	7,000	47,169
Shinkong Synthetic Fibers Corp.....	160,000	73,332	Syncmold Enterprise Corp.....	13,000	37,636
Shuttle, Inc.....	85,000	49,447	Synmosa Biopharma Corp.....	20,900	21,406
Sigurd Microelectronics Corp.....	76,046	161,134	System Corp.....	32,000	125,049
Simple Technology Co. Ltd.....	29,000	352,052	TA Chen Stainless Pipe.....	307,916	318,517
Sincere Navigation Corp.....	62,830	46,778	Ta Ya Electric Wire & Cable.....	66,099	82,319
Sino-American Silicon Products, Inc.....	6,000	21,269	* Tai Tung Communication Co. Ltd.....	18,689	12,631
Sinon Corp.....	64,000	86,604			
Sinphar Pharmaceutical Co. Ltd.....	25,920	24,392			
Sinyi Realty, Inc.....	46,000	39,229			

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Taichung Commercial Bank Co. Ltd.....	710,982	\$408,408	Taiwan Surface Mounting Technology Corp.....	44,000	\$138,685
TaiDoc Technology Corp.....	8,000	34,814	* Taiwan TEA Corp.....	77,000	44,990
Taiflex Scientific Co. Ltd.....	38,136	52,274	Taiwan-Asia Semiconductor Corp.....	22,000	18,181
Taimide Tech, Inc.....	15,000	30,467	Taiyen Biotech Co. Ltd.....	28,000	27,123
Tainan Enterprises Co. Ltd.....	14,000	14,683	TCI Co. Ltd.....	18,000	63,206
Tainan Spinning Co. Ltd.....	234,000	97,656	Team Group, Inc.....	5,000	11,415
TaiSol Electronics Co. Ltd.....	10,000	18,012	# Teco Electric & Machinery Co. Ltd...	158,000	256,117
* Taisun Enterprise Co. Ltd.....	45,000	26,673	Test Research, Inc.....	6,000	22,648
Taita Chemical Co. Ltd.....	52,132	21,139	Test Rite International Co. Ltd.....	44,000	27,048
TAI-TECH Advanced Electronics Co. Ltd..	10,000	33,898	Thermaltake Technology Co. Ltd.....	13,000	13,317
Taitien Electronics Co. Ltd.....	12,000	8,589	Thinking Electronic Industrial Co. Ltd....	5,000	24,713
Taiwan Business Bank.....	1,370,380	626,007	Thye Ming Industrial Co. Ltd.....	20,000	40,108
Taiwan Chinsan Electronic Industrial Co. Ltd.....	6,730	7,794	†† Ting Sin Co. Ltd.....	385	20
Taiwan Cogeneration Corp.....	81,000	100,662	Ton Yi Industrial Corp.....	170,000	77,774
Taiwan Fertilizer Co. Ltd.....	119,000	188,651	Tong Hsing Electronic Industries Ltd.....	37,460	142,071
Taiwan Fire & Marine Insurance Co. Ltd...	48,000	42,042	Tong Yang Industry Co. Ltd.....	31,000	101,343
Taiwan FU Hsing Industrial Co. Ltd...	39,000	61,583	Tong-Tai Machine & Tool Co. Ltd.....	27,000	23,254
#* Taiwan Glass Industry Corp.....	213,000	108,156	Top Union Electronics Corp.....	19,185	18,308
Taiwan Hon Chuan Enterprise Co. Ltd...	14,311	70,128	Topco Technologies Corp.....	8,999	18,736
Taiwan Hopax Chemicals Manufacturing Co. Ltd.....	31,147	35,460	Topkey Corp.....	12,000	74,325
†† Taiwan Land Development Corp...	129,466	1,988	Topoint Technology Co. Ltd.....	23,000	22,949
Taiwan Line Tek Electronic.....	10,300	8,073	Toung Loong Textile Manufacturing.....	27,540	16,461
Taiwan Navigation Co. Ltd.....	52,000	45,920	# Transcend Information, Inc.....	38,000	99,459
Taiwan Paiho Ltd.....	65,000	132,234	Tripod Technology Corp.....	45,000	263,925
Taiwan PCB Techvest Co. Ltd.....	48,000	49,212	Tsann Kuen Enterprise Co. Ltd...	14,032	12,887
Taiwan Sanyo Electric Co. Ltd.....	27,000	31,748	TSC Auto ID Technology Co. Ltd.....	4,399	27,797
Taiwan Semiconductor Co. Ltd.....	30,000	47,906	Tung Ho Steel Enterprise Corp.....	84,190	174,048
			Tung Ho Textile Co. Ltd.....	29,000	21,512
			Tung Thih Electronic Co. Ltd.....	9,900	25,413

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
TURVO International			Well Shin Technology		
Co. Ltd.....	5,000	\$ 33,697	Co. Ltd.....	18,000	\$ 32,848
# TYC Brother Industrial			WELLELL, Inc.....	14,000	10,401
Co. Ltd.....	42,000	81,226	* Wha Yu Industrial Co.		
Tyntek Corp.....	44,000	28,026	Ltd.....	18,000	9,373
UDE Corp.....	10,000	26,968	* Win Semiconductors		
Ultra Chip, Inc.....	8,000	17,265	Corp.....	63,000	197,299
U-Ming Marine			* Winbond Electronics		
Transport Corp.....	84,000	146,572	Corp.....	581,250	252,293
Unic Technology			Winstek		
Corp.....	29,000	24,657	Semiconductor Co.		
Union Bank of Taiwan.	356,270	167,161	Ltd.....	9,000	29,757
* Union Insurance Co.			Wisdom Marine Lines		
Ltd.....	12,000	11,690	Co. Ltd.....	86,000	162,934
Unitech Computer Co.			Wistron NeWeb Corp..	43,000	184,673
Ltd.....	20,000	21,921	WITS Corp.....	5,000	15,841
* Unitech Printed Circuit			Wonderful Hi-Tech Co.		
Board Corp.....	126,047	115,863	Ltd.....	11,000	11,475
* United Alloy-Tech Co...	11,000	13,289	WPG Holdings Ltd.....	280,000	598,022
United Orthopedic			WT Microelectronics		
Corp.....	10,000	28,402	Co. Ltd.....	71,000	239,348
United Radiant			* XAC Automation		
Technology.....	21,000	12,555	Corp.....	19,000	12,802
* United Renewable			Xxentria Technology		
Energy Co. Ltd.....	144,000	43,746	Materials Corp.....	12,000	20,612
*†† Unity Opto Technology			Ya Horng Electronic		
Co. Ltd.....	91,000	0	Co. Ltd.....	9,000	15,513
Univacco Technology,			YC INOX Co. Ltd.....	79,249	48,720
Inc.....	11,000	16,292	YCC Parts		
Universal Cement			Manufacturing Co.		
Corp.....	80,136	69,025	Ltd.....	9,000	15,264
UPC Technology			Yea Shin International		
Corp.....	147,664	39,708	Development Co.		
* UPI Semiconductor			Ltd.....	39,397	36,762
Corp.....	9,000	59,766	Yem Chio Co. Ltd.....	92,350	48,003
USI Corp.....	90,091	31,899	* Yeong Guan Energy		
U-Tech Media Corp....	33,000	16,204	Technology Group		
Utechzone Co. Ltd....	5,000	16,810	Co. Ltd.....	22,285	24,836
Value Valves Co. Ltd...	4,000	11,218	YFC-Boneagle Electric		
Ve Wong Corp.....	16,000	18,033	Co. Ltd.....	15,639	11,681
Ventec International			YFY, Inc.....	234,000	212,500
Group Co. Ltd.....	10,000	24,357	Yieh Phui Enterprise		
Viking Tech Corp.....	14,000	16,498	Co. Ltd.....	147,186	69,090
Wafer Works Corp.....	98,068	73,349	Yonyu Plastics Co.		
Wah Hong Industrial			Ltd.....	9,000	6,805
Corp.....	15,000	18,761	Youngtek Electronics		
Wah Lee Industrial			Corp.....	24,000	44,348
Corp.....	34,680	121,250	Yuanta Futures Co.		
# Walsin Lihwa Corp.....	514,000	382,436	Ltd.....	11,280	29,071
# Walsin Technology			Yuen Foong Yu		
Corp.....	57,000	159,369	Consumer Products		
WEI Chih Steel			Co. Ltd.....	9,000	11,485
Industrial Co. Ltd....	31,000	20,402	Yulon Motor Co. Ltd....	99,264	150,176
Wei Chuan Foods			Yung Chi Paint &		
Corp.....	51,000	27,722	Varnish		
Weikeng Industrial Co.			Manufacturing Co.		
Ltd.....	71,661	73,662	Ltd.....	13,000	29,815

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			THAILAND — (Continued)		
YungShin Global Holding Corp.....	29,000	\$ 46,244	* Global Green Chemicals PCL.....	86,200	\$ 10,495
Zeng Hsing Industrial Co. Ltd.....	9,669	31,441	* Green Tech Ventures PCL.....	14,200	51
Zenitron Corp.....	27,000	24,255	Gunkul Engineering PCL.....	638,100	37,519
Zhen Ding Technology Holding Ltd.....	119,000	426,245	Haad Thip PCL.....	40,400	19,195
* Zig Sheng Industrial Co. Ltd.....	111,000	31,451	Hana Microelectronics PCL.....	106,200	74,427
* Zinwell Corp.....	64,000	28,724	Index Livingmall PCL..	19,700	8,717
Zippy Technology Corp.....	9,000	16,906	IRPC PCL.....	1,646,700	55,257
Zyxel Group Corp.....	57,488	66,907	KGI Securities Thailand PCL.....	250,300	31,069
TOTAL TAIWAN.....		<u>34,961,391</u>	Kiatnakin Phatra Bank PCL.....	38,600	59,605
THAILAND — (0.4%)			Lalin Property PCL... ..	107,600	18,053
AAPICO Hitech PCL (AH/F TB).....	39,160	16,629	Lam Soon Thailand PCL.....	56,200	8,144
Advanced Information Technology PCL.....	168,000	21,552	LPN Development PCL.....	298,200	19,481
* AJ Plast PCL.....	55,482	4,284	MBK PCL.....	170,805	92,313
Allianz Ayudhya Capital PCL.....	11,000	10,126	MK Restaurants Group PCL.....	68,600	35,853
Amata Corp. PCL.....	86,800	64,439	Northeast Rubber PCL.....	180,000	26,192
AP Thailand PCL.....	427,100	100,830	# Origin Property PCL... ..	185,000	18,788
Asia Plus Group Holdings PCL.....	364,300	25,098	Polyplex Thailand PCL.....	85,200	26,060
Asian Insulators PCL..	77,450	7,958	Prima Marine PCL.....	195,700	42,423
Asian Sea Corp. PCL..	38,500	8,918	Property Perfect PCL..	2,489,056	9,609
Bangchak Corp. PCL..	194,900	199,675	# PTG Energy PCL.....	74,000	16,371
Bangchak Sriracha PCL.....	40,300	6,402	Quality Houses PCL... ..	1,508,200	76,586
Bangkok Land PCL....	1,885,500	29,115	Ramkhamhaeng Hospital PCL.....	20,300	12,900
Bangkok Life Assurance PCL, NVDR.....	47,400	25,336	Rojana Industrial Park PCL.....	220,300	37,616
* Bangkok Ranch PCL... ..	119,400	6,205	S Hotels & Resorts PCL.....	142,900	8,487
Banpu PCL.....	1,265,532	187,904	* Samart Corp. PCL.....	50,300	9,709
# BEC World PCL.....	128,200	15,532	Sansiri PCL.....	2,197,100	111,568
# Berli Jucker PCL.....	150,600	99,729	SC Asset Corp. PCL... ..	339,100	26,987
Betagro PCL.....	73,200	37,823	†† SCG Ceramics PCL... ..	308,500	1,741
BKI Holdings PCL.....	16,100	137,693	Siamgas & Petrochemicals PCL.....	83,800	18,415
Cal-Comp Electronics Thailand PCL, Class F.....	234,044	53,168	* SNC Former PCL.....	53,600	9,152
* Country Group Development PCL... ..	992,900	8,551	Somboon Advance Technology PCL.....	57,400	18,238
Dhipaya Group Holdings PCL.....	31,600	18,955	SPCG PCL.....	88,600	21,180
Don Muang Tollway PCL.....	30,800	9,695	# Sri Trang Agro-Industry PCL... ..	152,900	71,285
Eastern Polymer Group PCL.....	65,513	6,576	Sri Trang Gloves Thailand PCL.....	179,000	43,321
Energy Absolute PCL..	448,600	41,296	Srithai Superware PCL.....	235,400	7,829
Frasers Property Thailand PCL.....	48,300	12,192	# Star Petroleum Refining PCL.....	286,000	45,013
GFPT PCL.....	79,000	21,583			

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)			TURKEY — (Continued)		
* Stella X PCL.....	2,167,200	\$ 11,584	Deva Holding AS.....	3,409	\$ 6,785
Supalai PCL.....	252,825	126,131	* Esenboga Elektrik		
* Super Energy Corp.			Uretim AS.....	14,153	11,421
PCL.....	5,131,000	33,521	Global Yatirim Holding		
Susco PCL.....	189,100	15,499	AS.....	75,066	36,815
* Tata Steel Thailand			Indeks Bilgisayar		
PCL.....	749,600	13,133	Sistemleri		
Thai Oil PCL.....	93,100	71,881	Muhendislik Sanayi		
# Thai Union Group			ve Ticaret AS.....	57,030	12,203
PCL.....	409,300	145,853	Is Yatirim Menkul		
Thaicom PCL.....	123,400	41,775	Degerler AS.....	50,143	62,551
Thaifoods Group PCL..	153,700	14,423	* Kardemir Karabuk		
Thonburi Healthcare			Demir Celik Sanayi		
Group PCL.....	55,400	22,374	ve Ticaret AS		
# Thoresen Thai			(KRDMA TI),		
Agencies PCL.....	173,400	22,965	Class A.....	74,149	72,342
Tipco Asphalt PCL			#* Kardemir Karabuk		
(TASCO/F TB).....	76,000	40,849	Demir Celik Sanayi		
TPI Polene PCL.....	654,800	19,445	ve Ticaret AS		
TPI Polene Power			(KRDMD TI),		
PCL.....	232,700	20,316	Class D.....	170,857	129,776
Triple i Logistics PCL..	97,600	14,202	* Kordsa Teknik Tekstil		
Univanich Palm Oil			AS.....	15,368	29,145
PCL.....	46,900	13,509	#* Petkim Petrokimya		
Vanachai Group PCL..	89,800	7,947	Holding AS.....	85,208	41,545
Workpoint			* Reysas Tasimacilik ve		
Entertainment PCL..	20,800	3,428	Lojistik Ticaret AS...	81,664	43,180
TOTAL THAILAND.....		<u>2,945,748</u>	Sarkuysan Elektrolitik		
			Bakir Sanayi ve		
TURKEY — (0.2%)			Ticaret AS.....	11,877	6,043
Akcansa Cimento AS..	2,596	15,087	Sekerbank Turk AS....	257,072	28,925
Aksa Akirlik Kimya			Selcuk Ecza Deposu		
Sanayii AS.....	49,968	16,086	Ticaret ve Sanayi		
* Albaraka Turk Katilim			AS.....	12,592	24,524
Bankasi AS.....	310,912	62,060	* TAV Havalimanlari		
* Alcatel-Lucent Teletas			Holding AS.....	5,953	46,102
Telekomunikasyon			* Tekfen Holding AS.....	12,587	22,352
AS.....	2,850	10,940	* Tukas Gida Sanayi ve		
* Anadolu Anonim Turk			Ticaret AS.....	50,606	8,828
Sigorta Sirketi.....	17,475	53,809	Turkiye Sigorta AS.....	149,024	74,543
Anadolu Efes Biracilik			* Ulker Biskuvi Sanayi		
Ve Malt Sanayii AS..	7,683	34,586	AS.....	4,899	16,453
Anadolu Hayat			Vestel Beyaz Esya		
Emeklilik AS.....	11,468	31,809	Sanayi ve Ticaret		
Aygaz AS.....	6,107	27,073	AS.....	23,287	9,847
* Bera Holding AS.....	140,066	66,638	* Vestel Elektronik		
* Borusan Birlesik Boru			Sanayi ve Ticaret		
Fabrikalari Sanayi			AS.....	13,751	23,477
ve Ticaret AS.....	2,327	25,515	* Zorlu Enerji Elektrik		
Bursa Cimento			Uretim AS.....	195,804	22,247
Fabrikasi AS.....	156,049	36,763	TOTAL TURKEY.....		<u>1,230,442</u>
Cemtas Celik Makina			UNITED ARAB EMIRATES — (0.4%)		
Sanayi Ve Ticaret			Abu Dhabi		
AS.....	69,120	17,280	Commercial Bank		
Cimsa Cimento			PJSC.....	12,967	42,259
Sanayi VE Ticaret					
AS.....	69,781	103,692			

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

UNITED ARAB EMIRATES — (Continued)			UNITED KINGDOM — (Continued)		
	Shares	Value»		Shares	Value»
Abu Dhabi National Hotels.....	802,801	\$ 128,505	Balfour Beatty PLC....	184,807	\$1,063,940
* Abu Dhabi Ports Co. PJSC.....	89,171	120,172	Bank of Georgia Group PLC.....	13,268	778,853
Agility Global PLC.....	709,268	254,846	Barratt Redrow PLC...	512,246	2,869,461
Agthia Group PJSC....	28,620	48,053	Beazley PLC.....	157,760	1,628,921
* Ajman Bank PJSC.....	36,368	16,811	Begbies Traynor Group PLC.....	22,710	26,108
Amanat Holdings PJSC.....	220,573	64,797	Bellway PLC.....	41,069	1,325,703
* Aramex PJSC.....	56,326	43,375	Berkeley Group Holdings PLC.....	9,773	467,587
* Dana Gas PJSC.....	1,058,235	218,826	Bloomsbury Publishing PLC.....	23,004	189,764
Deyaar Development PJSC.....	379,056	95,925	Bodycote PLC.....	52,083	410,478
Dubai Financial Market PJSC.....	214,538	85,780	#* boohoo Group PLC....	179,212	64,038
Dubai Investments PJSC.....	448,790	264,894	# Breedon Group PLC...	89,848	483,645
Dubai Islamic Bank PJSC.....	340,966	713,401	* Brooks Macdonald Group PLC.....	4,090	75,598
Emaar Development PJSC.....	112,658	402,364	C&C Group PLC.....	98,194	176,641
Emaar Properties PJSC.....	18,563	68,132	* Capita PLC.....	69,216	12,326
* EMSTEEL Building Materials PJSC.....	272,993	92,079	Capital Ltd.....	44,660	41,960
* Ghitha Holding PJSC..	6,983	46,893	Card Factory PLC.....	91,534	106,935
* Manazel PJSC.....	339,566	31,192	Carr's Group PLC.....	21,628	33,560
National Central Cooling Co. PJSC...	34,895	27,757	Castings PLC.....	4,281	14,256
RAK Properties PJSC.	242,210	79,611	Centaur Media PLC....	16,082	5,370
Ras Al Khaimah Ceramics.....	90,792	63,780	Central Asia Metals PLC.....	42,543	79,293
* Union Properties PJSC.....	502,430	58,619	Centrica PLC.....	1,664,091	2,924,649
TOTAL UNITED ARAB EMIRATES.....		2,968,071	Chemring Group PLC..	72,138	283,864
UNITED KINGDOM — (9.3%)			Chesnara PLC.....	46,343	152,991
* Accesso Technology Group PLC.....	12,899	79,253	Ω CMC Markets PLC.....	23,524	65,040
Advanced Medical Solutions Group PLC.....	46,372	120,145	Conduit Holdings Ltd...	6,872	38,676
AG Barr PLC.....	25,691	193,734	Costain Group PLC....	71,767	84,614
Ω Airtel Africa PLC.....	122,211	217,598	Cranswick PLC.....	8,024	499,741
* Alliance Pharma PLC..	336,260	253,928	Crest Nicholson Holdings PLC.....	79,259	175,622
Ashmore Group PLC...	61,316	128,804	* Currys PLC.....	765,195	885,607
#*Ω Aston Martin Lagonda Global Holdings PLC.....	8,731	11,317	DCC PLC.....	14,757	1,017,526
Atalaya Mining Copper SA.....	17,837	75,627	* DFS Furniture PLC....	52,954	87,438
* Auction Technology Group PLC.....	6,402	48,842	* Dialight PLC.....	7,087	10,349
Avon Technologies PLC.....	7,182	131,981	Direct Line Insurance Group PLC.....	276,919	917,451
Ω Bakkavor Group PLC..	66,402	109,547	DiscoverIE Group PLC.....	24,510	193,031
			Diversified Energy Co. PLC (DEC LN).....	2,073	33,282
			Dowlais Group PLC....	46,616	41,243
			Dr. Martens PLC.....	42,176	37,429
			Drax Group PLC.....	112,465	866,780
			DS Smith PLC.....	416,595	2,987,525
			easyJet PLC.....	72,083	455,293
			Ecora Resources PLC.....	39,458	30,261
			* Elementis PLC.....	210,157	407,206
			EnQuest PLC.....	461,725	67,767
			Entain PLC.....	45,877	398,346
			Epwin Group PLC.....	13,108	15,090
			Essentra PLC.....	146,165	225,265
			Firstgroup PLC.....	245,111	494,146

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)			UNITED KINGDOM — (Continued)		
Flowtech Fluidpower			* James Fisher & Sons		
PLC.....	7,489	\$ 6,425	PLC.....	12,277	\$ 46,656
Ω Forterra PLC.....	38,017	75,352	JD Sports Fashion		
Foxtons Group PLC....	108,086	90,132	PLC.....	85,115	93,405
Fresnillo PLC.....	51,284	438,959	JET2 PLC.....	2,505	47,323
* Frontier Developments			* John Wood Group		
PLC.....	3,815	10,411	PLC.....	194,974	174,252
Fuller Smith & Turner			Johnson Matthey		
PLC, Class A.....	11,027	75,242	PLC.....	47,147	833,496
#* Fund Technologies			Johnson Service		
PLC.....	2,993	68,959	Group PLC.....	123,460	207,717
Future PLC.....	22,279	252,060	Jupiter Fund		
Galliford Try Holdings			Management PLC..	120,501	119,388
PLC.....	29,015	134,392	Just Group PLC.....	337,292	690,940
GB Group PLC.....	68,255	295,686	Keller Group PLC.....	38,494	650,868
Genuit Group PLC.....	80,123	387,829	Kier Group PLC.....	121,707	225,305
Genus PLC.....	6,977	167,057	Kingfisher PLC.....	587,635	1,785,250
* Georgia Capital PLC...	13,296	198,592	Knights Group		
Gooch & Housego			Holdings PLC.....	8,419	11,965
PLC.....	4,041	22,130	Lancashire Holdings		
Goodwin PLC.....	372	33,870	Ltd.....	70,702	568,836
Grafton Group PLC,			Learning Technologies		
CDI.....	68,236	780,902	Group PLC.....	104,180	117,948
Grainger PLC.....	138,135	363,208	London Investment		
Greencore Group			Group PLC.....	9,126	41,255
PLC.....	148,586	355,990	Macfarlane Group		
* Griffin Mining Ltd.....	5,698	10,434	PLC.....	49,928	67,233
Gulf Keystone			Man Group PLC.....	249,859	660,324
Petroleum Ltd.....	119,124	251,608	Marks & Spencer		
* Gulf Marine Services			Group PLC.....	447,168	1,852,439
PLC.....	55,013	11,694	Marshalls PLC.....	45,572	147,210
*Ω Gym Group PLC.....	57,218	97,128	* Marston's PLC.....	333,418	167,742
H&T Group PLC.....	15,070	64,316	Mears Group PLC.....	41,476	182,707
Halfords Group PLC...	56,792	99,638	Midwich Group PLC...	8,156	26,878
Harbour Energy PLC...	79,183	228,585	* Mitchells & Butlers		
Hargreaves Services			PLC.....	177,157	506,707
PLC.....	7,040	55,555	MJ Gleeson PLC.....	13,829	83,295
Harworth Group PLC..	35,731	77,324	* Mobico Group PLC....	101,804	92,298
Hays PLC.....	63,109	59,600	Mondi PLC.....	119,950	1,867,107
Helical PLC.....	26,065	57,982	Morgan Advanced		
Henry Boot PLC.....	29,243	74,206	Materials PLC.....	58,901	198,637
Hill & Smith PLC.....	39	956	Morgan Sindall Group		
Hiscox Ltd.....	87,828	1,184,693	PLC.....	13,469	612,204
* Hochschild Mining			MP Evans Group		
PLC.....	102,345	222,442	PLC.....	11,582	148,162
Hunting PLC.....	44,485	190,859	* N Brown Group PLC...	6,931	3,387
Ω Ibstock PLC.....	92,007	191,949	NCC Group PLC.....	80,607	143,410
Inchcape PLC.....	94,027	782,791	* Nexxen International		
International			Ltd. (NEXN LN)....	14,291	68,685
Distribution			* Nexxen International		
Services PLC.....	189,152	853,796	Ltd. (NEXN US),		
Investec PLC.....	200,205	1,286,249	ADR.....	2,814	26,958
iomart Group PLC.....	26,534	23,436	Norcros PLC.....	25,348	72,886
ITV PLC.....	978,292	897,244	* Ocado Group PLC.....	62,336	230,876
J D Wetherspoon			Ω On the Beach Group		
PLC.....	9,450	72,913	PLC.....	12,243	38,983
J Sainsbury PLC.....	531,830	1,670,343	OSB Group PLC.....	119,548	622,017

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)			UNITED KINGDOM — (Continued)		
* Oxford Biomedica			Team Internet Group		
PLC.....	4,168	\$ 21,509	PLC.....	12,634	\$ 16,855
Pan African			* THG PLC.....	218,910	110,411
Resources PLC.....	465,482	230,514	Ω TI Fluid Systems PLC.	94,853	229,034
Pearson PLC (PSO			TP ICAP Group PLC...	348,115	1,177,305
US), Sponsored			Travis Perkins PLC....	65,713	578,207
ADR.....	18,663	311,112	Treatt PLC.....	6,350	32,969
Persimmon PLC.....	88,805	1,386,725	TT Electronics PLC....	94,153	106,250
* Petra Diamonds Ltd....	40,127	13,610	Vertu Motors PLC.....	110,788	73,265
Pets at Home Group			Vesuvius PLC.....	74,859	380,711
PLC.....	141,097	395,342	Victrex PLC.....	8,163	100,098
Pharos Energy PLC....	110,849	33,109	* Vistry Group PLC.....	118,116	869,526
Phoenix Group			Volex PLC.....	3,494	12,549
Holdings PLC.....	82,960	534,677	Vp PLC.....	3,924	29,044
Pinewood			*Ω Watches of		
Technologies Group			Switzerland Group		
PLC.....	21,544	91,166	PLC.....	37,764	267,181
* Playtech PLC.....	74,007	674,022	* Watkin Jones PLC....	35,474	14,222
Porvair PLC.....	8,409	71,296	* Xaar PLC.....	20,729	20,718
PPHE Hotel Group			* XP Power Ltd.....	1,533	23,530
Ltd.....	3,492	56,353	# Young & Co.'s		
Premier Foods PLC....	232,062	540,025	Brewery PLC		
QinetiQ Group PLC....	74,640	342,650	(YNGA LN),		
Rank Group PLC.....	84,921	93,710	Class A.....	5,710	55,396
Reach PLC.....	211,894	231,137	Young & Co.'s		
Renewi PLC.....	14,885	147,653	Brewery PLC		
RHI Magnesita NV.....	1,599	69,114	(YNGN LN).....	3,177	22,473
Ricardo PLC.....	19,522	60,794	Zigup PLC.....	93,786	354,943
Robert Walters PLC...	5,065	18,193	Zotefoams PLC.....	8,589	32,434
RWS Holdings PLC....	81,336	137,672			
#* S4 Capital PLC.....	66,612	30,816	TOTAL UNITED		
Ω Sabre Insurance			KINGDOM.....		65,770,892
Group PLC.....	57,957	94,843			
* Saga PLC.....	20,357	31,151	UNITED STATES — (0.1%)		
*†† Savannah Energy			* ADTRAN Holdings,		
PLC.....	281,630	38,411	Inc.....	9,022	95,935
Savills PLC.....	42,347	559,162	Alcoa Corp., CDI.....	5,966	205,842
Schroders PLC.....	122,972	537,019	* Gran Tierra Energy,		
Secure Trust Bank			Inc.....	400	2,305
PLC.....	17	93	* Gran Tierra Energy,		
Senior PLC.....	117,044	238,410	Inc. (GTE US).....	4,000	22,840
Serco Group PLC.....	305,215	584,084	Smurfit WestRock		
Serica Energy PLC....	21,096	36,537	PLC.....	5,155	273,679
Severfield PLC.....	30,413	18,434			
* Sigmaroc PLC.....	60,287	54,344	TOTAL UNITED STATES...		600,601
Spectris PLC.....	10,357	387,159			
Speedy Hire PLC.....	83,518	28,365	TOTAL COMMON		
Ω Spire Healthcare			STOCKS.....		686,546,382
Group PLC.....	87,283	253,044			
SThree PLC.....	13,000	40,822	PREFERRED STOCKS — (0.3%)		
*†† Studio Retail Group			BRAZIL — (0.1%)		
PLC.....	11,240	0	* Alpgatas SA.....	8,400	8,912
* Synthomer PLC.....	30,457	58,594	Banco ABC Brasil SA,		
Tate & Lyle PLC.....	81,859	667,246	8.156%.....	27,390	94,533
Taylor Wimpey PLC....	884,363	1,309,739	Ω Banco BMG SA,		
TBC Bank Group			9.788%.....	30,400	19,663
PLC.....	13,433	555,984			

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)			PHILIPPINES — (0.0%)		
Banco do Estado do			Cebu Air, Inc.,		
Rio Grande do Sul			6.000%.....	22,520	\$ 14,243
SA, 9.604%.....	61,540	\$ 109,094	TOTAL PREFERRED		
Banco Pan SA,			STOCKS.....		<u>1,796,602</u>
3.500%.....	25,165	29,712	RIGHTS/WARRANTS — (0.0%)		
Banco Pine SA,			AUSTRALIA — (0.0%)		
10.738%.....	12,348	9,402	*†† Wiluna Mining Corp.		
Cia de Ferro Ligas da			Ltd. Warrants		
Bahia FERBASA,			04/15/2025.....	13,267	<u>313</u>
6.755%.....	31,600	42,122	BRAZIL — (0.0%)		
Eucatex SA Industria			* Banco Pine SA		
e Comercio,			Warrants		
10.332%.....	14,000	32,125	12/31/2049.....	24	12
Grazziotin SA,			* Empreendimentos		
10.264%.....	1,681	7,528	Pague Menos SA		
Raizen SA, 1.381%....	220,100	71,558	Rights 02/20/2025...	1,554	<u>32</u>
Randon SA			TOTAL BRAZIL.....		<u>44</u>
Implementos e			ITALY — (0.0%)		
Participacoes,			* Fincantieri SpA		
3.992%.....	39,954	62,282	Warrants		
Schulz SA, 7.640%....	9,400	10,005	09/30/2026.....	8,307	4,394
Taurus Armas SA,			* Webuild SpA Warrants		
3.765%.....	8,800	12,137	08/02/2030.....	2,669	<u>0</u>
Usinas Siderurgicas			TOTAL ITALY.....		<u>4,394</u>
de Minas Gerais SA			SOUTH KOREA — (0.0%)		
Usiminas, 5.137%...	76,300	<u>71,939</u>	* Hyundai Motor		
TOTAL BRAZIL.....		<u>581,012</u>	Securities Co. Ltd.		
COLOMBIA — (0.0%)			Rights 02/27/2025...	1,460	<u>1,015</u>
Grupo Aval Acciones y			SPAIN — (0.0%)		
Valores SA,			* ACS Actividades de		
4.663%.....	122,690	16,018	Construccion y		
Grupo de Inversiones			Servicios SA Rights		
Suramericana SA,			02/07/2025.....	3,439	<u>1,698</u>
4.888%.....	14,166	96,484	TAIWAN — (0.0%)		
TOTAL COLOMBIA.....		<u>112,502</u>	* Career Technology		
GERMANY — (0.2%)			Co. Ltd. Rights		
Draegerwerk AG &			02/10/2025.....	2,671	65
Co. KGaA, 3.203%..	1,586	93,390	* CCP Contact Probes		
Einhell Germany AG,			Co. Ltd. Rights.....	2,456	364
1.549%.....	999	65,675	* Leader Electronics,		
Jungheinrich AG,			Inc. Rights.....	1,438	0
3.012%.....	12,569	324,849	* Sun Yad Construction		
# Porsche Automobil			Co. Ltd. Rights		
Holding SE,			02/18/2025.....	9,670	<u>488</u>
6.716%.....	6,162	243,527	TOTAL TAIWAN.....		<u>917</u>
Sixt SE, 6.667%.....	4,534	278,174			
STO SE & Co. KGaA,					
4.456%.....	583	69,182			
Villeroy & Boch AG,					
6.885%.....	889	<u>14,048</u>			
TOTAL GERMANY.....		<u>1,088,845</u>			

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value†</u>
THAILAND — (0.0%)			SECURITIES LENDING COLLATERAL — (2.3%)		
* Better World Green			@§ The DFA Short Term		
PCL Warrants.....	172,166	\$ 0	Investment Fund. . . .	1,431,531	\$ 16,559,946
* Better World Green			TOTAL INVESTMENTS — (100.0%)		
PCL Warrants			(Cost \$594,625,975)^. . .		<u>\$704,914,520</u>
08/13/2025.	172,166	103			
* Energy Absolute PCL					
Warrants					
02/28/2028.	74,766	0			
* Northeast Rubber					
PCL Warrants					
05/15/2026.	30,000	472			
* Thoresen Thai					
Agencies PCL					
Rights.	86,700	0			
* VGI PCL Warrants					
09/03/2025.	64,750	<u>2,634</u>			
TOTAL THAILAND.		<u>3,209</u>			
TOTAL					
RIGHTS/WARRANTS. . . .		<u>11,590</u>			
TOTAL INVESTMENT					
SECURITIES					
(Cost \$578,067,308). . . .		<u>688,354,574</u>			

As of January 31, 2025, the value of Rule 144A securities amounted to \$25,517,628 or 3.6% of net assets.

Summary of the Portfolio's investments as of January 31, 2025, 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>
Assets				
Common Stocks				
Australia.	—	\$ 31,396,063	\$ 18,764	\$ 31,414,827
Austria.	—	4,055,926	—	4,055,926
Belgium.	—	7,588,574	—	7,588,574
Brazil.	\$ 4,193,879	1,600	—	4,195,479
Canada.	57,424,995	—	64	57,425,059
Chile.	—	556,927	—	556,927
China.	1,413,059	48,309,152	34,828	49,757,039
Colombia.	206,731	—	—	206,731
Denmark.	—	14,441,042	—	14,441,042
Finland.	—	13,267,020	—	13,267,020
France.	234,984	27,717,533	—	27,952,517
Germany.	3,253,186	22,138,004	—	25,391,190
Greece.	—	836,668	—	836,668
Hong Kong.	—	6,072,632	12,052	6,084,684
Hungary.	—	326,654	—	326,654
India.	106,677	41,707,998	—	41,814,675
Indonesia.	—	3,616,180	4,622	3,620,802
Ireland.	—	6,533,021	—	6,533,021
Israel.	256,094	5,867,761	—	6,123,855
Italy.	560,754	24,493,379	—	25,054,133

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Japan.....	—	\$113,935,834	—	\$113,935,834
Kuwait.....	—	1,067,380	—	1,067,380
Malaysia.....	—	3,788,961	\$ 13	3,788,974
Mexico.....	\$ 3,802,425	7,392	—	3,809,817
Netherlands.....	276,870	14,601,791	—	14,878,661
New Zealand.....	—	1,493,618	—	1,493,618
Norway.....	48,433	4,195,372	15,090	4,258,895
Philippines.....	—	942,305	1,836	944,141
Poland.....	—	2,163,981	—	2,163,981
Portugal.....	—	2,785,094	—	2,785,094
Qatar.....	—	1,865,191	—	1,865,191
Saudi Arabia.....	44,038	7,830,341	—	7,874,379
Singapore.....	—	4,252,111	—	4,252,111
South Africa.....	2,021,033	5,480,695	—	7,501,728
South Korea.....	15,225	18,279,898	8,277	18,303,400
Spain.....	—	12,915,639	—	12,915,639
Sweden.....	12,387	14,980,176	—	14,992,563
Switzerland.....	—	34,591,008	—	34,591,008
Taiwan.....	—	34,959,383	2,008	34,961,391
Thailand.....	25,336	2,918,671	1,741	2,945,748
Turkey.....	—	1,230,442	—	1,230,442
United Arab Emirates.....	—	2,968,071	—	2,968,071
United Kingdom.....	338,070	65,394,411	38,411	65,770,892
United States.....	296,519	304,082	—	600,601
Preferred Stocks				
Brazil.....	581,012	—	—	581,012
Colombia.....	112,502	—	—	112,502
Germany.....	—	1,088,845	—	1,088,845
Philippines.....	—	14,243	—	14,243
Rights/Warrants				
Australia.....	—	—	313	313
Brazil.....	—	44	—	44
Italy.....	—	4,394	—	4,394
South Korea.....	—	1,015	—	1,015
Spain.....	—	1,698	—	1,698
Taiwan.....	—	917	—	917
Thailand.....	—	3,209	—	3,209
Securities Lending Collateral.....	—	16,559,946	—	16,559,946
Total Investments in Securities.....	<u>\$75,224,209</u>	<u>\$629,552,292</u>	<u>\$138,019<></u>	<u>\$704,914,520</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.

WORLD EX U.S. CORE EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2025

(Unaudited)

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (97.3%)			AUSTRALIA — (Continued)		
AUSTRALIA — (4.5%)			# Baby Bunting Group		
Accent Group Ltd.....	190,164	\$ 257,673	Ltd.....	37,265	\$ 43,919
# Acrow Ltd.....	110,482	79,003	Bank of Queensland		
Adairs Ltd.....	76,635	125,652	Ltd.....	231,541	997,404
#* Aeris Resources Ltd....	134,146	11,838	#* Bannerman Energy		
AGL Energy Ltd.....	89,717	638,182	Ltd. (BMN AU).....	24,863	45,277
* AIC Mines Ltd.....	164,734	35,554	Bapcor Ltd.....	118,176	363,484
* Ainsworth Game			* BCI Minerals Ltd.....	38,346	6,421
Technology Ltd.....	68,629	29,902	Beach Energy Ltd.....	658,989	617,825
* Alkane Resources			# Beacon Lighting		
Ltd.....	156,660	56,610	Group Ltd.....	27,033	53,138
* Alliance Aviation			Bega Cheese Ltd.....	109,852	392,989
Services Ltd.....	24,946	42,740	Bell Financial Group		
#* Alligator Energy Ltd....	469,718	9,726	Ltd.....	34,059	28,637
ALS Ltd.....	118,879	1,198,506	* Bellevue Gold Ltd.....	264,255	201,296
Amotiv Ltd.....	46,358	308,549	Bendigo & Adelaide		
AMP Ltd.....	907,686	1,000,096	Bank Ltd.....	155,043	1,301,094
* Amplitude Energy			BHP Group Ltd. (BHP		
Ltd.....	1,010,113	125,145	AU).....	375,705	9,227,196
Ampol Ltd.....	75,830	1,360,686	# BHP Group Ltd. (BHP		
Ansell Ltd.....	44,218	961,389	LN), Class D1.....	36,303	895,064
ANZ Group Holdings			# BHP Group Ltd. (BHP		
Ltd.....	179,878	3,396,739	US), Sponsored		
# APA Group.....	121,674	513,128	ADR.....	52,042	2,557,864
* Appen Ltd.....	37,273	62,578	* Black Cat Syndicate		
#* Arafura Rare Earths			Ltd. (BC8 AU).....	39,271	16,042
Ltd. (ARU AU).....	236,819	18,969	BlueScope Steel Ltd..	117,742	1,537,509
ARB Corp. Ltd.....	24,930	604,229	#* Boss Energy Ltd.....	106,882	215,170
Aristocrat Leisure Ltd..	77,113	3,585,723	Brambles Ltd.....	208,343	2,546,053
# ARN Media Ltd.....	85,589	35,729	Bravura Solutions		
ASX Ltd.....	11,203	439,264	Ltd.....	123,201	164,253
Atlas Arteria Ltd.....	162,371	506,996	Breville Group Ltd.....	31,644	745,404
AUB Group Ltd.....	30,051	592,314	Brickworks Ltd.....	34,209	550,849
#* Audinate Group Ltd....	1,988	9,190	Capral Ltd.....	5,742	35,462
* Aurelia Metals Ltd.....	505,007	59,013	* Capricorn Metals Ltd..	132,193	622,850
Aurizon Holdings Ltd..	644,873	1,305,107	CAR Group Ltd.....	16,786	418,297
Aussie Broadband			* Carnarvon Energy		
Ltd.....	60,547	147,448	Ltd.....	648,669	50,186
* Austal Ltd.....	126,910	300,600	* Catapult Group		
Austin Engineering			International Ltd....	31,045	77,174
Ltd.....	131,962	40,777	Cedar Woods		
#* Australian Agricultural			Properties Ltd.....	24,019	80,314
Co. Ltd.....	85,896	75,511	#* Cettire Ltd.....	94,168	83,701
Australian Clinical			#* Chalice Mining Ltd....	18,659	12,855
Labs Ltd.....	66,686	155,065	Challenger Ltd.....	153,700	596,977
Australian Ethical			Champion Iron Ltd....	150,987	513,010
Investment Ltd.....	36,512	112,871	#* Chrysos Corp. Ltd.....	9,367	29,588
# Australian Finance			Civmec Australia Ltd..	80,600	65,206
Group Ltd.....	60,542	61,827	Cleanaway Waste		
#* Australian Strategic			Management Ltd.....	512,981	878,366
Materials Ltd.....	24,453	7,242	# Clinuvel		
Auswide Bank Ltd.....	15,218	47,660	Pharmaceuticals		
# Autosports Group Ltd..	9,783	10,135	Ltd.....	7,119	53,366

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)			AUSTRALIA — (Continued)		
#*					
Coast Entertainment			Fiducian Group Ltd.....	1,992	\$ 11,197
Holdings Ltd.....	124,691	\$ 37,474	†† Firefinch Ltd.....	50,216	1,171
#			* FleetPartners Group		
Cobram Estate Olives			Ltd.....	99,159	172,335
Ltd.....	29,536	37,003	Fleetwood Ltd.....	28,254	32,955
Cochlear Ltd.....	6,254	1,230,922	#		
Codan Ltd.....	54,165	535,196	Flight Centre Travel		
#*			Group Ltd.....	62,070	684,217
Cogstate Ltd.....	19,223	13,801	Fortescue Ltd.....	251,857	2,949,590
Coles Group Ltd.....	177,481	2,139,349	#*		
Collins Foods Ltd.....	56,133	260,904	Frontier Digital		
*			Ventures Ltd.....	12,847	1,992
Comet Ridge Ltd.....	142,861	12,428	G8 Education Ltd.....	397,771	343,390
Commonwealth Bank			#		
of Australia.....	69,663	6,874,498	Generation		
Computershare Ltd.....	66,614	1,448,058	Development Group		
#*			Ltd.....	8,332	23,528
Core Lithium Ltd.....	21,769	1,186	*		
Ω			Genetic Signatures		
Coronad Global			Ltd.....	3,578	1,404
Resources, Inc.,			Gold Road Resources		
CDI.....	114,480	46,202	Ltd.....	481,336	729,443
Corporate Travel			#		
Management Ltd.....	31,005	293,692	GR Engineering		
Credit Corp. Group			Services Ltd.....	22,717	40,392
Ltd.....	20,750	197,964	GrainCorp Ltd.,		
CSL Ltd.....	14,855	2,564,608	Class A.....	90,342	420,087
#			Grange Resources		
Dalrymple Bay			Ltd.....	238,429	33,961
Infrastructure Ltd.....	42,474	95,428	GWA Group Ltd.....	80,830	125,775
Data#3 Ltd.....	52,371	224,728	Hansen Technologies		
*			Ltd.....	63,839	215,777
De Grey Mining Ltd....	216,943	265,876	Harvey Norman		
#*			Holdings Ltd.....	168,766	540,160
Deep Yellow Ltd.....	250,673	205,851	*		
Deterra Royalties Ltd..	155,752	389,499	Healius Ltd.....	380,392	336,143
Dicker Data Ltd.....	31,478	167,520	Helia Group Ltd.....	140,658	420,151
Domain Holdings			#		
Australia Ltd.....	32,876	55,462	Helloworld Travel Ltd..	20,873	25,961
Domino's Pizza			Horizon Oil Ltd.....	202,365	25,757
Enterprises Ltd.....	16,420	303,751	*		
Downer EDI Ltd.....	236,997	834,119	Hot Chili Ltd.....	25,993	10,986
#*			HUB24 Ltd.....	9,731	481,767
DUG Technology Ltd....	22,647	18,758	#		
Duratec Ltd.....	37,499	35,596	Humm Group Ltd.....	178,006	65,124
Eagers Automotive			#		
Ltd.....	54,812	435,690	IDP Education Ltd.....	32,070	262,755
*††			IGO Ltd.....	102,971	309,630
Elanor Investor Group.	19,470	7,505	Iluka Resources Ltd....	128,649	347,532
Elders Ltd.....	83,530	367,994	Imdex Ltd.....	181,352	294,233
#*			#*		
Electro Optic Systems			Immutep Ltd. (IMM		
Holdings Ltd.....	60,028	44,692	AU).....	123,960	26,436
#*			#*		
Emeco Holdings Ltd....	132,785	75,620	Incigene Ltd.....	375,226	8,345
*			Incitec Pivot Ltd.....	480,075	886,813
Emerald Resources			Infomedia Ltd.....	124,521	107,048
NL.....	204,363	538,096	Inghams Group Ltd....	148,626	295,780
#*			Insignia Financial Ltd..	198,430	539,314
EML Payments Ltd.....	71,132	36,267	Insurance Australia		
*			Group Ltd.....	497,555	2,821,760
Empire Energy Group			Integral Diagnostics		
Ltd.....	55,441	6,882	Ltd.....	70,985	137,049
#			#		
Endeavour Group			Integrated Research		
Ltd.....	378,491	987,289	Ltd.....	24,689	6,248
Enero Group Ltd.....	5,876	4,051	#*		
*			ioneer Ltd.....	98,102	10,205
Environmental Group			#		
Ltd.....	46,680	7,646	IPD Group Ltd.....	13,727	32,768
EQT Holdings Ltd.....	6,372	135,524	IPH Ltd.....	52,918	163,384
#			*		
Euroz Hartleys Group			IRESS Ltd.....	32,690	189,240
Ltd.....	18,894	11,661	IVE Group Ltd.....	41,608	57,473
Evolution Mining Ltd....	602,231	2,092,807			
EVT Ltd.....	31,852	230,919			

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)			AUSTRALIA — (Continued)		
* James Hardie Industries PLC (JHX AU), CDI.....	52,638	\$1,769,219	Monash IVF Group Ltd.....	105,786	\$ 78,955
* James Hardie Industries PLC (JHX US), Sponsored ADR.....	1,045	35,384	*# Mount Gibson Iron Ltd.....	260,860	50,899
JB Hi-Fi Ltd.....	41,880	2,612,949	# Myer Holdings Ltd.....	595,359	335,929
Johns Lyng Group Ltd.....	73,610	168,571	* MyState Ltd.....	38,589	109,217
* Judo Capital Holdings Ltd.....	105,026	129,972	* Nanosonics Ltd.....	5,619	11,926
Jumbo Interactive Ltd.....	12,500	101,665	National Australia Bank Ltd.....	216,389	5,332,182
Jupiter Mines Ltd.....	375,027	35,984	Navigator Global Investments Ltd.....	126,878	124,334
Karoon Energy Ltd.....	161,254	155,927	Netwealth Group Ltd...	54,769	1,058,719
Kelly Partners Group Holdings Ltd.....	6,429	47,373	* New Hope Corp. Ltd...	195,956	584,219
Kelsian Group Ltd.....	62,185	145,869	* NEXTDC Ltd.....	49,137	446,851
# Kogan.com Ltd.....	13,971	40,989	nib holdings Ltd.....	154,419	549,599
Lendlease Corp. Ltd....	212,296	845,729	# Nick Scali Ltd.....	27,296	272,825
#†† Leo Lithium Ltd.....	35,869	0	Nickel Industries Ltd....	661,106	308,248
# Lifestyle Communities Ltd.....	33,307	201,187	Nine Entertainment Co. Holdings Ltd.....	309,545	258,335
Lindsay Australia Ltd...	111,195	61,005	Northern Star Resources Ltd.....	162,472	1,719,558
Lottery Corp. Ltd.	340,266	1,057,829	*# Novonix Ltd.....	20,376	6,877
* Lotus Resources Ltd...	208,764	31,173	NRW Holdings Ltd.....	213,519	449,627
# Lovisa Holdings Ltd....	25,790	460,040	Nufarm Ltd.....	139,427	312,115
Lycopodium Ltd.....	11,283	79,026	* Nuix Ltd.....	26,022	71,844
* Lynas Rare Earths Ltd.....	166,313	644,634	* Objective Corp. Ltd.....	6,963	71,311
# MA Financial Group Ltd.....	26,473	108,591	* OFX Group Ltd.....	74,386	64,432
# Maas Group Holdings Ltd.....	12,196	34,309	* OM Holdings Ltd.....	46,008	9,728
Macmahon Holdings Ltd.....	525,240	115,284	* Omni Bridgeway Ltd....	56,330	47,088
Macquarie Group Ltd...	15,513	2,294,877	oOh!media Ltd.....	200,912	144,810
*# Macquarie Technology Group Ltd.....	3,528	185,199	Orica Ltd.....	162,776	1,764,494
# Mader Group Ltd.....	14,929	57,509	Origin Energy Ltd.....	241,189	1,555,517
Magellan Financial Group Ltd.....	65,837	424,137	Orora Ltd.....	351,777	511,988
* Mayne Pharma Group Ltd.....	20,385	57,441	# Pacific Current Group Ltd.....	15,421	112,992
McMillan Shakespeare Ltd.....	21,795	207,348	*# Paladin Energy Ltd.....	40,192	218,206
Medibank Pvt Ltd.....	357,450	881,370	* Panoramic Resources Ltd.....	625,074	0
* Megaport Ltd.....	44,442	231,850	* Pantoro Ltd.....	648,048	45,703
*# Mesoblast Ltd. (MSB AU).....	379,344	737,812	*# Paragon Care Ltd.....	38,285	12,947
* Metals X Ltd.....	268,015	79,282	Peet Ltd.....	131,518	118,321
Metcash Ltd.....	450,774	880,661	*# Peninsula Energy Ltd..	35,455	23,803
# Mineral Resources Ltd.....	36,959	788,464	Pepper Money Ltd.....	14,192	12,614
Monadelphous Group Ltd.....	37,594	364,719	Perenti Ltd.....	285,645	247,171
			# Perpetual Ltd.....	24,050	317,672
			Perseus Mining Ltd.....	649,534	1,133,381
			# Peter Warren Automotive Holdings Ltd.....	20,551	20,017
			* PEXA Group Ltd.....	39,132	316,475
			* Pilbara Minerals Ltd....	321,388	450,765
			Pinnacle Investment Management Group Ltd.....	14,504	227,407
			Platinum Asset Management Ltd.....	144,495	60,741
			*# Playside Studios Ltd...	33,455	4,560
			Praemium Ltd.....	17,729	9,791

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)			AUSTRALIA — (Continued)		
Premier Investments			# Southern Cross Media		
Ltd.....	43,046	\$ 630,526	Group Ltd.....	17,486	\$ 6,709
Pro Medicus Ltd.....	13,699	2,344,390	*†† SpeedCast		
# Propel Funeral			International Ltd.....	165,938	0
Partners Ltd.....	17,155	63,033	SRG Global Ltd.....	198,496	177,349
PWR Holdings Ltd.....	23,772	120,441	#* St Barbara Ltd.....	475,015	73,852
* Qantas Airways Ltd....	74,582	432,192	Stanmore Resources		
QBE Insurance Group			Ltd.....	126,468	203,896
Ltd.....	405,890	5,239,128	#* Star Entertainment		
* Qoria Ltd.....	150,918	44,771	Group Ltd.....	467,009	34,183
Qube Holdings Ltd.....	310,211	796,100	Steadfast Group Ltd....	222,164	798,109
Ramelius Resources			Step One Clothing		
Ltd.....	585,117	881,732	Ltd.....	12,406	9,594
Ramsay Health Care			*†† Strandline Resources		
Ltd.....	37,422	777,391	Ltd.....	48,114	538
REA Group Ltd.....	7,988	1,225,185	Suncorp Group Ltd.....	173,558	2,225,196
#* ReadyTech Holdings			Super Retail Group		
Ltd.....	4,593	9,085	Ltd.....	81,947	789,484
# Reece Ltd.....	28,746	421,129	* Superloop Ltd.....	167,446	234,591
Regal Partners Ltd....	20,857	50,062	#* Syrah Resources Ltd...	174,560	24,655
Regis Healthcare Ltd...	64,338	259,892	# Tabcorp Holdings Ltd...	955,380	398,946
* Regis Resources Ltd....	261,367	487,036	Technology One Ltd....	81,650	1,552,430
Reject Shop Ltd.....	13,887	24,403	* Telix Pharmaceuticals		
Reliance Worldwide			Ltd.....	8,707	156,401
Corp. Ltd.....	257,881	858,651	Telstra Group Ltd.		
* Resolute Mining Ltd....	928,054	234,539	(TLS AU).....	455,524	1,112,112
* Retail Food Group			* Temple & Webster		
Ltd.....	19,779	26,476	Group Ltd.....	7,910	70,019
Ridley Corp. Ltd.....	109,244	190,344	#*†† Ten Sixty Four Ltd....	85,990	5,881
Rio Tinto Ltd.....	50,406	3,630,287	# Terracom Ltd.....	137,597	14,429
* RPMGlobal Holdings			TPG Telecom Ltd.....	97,710	264,698
Ltd.....	57,648	98,708	Transurban Group.....	175,514	1,445,722
* Sandfire Resources			Treasury Wine		
Ltd.....	206,290	1,251,099	Estates Ltd.....	115,424	765,721
Santos Ltd.....	1,003,300	4,344,244	* Tuas Ltd.....	69,768	282,772
# SEEK Ltd.....	51,844	728,913	#* Tyro Payments Ltd....	93,153	47,378
#* Select Harvests Ltd....	52,535	150,981	Universal Store		
# Servcorp Ltd.....	11,131	35,195	Holdings Ltd.....	2,706	14,262
Service Stream Ltd....	247,108	239,989	* Vault Minerals Ltd.....	2,378,460	563,609
* Seven West Media			Ventia Services Group		
Ltd.....	350,264	35,856	Pty. Ltd.....	359,663	845,492
SG Fleet Group Ltd....	51,809	110,489	Ω Viva Energy Group		
SGH Ltd.....	38,489	1,135,547	Ltd.....	316,706	504,614
Shaver Shop Group			* Vulcan Energy		
Ltd.....	37,320	30,693	Resources Ltd.....	45,082	128,641
Sigma Healthcare			#* WEB Travel Group		
Ltd.....	468,793	828,656	Ltd.....	49,741	155,846
#* Silver Mines Ltd.....	226,605	10,720	* Webjet Group Ltd.....	49,741	23,271
Sims Ltd. (SGM AU)...	49,151	399,140	Wesfarmers Ltd.....	85,628	4,033,475
SmartGroup Corp.			* West African		
Ltd.....	46,509	229,352	Resources Ltd.....	424,607	429,854
Solvar Ltd.....	84,442	67,085	Westgold Resources		
Sonic Healthcare Ltd...	58,242	1,023,180	Ltd.....	277,928	437,827
South32 Ltd. (S32			Westpac Banking		
AU).....	639,298	1,312,701	Corp.....	207,369	4,302,664
Southern Cross			Whitehaven Coal Ltd...	259,963	976,878
Electrical			WiseTech Global Ltd...	12,532	948,706
Engineering Ltd.....	60,055	55,991			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)			AUSTRIA — (Continued)		
Woodside Energy Group Ltd. (WDS AU).....	227,282	\$ 3,463,956	UNIQA Insurance Group AG.....	36,734	\$ 310,716
Woodside Energy Group Ltd. (WDS LN).....	19,303	296,537	Verbund AG.....	8,315	638,344
# Woodside Energy Group Ltd. (WDS US), ADR.....	36,413	555,296	Vienna Insurance Group AG Wiener Versicherung Gruppe.....	15,545	520,555
Woolworths Group Ltd.....	106,727	2,006,628	voestalpine AG.....	35,633	745,261
Worley Ltd.....	110,033	977,712	Wienerberger AG.....	31,530	920,424
* Xero Ltd.....	12,930	1,455,337	Zumtobel Group AG...	4,990	25,592
XRF Scientific Ltd.....	28,028	31,161	TOTAL AUSTRIA.....		<u>14,521,231</u>
Yancoal Australia Ltd...	126,897	505,838	BELGIUM — (0.7%)		
* Zip Co. Ltd.....	158,893	235,912	Ackermans & van Haaren NV.....	9,235	1,792,204
TOTAL AUSTRALIA.....		<u>181,896,482</u>	Ageas SA.....	62,536	3,221,452
AUSTRIA — (0.4%)			#* AGFA-Gevaert NV.....	61,134	54,861
Addiko Bank AG.....	4,609	86,959	Anheuser-Busch InBev SA (ABI BB)..	100,755	4,964,841
Agrana Beteiligungs AG.....	3,069	34,239	# Anheuser-Busch InBev SA (BUD US), Sponsored ADR.....	1,081	53,164
ANDRITZ AG.....	21,497	1,217,176	* Argenx SE (ARGX BB).....	353	233,028
#* AT&S Austria Technologie & Systemtechnik AG...	5,164	70,465	* Argenx SE (ARGX US), ADR.....	721	472,349
Ω BAWAG Group AG.....	25,816	2,333,700	* Atenor.....	4,770	15,626
CA Immobilien Anlagen AG.....	10,269	253,570	Azelis Group NV.....	14,743	302,023
* DO & Co. AG.....	3,370	674,193	Barco NV.....	4,748	47,134
Erste Group Bank AG..	33,760	2,075,525	Bekaert SA.....	14,584	509,125
* Eurotelesites AG.....	13,538	76,232	bpost SA.....	33,088	63,737
* EVN AG.....	13,989	337,247	Cie d'Entreprises CFE...	5,331	35,240
* FACC AG.....	1,947	14,577	CMB Tech NV.....	13,753	148,395
Frequentis AG.....	473	13,496	Colruyt Group NV.....	18,283	673,460
#* Immofinanz AG (IIA AV).....	20,010	138,936	Deceuninck NV.....	28,652	69,326
* Lenzing AG.....	2,885	74,537	Deme Group NV.....	3,226	452,738
Mayr Melnhof Karton AG.....	1,140	91,369	D'ieteren Group.....	1,932	324,068
# Oesterreichische Post AG.....	10,567	319,212	Econocom Group SA NV.....	33,625	63,312
OMV AG.....	48,840	2,011,202	Elia Group SA.....	4,768	321,750
Palfinger AG.....	3,950	93,217	EVS Broadcast Equipment SA.....	4,646	150,554
Porr AG.....	5,510	116,222	Fagron.....	24,812	491,890
Raiffeisen Bank International AG.....	26,575	601,055	* Galapagos NV (GLPG BB).....	11,025	253,436
* Rosenbauer International AG.....	582	20,751	* Galapagos NV (GLPG NA).....	5,777	132,798
Schoeller-Bleckmann Oilfield Equipment AG.....	2,329	83,078	# Gimv NV.....	8,122	320,366
Semperit AG Holding..	1,666	24,163	Greenyard NV.....	4,791	25,247
Strabag SE (STR AV)..	2,319	113,540	* Hyloris Pharmaceuticals SA.....	480	2,673
Telekom Austria AG....	54,990	458,831	# Immobel SA.....	1,567	30,070
* UBM Development AG.....	1,357	26,847	Ion Beam Applications.....	1,418	19,577

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
BELGIUM — (Continued)			BRAZIL — (Continued)		
Jensen-Group NV.....	1,808	\$ 84,801	BrasilAgro - Co.		
KBC Group NV.....	77,233	5,924,370	Brasileira de		
Kinepolis Group NV....	2,498	99,743	Propriedades		
Lotus Bakeries NV.....	153	1,632,039	Agrícolas.....	28,441	\$110,327
Melexis NV.....	6,435	387,843	Brava Energia.....	44,491	170,759
* Ontex Group NV.....	24,734	209,458	BRF SA.....	58,358	218,591
* Orange Belgium SA....	8,117	125,091	Brisanet Servicos de		
Proximus SADP.....	39,898	221,036	Telecomunicacoes		
Recticel SA.....	16,564	173,416	SA.....	41,400	19,269
Sipef NV.....	2,254	130,184	C&A Modas SA.....	69,733	116,817
Solvay SA.....	27,594	843,375	Caixa Seguridade		
Syensqo SA.....	27,594	2,174,233	Participacoes SA....	23,666	59,448
Tessengerlo Group			Camil Alimentos SA....	56,357	45,903
SA.....	6,360	138,744	CCR SA.....	242,633	466,247
UCB SA.....	7,617	1,481,912	Centrais Eletricas		
Umicore SA.....	17,076	171,903	Brasileiras SA.....	71,617	442,272
Van de Velde NV.....	2,388	76,209	* Cia Brasileira de		
VGP NV.....	4,573	390,320	Aluminio.....	86,745	80,748
Viohalco SA.....	4,480	27,890	* Cia Brasileira de		
TOTAL BELGIUM.....		<u>29,537,011</u>	Distribuicao.....	73,312	33,871
BRAZIL — (1.0%)			Cia de Saneamento		
* Allianca Saude e			Basico do Estado		
Participacoes SA....	3,604	7,271	de Sao Paulo		
Allied Tecnologia SA...	30,900	36,853	SABESP (SBSP3		
Allos SA.....	88,336	287,194	BZ).....	30,824	498,802
Alupar Investimento			Cia de Saneamento		
SA.....	45,663	221,828	de Minas Gerais		
Ambev SA (ABEV			Copasa MG.....	50,202	192,250
US), ADR.....	123,103	227,741	Cia De Sanena Do		
Anima Holding SA.....	94,515	33,316	Parana (SAPR11		
Armac Locacao			BZ).....	85,475	375,157
Logistica E Servicos			Cia De Sanena Do		
SA.....	6,800	5,725	Parana (SAPR3		
Atacadao SA.....	187,897	199,020	BZ).....	35,300	31,108
Auren Energia SA.....	60,785	84,354	Cia Energetica de		
* Automob			Minas Gerais (CIG		
Participacoes SA....	103,108	5,469	US), Sponsored		
B3 SA - Brasil Bolsa			ADR.....	17,262	32,279
Balcao.....	186,241	356,608	Cia Energetica de		
Banco Bradesco SA			Minas Gerais		
(BBDC3 BZ).....	98,992	186,667	(CMIG3 BZ).....	55,020	141,691
Banco BTG Pactual			Cia Paranaense de		
SA.....	22,065	122,972	Energia - Copel.....	133,663	198,297
Banco do Brasil SA....	170,924	809,572	Cia Paranaense de		
Banco Santander			Energia - Copel,		
Brasil SA.....	137,839	612,298	ADR.....	1,200	7,056
BB Seguridade			Cia Siderurgica		
Participacoes SA....	74,155	489,033	Nacional SA		
Bemobi Mobile Tech			(CSNA3 BZ).....	244,382	380,119
SA.....	21,514	49,846	# Cia Siderurgica		
* Blau Farmaceutica			Nacional SA (SID		
SA.....	16,500	36,619	US), Sponsored		
Boa Safra Sementes			ADR.....	28,200	44,556
SA.....	28,190	51,951	* Cogna Educacao SA...	408,730	98,615
			Construtora Tenda		
			SA.....	8,400	20,655

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)			BRAZIL — (Continued)		
Cosan SA.....	278,841	\$369,304	Hypera SA.....	104,839	\$ 327,933
CPFL Energia SA.....	22,752	133,848	Intelbras SA Industria		
Cruzeiro do Sul			de		
Educacional SA.....	89,202	52,507	Telecomunicacao		
CSU Digital SA.....	8,100	22,176	Eletronica		
Cury Construtora e			Brasileira.....	10,700	26,255
Incorporadora SA....	48,100	177,945	lochpe Maxion SA....	46,160	107,421
Cyrela Brazil Realty			Irani Papel e		
SA			Embalagem SA.....	35,169	43,931
Empreendimentos e			* IRB-Brasil Resseguros		
Participacoes.....	114,587	400,581	SA.....	19,112	173,002
Ω Desktop SA.....	30,310	51,968	Jalles Machado SA....	59,829	47,195
Dexco SA.....	147,106	148,514	JBS SA.....	176,108	1,067,970
* Diagnosticos da			JHSF Participacoes		
America SA.....	39,480	12,565	SA.....	130,759	88,604
Dimed SA			JSL SA.....	40,755	39,123
Distribuidora da			Kepler Weber SA.....	46,800	82,564
Medicamentos.....	22,500	31,956	Klabin SA.....	209,104	802,918
Direcional Engenharia			Lavvi		
SA.....	32,225	158,697	Empreendimentos		
EcoRodovias			Imobiliarios SA.....	36,000	53,470
Infraestrutura e			Localiza Rent a Car		
Logistica SA.....	57,169	50,869	SA.....	63,843	337,238
Eletromidia SA.....	13,500	68,123	LOG Commercial		
* Embraer SA (EMBR3			Properties e		
BZ).....	89,895	918,324	Participacoes SA....	12,594	40,731
Empreendimentos			* Log-in Logistica		
Pague Menos SA....	94,233	50,793	Intermodal SA.....	12,494	44,768
Energisa SA.....	68,020	461,610	* Lojas Quero-Quero		
* Eneva SA.....	83,675	168,952	SA.....	51,638	20,499
Engie Brasil Energia			Lojas Renner SA.....	217,463	507,930
SA.....	27,586	173,709	Ω LWSA SA.....	115,435	66,369
Equatorial Energia			M Dias Branco SA....	15,058	59,469
SA.....	123,590	637,612	* Magazine Luiza SA....	21,327	27,224
Even Construtora e			Mahle Metal Leve SA..	11,000	53,362
Incorporadora SA....	52,473	55,130	Marcopolo SA.....	57,400	62,664
Ez Tec			Marfrig Global Foods		
Empreendimentos e			SA.....	88,781	241,396
Participacoes SA....	40,956	89,004	Melnick Even		
Fleury SA.....	76,005	153,985	Desenvolvimento		
Fras-Le SA.....	23,358	86,533	Imobiliario SA.....	25,547	16,874
# Gerdau SA,			Mills Locacao		
Sponsored ADR.....	187,171	544,668	Servicos e Logistica		
Ω GPS Participacoes e			SA.....	45,673	71,666
Empreendimentos			* Minerva SA.....	25,386	21,025
SA.....	38,774	99,455	Moura Dubeux		
Grendene SA.....	81,650	79,917	Engenharia SA.....	25,187	54,477
* Grupo Casas Bahia			Movida Participacoes		
SA.....	28,235	17,055	SA.....	45,707	30,893
Grupo Mateus SA....	160,053	182,948	* MRV Engenharia e		
Grupo SBF SA.....	28,817	56,904	Participacoes SA....	100,488	96,979
Guararapes			Multiplan		
Confeccoes SA.....	40,800	45,449	Empreendimentos		
*Ω Hapvida Participacoes			Imobiliarios SA.....	38,291	146,768
e Investimentos SA.	1,134,832	469,930	Natura & Co. Holding		
* Hidrovias do Brasil			SA.....	203,694	439,869
SA.....	55,900	25,348	Neoenergia SA.....	35,776	114,783

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)			BRAZIL — (Continued)		
* Oceanpact Servicos			Transmissora Alianca		
Maritimos SA.....	15,600	\$ 14,682	de Energia Eletrica		
Odontoprev SA.....	81,293	157,187	SA.....	99,232	\$ 569,000
* Oncoclinicas do Brasil			Tres Tentos		
Servicos Medicos			Agroindustrial SA....	15,700	42,715
SA.....	14,278	5,204	Trisul SA.....	36,232	32,921
* Orizon Valorizacao de			Tupy SA.....	28,583	104,569
Residuos SA.....	7,440	52,757	Ultrapar Participacoes		
Pet Center Comercio			SA (UGPA3 BZ).....	180,177	509,942
e Participacoes SA..	59,500	47,750	Unifique		
Petroleo Brasileiro SA			Telecomunicacoes		
(PBRA US),			SA.....	32,600	19,245
Sponsored ADR.....	24,230	312,567	Unipar Carbocloro SA.	8,239	68,376
Petroleo Brasileiro SA			Usinas Siderurgicas		
(PETR3 BZ).....	677,923	4,831,494	de Minas Gerais SA		
Petroreconcavo SA....	54,407	147,747	Usiminas.....	29,569	27,525
Plano & Plano			Vale SA (VALE US),		
Desenvolvimento			Sponsored ADR.....	75,500	701,395
Imobiliario SA.....	25,100	42,434	Vale SA (VALE3 BZ)...	397,700	3,686,383
Porto Seguro SA.....	92,486	632,869	Valid Solucoes e		
Positivo Tecnologia			Servicos de		
SA.....	23,500	22,961	Seguranca em		
PRIO SA.....	191,301	1,341,783	Meios de		
Raia Drogasil SA.....	211,489	763,221	Pagamento e		
Ω Rede D'Or Sao Luiz			Identificacao SA.....	23,581	96,196
SA.....	10,863	51,954	Vamos Locacao de		
Romi SA.....	26,826	43,241	Caminhoes		
Rumo SA.....	70,554	222,139	Maquinas e		
Santos Brasil			Equipamentos SA...	89,553	74,167
Participacoes SA....	151,049	340,659	Veste SA Estilo.....	1,700	1,847
Sao Carlos			Vibra Energia SA.....	333,277	961,499
Empreendimentos e			Vittia Fertilizantes E		
Participacoes SA....	9,300	30,013	Biologicos SA.....	10,128	9,670
Sao Martinho SA.....	51,500	199,953	Vivara Participacoes		
# Sendas Distribuidora			SA.....	12,200	44,737
SA (ASAI US),			Vulcabras SA.....	47,216	137,429
ADR.....	3,578	20,574	WEG SA.....	67,868	639,189
Sendas Distribuidora			Wilson Sons SA.....	60,127	174,597
SA (ASAI3 BZ).....	300,023	346,020	Wiz Co.....	25,600	26,152
*Ω Ser Educacional SA...	45,190	41,138	YDUQS Participacoes		
* Serena Energia SA....	68,844	76,807	SA.....	67,054	117,607
* Simpar SA.....	46,871	28,953	* Zamp SA.....	36,410	18,130
SLC Agricola SA.....	37,092	110,182			
Smartfit Escola de			TOTAL BRAZIL.....		39,594,661
Ginastica e Danca					
SA.....	41,305	137,682	CANADA — (7.5%)		
Suzano SA (SUZB3			* 5N Plus, Inc.....	22,100	117,696
BZ).....	150,793	1,609,322	Acadian Timber Corp..	4,133	49,027
SYN prop e tech SA...	10,500	8,840	* ACT Energy		
Tegma Gestao			Technologies Ltd.....	7,700	33,643
Logistica SA.....	10,018	51,735	ADENTRA, Inc.....	6,745	160,486
Telefonica Brasil SA			ADF Group, Inc.....	6,900	38,029
(VIV US), ADR.....	1,013	8,945	* Advantage Energy		
Telefonica Brasil SA			Ltd.....	49,329	313,281
(VIVT3 BZ).....	8,170	72,514	Aecon Group, Inc.....	25,549	421,202
TIM SA.....	202,180	540,042	Africa Oil Corp.....	122,132	159,666
TOTVS SA.....	50,973	297,078	# Ag Growth		
			International, Inc.....	8,285	223,635

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)			CANADA — (Continued)		
AGF Management Ltd., Class B.....	30,300	\$ 235,170	#* Ballard Power Systems, Inc. (BLDP CN).....	4,900	\$ 6,709
Agnico Eagle Mines Ltd. (AEM CN).....	22,898	2,128,242	#* Ballard Power Systems, Inc. (BLDP US).....	57,556	78,276
Agnico Eagle Mines Ltd. (AEM US).....	31,200	2,899,739	Bank of Montreal (BMO US).....	67,310	6,666,382
#* Aimia, Inc.....	23,772	39,583	Bank of Nova Scotia (BNS CN).....	3,916	200,360
#* Air Canada.....	37,295	503,220	Bank of Nova Scotia (BNS US).....	73,748	3,773,685
AirBoss of America Corp.....	3,300	9,310	Barrick Gold Corp. (OR22 LI).....	32,190	534,405
Alamos Gold, Inc. (AGI CN), Class A...	33,156	693,301	Barrick Gold Corp. (ABX CN).....	3,391	55,438
Alamos Gold, Inc. (AGI US), Class A...	56,127	1,174,738	Barrick Gold Corp. (GOLD US).....	177,130	2,899,618
Algoma Central Corp...	4,600	47,223	* Bausch & Lomb Corp.....	9,857	171,019
Algoma Steel Group, Inc. (ASTL US).....	18,583	151,637	* Bausch Health Cos., Inc. (BHC CN).....	29,319	217,469
Algonquin Power & Utilities Corp. (AQN CN).....	23,300	103,727	* Bausch Health Cos., Inc. (BHC US).....	22,174	164,753
# Algonquin Power & Utilities Corp. (AQN US).....	91,020	404,129	Baytex Energy Corp...	300,339	721,219
Alimentation Couche-Tard, Inc....	57,848	3,054,897	BCE, Inc. (BCE CN)...	152	3,610
AltaGas Ltd.....	81,960	1,891,450	BCE, Inc. (BCE US)...	6,824	162,343
Altius Minerals Corp....	8,140	151,279	# Birchcliff Energy Ltd....	65,215	256,220
Altus Group Ltd.....	4,925	201,121	Bird Construction, Inc.....	24,145	393,079
Amerigo Resources Ltd.....	65,100	74,356	Black Diamond Group Ltd.....	16,027	101,123
# Andlauer Healthcare Group, Inc.....	5,883	184,827	BMTC Group, Inc.....	1,900	16,917
# Andrew Peller Ltd., Class A.....	10,400	30,699	* Bombardier, Inc. (BBD/A CN), Class A.....	504	29,633
ARC Resources Ltd....	223,661	3,830,416	* Bombardier, Inc. (BBD/B CN), Class B.....	17,938	1,049,729
* Aritzia, Inc.....	39,144	1,882,661	* Bonterra Energy Corp.....	12,185	30,267
* Arizona Sonoran Copper Co., Inc.....	9,300	10,622	Boralex, Inc., Class A..	23,043	409,696
Atco Ltd., Class I.....	18,101	575,780	# Boyd Group Services, Inc.....	6,929	1,136,359
* Athabasca Oil Corp....	210,700	704,580	* Bragg Gaming Group, Inc.....	2,600	12,818
AtkinsRealis Group, Inc.....	26,330	1,319,263	Brookfield Corp. (BN US).....	27,042	1,654,940
* ATS Corp. (ATS CN)...	9,128	246,893	# BRP, Inc. (DOO CN)...	518	24,771
Aura Minerals, Inc.....	2,500	32,666	BRP, Inc. (DOOO US).....	6,204	296,613
#* Aurora Cannabis, Inc. (ACB CN).....	552	2,007	* CAE, Inc. (CAE CN)...	5,583	131,647
#* Aurora Cannabis, Inc. (ACB US).....	471	1,719	#* CAE, Inc. (CAE US)...	37,762	891,183
#* AutoCanada, Inc.....	9,101	124,302	* Calfrac Well Services Ltd.....	8,000	20,807
B2Gold Corp. (BTG US).....	259,700	628,474	Calian Group Ltd.....	2,600	88,160
B2Gold Corp. (BTO CN).....	337,844	815,931			
Badger Infrastructure Solution.....	15,020	408,222			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)			CANADA — (Continued)		
			*		
Cameco Corp. (CCJ			Cipher		
US).....	9,765	\$ 482,782	Pharmaceuticals,		
Canaccord Genuity			Inc.....	4,757	\$ 44,482
Group, Inc.....	32,951	223,097	# Cogeco		
Canacol Energy Ltd....	8,897	23,323	Communications,		
#* Canada Goose			Inc.....	5,105	214,794
Holdings, Inc.			Cogeco, Inc.....	1,507	55,247
(GOOS CN).....	10,400	113,922	Colliers International		
Canadian Imperial			Group, Inc. (CIGI		
Bank of Commerce			CN).....	1,500	213,428
(CM US).....	73,320	4,620,626	Colliers International		
Canadian National			Group, Inc. (CIGI		
Railway Co. (CNI			US).....	5,870	835,594
US).....	35,088	3,667,047	Computer Modelling		
Canadian National			Group Ltd.....	29,984	213,118
Railway Co. (CNR			Constellation		
CN).....	60	6,268	Software, Inc.....	1,541	5,039,670
Canadian Natural			Converge Technology		
Resources Ltd.			Solutions Corp.....	68,264	159,229
(CNQ CN).....	568	17,255	Corby Spirit & Wine		
Canadian Natural			Ltd.....	3,900	34,617
Resources Ltd.			* Cronos Group, Inc.		
(CNQ US).....	216,116	6,559,121	(CRON CN).....	7,100	13,337
Canadian Pacific			#* Cronos Group, Inc.		
Kansas City Ltd.			(CRON US).....	72,551	137,847
(CP US).....	20,575	1,637,770	* Culico Metals, Inc.....	1,306	112
# Canadian Tire Corp.			Definity Financial		
Ltd., Class A.....	16,611	1,870,088	Corp.....	29,608	1,164,274
Canadian Utilities Ltd.,			#* Denison Mines Corp.		
Class A.....	21,129	493,570	(DML CN).....	90,674	165,956
Canadian Western			* dentalcorp Holdings		
Bank.....	39,024	1,554,140	Ltd.....	17,249	89,844
* Canfor Corp.....	13,748	142,744	* Descartes Systems		
Capital Power Corp....	31,386	1,149,319	Group, Inc. (DSGX		
#* Capstone Copper			US).....	6,343	734,710
Corp.....	156,815	878,298	Dexterra Group, Inc....	13,416	73,848
# Cardinal Energy Ltd....	56,898	247,425	* Docebo, Inc.....	2,955	123,621
# Cargojet, Inc.....	1,100	90,128	Dollarama, Inc.....	42,500	4,021,760
Cascades, Inc.....	57,125	505,079	Doman Building		
CCL Industries, Inc.,			Materials Group		
Class B.....	38,088	1,891,886	Ltd.....	35,512	193,278
* Celestica, Inc. (CLS			* Dorel Industries, Inc.,		
CN).....	21,675	2,675,987	Class B.....	11,212	40,039
* Celestica, Inc. (CLS			DREAM Unlimited		
US).....	21,881	2,701,647	Corp., Class A.....	13,700	207,949
Cenovus Energy, Inc.			Dundee Precious		
(CVE CN).....	103,904	1,502,778	Metals, Inc.....	81,044	821,398
Cenovus Energy, Inc.			Dye & Durham Ltd....	6,736	68,873
(CVE US).....	288,719	4,177,764	Dynacor Group, Inc....	9,700	37,509
Centerra Gold, Inc....	95,968	600,233	E-L Financial Corp.		
CES Energy Solutions			Ltd.....	400	385,523
Corp.....	98,206	581,796	* Eldorado Gold Corp.		
CGI, Inc. (GIB US)....	14,481	1,706,151	(EGO US).....	5,587	85,146
CGI, Inc. (GIBA CN)...	12,368	1,458,017	* Eldorado Gold Corp.		
CI Financial Corp.....	45,671	979,506	(ELD CN).....	69,839	1,062,944
#* Cineplex, Inc.....	20,543	155,343	Element Fleet		
			Management Corp...	136,349	2,678,477

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)			CANADA — (Continued)		
# Emera, Inc.....	28,900	\$1,098,055	# Fortis, Inc. (FTS CN)...	26,021	\$1,108,267
Empire Co. Ltd.,			# Fortis, Inc. (FTS US)...	15,999	681,877
Class A.....	50,247	1,477,660	* Fortuna Mining Corp.		
# Enbridge, Inc. (ENB			(FSM US).....	55,338	280,564
CN).....	31,909	1,379,887	* Fortuna Mining Corp.		
Enbridge, Inc. (ENB			(FVI CN).....	83,472	422,716
US).....	61,722	2,668,859	Franco-Nevada Corp.		
Endeavour Mining			(FNV US).....	7,320	995,227
PLC.....	78,484	1,614,122	Freehold Royalties		
* Endeavour Silver			Ltd.....	44,598	383,579
Corp. (EDR CN).....	14,200	55,985	Frontera Energy		
* Endeavour Silver			Corp.....	5,051	28,394
Corp. (EXK US).....	11,677	46,124	* Galiano Gold, Inc.....	8,100	8,917
Enerflex Ltd. (EFX			Gamehost, Inc.....	8,187	58,022
CN).....	36,512	345,688	* GDI Integrated Facility		
#* Energy Fuels, Inc.....	27,818	146,808	Services, Inc.....	3,443	81,636
Enghouse Systems			Gear Energy Ltd.....	22,923	8,044
Ltd.....	14,122	268,088	George Weston Ltd....	8,724	1,348,503
* Ensign Energy			GFL Environmental,		
Services, Inc.....	56,169	122,128	Inc.....	12,275	529,421
# EQB, Inc.....	11,580	863,391	# Gibson Energy, Inc....	67,933	1,146,122
#* Equinox Gold Corp.			Gildan Activewear,		
(EQX CN).....	31,847	192,175	Inc. (GIL CN).....	389	20,061
#* Equinox Gold Corp.			Gildan Activewear,		
(EQX US).....	96,823	587,716	Inc. (GIL US).....	42,626	2,199,928
#* ERO Copper Corp.			* Global Atomic Corp....	46,400	18,836
(ERO CN).....	15,478	207,247	goeasy Ltd.....	6,000	730,437
* ERO Copper Corp.			* GoGold Resources,		
(ERO US).....	18,292	245,113	Inc.....	57,700	61,140
Evertz Technologies			* GoldMoney, Inc.....	1,120	6,573
Ltd.....	10,300	92,132	Great-West Lifeco,		
# Exchange Income			Inc.....	36,571	1,182,421
Corp.....	9,600	369,442	Guardian Capital		
Exco Technologies			Group Ltd., Class A.	8,800	278,105
Ltd.....	9,498	46,073	* Haivision Systems,		
# Extencicare, Inc.....	25,174	179,276	Inc.....	5,828	20,251
Fairfax Financial			Hammond Power		
Holdings Ltd.....	3,536	4,759,580	Solutions, Inc.....	3,227	231,942
Fiera Capital Corp....	31,773	171,616	Headwater		
Finning International,			Exploration, Inc.....	99,207	456,665
Inc.....	56,844	1,419,389	* Heroux-Devtek, Inc....	10,900	241,197
* Firan Technology			High Liner Foods,		
Group Corp.....	6,200	35,195	Inc.....	7,375	81,192
Firm Capital Mortgage			* HLS Therapeutics,		
Investment Corp....	15,144	123,269	Inc.....	2,000	5,532
First Majestic Silver			Hudbay Minerals, Inc.		
Corp. (AG US).....	93,854	534,968	(HBM CN).....	121,585	1,002,232
First Majestic Silver			Hudbay Minerals, Inc.		
Corp. (FR CN).....	10,702	60,971	(HBM US).....	55,600	459,812
# First National			Ω Hydro One Ltd.....	28,071	873,410
Financial Corp.....	6,600	183,920	#* i-80 Gold Corp.....	17,870	10,205
* First Quantum			iA Financial Corp.,		
Minerals Ltd.....	142,846	1,787,848	Inc.....	36,578	3,377,805
FirstService Corp.			* IAMGOLD Corp. (IAG		
(FSV US).....	6,756	1,228,714	US).....	12,000	74,880
Foraco International			* IAMGOLD Corp. (IMG		
SA.....	25,652	41,302	CN).....	244,187	1,518,871

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)			CANADA — (Continued)		
IGM Financial, Inc.....	22,677	\$ 727,580	* Major Drilling Group		
* Imperial Metals Corp...	21,384	29,280	International, Inc.....	36,771	\$ 212,780
Imperial Oil Ltd. (IMO			Manulife Financial		
CN).....	6,378	424,235	Corp. (MFC CN).....	20,608	616,248
Imperial Oil Ltd. (IMO			Manulife Financial		
US).....	17,505	1,166,533	Corp. (MFC US).....	65,433	1,957,101
Information Services			Maple Leaf Foods,		
Corp.....	4,900	90,424	Martinrea	17,309	254,392
Innergex Renewable			International, Inc.....	16,685	100,912
Energy, Inc.....	34,125	170,938	* Matr Corp.....	18,364	147,584
InPlay Oil Corp.....	4,700	5,465	* MDA Space Ltd.....	27,244	432,275
Intact Financial Corp...	11,349	2,015,856	Medical Facilities		
Interfor Corp.....	12,870	150,542	Corp.....	10,522	119,095
* Ivanhoe Mines Ltd.,			MEG Energy Corp.....	119,337	1,956,721
Class A.....	15,341	164,773	Melcor Developments		
Ω Jamieson Wellness,			Ltd.....	4,200	36,904
Inc.....	5,611	127,597	Methanex Corp.		
* K92 Mining, Inc.....	82,662	548,862	(MEOH US).....	26,253	1,370,407
K-Bro Linen, Inc.....	2,800	71,129	Methanex Corp. (MX		
* Kelt Exploration Ltd....	65,964	312,266	CN).....	800	41,719
Keyera Corp.....	66,289	1,881,005	Metro, Inc.....	29,325	1,832,308
* Kinaxis, Inc.....	138	15,888	Morguard Corp.....	800	61,634
Kinross Gold Corp. (K			MTY Food Group,		
CN).....	445,385	5,016,653	Inc.....	6,270	217,730
Kinross Gold Corp.			# Mullen Group Ltd.....	29,813	305,648
(KGC US).....	188,400	2,125,152	# National Bank of		
* Knight Therapeutics,			Canada.....	74,372	6,600,780
Inc.....	25,978	99,025	Neo Performance		
* Kolibri Global Energy,			Materials, Inc.....	5,700	33,023
Inc.....	2,900	21,750	* New Gold, Inc. (NGD		
# KP Tissue, Inc.....	2,889	15,883	CN).....	225,884	682,307
Labrador Iron Ore			* New Gold, Inc. (NGD		
Royalty Corp.....	22,388	469,989	US).....	72,500	218,950
#* Largo, Inc. (LGO CN)..	4,970	8,618	* NFI Group, Inc.....	9,211	76,180
Lassonde Industries,			North American		
Inc., Class A.....	1,012	126,783	Construction Group		
Laurentian Bank of			Ltd. (NOA CN).....	5,210	98,941
Canada.....	11,572	222,944	North West Co., Inc....	19,336	617,858
Leon's Furniture Ltd....	10,815	193,328	Northland Power, Inc...	98,009	1,147,097
#* Lightspeed			Nutrien Ltd. (NTR		
Commerce, Inc.			CN).....	29,041	1,498,858
(LSPD US).....	39,616	571,659	# Nutrien Ltd. (NTR		
Linamar Corp.....	17,860	694,812	US).....	50,203	2,591,967
Loblaw Cos. Ltd.....	11,809	1,478,654	* NuVista Energy Ltd....	68,411	612,397
* Lucara Diamond			* Obsidian Energy Ltd.		
Corp.....	157,133	38,922	(OBE US).....	27,221	140,460
Lundin Gold, Inc.....	41,117	1,018,483	OceanaGold Corp.....	320,074	955,806
Lundin Mining Corp....	237,601	1,876,808	Onex Corp.....	26,115	2,002,986
Magellan Aerospace			# Open Text Corp.		
Corp.....	7,228	47,993	(OTEX US).....	59,166	1,741,847
Magna International,			* Orezone Gold Corp....	26,000	13,059
Inc. (MG CN).....	5,037	199,699	* Organigram Holdings,		
# Magna International,			Inc. (OGI CN).....	2,775	4,201
Inc. (MGA US).....	75,692	3,002,702	* Organigram Holdings,		
Mainstreet Equity			Inc. (OGI US).....	2,676	4,013
Corp.....	1,200	169,842			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)			CANADA — (Continued)		
* Orla Mining Ltd.			Richelieu Hardware		
(ORLA US).....	11,449	\$ 70,640	Ltd.....	19,200	\$ 542,702
Osisko Gold Royalties			# Rogers		
Ltd. (OR CN).....	22,146	409,595	Communications,		
Osisko Gold Royalties			Inc. (RCI US),		
Ltd. (OR US).....	12,357	228,852	Class B.....	11,318	311,019
* Paladin Energy Ltd....	13,632	74,100	Rogers		
Pan American Silver			Communications,		
Corp. (PAAS CN)....	87,196	2,022,493	Inc. (RCIB CN),		
Pan American Silver			Class B.....	47,065	1,292,761
Corp. (PAAS US)....	591	13,717	Rogers Sugar, Inc.....	41,478	164,103
Paramount Resources			Royal Bank of Canada		
Ltd., Class A.....	32,032	634,309	(RY CN).....	72,395	8,825,779
Parex Resources,			Royal Bank of Canada		
Inc.....	34,096	324,925	(RY US).....	63,446	7,735,971
Parkland Corp.....	45,697	1,017,166	Russel Metals, Inc....	23,480	657,055
Pason Systems, Inc....	28,102	255,235	Sandstorm Gold Ltd.		
Pembina Pipeline			(SAND US).....	120,390	704,281
Corp. (PBA US)....	32,152	1,161,009	* Sangoma		
# Pembina Pipeline			Technologies Corp...	3,800	26,774
Corp. (PPL CN)....	1,809	65,292	Saputo, Inc.....	54,712	909,137
* Perpetua Resources			* Saturn Oil & Gas, Inc..	13,800	20,035
Corp.....	5,688	67,118	Savaria Corp.....	11,749	152,062
Pet Valu Holdings			* Seabridge Gold, Inc.		
Ltd.....	3,906	68,533	(SA US).....	10,332	127,187
# Peyto Exploration &			* Seabridge Gold, Inc.		
Development Corp...	65,658	708,827	(SEA CN).....	4,791	58,909
PHX Energy Services			Secure Waste		
Corp.....	16,900	106,515	Infrastructure Corp...	95,708	989,118
# Pine Cliff Energy Ltd...	37,500	22,706	* Shopify, Inc. (SHOP		
Pizza Pizza Royalty			US), Class A.....	11,068	1,292,742
Corp.....	8,700	77,820	Sienna Senior Living,		
Polaris Renewable			Inc.....	19,430	208,959
Energy, Inc.....	8,314	73,452	* SilverCrest Metals,		
Pollard Banknote Ltd...	4,583	89,304	Inc. (SIL CN).....	4,100	42,965
PrairieSky Royalty			* SilverCrest Metals,		
Ltd.....	32,986	614,168	Inc. (SILV US).....	60,322	633,381
* Precision Drilling			* SNDL, Inc.....	5,618	9,775
Corp. (PD CN)....	4,909	286,258	* Source Energy		
# Premium Brands			Services Ltd.....	6,300	58,737
Holdings Corp.....	12,330	666,746	South Bow Corp.....	28,479	680,722
Primo Brands Corp.....	51,943	1,681,395	* Spartan Delta Corp....	23,057	60,286
# Propel Holdings, Inc....	8,500	225,403	Ω Spin Master Corp.....	7,902	167,299
* Quarterhill, Inc.....	41,182	47,038	Sprott, Inc. (SII CN)...	1,989	86,370
Quebecor, Inc.,			Sprott, Inc. (SII US)...	1,410	61,434
Class B.....	63,577	1,411,218	* SSR Mining, Inc.		
RB Global, Inc. (RBA			(SSRM CN).....	64,155	513,823
CN).....	2,500	223,535	Stantec, Inc. (STN		
RB Global, Inc. (RBA			CN).....	8,643	668,853
US).....	13,472	1,205,475	Stantec, Inc. (STN		
* Real Matters, Inc.....	3,718	15,452	US).....	11,241	870,391
Restaurant Brands			Stella-Jones, Inc.....	16,113	777,517
International, Inc.			*Ω STEP Energy		
(QSR CN).....	11,748	722,332	Services Ltd.....	10,300	31,396
# Restaurant Brands			StorageVault Canada,		
International, Inc.			Inc.....	48,103	120,808
(QSR US).....	13,746	845,929			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)			CANADA — (Continued)		
Strathcona Resources Ltd.....	251	\$ 4,829	Transcontinental, Inc., Class A.....	26,281	\$ 330,558
Sun Life Financial, Inc. (SLF CN).....	14,276	823,251	# Trican Well Service Ltd.....	112,926	358,976
Sun Life Financial, Inc. (SLF US).....	28,725	1,655,996	Triple Flag Precious Metals Corp. (TFPM CN).....	900	14,392
Suncor Energy, Inc. (SU CN).....	29,216	1,096,184	Triple Flag Precious Metals Corp. (TFPM US).....	16,149	258,876
Suncor Energy, Inc. (SU US).....	185,778	6,977,822	* Trisura Group Ltd. (TRRSF US).....	242	5,550
Superior Plus Corp.....	79,838	330,701	* Trisura Group Ltd. (TSU CN).....	7,331	167,107
# Surge Energy, Inc.....	27,588	102,886	* Valeura Energy, Inc....	4,500	21,860
Sylogist Ltd.....	6,800	49,502	Vecima Networks, Inc.....	3,700	35,387
Tamarack Valley Energy Ltd.....	204,931	621,836	Veren, Inc. (VRN CN)..	132,111	665,395
* Taseko Mines Ltd. (TKO CN).....	90,127	168,056	Veren, Inc. (VRN US)..	82,900	416,987
TC Energy Corp. (TRP CN).....	11,934	537,763	Vermilion Energy, Inc. (VET CN).....	39,174	360,917
TC Energy Corp. (TRP US).....	130,467	5,877,538	Vermilion Energy, Inc. (VET US).....	17,207	158,649
Teck Resources Ltd. (TECK US), Class B.....	76,842	3,141,301	VersaBank (VBNK CN).....	2,000	27,371
Teck Resources Ltd. (TECKB CN), Class B.....	6,161	251,680	VersaBank (VBNK US).....	2,582	35,735
TELUS Corp.....	14,671	212,794	* VerticalScope Holdings, Inc.....	3,500	29,573
* Tenaz Energy Corp.....	10,400	99,395	* Vitalhub Corp.....	8,887	69,709
TerraVest Industries, Inc.....	6,094	557,930	Wajax Corp.....	9,255	132,455
TFI International, Inc. (TFII CN).....	9,234	1,216,968	* Wall Financial Corp....	200	1,876
# TFI International, Inc. (TFII US).....	3,825	504,173	Waste Connections, Inc. (WCN CN).....	2,961	544,119
Thomson Reuters Corp. (TRI US).....	6,520	1,096,990	Waste Connections, Inc. (WCN US).....	7,735	1,421,401
Timbercreek Financial Corp.....	34,144	162,574	* Well Health Technologies Corp...	96,193	392,489
TMX Group Ltd.....	29,375	909,132	* Wesdome Gold Mines Ltd.....	54,057	534,117
Topaz Energy Corp.....	32,754	564,549	West Fraser Timber Co. Ltd. (WFG CN)..	8,795	762,554
* Torex Gold Resources, Inc.....	38,727	821,518	# West Fraser Timber Co. Ltd. (WFG US)..	7,824	678,960
Toromont Industries Ltd.....	20,873	1,664,411	* Western Forest Products, Inc.....	46,559	12,814
Toronto-Dominion Bank (TD CN).....	61,385	3,501,861	Westshore Terminals Investment Corp.....	12,032	193,558
# Toronto-Dominion Bank (TD US).....	89,326	5,097,835	Wheaton Precious Metals Corp. (WPM US).....	16,499	1,030,693
Total Energy Services, Inc.....	12,798	98,450	Whitecap Resources, Inc.....	234,696	1,545,420
#* Touchstone Exploration, Inc.....	17,050	4,986	Winpak Ltd.....	10,327	307,248
Tourmaline Oil Corp....	95,049	4,330,137	WSP Global, Inc.....	12,651	2,146,844
TransAlta Corp.....	3,700	42,476	* Yangarra Resources Ltd.....	39,182	27,769
TransAlta Corp.	57,990	666,744			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)			CHILE — (Continued)		
Yellow Pages Ltd.....	3,896	\$ 30,399	Multiexport Foods SA..	25,298	\$ 6,006
TOTAL CANADA.....		<u>306,350,550</u>	Parque Arauco SA.....	131,716	226,143
CHILE — (0.1%)			PAZ Corp. SA.....	29,524	15,317
Aguas Andinas SA,			Plaza SA.....	56,571	101,330
Class A.....	586,322	187,298	* Ripley Corp. SA.....	346,906	100,984
Banco de Chile (BCH			Salfacorp SA.....	193,901	117,468
US), ADR.....	8,233	203,680	Sigdo Koppers SA.....	12,552	14,076
Banco de Chile			SMU SA.....	921,859	167,191
(CHILE CI).....	1,442,844	178,620	Sociedad Matriz		
Banco de Credito e			SAAM SA.....	1,592,635	173,982
Inversiones SA.....	8,540	260,923	# Sociedad Quimica y		
Banco Santander			Minera de Chile SA,		
Chile (BSAC US),			Sponsored ADR.....	9,998	395,321
ADR.....	600	12,246	SONDA SA.....	190,611	73,502
Banco Santander			Vina Concha y Toro		
Chile (BSAN CI)....	2,316,770	119,519	SA.....	114,274	<u>130,655</u>
Besalco SA.....	135,131	85,490	TOTAL CHILE.....		<u>5,875,938</u>
* CAP SA.....	23,985	132,983	CHINA — (7.7%)		
Cencosud SA.....	225,960	575,705	360 Security		
Cencosud Shopping			Technology, Inc.,		
SA.....	77,297	129,277	Class A.....	23,200	35,382
Cia Cervecerias			361 Degrees		
Unidas SA (CCU			International Ltd.....	364,000	195,501
CI).....	18,409	112,122	37 Interactive		
# Cia Cervecerias			Entertainment		
Unidas SA (CCU			Network Technology		
US), Sponsored			Group Co. Ltd.,		
ADR.....	5,319	64,573	Class A.....	45,300	93,334
Cia Sud Americana de			Ω 3SBio, Inc.....	643,500	496,586
Vapores SA.....	3,100,716	172,854	* 515J Holding Group		
Colbun SA.....	1,077,596	145,025	Co. Ltd., Class A....	67,400	28,372
Embotelladora Andina			AAC Technologies		
SA, ADR, Class B...	5,464	106,548	Holdings, Inc.....	231,000	1,203,608
Empresa Nacional de			* ADAMA Ltd., Class A..	18,100	14,134
Telecomunicaciones			* Addsino Co. Ltd.,		
SA.....	44,854	141,629	Class A.....	21,000	19,905
Empresas CMPC SA..	152,916	260,905	Advanced Technology		
Empresas Copec SA...	42,918	286,764	& Materials Co.		
Enel Americas SA			Ltd., Class A.....	24,500	38,982
(ENELAM CI).....	702,655	63,216	AECC Aero-Engine		
Enel Chile SA			Control Co. Ltd.,		
(ENELCHIL CI)....	3,623,712	215,202	Class A.....	6,900	18,704
Enel Chile SA (ENIC			AECC Aviation Power		
US), ADR.....	24,310	73,902	Co. Ltd., Class A....	4,100	21,159
* Engie Energia Chile			* Aerospace Hi-Tech		
SA.....	123,540	123,384	Holdings Group		
Falabella SA.....	29,246	110,759	Ltd., Class A.....	17,000	24,003
Forus SA.....	13,373	24,542	Aerospace Intelligent		
Grupo Security SA....	527,307	144,948	Manufacturing		
Inversiones Aguas			Technology Co.		
Metropolitanas SA...	153,911	119,710	Ltd., Class A.....	11,900	27,796
Inversiones La			#* Agile Group Holdings		
Construccion SA....	10,623	94,565	Ltd.....	518,000	41,611
Latam Airlines Group			* Agora, Inc., ADR.....	25,710	143,719
SA.....	13,714,446	207,574			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Agricultural Bank of China Ltd., Class H.	1,878,000	\$ 1,034,333	Anhui Construction Engineering Group Co. Ltd., Class A....	62,100	\$ 39,224
Aier Eye Hospital Group Co. Ltd., Class A.....	48,927	83,451	Anhui Expressway Co. Ltd., Class H.....	114,000	155,152
*Ω AlInnovation Technology Group Co. Ltd.....	40,500	30,384	Anhui Guangxin Agrochemical Co. Ltd., Class A.....	27,636	44,641
#* Air China Ltd., Class H.....	442,000	271,391	Anhui Gujing Distillery Co. Ltd., Class A....	2,900	66,669
Aisino Corp., Class A..	25,500	30,015	Anhui Heli Co. Ltd., Class A.....	19,700	48,270
* AIX, Inc., Sponsored ADR.....	17,180	6,492	Anhui Hengyuan Coal Industry & Electricity Power Co. Ltd., Class A....	29,900	37,208
Ajisen China Holdings Ltd.....	255,000	27,562	Anhui Honglu Steel Construction Group Co. Ltd., Class A....	23,240	53,261
Ω AK Medical Holdings Ltd.....	130,000	75,331	Anhui Huilong Agricultural Means of Production Co. Ltd., Class A.....	15,300	11,506
*Ω Akeso, Inc.....	113,000	884,351	Anhui Jiangnan Chemical Industry Co. Ltd., Class A....	53,200	42,530
Alibaba Group Holding Ltd. (9988 HK).....	1,117,600	13,709,018	Anhui Jinhe Industrial Co. Ltd., Class A....	13,800	46,002
#* Alibaba Pictures Group Ltd.....	4,080,000	278,923	Anhui Kouzi Distillery Co. Ltd., Class A....	9,700	48,061
#Ω A-Living Smart City Services Co. Ltd....	281,000	97,957	* Anhui Tatfook Technology Co. Ltd., Class A.....	11,800	17,907
Allmed Medical Products Co. Ltd., Class A.....	16,300	21,539	Anhui Transport Consulting & Design Institute Co. Ltd., Class A.....	12,000	14,434
#*Ω Alphamab Oncology... Aluminum Corp. of China Ltd., Class H.	62,000	25,833	Anhui Truchum Advanced Materials & Technology Co. Ltd., Class A.....	34,600	40,089
* Amlogic Shanghai Co. Ltd., Class A.....	1,384,000	890,824	Anhui Xinhua Media Co. Ltd., Class A....	42,300	39,645
Amoy Diagnostics Co. Ltd., Class A.....	2,403	27,953	Anhui Yingjia Distillery Co. Ltd., Class A....	7,000	54,081
An Hui Wenergy Co. Ltd., Class A.....	13,520	38,895	Anhui Yingliu Electromechanical Co. Ltd., Class A....	13,200	40,763
Andon Health Co. Ltd., Class A.....	26,300	26,085	Anhui Zhongding Sealing Parts Co. Ltd., Class A.....	37,100	72,078
* ANE Cayman, Inc.....	5,000	27,360	Anji Microelectronics Technology Shanghai Co. Ltd., Class A.....	2,199	44,464
* Angang Steel Co. Ltd., Class H.....	229,000	211,633			
Angel Yeast Co. Ltd., Class A.....	484,800	94,430			
Ω Angelalign Technology, Inc.....	8,472	40,477			
Anhui Anfu Battery Technology Co. Ltd., Class A.....	1,800	12,677			
Anhui Anke Biotechnology Group Co. Ltd., Class A.....	6,345	23,534			
Anhui Conch Cement Co. Ltd., Class H....	34,916	39,492			
	302,000	814,159			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Anjoy Foods Group			AVIC Industry-Finance		
Co. Ltd., Class A....	5,100	\$ 53,177	Holdings Co. Ltd.,		
Anker Innovations			Class A.....	83,200	\$ 39,293
Technology Co.			AviChina Industry &		
Ltd., Class A.....	5,200	78,103	Technology Co.		
ANTA Sports Products			Ltd., Class H.....	988,000	460,902
Ltd.....	202,400	2,153,381	Avicopter PLC,		
Anton Oilfield Services			Class A.....	3,800	18,933
Group.....	980,000	85,352	Bafang Electric		
Aoshikang Technology			Suzhou Co. Ltd.,		
Co. Ltd., Class A....	9,200	31,005	Class A.....	6,300	19,893
Aotecar New Energy			Ω BAIC Motor Corp.		
Technology Co.			Ltd., Class H.....	605,000	170,558
Ltd., Class A.....	74,400	30,527	* Baidu, Inc. (9888 HK),		
* Aowei Holdings Ltd.....	114,000	17,479	Class A.....	219,250	2,478,946
Apeloa			#* Baidu, Inc. (BIDU US),		
Pharmaceutical Co.			Sponsored ADR.....	9,990	905,094
Ltd., Class A.....	15,500	32,437	*Ω Bairong, Inc.....	89,500	95,174
ApicHope			Baiyin Nonferrous		
Pharmaceutical			Group Co. Ltd.,		
Group Co. Ltd.....	6,168	13,513	Class A.....	127,300	49,164
Appotronics Corp.			Bank of Beijing Co.		
Ltd., Class A.....	10,613	20,867	Ltd., Class A.....	130,000	107,350
APT Medical, Inc.,			Bank of Changsha		
Class A.....	454	23,704	Co. Ltd., Class A....	81,600	103,891
APT Satellite Holdings			Bank of Chengdu Co.		
Ltd.....	134,750	37,547	Ltd., Class A.....	79,300	188,077
Arctech Solar Holding			Bank of China Ltd.,		
Co. Ltd., Class A....	2,176	17,912	Class H.....	5,292,000	2,737,698
*Ω Arrail Group Ltd.....	52,500	17,070	Bank of Chongqing		
* Asia - Potash			Co. Ltd., Class H....	268,500	206,308
International			Bank of		
Investment			Communications		
Guangzhou Co.			Co. Ltd., Class H....	653,000	528,252
Ltd., Class A.....	9,200	26,021	Bank of Guiyang Co.		
Asia Cement China			Ltd., Class A.....	63,400	51,678
Holdings Corp.....	200,500	59,932	Bank of Hangzhou		
Ω AsialInfo Technologies			Co. Ltd., Class A....	78,200	159,285
Ltd.....	111,200	81,373	Bank of Jiangsu Co.		
Asian Star Anchor			Ltd., Class A.....	192,400	263,493
Chain Co. Ltd.			Bank of Nanjing Co.		
Jiangsu, Class A....	22,200	23,431	Ltd., Class A.....	100,600	148,164
Asymchem			Bank of Ningbo Co.		
Laboratories Tianjin			Ltd., Class A.....	74,470	271,287
Co. Ltd., Class A....	2,920	30,071	Ω Bank of Qingdao Co.		
* AustAsia Group Ltd....	57,980	8,148	Ltd., Class H.....	112,500	44,226
Autel Intelligent			Bank of Shanghai Co.		
Technology Corp.			Ltd., Class A.....	89,793	115,110
Ltd., Class A.....	12,180	65,644	Bank of Suzhou Co.		
Autobio Diagnostics			Ltd., Class A.....	54,474	59,593
Co. Ltd., Class A....	6,700	37,083	Bank of Xi'an Co. Ltd.,		
Avary Holding			Class A.....	61,200	29,659
Shenzhen Co. Ltd.,			#*Ω Bank of Zhengzhou		
Class A.....	15,900	89,080	Co. Ltd., Class H....	361,966	46,614

WORLD EX U.S. CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Baoji Titanium Industry Co. Ltd., Class A.....	10,300	\$ 41,392	Beijing Dabeinong Technology Group Co. Ltd., Class A....	43,900	\$ 24,896
Baoshan Iron & Steel Co. Ltd., Class A....	164,400	158,797	Beijing Dahao Technology Corp. Ltd., Class A.....	11,040	23,161
* Baosheng Science & Technology Innovation Co. Ltd., Class A.....	38,000	24,062	Beijing Easpring Material Technology Co. Ltd., Class A....	6,900	35,214
Baowu Magnesium Technology Co. Ltd., Class A.....	13,160	20,582	Beijing Energy International Holding Co. Ltd.....	196,000	25,407
Baoxiniao Holding Co. Ltd., Class A.....	26,100	14,939	Beijing Enlight Media Co. Ltd., Class A....	21,398	28,155
* Baoye Group Co. Ltd., Class H.....	78,000	42,968	Beijing Enterprises Holdings Ltd.....	181,000	621,665
* Baozun, Inc. (9991 HK), Class A.....	21,700	22,572	Beijing Enterprises Water Group Ltd.....	1,378,000	382,493
* Baozun, Inc. (BZUN US), Sponsored ADR.....	10,967	35,423	Beijing Gehua CATV Network Co. Ltd., Class A.....	48,800	48,206
BBMG Corp., Class H.	767,000	71,078	Beijing GeoEnviron Engineering & Technology, Inc., Class A.....	60,568	42,994
* Be Friends Holding Ltd.....	116,000	13,118	* Beijing Haixin Energy Technology Co. Ltd., Class A.....	58,600	24,805
Bear Electric Appliance Co. Ltd., Class A.....	5,300	30,960	Beijing Haohua Energy Resource Co. Ltd., Class A....	15,700	17,116
Befar Group Co. Ltd., Class A.....	48,200	25,879	Beijing Huafeng Test & Control Technology Co. Ltd., Class A.....	1,129	19,689
Beibuwan Port Co. Ltd., Class A.....	41,700	49,399	* Beijing Jetsen Technology Co. Ltd., Class A.....	70,230	59,363
* BeiGene Ltd. (6160 HK).....	14,800	256,992	Beijing Jingneng Clean Energy Co. Ltd., Class H.....	328,000	77,205
Beijing BDStar Navigation Co. Ltd., Class A.....	6,400	21,822	Beijing Jingyuntong Technology Co. Ltd., Class A.....	77,600	27,911
Beijing Bei Mo Gao Ke Friction Material Co. Ltd., Class A....	5,980	17,978	Beijing Kingsoft Office Software, Inc., Class A.....	641	28,004
* Beijing Capital Development Co. Ltd., Class A.....	68,727	22,325	* Beijing Leike Defense Technology Co. Ltd., Class A.....	26,000	14,367
Beijing Capital Eco-Environment Protection Group Co. Ltd., Class A....	167,830	72,898	Beijing New Building Materials PLC, Class A.....	17,175	74,203
* Beijing Capital International Airport Co. Ltd., Class H....	646,000	235,840	Beijing North Star Co. Ltd., Class H.....	286,000	26,550
# Beijing Chunlizhengda Medical Instruments Co. Ltd., Class H....	26,250	28,956			
* Beijing Cuiwei Tower Co. Ltd., Class A....	25,900	27,193			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
* Beijing Orient National Communication Science & Technology Co. Ltd., Class A.....	27,900	\$39,848	Beijing Ultrapower Software Co. Ltd., Class A.....	36,500	\$ 63,157
Beijing Originwater Technology Co. Ltd., Class A.....	57,219	36,483	Beijing United Information Technology Co. Ltd., Class A.....	18,809	67,464
* Beijing Philisense Technology Co. Ltd., Class A.....	26,700	17,400	Beijing Wandong Medical Technology Co. Ltd., Class A....	12,800	25,470
Beijing Relpow Technology Co. Ltd., Class A.....	15,800	21,839	* Beijing Watertek Information Technology Co. Ltd., Class A.....	36,800	15,916
Beijing Roborock Technology Co. Ltd., Class A.....	1,365	43,237	Beijing WKW Automotive Parts Co. Ltd., Class A....	40,800	20,639
Beijing Sanlian Hope Shin-Gosen Technical Service Co. Ltd., Class A....	9,900	25,042	Beijing Yanjing Brewery Co. Ltd., Class A.....	42,400	66,328
Beijing Sanyuan Foods Co. Ltd., Class A.....	62,200	35,182	Beijing Yuanliu Hongyuan Electronic Technology Co. Ltd., Class A.....	4,600	22,222
Beijing Shougang Co. Ltd., Class A.....	79,700	33,219	Beijing Zhong Ke San Huan High-Tech Co. Ltd., Class A.....	18,975	27,606
* Beijing Shunxin Agriculture Co. Ltd., Class A.....	11,700	27,835	Beijing-Shanghai High Speed Railway Co. Ltd., Class A.....	202,800	159,827
Beijing Sifang Automation Co. Ltd., Class A.....	9,100	20,462	* Beiqi Foton Motor Co. Ltd., Class A.....	136,600	44,155
Beijing Sinnet Technology Co. Ltd., Class A.....	23,200	44,528	* Bengang Steel Plates Co. Ltd., Class A....	59,800	27,447
Beijing SL Pharmaceutical Co. Ltd., Class A.....	24,950	23,258	Best Pacific International Holdings Ltd.....	34,000	12,994
Beijing SPC Environment Protection Tech Co. Ltd., Class A.....	23,273	12,209	Bestore Co. Ltd., Class A.....	11,700	24,281
Beijing Strong Biotechnologies, Inc., Class A.....	13,300	24,244	* Bestway Marine & Energy Technology Co. Ltd., Class A....	40,600	25,045
* Beijing Thunisoft Corp. Ltd., Class A..	18,700	17,508	Bethel Automotive Safety Systems Co. Ltd., Class A.....	5,280	33,332
Beijing Tiantan Biological Products Corp. Ltd., Class A..	3,360	9,671	Betta Pharmaceuticals Co. Ltd., Class A....	3,400	26,651
# Beijing Tong Ren Tang Chinese Medicine Co. Ltd.....	83,000	88,804	BGI Genomics Co. Ltd., Class A.....	5,900	31,684
Beijing Tong Ren Tang Co. Ltd., Class A....	7,000	35,701	Biem.L.Fdlkk Garment Co. Ltd., Class A....	19,300	50,713
			Binjiang Service Group Co. Ltd.....	34,000	84,143
			Black Peony Group Co. Ltd., Class A....	20,300	13,016

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Bloomage			C&D International		
Biotechnology Corp.			Investment Group		
Ltd. (688363 C1),			Ltd.....	163,789	\$269,076
Class A.....	2,780	\$ 18,589	C&D Property		
#Ω Blue Moon Group			Management Group		
Holdings Ltd.....	175,000	76,273	Co. Ltd.....	76,000	24,985
* Blue Sail Medical Co.			C&S Paper Co. Ltd.,		
Ltd., Class A.....	35,300	23,190	Class A.....	29,600	27,061
Bluefocus Intelligent			Caitong Securities Co.		
Communications			Ltd., Class A.....	46,670	49,200
Group Co. Ltd.,			*Ω CALB Group Co. Ltd..	19,100	34,600
Class A.....	20,600	25,858	Camel Group Co. Ltd.,		
Bluestar Adisseo Co.,			Class A.....	41,308	46,802
Class A.....	14,700	23,792	Cangzhou Mingzhu		
Ω BOC Aviation Ltd.....	83,000	625,660	Plastic Co. Ltd.,		
BOC International			Class A.....	67,400	31,736
China Co. Ltd.,			Canmax Technologies		
Class A.....	28,400	40,913	Co. Ltd., Class A....	10,050	30,262
* BOE HC SemiTek			Canny Elevator Co.		
Corp.....	70,100	67,761	Ltd., Class A.....	15,300	14,281
BOE Technology			Canvest		
Group Co. Ltd.,			Environmental		
Class A.....	447,600	275,455	Protection Group		
BOE Varitronix Ltd.....	128,000	119,108	Co. Ltd.....	166,000	101,098
* Bohai Leasing Co.			Castech, Inc.,		
Ltd., Class A.....	144,400	71,085	Class A.....	8,250	37,854
Bosideng International			Cathay Biotech, Inc.,		
Holdings Ltd.....	1,528,000	739,649	Class A.....	4,185	25,520
Boyaa Interactive			CCCC Design &		
International Ltd....	45,000	29,121	Consulting Group		
Bright Dairy & Food			Co. Ltd., Class A....	23,800	27,978
Co. Ltd., Class A....	39,100	44,001	CCS Supply Chain		
BrightGene			Management Co.		
Bio-Medical			Ltd., Class A.....	35,100	19,492
Technology Co.			CECEP Solar Energy		
Ltd., Class A.....	3,634	15,549	Co. Ltd., Class A....	68,300	41,583
Brilliance China			CECEP Wind-Power		
Automotive			Corp., Class A.....	164,120	68,152
Holdings Ltd.....	1,032,000	505,019	Central China Land		
Bros Eastern Co. Ltd.,			Media Co. Ltd.,		
Class A.....	26,700	19,302	Class A.....	25,200	39,347
B-Soft Co. Ltd.,			Central China		
Class A.....	67,555	37,966	Securities Co. Ltd.,		
BTG Hotels Group			Class H.....	257,000	52,128
Co. Ltd., Class A....	33,900	62,522	CETC Cyberspace		
BYD Co. Ltd.,			Security Technology		
Class H.....	67,500	2,371,973	Co. Ltd., Class A....	12,200	26,852
BYD Electronic			CETC Digital		
International Co.			Technology Co.		
Ltd.....	210,000	1,146,683	Ltd., Class A.....	13,780	43,146
By-health Co. Ltd.,			# CGN New Energy		
Class A.....	16,000	24,856	Holdings Co. Ltd.....	866,000	249,602
* C C Land Holdings			* CGN Nuclear		
Ltd.....	665,499	98,241	Technology		
			Development Co.		
			Ltd., Class A.....	22,700	21,557

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Ω CGN Power Co. Ltd.,			Chengdu Hongqi		
Class H.....	895,000	\$289,658	Chain Co. Ltd.,		
Changchun Faway			Class A.....	29,400	\$ 21,069
Automobile			Chengdu Kanghong		
Components Co.			Pharmaceutical		
Ltd., Class A.....	14,500	17,411	Group Co. Ltd.,		
Changchun High-Tech			Class A.....	10,752	28,617
Industry Group Co.			Chengdu Kanghua		
Ltd., Class A.....	4,700	60,420	Biological Products		
Changjiang &			Co. Ltd., Class A....	4,850	34,382
Jingong Steel			Chengdu Leejun		
Building Group Co.			Industrial Co. Ltd.,		
Ltd., Class A.....	64,200	26,025	Class A.....	21,700	19,266
Changjiang Publishing			Chengdu Wintrue		
& Media Co. Ltd.,			Holding Co. Ltd.,		
Class A.....	24,900	31,052	Class A.....	42,400	46,101
Changjiang Securities			Chengdu Xingrong		
Co. Ltd., Class A....	53,700	47,269	Environment Co.		
* ChangYuan			Ltd., Class A.....	33,500	33,778
Technology Group			Chenguang Biotech		
Ltd., Class A.....	28,700	19,318	Group Co. Ltd.,		
Changzheng			Class A.....	14,900	17,170
Engineering			Chengxin Lithium		
Technology Co.			Group Co. Ltd.,		
Ltd., Class A.....	8,600	19,038	Class A.....	22,700	39,947
Changzhou Qianhong			Chengzhi Co. Ltd.,		
Biopharma Co. Ltd.,			Class A.....	20,300	20,714
Class A.....	23,800	19,064	Chervon Holdings		
Changzhou Xingyu			Ltd.....	28,800	70,932
Automotive Lighting			Chifeng Jilong Gold		
Systems Co. Ltd.,			Mining Co. Ltd.,		
Class A.....	2,400	43,593	Class A.....	13,200	33,006
Chaoju Eye Care			* China Aerospace		
Holdings Ltd.....	54,500	21,243	International		
Chaowei Power			Holdings Ltd.....	690,000	33,608
Holdings Ltd.....	249,000	45,795	China Aircraft Leasing		
Chaozhou			Group Holdings		
Three-Circle Group			Ltd.....	85,000	36,212
Co. Ltd., Class A....	6,000	31,354	China Animal		
Ω Cheerwin Group Ltd....	84,000	19,540	Husbandry Industry		
* Chen Lin Education			Co. Ltd., Class A....	31,700	28,127
Group Holdings			China Automotive		
Ltd.....	34,000	6,050	Engineering		
Cheng De Lolo Co.			Research Institute		
Ltd., Class A.....	17,700	21,450	Co. Ltd., Class A....	16,300	37,939
Chengdu ALD Aviation			China Baoan Group		
Manufacturing			Co. Ltd., Class A....	17,600	20,174
Corp., Class A.....	4,100	8,085	China BlueChemical		
Chengdu Fusen			Ltd., Class H.....	596,000	167,139
Noble-House			#*Ω China Bohai Bank Co.		
Industrial Co. Ltd.,			Ltd., Class H.....	425,000	51,353
Class A.....	16,900	30,875	* China Boton Group		
Chengdu Galaxy			Co. Ltd.....	118,000	23,733
Magnets Co. Ltd.,			China CAMC		
Class A.....	7,100	23,872	Engineering Co.		
			Ltd., Class A.....	30,400	32,426

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
China Chunlai Education Group Co. Ltd.....	44,000	\$ 23,901	China Electronics Optics Valley Union Holding Co. Ltd.....	824,000	\$ 25,331
# China Cinda Asset Management Co. Ltd., Class H.....	3,556,000	542,636	China Energy Engineering Corp. Ltd. (3996 HK), Class H.....	326,000	39,867
China CITIC Bank Corp. Ltd., Class H..	1,222,000	872,837	China Energy Engineering Corp. Ltd. (601868 C1), Class A.....	439,823	136,567
# China Coal Energy Co. Ltd., Class H....	626,000	719,546	China Everbright Bank Co. Ltd., Class H....	406,000	158,727
China Coal Xinji Energy Co. Ltd., Class A.....	48,400	47,341	China Everbright Environment Group Ltd.....	827,111	361,765
*†† China Common Rich Renewable Energy Investments Ltd.....	190,000	0	China Everbright Ltd...	318,000	199,908
China Communications Services Corp. Ltd., Class H.....	962,000	547,355	China Everbright Water Ltd.....	52,712	9,291
China Conch Environment Protection Holdings Ltd.....	434,000	38,532	* China Express Airlines Co. Ltd., Class A....	18,000	17,736
China Conch Venture Holdings Ltd.....	500,500	405,101	Ω China Feihe Ltd.....	1,314,000	904,446
China Construction Bank Corp., Class H.....	8,744,000	7,115,125	China Film Co. Ltd., Class A.....	18,541	29,648
China CSSC Holdings Ltd., Class A.....	4,300	19,917	* China First Heavy Industries Co. Ltd., Class A.....	56,700	20,564
China CYTS Tours Holding Co. Ltd., Class A.....	20,900	28,960	China Foods Ltd.....	374,000	128,541
# China Datang Corp. Renewable Power Co. Ltd., Class H....	608,000	165,812	China Galaxy Securities Co. Ltd., Class H.....	729,500	664,528
China Design Group Co. Ltd., Class A....	19,400	23,886	China Gas Holdings Ltd.....	983,800	815,543
#Ω China Development Bank Financial Leasing Co. Ltd., Class H.....	718,000	104,612	* China Glass Holdings Ltd.....	312,000	15,254
China Dongxiang Group Co. Ltd.....	1,100,000	46,636	#* China Gold International Resources Corp. Ltd. (2099 HK).....	17,900	102,116
Ω China East Education Holdings Ltd.....	244,500	81,462	* China Gold International Resources Corp. Ltd. (CGG CN).....	94,140	540,219
#* China Eastern Airlines Corp. Ltd., Class H..	388,000	124,734	China Great Wall Securities Co. Ltd., Class A.....	49,600	53,065
# China Education Group Holdings Ltd.....	469,741	207,812	* China Greatwall Technology Group Co. Ltd., Class A....	28,100	50,496
China Electronics Huada Technology Co. Ltd.....	276,000	45,651	China Green Electricity Investment of Tianjin Co. Ltd., Class A.....	32,600	37,869

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
China Hainan Rubber Industry Group Co. Ltd., Class A.....	36,100	\$ 25,798	China Merchants Bank Co. Ltd., Class H.....	593,500	\$3,264,298
China Hanking Holdings Ltd.....	274,000	29,184	China Merchants Energy Shipping Co. Ltd., Class A....	134,520	128,570
* China High Speed Railway Technology Co. Ltd., Class A....	90,100	31,526	China Merchants Expressway Network & Technology Holdings Co. Ltd., Class A.....	11,700	20,704
* China High Speed Transmission Equipment Group Co. Ltd.....	167,000	18,092	China Merchants Port Holdings Co. Ltd.....	461,993	785,608
China Hongqiao Group Ltd.....	965,000	1,622,281	China Merchants Property Operation & Service Co. Ltd., Class A.....	23,100	31,235
#† China Huiyuan Juice Group Ltd.....	269,535	12,128	#Ω China Merchants Securities Co. Ltd., Class H.....	66,220	121,833
Ω China International Capital Corp. Ltd., Class H.....	246,000	409,523	China Merchants Shekou Industrial Zone Holdings Co. Ltd., Class A.....	49,400	66,746
China International Marine Containers Group Co. Ltd., Class H.....	364,100	255,962	China Minsheng Banking Corp. Ltd., Class H.....	744,900	355,381
China Isotope & Radiation Corp.....	7,600	10,225	# China Modern Dairy Holdings Ltd.....	1,249,000	146,024
China Jinmao Holdings Group Ltd.....	2,083,485	244,421	China National Accord Medicines Corp. Ltd., Class A.....	13,130	46,532
China Kepei Education Group Ltd.....	178,000	33,295	# China National Building Material Co. Ltd., Class H....	1,600,350	765,416
China Kings Resources Group Co. Ltd., Class A....	13,926	48,708	China National Chemical Engineering Co. Ltd., Class A.....	55,700	57,265
China Leadshine Technology Co. Ltd., Class A.....	8,300	39,292	China National Gold Group Gold Jewellery Co. Ltd., Class A.....	37,300	43,912
China Lesso Group Holdings Ltd.....	459,000	200,040	China National Medicines Corp. Ltd., Class A.....	10,000	44,507
China Life Insurance Co. Ltd., Class H....	308,000	571,769	China National Nuclear Power Co. Ltd., Class A.....	285,772	384,459
China Lilang Ltd.....	179,000	92,005	#Ω China New Higher Education Group Ltd.....	277,000	40,537
*Ω China Literature Ltd....	95,800	322,581			
China Longyuan Power Group Corp. Ltd., Class H.....	446,000	328,844			
China Medical System Holdings Ltd.....	395,000	356,526			
China Meheco Group Co. Ltd., Class A....	20,340	29,697			
# China Meidong Auto Holdings Ltd.....	278,000	79,556			
China Mengniu Dairy Co. Ltd.....	999,000	2,002,592			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
* China Nonferrous Metal Industry's Foreign Engineering & Construction Co. Ltd., Class A.....	57,900	\$ 39,701	China Railway Tielong Container Logistics Co. Ltd., Class A....	36,500	\$ 29,323
China Nonferrous Mining Corp. Ltd.....	496,000	327,032	* China Rare Earth Holdings Ltd.....	768,399	36,708
China Northern Rare Earth Group High-Tech Co. Ltd., Class A.....	8,900	25,815	China Rare Earth Resources & Technology Co. Ltd., Class A.....	2,900	11,042
* China Oil & Gas Group Ltd.....	1,408,000	29,377	China Reinsurance Group Corp., Class H.....	1,934,000	201,901
China Oilfield Services Ltd., Class H.....	552,000	494,120	China Resources Beer Holdings Co. Ltd.....	519,307	1,574,408
China Oriental Group Co. Ltd.....	452,000	65,765	China Resources Boya Bio-pharmaceutical Group Co. Ltd., Class A.....	1,500	6,001
China Overseas Grand Oceans Group Ltd.....	683,283	153,159	China Resources Building Materials Technology Holdings Ltd.....	884,000	171,214
China Overseas Land & Investment Ltd.....	614,500	979,399	China Resources Double Crane Pharmaceutical Co. Ltd., Class A.....	24,200	64,646
China Overseas Property Holdings Ltd.....	560,000	346,299	China Resources Gas Group Ltd.....	319,100	1,084,728
China Pacific Insurance Group Co. Ltd., Class H....	310,200	924,018	China Resources Land Ltd.....	599,500	1,824,876
China Petroleum & Chemical Corp., Class H.....	3,526,000	1,928,389	China Resources Medical Holdings Co. Ltd.....	337,000	162,194
China Petroleum Engineering Corp., Class A.....	42,600	20,261	Ω China Resources Mixc Lifestyle Services Ltd.....	208,800	790,625
China Power International Development Ltd.....	1,176,999	439,278	Ω China Resources Pharmaceutical Group Ltd.....	653,000	439,350
*†† China Properties Investment Holdings Ltd.....	81,000	0	China Resources Power Holdings Co. Ltd.....	312,690	695,436
China Publishing & Media Co. Ltd., Class A.....	24,900	23,938	China Resources Sanjiu Medical & Pharmaceutical Co. Ltd., Class A.....	10,784	65,818
China Railway Group Ltd., Class H.....	569,000	275,558	# China Risun Group Ltd.....	483,000	168,765
China Railway Hi-tech Industry Co. Ltd., Class A.....	34,600	37,347	#* China Ruyi Holdings Ltd.....	1,108,000	354,344
China Railway Materials Co. Ltd., Class A.....	100,200	35,051	* China Sanjiang Fine Chemicals Co. Ltd...	207,000	50,692
Ω China Railway Signal & Communication Corp. Ltd., Class H..	359,000	145,139	* China Shanshui Cement Group Ltd...	204,000	13,438

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Ω China Shengmu			* China Traditional		
Organic Milk Ltd.....	1,189,000	\$ 27,259	Chinese Medicine		
China Shenhua			Holdings Co. Ltd.....	1,122,000	\$275,181
Energy Co. Ltd.,			China TransInfo		
Class H.....	712,000	2,871,138	Technology Co.		
China Shineway			Ltd., Class A.....	30,900	35,099
Pharmaceutical			China Travel		
Group Ltd.....	137,000	145,803	International		
China South			Investment Hong		
Publishing & Media			Kong Ltd.....	808,000	104,941
Group Co. Ltd.,			China Tungsten &		
Class A.....	45,700	86,900	Hightech Materials		
* China Southern			Co. Ltd., Class A....	30,150	39,509
Airlines Co. Ltd.,			* China Vanke Co. Ltd.,		
Class H.....	490,000	233,754	Class H.....	532,884	398,082
China Southern Power			* China Vered Financial		
Grid Energy			Holding Corp. Ltd....	4,380,000	25,894
Efficiency&Clean			China Water Affairs		
Energy Co. Ltd.			Group Ltd.....	196,000	113,310
(003035 C2),			China West		
Class A.....	27,900	15,919	Construction Group		
China State			Co. Ltd., Class A....	32,100	26,735
Construction			China World Trade		
Development			Center Co. Ltd.,		
Holdings Ltd.....	224,000	55,644	Class A.....	12,800	44,111
China State			China XD Electric Co.		
Construction			Ltd., Class A.....	20,200	20,322
Engineering Corp.			China XLX Fertiliser		
Ltd., Class A.....	270,029	210,292	Ltd.....	218,000	114,028
China State			China Yangtze Power		
Construction			Co. Ltd., Class A....	74,800	297,714
International			# China Yongda		
Holdings Ltd.....	710,000	1,042,151	Automobiles		
* China Sunshine Paper			Services Holdings		
Holdings Co. Ltd.....	260,000	68,125	Ltd.....	458,000	149,474
China Suntien Green			*Ω China Youran Dairy		
Energy Corp. Ltd.,			Group Ltd.....	598,000	150,860
Class H.....	450,000	214,683	*Ω China Yuhua		
China Taiping			Education Corp.		
Insurance Holdings			Ltd.....	554,000	26,307
Co. Ltd.....	574,200	857,132	China Zhenhua Group		
China Testing &			Science &		
Certification			Technology Co.		
International Group			Ltd., Class A.....	8,500	48,243
Co. Ltd., Class A....	15,338	15,146	China Zheshang Bank		
China Tianying, Inc.,			Co. Ltd., Class H....	654,000	189,211
Class A.....	79,700	50,058	†† China Zhongwang		
China Tobacco			Holdings Ltd.....	809,600	32,729
International HK Co.			China-Singapore		
Ltd.....	82,000	295,955	Suzhou Industrial		
#Ω China Tourism Group			Park Development		
Duty Free Corp.			Group Co. Ltd.,		
Ltd. (1880 HK),			Class A.....	14,800	14,847
Class H.....	5,900	35,587	# Chinasoft International		
Ω China Tower Corp.			Ltd.....	954,000	643,749
Ltd., Class H.....	14,618,000	2,105,614			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Chinese Universe			Cisen Pharmaceutical		
Publishing & Media			Co. Ltd., Class A....	20,900	\$ 39,087
Group Co. Ltd.,			CITIC Heavy		
Class A.....	13,900	\$ 23,016	Industries Co. Ltd.,		
Chongqing Brewery			Class A.....	43,000	23,230
Co. Ltd., Class A....	4,200	32,142	CITIC Ltd.....	737,000	834,977
Chongqing Changan			CITIC Resources		
Automobile Co.			Holdings Ltd.....	1,158,000	51,308
Ltd., Class A.....	32,594	56,531	CITIC Securities Co.		
Chongqing Chuanyi			Ltd., Class H.....	135,475	369,105
Automation Co.			City Development		
Ltd., Class A.....	13,260	39,293	Environment Co.		
Chongqing			Ltd., Class A.....	24,900	44,114
Department Store			#* Citychamp Watch &		
Co. Ltd., Class A....	11,000	45,296	Jewellery Group		
Chongqing Fuling			Ltd.....	440,000	39,571
Electric Power			* ClouDr Group Ltd.....	207,100	33,553
Industrial Co. Ltd.,			#* CMGE Technology		
Class A.....	49,455	64,155	Group Ltd.....	538,000	56,422
Chongqing Fuling			CMOC Group Ltd.,		
Zhacai Group Co.			Class H.....	759,000	560,727
Ltd., Class A.....	32,160	59,342	CMST Development		
Chongqing Gas Group			Co. Ltd., Class A....	63,900	52,052
Corp. Ltd., Class A..	23,600	18,827	* CNFinance Holdings		
Chongqing Machinery			Ltd., ADR.....	6,181	7,603
& Electric Co. Ltd.,			CNGR Advanced		
Class H.....	482,000	42,796	Material Co. Ltd.,		
Chongqing Road &			Class A.....	7,810	36,449
Bridge Co. Ltd.,			CNNC Hua Yuan		
Class A.....	39,700	30,082	Titanium Dioxide		
Chongqing Rural			Co. Ltd., Class A....	65,975	38,645
Commercial Bank			CNOOC Energy		
Co. Ltd., Class H....	587,000	359,286	Technology &		
Chongqing Sanfeng			Services Ltd.,		
Environment Group			Class A.....	105,100	60,804
Corp. Ltd., Class A..	54,700	61,438	CNSIG Inner Mongolia		
Chongqing Taiji			Chemical Industry		
Industry Group Co.			Co. Ltd., Class A....	32,500	33,737
Ltd., Class A.....	12,500	32,392	* COFCO		
Chongqing Zhifei			Biotechnology Co.		
Biological Products			Ltd., Class A.....	32,100	23,769
Co. Ltd., Class A....	18,350	61,191	COFCO Capital		
Chongyi Zhangyuan			Holdings Co. Ltd.,		
Tungsten Industry			Class A.....	9,400	16,582
Co. Ltd., Class A....	26,700	24,558	#* COFCO Joycome		
Chow Tai Fook			Foods Ltd.....	1,056,000	186,537
Jewellery Group			COFCO Sugar		
Ltd.....	495,600	447,275	Holding Co. Ltd.,		
Chow Tai Seng			Class A.....	41,100	54,116
Jewellery Co. Ltd.,			Cofoe Medical		
Class A.....	35,200	61,264	Technology Co.		
CIG Shanghai Co.			Ltd., Class A.....	6,200	28,832
Ltd., Class A.....	5,800	31,931	* Comba Telecom		
CIMC Enric Holdings			Systems Holdings		
Ltd.....	266,000	240,137	Ltd.....	652,000	84,919

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Concord New Energy			#* Dada Nexus Ltd.,		
Group Ltd.....	2,470,000	\$ 151,040	ADR.....	18,271	\$ 33,253
Consun			Dajin Heavy Industry		
Pharmaceutical			Co. Ltd., Class A....	7,900	21,635
Group Ltd.....	165,000	166,909	Dalian Huarui Heavy		
Contemporary			Industry Group Co.		
Amperex			Ltd., Class A.....	45,400	31,103
Technology Co.			# Dalipal Holdings Ltd....	118,000	147,031
Ltd., Class A.....	25,160	897,064	Daqin Railway Co.		
Continental Aerospace			Ltd., Class A.....	135,065	123,977
Technologies			Dashang Co. Ltd.,		
Holding Ltd.....	1,578,866	22,345	Class A.....	5,720	20,803
COSCO SHIPPING			DaShenLin		
Development Co.			Pharmaceutical		
Ltd., Class H.....	1,119,000	148,930	Group Co. Ltd.,		
# COSCO SHIPPING			Class A.....	28,836	56,082
Energy			Datang International		
Transportation Co.			Power Generation		
Ltd., Class H.....	376,000	346,938	Co. Ltd., Class H....	674,000	116,147
COSCO SHIPPING			Dawnrays		
Holdings Co. Ltd.,			Pharmaceutical		
Class H.....	602,800	904,693	Holdings Ltd.....	141,000	21,723
COSCO SHIPPING			DBG Technology Co.		
International Hong			Ltd., Class A.....	20,000	74,828
Kong Co. Ltd.....	224,000	125,970	DeHua TB New		
COSCO SHIPPING			Decoration		
Ports Ltd.....	484,533	280,336	Materials Co. Ltd.,		
COSCO SHIPPING			Class A.....	15,800	23,912
Specialized Carriers			Deppon Logistics Co.		
Co. Ltd., Class A....	56,800	53,692	Ltd., Class A.....	15,200	30,633
COSCO SHIPPING			* Dezhan Healthcare		
Technology Co.			Co. Ltd., Class A....	66,100	27,377
Ltd., Class A.....	11,500	23,526	DHC Software Co.		
CQ Pharmaceutical			Ltd., Class A.....	53,200	52,316
Holding Co. Ltd.,			Dian Diagnostics		
Class A.....	54,100	38,194	Group Co. Ltd.,		
CRRC Corp. Ltd.,			Class A.....	15,300	22,102
Class H.....	518,000	327,967	Digital China Group		
Ω CSC Financial Co.			Co. Ltd., Class A....	15,500	70,174
Ltd., Class H.....	35,500	44,180	Digital China Holdings		
CSG Holding Co. Ltd.,			Ltd.....	201,000	74,734
Class A.....	62,295	42,824	Digital China		
CSPC Pharmaceutical			Information Service		
Group Ltd.....	2,746,800	1,583,471	Group Co. Ltd.,		
CSSC Hong Kong			Class A.....	17,600	26,540
Shipping Co. Ltd....	478,000	106,652	* Dingdang Health		
CSSC Science &			Technology Group		
Technology Co.			Ltd.....	157,000	8,985
Ltd., Class A.....	9,800	16,157	Do-Fluoride New		
CTS International			Materials Co. Ltd.,		
Logistics Corp. Ltd.,			Class A.....	28,020	43,591
Class A.....	45,970	38,723	Dong-E-E-Jiao Co.		
* CWT International			Ltd., Class A.....	2,700	22,636
Ltd.....	1,480,000	13,921	Dongfang Electric		
Daan Gene Co. Ltd.,			Corp. Ltd., Class H..	84,200	97,623
Class A.....	38,400	27,987			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Dongfang Electronics Co. Ltd., Class A....	26,700	\$ 35,241	Era Co. Ltd., Class A..	31,300	\$ 18,261
DongFeng Automobile Co. Ltd., Class A....	24,900	22,929	Essex Bio-technology Ltd.....	122,000	45,128
Dongfeng Motor Group Co. Ltd., Class H.....	770,000	307,723	Eternal Asia Supply Chain Management Ltd., Class A.....	108,600	61,601
Dongguan Aohai Technology Co. Ltd., Class A.....	1,900	10,645	EVA Precision Industrial Holdings Ltd.....	414,000	33,581
Dongguan Development Holdings Co. Ltd., Class A.....	26,300	36,480	Eve Energy Co. Ltd., Class A.....	9,800	57,656
Dongguan Rural Commercial Bank Co. Ltd., Class H....	22,000	9,988	Ever Sunshine Services Group Ltd.....	240,000	56,853
Dongxing Securities Co. Ltd., Class A....	45,600	66,840	Ω Everbright Securities Co. Ltd., Class H....	80,600	78,761
# Dongyue Group Ltd....	532,000	567,640	* EverChina International Holdings Co. Ltd.....	335,000	5,369
# DouYu International Holdings Ltd., ADR..	11,065	173,496	Excellence Commercial Property & Facilities Management Group Ltd.....	65,000	10,607
Dynagreen Environmental Protection Group Co. Ltd., Class H....	127,000	54,470	Explosive Co. Ltd., Class A.....	17,800	25,303
Eaglerise Electric & Electronic China Co. Ltd., Class A....	9,700	23,954	Eyebright Medical Technology Beijing Co. Ltd., Class A....	1,775	23,252
East Money Information Co. Ltd., Class A.....	19,427	61,646	Fangda Carbon New Material Co. Ltd., Class A.....	52,700	33,013
Easyhome New Retail Group Co. Ltd., Class A.....	87,800	41,336	Fangda Special Steel Technology Co. Ltd., Class A.....	69,640	39,780
E-Commodities Holdings Ltd.....	660,000	95,052	Far East Horizon Ltd..	529,000	390,111
Ecovacs Robotics Co. Ltd., Class A.....	4,100	24,194	Far East Smarter Energy Co. Ltd., Class A.....	43,800	28,290
Edifier Technology Co. Ltd., Class A.....	17,400	38,632	* Farasis Energy Gan Zhou Co. Ltd., Class A.....	10,465	16,403
Edvantage Group Holdings Ltd.....	109,630	29,055	FAW Jiefang Group Co. Ltd., Class A....	26,900	29,176
EEKA Fashion Holdings Ltd.....	92,000	101,742	FAWER Automotive Parts Co. Ltd., Class A.....	37,700	26,906
Electric Connector Technology Co. Ltd., Class A.....	5,100	43,127	Feilong Auto Components Co. Ltd., Class A.....	18,000	32,869
*†† Elion Energy Co. Ltd., Class A.....	92,870	3,707	Fiberhome Telecommunication Technologies Co. Ltd., Class A.....	16,700	43,597
ENN Energy Holdings Ltd.....	139,400	948,903	Fibocom Wireless, Inc., Class A.....	19,400	80,833
ENN Natural Gas Co. Ltd., Class A.....	28,500	80,332			
Eoptolink Technology, Inc. Ltd., Class A....	4,800	83,270			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
#*	FIH Mobile Ltd.....	1,063,000	\$109,548		
*	Financial Street Holdings Co. Ltd., Class A.....	69,000	28,868		
	FinVolution Group, ADR.....	49,916	381,358		
	First Capital Securities Co. Ltd., Class A....	37,100	39,540	*	Fujian Star-net Communication Co. Ltd., Class A.....
	First Tractor Co. Ltd., Class H.....	102,000	95,332		13,600
#	Flat Glass Group Co. Ltd., Class H.....	116,000	171,797		\$ 36,739
	Focus Lightings Tech Co. Ltd., Class A....	17,600	32,081		Fujian Sunner Development Co. Ltd., Class A.....
	Focus Media Information Technology Co. Ltd., Class A.....	111,000	101,103		29,700
*	Focused Photonics Hangzhou, Inc., Class A.....	13,500	32,236	*	Fulin Precision Co. Ltd., Class A.....
	Foryou Corp., Class A.....	12,800	52,322		25,600
	Foshan Electrical & Lighting Co. Ltd., Class A.....	26,700	22,000		Fushun Special Steel Co. Ltd., Class A....
	Foshan Haitian Flavouring & Food Co. Ltd., Class A....	14,518	82,379	Ω	44,200
	Foshan Nationstar Optoelectronics Co. Ltd., Class A.....	17,400	24,028		Ω Fuyao Glass Industry Group Co. Ltd., Class H.....
*	Foshan Yowant Technology Co. Ltd., Class A.....	27,500	24,306		134,800
	Fosun International Ltd.....	713,572	390,193	Ω	Ganfeng Lithium Group Co. Ltd., Class H.....
	Founder Securities Co. Ltd., Class A....	54,100	58,372		78,280
	Foxconn Industrial Internet Co. Ltd., Class A.....	113,700	337,487		195,424
	Fu Shou Yuan International Group Ltd.....	482,000	265,599		Gansu Energy Chemical Co. Ltd., Class A.....
	Fufeng Group Ltd.....	650,000	434,753	*	69,800
*††	Fuguinia Co. Ltd.....	37,999	0	*	Gansu Jiu Steel Group Hongxing Iron & Steel Co. Ltd., Class A.....
	Fujian Boss Software Development Co. Ltd., Class A.....	10,320	20,701		120,900
	Fujian Funeng Co. Ltd., Class A.....	25,170	31,864		24,524
	Fujian Longking Co. Ltd., Class A.....	33,901	58,011		Gansu Shangfeng Cement Co. Ltd., Class A.....
					23,880
					23,898
					Gansu Yasheng Industrial Group Co. Ltd., Class A.....
					53,000
					20,479
					Gaona Aero Material Co. Ltd., Class A....
					15,680
					32,239
					Gaosh Meditech Ltd....
					10,800
					12,700
					G-bits Network Technology Xiamen Co. Ltd., Class A....
					1,600
					45,714
					GCL Energy Technology Co. Ltd., Class A.....
					44,900
					45,727
				#*	GCL New Energy Holdings Ltd.....
					250,000
					15,467
				#*	GCL Technology Holdings Ltd.....
					3,085,000
					486,987
					GD Power Development Co. Ltd., Class A.....
					67,800
					39,262
				*	GDS Holdings Ltd. (9698 HK), Class A..
					278,700
					753,424
					Geely Automobile Holdings Ltd.....
					1,778,000
					3,291,783
					GEM Co. Ltd., Class A.....
					43,800
					38,387
					Gemdale Corp., Class A.....
					52,100
					32,982
				#	Gemdale Properties & Investment Corp. Ltd.....
					2,404,000
					83,725

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Ω Genertec Universal Medical Group Co. Ltd.....	314,500	\$194,332	* Greatoo Intelligent Equipment, Inc., Class A.....	66,300	\$ 56,237
GEPIC Energy Development Co. Ltd., Class A.....	30,000	25,089	Greatview Aseptic Packaging Co. Ltd...	338,000	113,952
Getein Biotech, Inc., Class A.....	8,036	8,781	Gree Electric Appliances, Inc. of Zhuhai, Class A.....	30,779	190,913
GF Securities Co. Ltd., Class H.....	260,600	353,422	* Gree Real Estate Co. Ltd., Class A.....	23,800	19,714
Ω Giant Biogene Holding Co. Ltd.....	113,200	840,556	Greentown China Holdings Ltd.....	443,500	491,652
Giant Network Group Co. Ltd., Class A....	23,100	40,513	#Ω Greentown Management Holdings Co. Ltd.....	227,000	85,263
Ginlong Technologies Co. Ltd., Class A....	1,550	10,874	Greentown Service Group Co. Ltd.....	408,000	190,147
Glarun Technology Co. Ltd., Class A....	11,900	31,131	GRG Banking Equipment Co. Ltd., Class A.....	25,300	38,902
#* Global New Material International Holdings Ltd.....	136,000	63,391	GRG Metrology & Test Group Co. Ltd., Class A.....	20,800	52,561
GoerTek, Inc., Class A.....	14,900	57,073	Grinm Advanced Materials Co. Ltd., Class A.....	10,300	21,326
Ω Golden Throat Holdings Group Co. Ltd.....	79,000	33,492	Guangdong Advertising Group Co. Ltd., Class A....	30,400	34,468
Goldenmax International Group Ltd., Class A.....	21,100	23,808	Guangdong Aofei Data Technology Co. Ltd., Class A....	14,255	25,999
Goldwind Science & Technology Co. Ltd., Class H.....	235,947	165,373	Guangdong Baolihua New Energy Stock Co. Ltd., Class A....	22,700	13,252
Goneo Group Co. Ltd., Class A.....	2,320	22,808	Guangdong Construction Engineering Group Co. Ltd., Class A....	82,400	39,589
* Goodbaby International Holdings Ltd.....	422,000	59,939	* Guangdong Create Century Intelligent Equipment Group Corp. Ltd., Class A..	40,300	34,863
GoodWe Technologies Co. Ltd. (688390 C1), Class A.....	2,478	13,128	Guangdong DFP New Material Group Co. Ltd.....	35,900	16,294
GoodWe Technologies Co. Ltd. (688390 CH), Class A.....	1,181	6,257	* Guangdong Dongfang Precision Science & Technology Co. Ltd., Class A.....	30,000	46,931
Gotion High-tech Co. Ltd., Class A.....	13,660	39,002	Guangdong Dongpeng Holdings Co. Ltd., Class A.....	44,500	37,558
Grand Pharmaceutical Group Ltd.....	387,500	210,161	* Guangdong Dowstone Technology Co. Ltd., Class A.....	25,000	45,451
Grandblue Environment Co. Ltd., Class A.....	13,500	42,325			
* Grandjoy Holdings Group Co. Ltd., Class A.....	95,900	35,068			
# Great Wall Motor Co. Ltd., Class H.....	307,000	501,703			

WORLD EX U.S. CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Guangdong Ellington Electronics Technology Co. Ltd., Class A.....	22,900	\$ 32,134	Guangdong Vanward New Electric Co. Ltd., Class A.....	19,800	\$ 29,384
Guangdong Fenghua Advanced Technology Holding Co. Ltd., Class A....	23,900	47,716	Guangdong Xinbao Electrical Appliances Holdings Co. Ltd., Class A....	27,500	59,419
Guangdong Great River Smarter Logistics Co. Ltd., Class A.....	6,100	8,417	* Guangdong Zhongnan Iron & Steel Co. Ltd., Class A.....	57,100	19,816
Guangdong Haid Group Co. Ltd., Class A.....	11,600	79,587	Guangdong Zhongsheng Pharmaceutical Co. Ltd., Class A.....	11,700	17,145
Guangdong HEC Technology Holding Co. Ltd., Class A....	24,000	39,507	Guanghui Energy Co. Ltd., Class A.....	71,000	59,635
Guangdong Hongda Holdings Group Co. Ltd., Class A.....	25,300	92,055	* Guanghui Logistics Co. Ltd., Class A....	38,800	50,509
Guangdong Hongtu Technology Holdings Co. Ltd., Class A.....	20,400	32,414	Guangshen Railway Co. Ltd., Class H....	556,000	150,562
Guangdong Huate Gas Co. Ltd., Class A.....	3,235	19,610	* Guangxi Huaxi Nonferrous Metal Co. Ltd., Class A....	12,400	30,296
Guangdong Hybribio Biotech Co. Ltd., Class A.....	21,988	17,498	Guangxi Liugong Machinery Co. Ltd., Class A.....	43,100	69,353
Guangdong Investment Ltd.....	612,000	463,302	Guangxi LiuYao Group Co. Ltd., Class A.....	7,500	18,190
Guangdong Kinlong Hardware Products Co. Ltd., Class A....	6,900	21,615	Guangxi Wuzhou Zhongheng Group Co. Ltd., Class A....	101,100	32,256
* Guangdong Land Holdings Ltd.....	118,116	3,034	# Guangzhou Automobile Group Co. Ltd., Class H....	725,200	284,736
Guangdong Provincial Expressway Development Co. Ltd., Class A.....	41,400	73,885	Guangzhou Baiyun International Airport Co. Ltd., Class A....	28,700	37,247
Guangdong Sirio Pharma Co. Ltd., Class A.....	6,110	21,130	Guangzhou Baiyunshan Pharmaceutical Holdings Co. Ltd., Class H.....	58,000	130,591
Guangdong South New Media Co. Ltd., Class A.....	6,200	34,078	Guangzhou Development Group, Inc., Class A.....	23,200	19,930
Guangdong Tapai Group Co. Ltd., Class A.....	34,600	37,471	Guangzhou Great Power Energy & Technology Co. Ltd., Class A.....	6,100	21,252
Guangdong Topstar Technology Co. Ltd., Class A.....	7,000	28,170	Guangzhou Haige Communications Group, Inc. Co., Class A.....	14,900	21,240

WORLD EX U.S. CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Guangzhou Haoyang Electronic Co. Ltd., Class A.....	2,850	\$17,064	Guizhou Zhenhua E-chem, Inc., Class A.....	12,348	\$ 17,057
Guangzhou KDT Machinery Co. Ltd., Class A.....	13,860	33,172	Guocheng Mining Co. Ltd., Class A.....	10,900	17,902
Guangzhou Kingmed Diagnostics Group Co. Ltd., Class A....	9,600	32,485	* Guoguang Electric Co. Ltd., Class A.....	14,500	36,296
* Guangzhou Lingnan Group Holdings Co. Ltd., Class A.....	13,400	17,556	# Guolian Securities Co. Ltd., Class H.....	37,500	19,040
Guangzhou Port Co. Ltd., Class A.....	49,400	21,783	Guomai Technologies, Inc., Class A.....	32,100	33,962
Guangzhou Restaurant Group Co. Ltd., Class A....	13,220	28,664	Guosen Securities Co. Ltd., Class A.....	24,600	35,064
Guangzhou Shiyuan Electronic Technology Co. Ltd., Class A.....	10,600	51,352	* Guosheng Financial Holding, Inc., Class A.....	32,300	60,399
Guangzhou Sie Consulting Co. Ltd., Class A.....	12,800	35,953	#Ω Guotai Junan Securities Co. Ltd., Class H.....	75,400	111,908
Guangzhou Wondfo Biotech Co. Ltd., Class A.....	9,140	28,134	Guoyuan Securities Co. Ltd., Class A....	61,430	67,305
Guangzhou Yuexiu Capital Holdings Group Co. Ltd., Class A.....	64,568	57,575	# Gushengtang Holdings Ltd.....	29,300	102,855
Guangzhou Zhujiang Brewery Co. Ltd., Class A.....	18,200	22,941	H World Group Ltd. (1179 HK).....	214,000	692,815
Guilin Layn Natural Ingredients Corp., Class A.....	22,500	23,152	H World Group Ltd. (HTHT US), ADR....	10,128	325,514
Guilin Sanjin Pharmaceutical Co. Ltd., Class A.....	7,500	13,974	#*Ω Haichang Ocean Park Holdings Ltd.....	981,000	70,722
Guizhou Chanhen Chemical Corp., Class A.....	16,600	51,356	Ω Haidilao International Holding Ltd.....	385,000	722,267
Guizhou Gas Group Corp. Ltd., Class A..	25,200	22,832	Haier Smart Home Co. Ltd. (600690 C1), Class A.....	47,100	180,545
Guizhou Panjiang Refined Coal Co. Ltd., Class A.....	65,071	44,903	Haier Smart Home Co. Ltd. (6690 HK), Class H.....	476,399	1,575,718
Guizhou Qianyuan Power Co. Ltd., Class A.....	10,400	20,810	Hailir Pesticides & Chemicals Group Co. Ltd., Class A....	5,740	9,942
Guizhou Tyre Co. Ltd., Class A.....	53,700	35,836	Hainan Drinda New Energy Technology Co. Ltd., Class A....	1,500	11,689
Guizhou Xinbang Pharmaceutical Co. Ltd., Class A.....	72,400	39,303	Hainan Haide Capital Management Co. Ltd., Class A.....	44,660	36,895
			Hainan Jinpan Smart Technology Co. Ltd., Class A.....	2,327	12,796
			* Hainan Meilan International Airport Co. Ltd., Class H....	91,000	92,478
			Hainan Mining Co. Ltd., Class A.....	36,600	34,248
			Hainan Strait Shipping Co. Ltd., Class A....	50,600	43,943

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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Haisco			Hangzhou Robam		
Pharmaceutical			Appliances Co. Ltd.,		
Group Co. Ltd.,			Class A.....	14,300	\$ 41,310
Class A.....	5,700	\$ 25,084	Hangzhou Shunwang		
Haitian International			Technology Co.		
Holdings Ltd.....	270,000	717,810	Ltd., Class A.....	15,800	35,467
Haitong Securities Co.			Hangzhou Sunrise		
Ltd., Class H.....	585,600	512,467	Technology Co.		
Ω Haitong UniTrust			Ltd., Class A.....	10,100	23,114
International			Ω Hangzhou Tigermed		
Leasing Co. Ltd.,			Consulting Co. Ltd.		
Class H.....	492,000	58,165	(3347 HK), Class H.	16,900	61,066
Hand Enterprise			Hangzhou Zhongtai		
Solutions Co. Ltd.,			Cryogenic		
Class A.....	42,600	115,866	Technology Corp.,		
Hangcha Group Co.			Class A.....	12,700	20,795
Ltd., Class A.....	16,296	43,262	Ω Hansoh		
Hangjin Technology			Pharmaceutical		
Co. Ltd., Class A....	8,600	19,956	Group Co. Ltd.....	84,000	193,322
Hangxiao Steel			*Ω Harbin Bank Co. Ltd.,		
Structure Co. Ltd.,			Class H.....	702,000	31,607
Class A.....	78,900	26,810	Harbin Boshi		
Hangzhou Binjiang			Automation Co.		
Real Estate Group			Ltd., Class A.....	13,300	32,901
Co. Ltd., Class A....	27,600	32,824	Harbin Electric Co.		
Hangzhou Chang			Ltd., Class H.....	254,000	103,663
Chuan Technology			Harbin Electric Corp.		
Co. Ltd., Class A....	3,200	19,618	Jiamusi Electric		
Hangzhou Electronic			Machine Co. Ltd.,		
Soul Network			Class A.....	14,020	21,146
Technology Co.			* Harbin Pharmaceutical		
Ltd., Class A.....	6,100	18,333	Group Co. Ltd.,		
Hangzhou First			Class A.....	50,900	26,080
Applied Material Co.			HBIS Resources Co.		
Ltd., Class A.....	9,408	18,930	Ltd., Class A.....	21,000	41,279
Hangzhou GreatStar			*Ω HBM Holdings Ltd.....	148,000	69,871
Industrial Co. Ltd....	12,800	56,896	Health & Happiness		
Hangzhou Haoyue			H&H International		
Personal Care Co.			Holdings Ltd.....	95,500	100,281
Ltd., Class A.....	3,800	20,492	Hebei Hengshui		
Hangzhou Huawang			Laobaigan Liquor		
New Material			Co. Ltd., Class A....	15,700	40,842
Technology Co.			Hebei Sinopack		
Ltd., Class A.....	13,600	23,586	Electronic		
Hangzhou Iron &			Technology Co.		
Steel Co., Class A....	73,700	52,828	Ltd., Class A.....	3,080	20,966
Hangzhou Lion			Hebei Yangyuan		
Microelectronics Co.			Zhihui Beverage		
Ltd., Class A.....	6,312	19,951	Co. Ltd., Class A....	19,500	59,348
Hangzhou Onechance			Hefei Jianghang		
Tech Corp.,			Aircraft Equipment		
Class A.....	5,700	21,901	Co. Ltd., Class A....	16,818	21,077
Hangzhou Oxygen			Hefei Meiya		
Plant Group Co.			Optoelectronic		
Ltd., Class A.....	10,500	29,924	Technology, Inc.,		
			Class A.....	18,240	36,038

WORLD EX U.S. CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Hefei Urban Construction Development Co. Ltd., Class A.....	42,600	\$ 38,699	Hengdian Group DMEGC Magnetics Co. Ltd., Class A....	41,600	\$ 73,899
Heilongjiang Agriculture Co. Ltd., Class A.....	24,900	48,906	Hengli Petrochemical Co. Ltd., Class A....	48,100	99,435
HeiLongJiang ZBD Pharmaceutical Co. Ltd., Class A.....	14,400	21,755	Hengtong Optic-electric Co. Ltd., Class A.....	21,600	46,689
# Helens International Holdings Co. Ltd.....	102,000	26,858	Hengyi Petrochemical Co. Ltd., Class A....	54,250	45,927
Hello Group, Inc., Sponsored ADR.....	54,377	390,971	* Hesai Group, ADR.....	1,022	15,780
Henan Liliang Diamond Co. Ltd., Class A.....	9,100	41,274	Hesteel Co. Ltd., Class A.....	139,500	41,349
Henan Lingrui Pharmaceutical Co., Class A.....	16,300	48,712	Hexing Electrical Co. Ltd., Class A.....	4,000	20,862
Henan Mingtai AI Industrial Co. Ltd., Class A.....	25,800	44,092	* Hi Sun Technology China Ltd.....	819,000	31,601
Henan Pinggao Electric Co. Ltd., Class A.....	8,200	20,229	Hisense Home Appliances Group Co. Ltd., Class H....	137,000	477,386
Henan Shenhua Coal Industry & Electricity Power Co. Ltd., Class A....	53,200	136,191	Hisense Visual Technology Co. Ltd., Class A.....	18,300	59,798
Henan Shuanghui Investment & Development Co. Ltd., Class A.....	25,600	93,022	Hithink RoyalFlush Information Network Co. Ltd., Class A....	1,900	73,872
Henan Thinker Automatic Equipment Co. Ltd., Class A.....	9,240	30,093	HLA Group Corp. Ltd., Class A.....	84,200	102,104
* Henan Yicheng New Energy Co. Ltd., Class A.....	38,000	19,946	HMT Xiamen New Technical Materials Co. Ltd., Class A....	8,900	47,518
Henan Yuguang Gold & Lead Co. Ltd., Class A.....	20,400	18,724	* HNA Technology Co. Ltd., Class A.....	65,200	22,493
* Henan Yuneng Holdings Co. Ltd., Class A.....	27,500	14,582	Hongfa Technology Co. Ltd., Class A....	12,060	57,355
* Henan Zhongfu Industry Co. Ltd., Class A.....	112,200	48,100	Hongli Zhihui Group Co. Ltd., Class A....	18,300	17,054
Hengan International Group Co. Ltd.....	234,000	640,605	Hongrun Construction Group Co. Ltd., Class A.....	36,200	25,552
* Hengdeli Holdings Ltd.....	570,289	9,007	Hongta Securities Co. Ltd., Class A.....	18,450	20,040
			* Hopson Development Holdings Ltd.....	413,086	158,384
			Horizon Construction Development Ltd.....	117,554	18,355
			Hoshine Silicon Industry Co. Ltd., Class A.....	3,400	24,367
			Hoyuan Green Energy Co. Ltd., Class A....	16,828	35,898
			#Ω Hua Hong Semiconductor Ltd...	239,000	708,254
			Huaan Securities Co. Ltd., Class A.....	67,020	51,948

WORLD EX U.S. CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Huabao Flavours & Fragrances Co. Ltd., Class A.....	10,500	\$ 21,669	Hubei Chutian Smart Communication Co. Ltd., Class A.....	32,600	\$ 19,832
Huada Automotive Technology Corp. Ltd., Class A.....	5,000	22,855	* Hubei Dinglong Co. Ltd., Class A.....	6,400	22,848
Huadian Heavy Industries Co. Ltd., Class A.....	33,400	30,984	Hubei Energy Group Co. Ltd., Class A....	31,500	21,068
# Huadian Power International Corp. Ltd., Class H.....	272,000	133,049	Hubei Jumpcan Pharmaceutical Co. Ltd., Class A.....	22,800	86,810
Huadong Medicine Co. Ltd., Class A....	12,000	57,689	Hubei Xingfa Chemicals Group Co. Ltd., Class A....	28,300	85,500
Huafon Chemical Co. Ltd., Class A.....	55,200	61,640	Hubei Yihua Chemical Industry Co. Ltd., Class A.....	26,300	43,832
Huafu Fashion Co. Ltd., Class A.....	75,800	49,185	Hubei Zhenhua Chemical Co. Ltd., Class A.....	14,900	26,338
Huagong Tech Co. Ltd., Class A.....	6,100	33,131	Huishang Bank Corp. Ltd., Class H.....	170,400	54,031
Huaibei Mining Holdings Co. Ltd., Class A.....	39,200	76,357	#*Ω Huitongda Network Co. Ltd., Class H....	6,200	11,539
Huaihe Energy Group Co. Ltd., Class A....	88,000	40,410	Huizhou Desay Sv Automotive Co. Ltd., Class A.....	3,800	56,958
Hualan Biological Engineering, Inc., Class A.....	10,669	23,289	Humanwell Healthcare Group Co. Ltd., Class A.....	27,600	82,747
Huaming Power Equipment Co. Ltd., Class A.....	8,300	19,232	Hunan Aihua Group Co. Ltd., Class A....	11,300	24,072
Huaneng Power International, Inc., Class H.....	676,000	354,714	* Hunan Er-Kang Pharmaceutical Co. Ltd., Class A.....	51,000	17,627
Huangshan Novel Co. Ltd., Class A.....	15,300	21,939	Hunan Gold Corp. Ltd., Class A.....	11,200	26,793
Huangshan Tourism Development Co. Ltd., Class A.....	15,500	23,696	Hunan Jiudian Pharmaceutical Co. Ltd., Class A.....	7,300	15,660
Huapont Life Sciences Co. Ltd., Class A....	52,000	27,625	Hunan TV & Broadcast Intermediary Co. Ltd., Class A.....	44,800	44,214
Ω Huatai Securities Co. Ltd., Class H.....	284,200	489,414	Hunan Valin Steel Co. Ltd., Class A.....	83,640	52,344
Huaxi Securities Co. Ltd., Class A.....	37,200	41,329	Hunan Zhongke Electric Co. Ltd., Class A.....	26,900	54,580
Huaxia Bank Co. Ltd., Class A.....	75,900	79,542	Hundsun Technologies, Inc., Class A.....	4,976	17,892
Huaxin Cement Co. Ltd. (6655 HK), Class H.....	102,300	99,272	HUYA, Inc., ADR.....	27,296	95,536
Huayu Automotive Systems Co. Ltd., Class A.....	32,551	75,470	#*Ω Hygeia Healthcare Holdings Co. Ltd.....	104,600	171,342
* Hubei Biocause Pharmaceutical Co. Ltd., Class A.....	50,100	26,317			

WORLD EX U.S. CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Hymson Laser			Inner Mongolia		
Technology Group			Junzheng Energy &		
Co. Ltd., Class A....	5,109	\$ 21,236	Chemical Industry		
* Hytera			Group Co. Ltd.,		
Communications			Class A.....	87,300	\$ 63,077
Corp. Ltd., Class A..	35,200	60,072	Inner Mongolia		
* HyUnion Holding Co.			MengDian HuaNeng		
Ltd., Class A.....	21,900	16,800	Thermal Power		
* IAT Automobile			Corp. Ltd., Class A..	61,600	35,591
Technology Co.			Inner Mongolia Xingye		
Ltd., Class A.....	16,000	25,947	Silver&Tin Mining		
*Ω iDreamSky			Co. Ltd., Class A....	16,900	29,218
Technology			Inner Mongolia Yili		
Holdings Ltd.....	94,800	19,722	Industrial Group Co.		
IEIT Systems Co. Ltd.,			Ltd., Class A.....	37,900	146,024
Class A.....	3,800	27,271	Inner Mongolia Yuan		
Iflytek Co. Ltd.,			Xing Energy Co.		
Class A.....	4,200	29,440	Ltd., Class A.....	78,600	62,574
IKD Co. Ltd., Class A..	28,200	68,927	*Ω InnoCare Pharma		
* I-Mab, Sponsored			Ltd.....	72,000	51,190
ADR.....	4,515	4,605	*Ω Innovent Biologics,		
*Ω IMAX China Holding,			Inc.....	43,000	182,989
Inc.....	24,000	22,911	Innuovo Technology		
Imeik Technology			Co. Ltd., Class A....	19,000	28,761
Development Co.			Insigma Technology		
Ltd., Class A.....	1,482	34,920	Co. Ltd., Class A....	21,100	19,342
Industrial &			Inspur Digital		
Commercial Bank of			Enterprise		
China Ltd., Class H.	4,006,000	2,726,788	Technology Ltd.....	132,000	75,266
Industrial Bank Co.			Intco Medical		
Ltd., Class A.....	147,900	414,814	Technology Co.		
Industrial Securities			Ltd., Class A.....	6,600	24,781
Co. Ltd., Class A....	56,320	46,482	*# iQIYI, Inc., ADR.....	161,816	351,141
Infore Environment			iRay Technology Co.		
Technology Group			Ltd., Class A.....	1,476	20,805
Co. Ltd., Class A....	81,500	53,652	IReader Technology		
*Ω Ingdan, Inc.....	206,000	33,326	Co. Ltd., Class A....	7,700	22,498
Inkverse Group Ltd...	387,000	86,536	* IRICO Display		
Inmyshow Digital			Devices Co. Ltd.,		
Technology Group			Class A.....	90,900	106,356
Co. Ltd., Class A....	58,200	41,101	* J&T Global Express		
* Inner Mongolia			Ltd.....	226,000	180,445
BaoTou Steel Union			JA Solar Technology		
Co. Ltd., Class A....	306,400	75,202	Co. Ltd., Class A....	40,260	69,090
Inner Mongolia Dian			Jade Bird Fire Co.		
Tou Energy Corp.			Ltd., Class A.....	25,070	39,622
Ltd., Class A.....	31,100	86,823	Jafron Biomedical Co.		
Inner Mongolia			Ltd., Class A.....	10,500	38,894
ERDOS Resources			Jangho Group Co.		
Co. Ltd., Class A....	39,788	52,887	Ltd., Class A.....	34,800	25,519
* Inner Mongolia Furui			Jason Furniture		
Medical Science			Hangzhou Co. Ltd.,		
Co. Ltd., Class A....	3,600	16,123	Class A.....	17,100	69,193
			JCET Group Co. Ltd.,		
			Class A.....	20,800	111,718

WORLD EX U.S. CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
JCHX Mining Management Co. Ltd., Class A.....	6,900	\$ 38,030	Jiangsu Guotai International Group Co. Ltd., Class A....	47,900	\$47,828
*Ω JD Health International, Inc.....	187,650	777,010	Jiangsu Guoxin Corp. Ltd., Class A.....	22,900	23,549
*Ω JD Logistics, Inc.....	555,600	956,730	* Jiangsu Haili Wind Power Equipment Technology Co. Ltd., Class A.....	4,200	32,701
JD.com, Inc. (9618 HK), Class A.....	270,907	5,510,470	Jiangsu Hengli Hydraulic Co. Ltd., Class A.....	5,717	48,979
Jiajiayue Group Co. Ltd., Class A.....	10,300	14,301	Jiangsu Hengrui Pharmaceuticals Co. Ltd., Class A....	8,533	52,624
Jiang Su Suyan Jingshen Co. Ltd., Class A.....	15,400	23,371	* Jiangsu High Hope International Group Corp., Class A.....	59,400	20,999
Jiangling Motors Corp. Ltd., Class A.....	9,800	30,537	Jiangsu Hongdou Industrial Co. Ltd., Class A.....	74,100	22,686
Jiangsu Asia-Pacific Light Alloy Technology Co. Ltd., Class A.....	32,000	26,075	Jiangsu Huachang Chemical Co. Ltd., Class A.....	17,700	19,987
Jiangsu Azure Corp., Class A.....	20,400	34,500	Jiangsu Jiangyin Rural Commercial Bank Co. Ltd., Class A....	72,583	43,572
Jiangsu Bojun Industrial Technology Co. Ltd., Class A.....	9,250	31,721	Jiangsu Jiejie Microelectronics Co. Ltd., Class A.....	7,400	33,956
Jiangsu Broadcasting Cable Information Network Corp. Ltd., Class A.....	102,300	45,180	Jiangsu Kanion Pharmaceutical Co. Ltd., Class A.....	14,200	25,813
Jiangsu Changshu Rural Commercial Bank Co. Ltd., Class A.....	72,380	73,993	Jiangsu King's Luck Brewery JSC Ltd., Class A.....	7,987	48,017
Jiangsu Dingsheng New Energy Materials Co. Ltd., Class A.....	29,060	33,836	Jiangsu Leili Motor Co. Ltd., Class A....	6,800	41,428
Jiangsu Eastern Shenghong Co. Ltd., Class A.....	30,900	36,518	Jiangsu Lihua Foods Group Co. Ltd.....	14,475	37,777
Jiangsu Expressway Co. Ltd., Class H....	174,000	193,746	Jiangsu Linyang Energy Co. Ltd., Class A.....	45,100	42,910
Jiangsu Financial Leasing Co. Ltd., Class A.....	81,300	59,463	* Jiangsu Lopal Tech Co. Ltd., Class A....	13,900	18,772
Jiangsu General Science Technology Co. Ltd., Class A....	48,800	37,343	Jiangsu Nata Opto-electronic Material Co. Ltd., Class A.....	8,200	41,580
Jiangsu Gian Technology Co. Ltd., Class A.....	5,500	29,397	Jiangsu Nhwa Pharmaceutical Co. Ltd., Class A.....	18,500	58,638
Jiangsu Guomao Reducer Co. Ltd., Class A.....	15,220	28,716	Jiangsu Pacific Quartz Co. Ltd., Class A....	12,950	47,067

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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Jiangsu Phoenix Publishing & Media Corp. Ltd., Class A..	20,500	\$ 31,865	Jiangsu Zhongtian Technology Co. Ltd., Class A.....	20,900	\$ 39,382
Jiangsu Provincial Agricultural Reclamation & Development Corp., Class A.....	30,300	39,890	Jiangsu Zijin Rural Commercial Bank Co. Ltd., Class A....	118,800	45,573
Jiangsu Shagang Co. Ltd., Class A.....	51,900	38,089	Jiangxi Copper Co. Ltd., Class H.....	345,000	547,570
Jiangsu Shemar Electric Co. Ltd., Class A.....	7,300	26,689	* Jiangxi Fushine Pharmaceutical Co. Ltd., Class A.....	12,700	14,245
Jiangsu Shuangxing Color Plastic New Materials Co. Ltd., Class A.....	49,900	33,906	Jiangxi Ganneng Co. Ltd., Class A.....	19,600	22,178
Jiangsu Sidike New Material Science & Technology Co. Ltd. (300806 C2), Class A.....	12,600	26,921	Jiangxi Ganyue Expressway Co. Ltd., Class A.....	52,900	39,104
Jiangsu Sidike New Material Science & Technology Co. Ltd. (300806 CH), Class A.....	4,480	9,572	Jiangxi Guotai Group Co. Ltd., Class A....	15,500	23,248
* Jiangsu Sopo Chemical Co., Class A.....	19,000	18,696	Jiangxi Huangshanghuang Group Food Co. Ltd., Class A.....	13,500	15,181
Jiangsu Suzhou Rural Commercial Bank Co. Ltd., Class A....	36,400	26,875	Jiangxi Xinyu Guoke Technology Co. Ltd., Class A.....	7,200	25,251
Jiangsu ToLand Alloy Co. Ltd., Class A....	7,760	22,872	Jiangyin Jianghua Microelectronics Materials Co. Ltd., Class A.....	5,800	12,819
Jiangsu Xinquan Automotive Trim Co. Ltd., Class A....	7,600	50,147	Jiangzhong Pharmaceutical Co. Ltd., Class A.....	16,900	53,378
Jiangsu Yanghe Distillery Co. Ltd., Class A.....	13,500	146,261	Jianmin Pharmaceutical Group Co. Ltd., Class A.....	3,400	19,870
Jiangsu Yangnong Chemical Co. Ltd., Class A.....	8,190	62,951	Jiaozuo Wanfang Aluminum Manufacturing Co. Ltd., Class A.....	36,500	36,187
Jiangsu Yoke Technology Co. Ltd., Class A.....	2,400	19,834	Jiayou International Logistics Co. Ltd., Class A.....	8,800	21,640
Jiangsu Yuyue Medical Equipment & Supply Co. Ltd., Class A.....	10,900	53,884	Jihua Group Corp. Ltd., Class A.....	82,900	29,158
Jiangsu Zhangjiagang Rural Commercial Bank Co. Ltd., Class A.....	85,720	50,499	Jilin Aodong Pharmaceutical Group Co. Ltd., Class A.....	14,400	33,021
			* Jilin Chemical Fibre, Class A.....	45,300	21,285
			Jilin Electric Power Co. Ltd., Class A....	44,000	31,277
			Jilin OLED Material Tech Co. Ltd., Class A.....	5,849	17,664

WORLD EX U.S. CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Jinchuan Group International Resources Co. Ltd...	653,000	\$ 43,834	Joynn Laboratories China Co. Ltd., Class A.....	14,624	\$ 32,491
Jinduicheng Molybdenum Co. Ltd., Class A.....	77,100	111,911	Jointo Energy Investment Co. Ltd. Hebei, Class A.....	23,500	17,065
Jingjin Equipment, Inc., Class A.....	11,200	25,999	Jointown Pharmaceutical Group Co. Ltd., Class A.....	74,680	51,380
Jinhong Gas Co. Ltd., Class A.....	6,719	15,686	Jollywood Suzhou Sunwatt Co. Ltd., Class A.....	28,200	21,802
Jinhui Liquor Co. Ltd., Class A.....	8,000	20,825	Jones Tech PLC, Class A.....	7,400	26,342
* Jinke Smart Services Group Co. Ltd., Class H.....	26,600	23,584	Jonjee Hi-Tech Industrial & Commercial Holding Co. Ltd., Class A....	14,900	43,529
# JinkoSolar Holding Co. Ltd., ADR.....	14,028	291,362	Joy City Property Ltd...	1,858,000	48,768
Jinlei Technology Co. Ltd., Class A.....	8,500	22,856	Joyoung Co. Ltd., Class A.....	17,316	23,498
Jinlongyu Group Co. Ltd., Class A.....	11,300	24,385	JS Corrugating Machinery Co. Ltd., Class A.....	14,500	24,261
Jinmao Property Services Co. Ltd.....	30,120	9,601	#*Ω JS Global Lifestyle Co. Ltd.....	455,000	106,978
Jinneng Holding Shanxi Coal Industry Co. Ltd., Class A.....	41,400	74,660	JSTI Group, Class A...	30,744	40,354
* Jinneng Holding Shanxi Electric Power Co. Ltd., Class A.....	33,900	11,647	* Ju Teng International Holdings Ltd.....	328,000	36,757
Jinneng Science&Technology Co. Ltd., Class A....	32,000	24,653	Juwei Food Co. Ltd., Class A.....	14,600	29,362
Ω Jinxin Fertility Group Ltd.....	858,000	267,960	Juneyao Airlines Co. Ltd., Class A.....	23,700	43,313
Jinyu Bio-Technology Co. Ltd., Class A....	10,700	9,792	*Ω JW Cayman Therapeutics Co. Ltd.....	66,000	11,881
JiuGui Liquor Co. Ltd., Class A.....	3,900	24,085	* JY Grandmark Holdings Ltd.....	98,000	3,653
#Ω Jiumaojiu International Holdings Ltd.....	372,000	126,069	Kailuan Energy Chemical Co. Ltd., Class A.....	35,000	31,562
Jizhong Energy Resources Co. Ltd., Class A.....	110,900	92,158	Kaishan Group Co. Ltd., Class A.....	13,200	17,555
JL Mag Rare-Earth Co. Ltd. (300748 C2), Class A.....	1,440	3,937	Kangji Medical Holdings Ltd.....	125,000	103,393
JL Mag Rare-Earth Co. Ltd. (6680 HK), Class H.....	16,000	19,134	* KBC Corp. Ltd., Class A.....	2,693	7,128
JNBY Design Ltd.....	88,500	187,122	Keboda Technology Co. Ltd., Class A....	4,500	38,016
Joincare Pharmaceutical Group Industry Co. Ltd., Class A.....	39,300	59,101	Keda Industrial Group Co. Ltd., Class A....	43,500	48,642
			Keeson Technology Corp. Ltd., Class A..	8,576	13,213
			Kehua Data Co. Ltd., Class A.....	9,400	37,146

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Keshun Waterproof Technologies Co. Ltd., Class A.....	47,500	\$ 31,054	LB Group Co. Ltd., Class A.....	36,700	\$ 91,975
Kidswant Children Products Co. Ltd., Class A.....	45,900	81,166	Lee & Man Chemical Co. Ltd.....	62,000	32,025
# Kinetic Development Group Ltd.....	758,000	120,666	Lee & Man Paper Manufacturing Ltd....	442,000	127,302
Kingboard Holdings Ltd.....	269,500	686,747	Lee's Pharmaceutical Holdings Ltd.....	149,500	23,574
Kingboard Laminates Holdings Ltd.....	322,000	322,929	*Ω Legend Holdings Corp., Class H.....	197,200	186,430
KingClean Electric Co. Ltd., Class A.....	9,180	29,393	Lenovo Group Ltd.....	2,338,000	2,819,742
Kingnet Network Co. Ltd., Class A.....	25,800	49,626	Lens Technology Co. Ltd., Class A.....	60,400	217,453
Kingsoft Corp. Ltd.....	221,800	1,121,292	Leoch International Technology Ltd.....	62,000	12,070
Konfoong Materials International Co. Ltd., Class A.....	3,000	29,146	Lepu Medical Technology Beijing Co. Ltd., Class A....	18,700	26,804
* Konkka Group Co. Ltd., Class A.....	49,000	30,502	LexinFintech Holdings Ltd., ADR.....	38,480	303,992
KPC Pharmaceuticals, Inc., Class A.....	12,100	27,099	Leyard Optoelectronic Co. Ltd., Class A....	43,500	35,575
Kuaijishan Shaoxing Wine Co. Ltd., Class A.....	15,700	22,276	* Li Auto, Inc. (2015 HK), Class A.....	52,800	621,452
*Ω Kuaishou Technology..	366,400	2,005,173	* Li Auto, Inc. (LI US), ADR.....	857	20,071
Kuangda Technology Group Co. Ltd., Class A.....	43,400	29,355	Li Ning Co. Ltd.....	921,000	1,904,553
Kunlun Energy Co. Ltd.....	1,426,000	1,361,591	Lianhe Chemical Technology Co. Ltd., Class A.....	30,100	24,737
Kunshan Huguang Auto Harness Co. Ltd., Class A.....	7,100	35,143	* Liao Ning Oxiranchem, Inc. (300082 CH), Class A.....	9,800	8,048
Kunshan Kinglai Hygienic Materials Co. Ltd., Class A....	7,920	25,803	Liaoning Cheng Da Co. Ltd., Class A....	34,800	46,863
Kweichow Moutai Co. Ltd., Class A.....	6,038	1,199,626	Liaoning Port Co. Ltd., Class H.....	134,000	12,158
Lakala Payment Co. Ltd., Class A.....	25,600	62,539	* Lier Chemical Co. Ltd., Class A.....	27,380	32,013
Lancy Co. Ltd., Class A.....	9,300	19,699	* Lifetech Scientific Corp.....	672,000	112,291
* Lanzhou LS Heavy Equipment Co. Ltd., Class A.....	35,900	26,155	Lijiang Yulong Tourism Co. Ltd., Class A....	18,100	21,404
Lao Feng Xiang Co. Ltd., Class A.....	6,800	48,459	# Lingbao Gold Group Co. Ltd., Class H....	140,000	85,640
Laobaixing Pharmacy Chain JSC, Class A.....	23,663	51,193	Lingyi iTech Guangdong Co., Class A.....	42,100	49,513
Launch Tech Co. Ltd., Class H.....	40,500	50,439	#Ω Linklogis, Inc., Class B.....	315,000	62,139
			* Liuzhou Iron & Steel Co. Ltd., Class A....	44,400	16,904
			Livzon Pharmaceutical Group, Inc., Class H.....	47,271	160,108

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Lizhong Sitong Light Alloys Group Co. Ltd., Class A.....	12,100	\$ 27,003	Maccura Biotechnology Co. Ltd., Class A.....	16,300	\$ 27,799
# LK Technology Holdings Ltd.....	157,250	56,302	Malion New Materials Co. Ltd., Class A....	19,800	21,964
Loncin Motor Co. Ltd., Class A.....	55,897	78,324	Mango Excellent Media Co. Ltd., Class A.....	20,602	79,111
Ω Longfor Group Holdings Ltd.....	518,500	659,060	#*Ω Maoyan Entertainment.....	160,800	178,722
Longhua Technology Group Luoyang Co. Ltd., Class A.....	10,400	9,841	Maxvision Technology Corp., Class A.....	6,800	22,004
LONGi Green Energy Technology Co. Ltd., Class A.....	33,744	69,215	Mayinglong Pharmaceutical Group Co. Ltd., Class A.....	6,400	22,222
Longshine Technology Group Co. Ltd., Class A.....	25,000	34,984	Ω Medlive Technology Co. Ltd.....	50,500	56,730
Lonking Holdings Ltd... Lotus Holdings Co. Ltd.....	809,000	175,840	Meihua Holdings Group Co. Ltd., Class A.....	65,600	90,925
* Lucky Harvest Co. Ltd., Class A.....	47,900	33,378	Meinian Onehealth Healthcare Holdings Co. Ltd., Class A....	76,900	46,276
Luenmei Quantum Co. Ltd., Class A.....	5,700	33,978	#Ω Meitu, Inc.....	301,500	162,971
Luoniushan Co. Ltd., Class A.....	19,608	15,014	*Ω Meituan, Class B.....	235,820	4,488,256
* Luoxin Pharmaceuticals Group Stock Co. Ltd., Class A.....	26,700	22,650	Mesnac Co. Ltd., Class A.....	30,300	36,478
Luoyang Xinqianglian Slewing Bearing Co. Ltd., Class A....	15,000	7,346	Metallurgical Corp. of China Ltd., Class H.	833,000	163,112
Lushang Freda Pharmaceutical Co. Ltd., Class A.....	6,400	17,535	M-Grass Ecology & Environment Group Co. Ltd., Class A....	42,200	27,216
Luxi Chemical Group Co. Ltd., Class A....	22,600	21,726	*Ω Microport Cardioflow Medtech Corp.....	105,000	10,438
Luxin Venture Capital Group Co. Ltd., Class A.....	47,000	76,807	MicroPort NeuroScientific Corp.....	44,000	58,178
Luxshare Precision Industry Co. Ltd., Class A.....	12,200	20,400	Midea Group Co. Ltd., Class A.....	27,500	280,591
Luyang Energy-Saving Materials Co. Ltd....	37,949	211,481	Ω Midea Real Estate Holding Ltd.....	92,800	34,910
*Ω Luye Pharma Group Ltd.....	21,000	35,914	Milkyway Intelligent Supply Chain Service Group Co. Ltd., Class A.....	5,800	42,061
Luzhou Laojiao Co. Ltd., Class A.....	736,000	196,977	Ming Yang Smart Energy Group Ltd., Class A.....	21,700	31,114
#* Maanshan Iron & Steel Co. Ltd., Class H.....	9,000	144,117	Ming Yuan Cloud Group Holdings Ltd.....	305,000	103,333
	496,000	111,187	* Mingfa Group International Co. Ltd.....	299,000	3,823

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
MINISO Group			NAURA Technology		
Holding Ltd.....	138,000	\$795,021	Group Co. Ltd.,		
Minmetals Capital Co.			Class A.....	1,300	\$ 67,820
Ltd., Class A.....	38,000	31,468	* NavInfo Co. Ltd.,		
* Minmetals			Class A.....	31,400	37,657
Development Co.			* Nayuki Holdings Ltd....	237,000	35,805
Ltd., Class A.....	25,100	23,889	NBTM New Materials		
* Minth Group Ltd.....	264,000	527,278	Group Co. Ltd.,		
MLS Co. Ltd.,			Class A.....	12,900	30,694
Class A.....	42,600	47,879	NetDragon Websoft		
* MMG Ltd.....	1,775,200	584,625	Holdings Ltd.....	94,000	122,485
*Ω Mobvista, Inc.....	213,000	196,291	*Ω NetEase Cloud Music,		
* MOG Digitech			Inc.....	8,000	125,702
Holdings Ltd.....	190,000	23,849	NetEase, Inc. (NTES		
Moon Environment			US), ADR.....	31,620	3,252,117
Technology Co.			Neusoft Corp.,		
Ltd., Class A.....	23,400	38,630	Class A.....	18,600	24,340
Morimatsu			New China Life		
International			Insurance Co. Ltd.,		
Holdings Co. Ltd....	77,000	46,684	Class H.....	226,300	708,233
Muyuan Foods Co.			New Hope Dairy Co.		
Ltd., Class A.....	14,967	77,000	Ltd., Class A.....	18,400	36,823
MYS Group Co. Ltd.,			* New Hope Liuhe Co.		
Class A.....	22,300	10,486	Ltd., Class A.....	13,100	15,721
NanJi E-Commerce			Neway Valve Suzhou		
Co. Ltd., Class A....	47,100	32,234	Co. Ltd., Class A....	16,500	62,510
Nanjing Cosmos			* Newborn Town, Inc....	138,000	84,077
Chemical Co. Ltd.,			Newland Digital		
Class A.....	8,700	29,836	Technology Co.		
Nanjing Hanrui Cobalt			Ltd., Class A.....	17,900	49,106
Co. Ltd., Class A....	7,300	32,914	Nexteer Automotive		
Nanjing Iron & Steel			Group Ltd.....	346,000	160,331
Co. Ltd., Class A....	119,200	76,298	*# Nine Dragons Paper		
Nanjing			Holdings Ltd.....	563,000	228,842
Pharmaceutical Co.			Ningbo Boway Alloy		
Ltd., Class A.....	38,500	25,973	Material Co. Ltd.,		
* Nanjing Sample			Class A.....	20,600	56,348
Technology Co.			Ningbo Changhong		
Ltd., Class H.....	1,500	62	Polymer Scientific &		
Nanjing Securities Co.			Technical, Inc.,		
Ltd., Class A.....	25,800	29,994	Class A.....	12,700	19,141
* Nanjing Tanker Corp.,			Ningbo Haitian		
Class A.....	78,400	34,524	Precision Machinery		
Nanjing Xinjiekou			Co. Ltd., Class A....	12,700	35,959
Department Store			Ningbo Huaxiang		
Co. Ltd., Class A....	30,600	27,126	Electronic Co. Ltd.,		
Nantong Jianghai			Class A.....	21,900	38,060
Capacitor Co. Ltd.,			* Ningbo Jifeng Auto		
Class A.....	25,600	85,170	Parts Co. Ltd.,		
Nantong Jiangshan			Class A.....	28,300	45,481
Agrochemical &			Ningbo Jintian Copper		
Chemical LLC,			Group Co. Ltd.,		
Class A.....	9,000	18,021	Class A.....	17,200	14,493
NARI Technology Co.			Ningbo Joyson		
Ltd., Class A.....	46,532	148,257	Electronic Corp.,		
			Class A.....	27,600	65,044

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Ningbo Orient Wires & Cables Co. Ltd., Class A.....	14,300	\$ 104,232	North Industries Group Red Arrow Co. Ltd., Class A....	17,500	\$ 32,974
Ningbo Peacebird Fashion Co. Ltd., Class A.....	11,900	23,750	Northeast Pharmaceutical Group Co. Ltd., Class A.....	65,374	45,099
Ningbo Ronbay New Energy Technology Co. Ltd., Class A....	8,804	38,509	Northeast Securities Co. Ltd., Class A....	59,500	62,965
Ningbo Sanxing Medical Electric Co. Ltd., Class A.....	8,700	36,503	Northking Information Technology Co. Ltd., Class A.....	11,524	22,855
Ningbo Shanshan Co. Ltd., Class A.....	21,300	20,448	Novoray Corp., Class A.....	3,265	28,428
Ningbo Sunrise Elc Technology Co. Ltd., Class A.....	9,000	20,813	* NSFOCUS Technologies Group Co. Ltd., Class A....	16,100	15,801
Ningbo Tuopu Group Co. Ltd., Class A....	12,240	110,993	* Nuode New Materials Co. Ltd., Class A....	36,100	18,463
Ningbo Xusheng Group Co. Ltd., Class A.....	20,388	44,909	NYOCOR Co. Ltd., Class A.....	31,100	23,114
Ningbo Yunsheng Co. Ltd., Class A.....	34,900	36,554	Ocean's King Lighting Science & Technology Co. Ltd., Class A.....	8,200	5,440
Ningxia Baofeng Energy Group Co. Ltd., Class A.....	49,600	119,913	*Ω Ocumension Therapeutics.....	68,000	37,988
Ningxia Building Materials Group Co. Ltd., Class A.....	10,300	19,339	* Offcn Education Technology Co. Ltd., Class A.....	121,700	54,551
* Ningxia Western Venture Industrial Co. Ltd., Class A....	34,700	24,528	Offshore Oil Engineering Co. Ltd., Class A.....	83,400	61,905
* NIO, Inc. (9866 HK), Class A.....	114,960	497,460	* OFILM Group Co. Ltd., Class A.....	25,500	41,465
* Niu Technologies, Sponsored ADR.....	9,365	18,917	Olympic Circuit Technology Co. Ltd., Class A.....	6,400	28,590
NKY Medical Holdings Ltd., Class A.....	10,200	19,745	Onewo, Inc., Class H..	63,100	178,842
Noah Holdings Ltd., Sponsored ADR.....	14,753	156,087	Oppein Home Group, Inc., Class A.....	8,400	75,894
#Ω Nongfu Spring Co. Ltd., Class H.....	258,400	1,219,052	Opple Lighting Co. Ltd., Class A.....	10,400	23,845
Norinco International Cooperation Ltd., Class A.....	25,280	33,791	ORG Technology Co. Ltd., Class A.....	67,184	46,662
North China Pharmaceutical Co. Ltd., Class A.....	27,000	20,654	Orient International Enterprise Ltd., Class A.....	27,900	25,116
North Copper Co. Ltd., Class A.....	34,500	43,764	Orient Overseas International Ltd....	42,000	562,264
North Huajin Chemical Industries Co. Ltd., Class A.....	47,400	28,475	#Ω Orient Securities Co. Ltd., Class H.....	206,800	133,835
			* Oriental Energy Co. Ltd., Class A.....	38,900	52,599
			Oriental Pearl Group Co. Ltd., Class A....	31,900	32,633

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Ovctek China, Inc., Class A.....	27,280	\$ 62,695	Poly Developments & Holdings Group Co. Ltd., Class A.....	31,800	\$ 36,630
Pacific Online Ltd.....	32,000	1,276	Poly Property Group Co. Ltd.....	734,189	138,228
* Pangang Group Vanadium Titanium & Resources Co. Ltd., Class A.....	91,500	34,648	Poly Property Services Co. Ltd., Class H.....	55,000	194,025
PCI Technology Group Co. Ltd., Class A....	48,840	30,533	Pony Testing International Group Co. Ltd., Class A....	8,800	9,026
* PDD Holdings, Inc., ADR.....	40,382	4,519,150	Ω Pop Mart International Group Ltd.....	124,800	1,513,612
*Ω Peijia Medical Ltd.....	89,000	41,505	Porton Pharma Solutions Ltd., Class A.....	8,800	19,171
*†† Pengdu Agriculture & Animal Husbandry Co. Ltd., Class A....	113,300	2,183	Ω Postal Savings Bank of China Co. Ltd., Class H.....	954,000	569,524
* Pengxin International Mining Co. Ltd., Class A.....	42,800	18,592	Pou Sheng International Holdings Ltd.....	921,000	59,213
People.cn Co. Ltd., Class A.....	6,800	20,987	Power Construction Corp. of China Ltd., Class A.....	119,400	83,763
People's Insurance Co. Group of China Ltd., Class H.....	988,000	505,640	* Powerwin Tech Group Ltd.....	36,000	12,311
Perennial Energy Holdings Ltd.....	80,000	8,127	Prinx Chengshan Holdings Ltd.....	56,500	56,008
PetroChina Co. Ltd., Class H.....	3,612,000	2,761,523	* Productive Technologies Co. Ltd.....	818,000	23,496
PharmaBlock Sciences Nanjing, Inc., Class A.....	6,200	26,789	PW Medtech Group Ltd.....	171,000	20,182
#Ω Pharmaron Beijing Co. Ltd., Class H.....	70,675	129,291	Pylon Technologies Co. Ltd., Class A....	3,947	20,593
PhiChem Corp., Class A.....	7,100	15,572	* Q Technology Group Co. Ltd.....	123,000	123,083
PICC Property & Casualty Co. Ltd., Class H.....	1,030,000	1,673,472	* Qi An Xin Technology Group, Inc., Class A.....	8,255	28,638
Ping An Bank Co. Ltd., Class A.....	138,100	218,729	Qianhe Condiment & Food Co. Ltd., Class A.....	15,292	24,584
#Ω Ping An Healthcare & Technology Co. Ltd.....	412,818	326,006	Qifu Technology, Inc., ADR.....	48,609	1,939,499
Ping An Insurance Group Co. of China Ltd., Class H.....	937,500	5,278,765	* Qinchuan Machine Tool & Tool Group Share Co. Ltd., Class A.....	21,100	28,981
Pingdingshan Tianan Coal Mining Co. Ltd., Class A.....	70,500	87,725	Qingdao Citymedia Co. Ltd., Class A....	21,600	20,362
PNC Process Systems Co. Ltd., Class A.....	9,640	30,292	Qingdao East Steel Tower Stock Co. Ltd., Class A.....	49,100	48,198
POCO Holding Co. Ltd., Class A.....	4,400	32,382			
* Polaris Bay Group Co. Ltd., Class A.....	43,000	40,148			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Qingdao Eastsoft Communication Technology Co. Ltd., Class A.....	8,600	\$ 19,125	Quick Intelligent Equipment Co. Ltd., Class A.....	6,600	\$21,273
Qingdao Gaoce Technology Co. Ltd., Class A.....	13,909	19,169	* Radiance Holdings Group Co. Ltd.....	65,000	23,605
Qingdao Gon Technology Co. Ltd., Class A.....	8,700	28,871	Rainbow Digital Commercial Co. Ltd., Class A.....	31,800	20,671
Qingdao Haier Biomedical Co. Ltd., Class A.....	7,763	34,385	Range Intelligent Computing Technology Group Co. Ltd., Class A....	7,600	62,879
Qingdao Hanhe Cable Co. Ltd., Class A....	53,333	24,138	Rayhoo Motor Dies Co. Ltd., Class A....	5,800	30,178
Qingdao Hiron Commercial Cold Chain Co. Ltd., Class A.....	13,540	20,950	Raytron Technology Co. Ltd., Class A....	3,690	25,428
Qingdao Huicheng Environmental Technology Group Co. Ltd., Class A....	4,000	49,493	Realcan Pharmaceutical Group Co. Ltd., Class A.....	44,600	17,067
Ω Qingdao Port International Co. Ltd., Class H.....	95,000	73,906	*Ω Red Star Macalline Group Corp. Ltd., Class H.....	176,268	34,164
Qingdao Rural Commercial Bank Corp., Class A.....	127,700	52,691	*Ω Redco Properties Group Ltd.....	656,000	12,797
Qingdao Sentury Tire Co. Ltd., Class A....	20,720	71,741	Renhe Pharmacy Co. Ltd., Class A.....	37,500	29,033
Qingdao TGOOD Electric Co. Ltd., Class A.....	11,600	38,244	Rianlon Corp., Class A.....	9,300	36,111
Qingdao Topscomm Communication, Inc., Class A.....	2,400	2,170	Risen Energy Co. Ltd., Class A.....	29,600	43,701
Qinghai Huzhu TianYouDe Highland Barley Spirit Co. Ltd., Class A.....	15,500	20,059	Riyue Heavy Industry Co. Ltd., Class A....	28,500	47,561
* Qinghai Salt Lake Industry Co. Ltd., Class A.....	29,300	66,911	Rizhao Port Co. Ltd., Class A.....	88,600	37,182
Qinhuangdao Port Co. Ltd., Class H.....	257,000	68,154	RoboTechnik Intelligent Technology Co. Ltd., Class A.....	1,900	46,994
* Qudian, Inc., Sponsored ADR.....	66,473	187,454	Rockchip Electronics Co. Ltd., Class A....	1,900	43,419
Queclink Wireless Solutions Co. Ltd., Class A.....	14,300	28,957	* RongFa Nuclear Equipment Co. Ltd., Class A.....	26,400	17,074
Quectel Wireless Solutions Co. Ltd., Class A.....	3,140	38,978	Rongsheng Petrochemical Co. Ltd., Class A.....	55,350	67,471
			* Roshow Technology Co. Ltd., Class A....	36,600	37,683
			Ruida Futures Co. Ltd., Class A.....	9,100	17,862
			Runjian Co. Ltd., Class A.....	11,000	48,874
			Sai Micro Electronics, Inc., Class A.....	10,600	23,819

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
SAIC Motor Corp.			Shan Xi Hua Yang		
Ltd., Class A.	38,465	\$ 91,060	Group New Energy		
Sailun Group Co. Ltd.,			Co. Ltd., Class A....	134,550	\$125,657
Class A.	24,800	52,434	Shandong Bohui		
Sanan Optoelectronics			Paper Industrial Co.		
Co. Ltd., Class A....	13,000	20,586	Ltd., Class A.	35,500	23,328
Sangfor Technologies,			* Shandong Chenming		
Inc., Class A.	2,700	22,229	Paper Holdings		
Sanquan Food Co.			Ltd., Class H.	114,250	14,962
Ltd., Class A.	14,960	23,487	Shandong Dawn		
* Sansteel Minguang			Polymer Co. Ltd.,		
Co. Ltd. Fujian,			Class A.	8,200	13,315
Class A.	71,500	32,238	Shandong Denghai		
Sansure Biotech, Inc.,			Seeds Co. Ltd.,		
Class A.	14,206	39,600	Class A.	13,700	20,092
Sanwei Holding Group			* Shandong Dongyue		
Co. Ltd., Class A....	15,469	27,827	Silicone Material		
Sany Heavy			Co. Ltd., Class A....	27,500	28,849
Equipment			Ω Shandong Gold		
International			Mining Co. Ltd.,		
Holdings Co. Ltd....	455,000	295,390	Class H.	161,500	280,221
Sany Heavy Industry			Shandong Haihua Co.		
Co. Ltd., Class A....	33,700	74,902	Ltd., Class A.	23,000	16,481
Satellite Chemical Co.			Shandong Head		
Ltd., Class A.	80,627	222,989	Group Co. Ltd.,		
SDIC Capital Co. Ltd.,			Class A.	6,900	11,705
Class A.	45,800	44,911	Shandong Himile		
SDIC Power Holdings			Mechanical Science		
Co. Ltd., Class A....	35,400	70,197	& Technology Co.		
Sealand Securities			Ltd., Class A.	15,300	109,235
Co. Ltd., Class A....	106,219	58,648	Shandong Hi-speed		
* Seazen Group Ltd....	848,761	188,614	Co. Ltd., Class A....	12,100	16,845
* Seazen Holdings Co.			* Shandong Hi-Speed		
Ltd., Class A.	19,500	30,394	New Energy Group		
S-Enjoy Service			Ltd.	188,914	42,979
Group Co. Ltd.	103,000	39,063	Shandong Hi-Speed		
Seres Group Co. Ltd.,			Road & Bridge		
Class A.	4,100	75,440	Group Co. Ltd.,		
SF Holding Co. Ltd.,			Class A.	58,400	46,244
Class A.	55,700	302,538	Shandong Hualu		
Shaanxi Beiyuan			Hengsheng		
Chemical Industry			Chemical Co. Ltd.,		
Group Co. Ltd.,			Class A.	33,930	98,288
Class A.	34,670	19,080	Shandong Huatai		
Shaanxi Coal Industry			Paper Industry		
Co. Ltd., Class A....	67,300	201,637	Shareholding Co.		
Shaanxi Construction			Ltd., Class A.	48,700	23,193
Engineering Group			Shandong Humon		
Corp. Ltd., Class A..	99,600	59,602	Smelting Co. Ltd.,		
* Shaanxi Construction			Class A.	22,300	33,598
Machinery Co. Ltd.,			Shandong Jincheng		
Class A.	31,900	13,969	Pharmaceutical		
* Shaanxi Heimao			Group Co. Ltd.,		
Coking Co. Ltd.,			Class A.	17,000	29,908
Class A.	42,000	17,846			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Shandong Jinjing Science & Technology Co. Ltd., Class A.....	48,400	\$ 34,361	Shanghai Bailian Group Co. Ltd., Class A.....	42,400	\$57,062
Shandong Linglong Tyre Co. Ltd., Class A.....	24,895	62,236	* Shanghai Bairun Investment Holding Group Co. Ltd., Class A.....	18,300	61,505
Shandong Lukang Pharma, Class A....	17,700	21,786	Shanghai Baolong Automotive Corp., Class A.....	5,500	26,870
Shandong Pharmaceutical Glass Co. Ltd., Class A.....	10,400	34,589	Shanghai Baosight Software Co. Ltd., Class A.....	7,404	29,616
Shandong Publishing & Media Co. Ltd., Class A.....	14,300	22,060	Shanghai Baosteel Packaging Co. Ltd., Class A.....	20,000	13,025
Shandong Sun Paper Industry JSC Ltd., Class A.....	32,100	61,871	Shanghai BOCHU Electronic Technology Corp. Ltd., Class A.....	1,186	32,686
Shandong Weifang Rainbow Chemical Co. Ltd., Class A....	5,400	36,384	Shanghai Bright Meat Group Co. Ltd., Class A.....	21,800	19,811
Shandong Weigao Group Medical Polymer Co. Ltd., Class H.....	916,800	572,167	Shanghai Chicmax Cosmetic Co. Ltd....	5,000	23,185
Shandong WIT Dyne Health Co. Ltd., Class A.....	4,300	16,737	Shanghai Chinafortune Co. Ltd., Class A.....	20,100	39,192
Shandong Xiantan Co. Ltd., Class A.....	21,200	16,980	Shanghai Chlor-Alkali Chemical Co. Ltd., Class A.....	19,400	30,277
Shandong Xinhua Pharmaceutical Co. Ltd., Class H.....	92,200	67,240	Shanghai Construction Group Co. Ltd., Class A.....	167,228	57,499
Shandong Yisheng Livestock & Poultry Breeding Co. Ltd., Class A.....	24,800	30,450	Shanghai Daimay Automotive Interior Co. Ltd., Class A....	24,706	30,742
Shandong Yulong Gold Co. Ltd., Class A.....	13,100	22,167	Shanghai Dazhong Public Utilities Group Co. Ltd., Class H.....	1,000	243
* Shanghai Aerospace Automobile Electromechanical Co. Ltd., Class A....	28,900	26,173	#* Shanghai Electric Group Co. Ltd., Class H.....	268,000	91,231
* Shanghai Aiko Solar Energy Co. Ltd., Class A.....	651	938	Shanghai Electric Power Co. Ltd., Class A.....	34,100	41,005
Shanghai AJ Group Co. Ltd., Class A....	48,900	32,515	Shanghai Environment Group Co. Ltd., Class A.....	34,800	37,775
Shanghai Allist Pharmaceuticals Co. Ltd., Class A....	3,092	29,202	Shanghai Fengyuzhu Culture & Technology Co. Ltd., Class A.....	12,600	15,430
Shanghai AtHub Co. Ltd., Class A.....	28,616	78,735			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Shanghai Fosun Pharmaceutical Group Co. Ltd., Class H.....	80,000	\$134,858	Shanghai Lingang Holdings Corp. Ltd., Class A.....	32,000	\$ 43,045
Shanghai Fullhan Microelectronics Co. Ltd., Class A.....	5,400	47,205	Shanghai M&G Stationery, Inc., Class A.....	7,700	30,105
Shanghai Ganglian E-Commerce Holdings Co. Ltd., Class A.....	5,712	19,232	Shanghai Mechanical & Electrical Industry Co. Ltd., Class A....	19,900	48,771
Shanghai Gentech Co. Ltd., Class A....	4,575	22,983	* Shanghai Medicilon, Inc., Class A.....	1,936	7,353
Shanghai Hanbell Precise Machinery Co. Ltd., Class A....	17,000	42,515	Shanghai MicroPort Endovascular MedTech Group Co. Ltd., Class A.....	2,966	43,133
Ω Shanghai Haohai Biological Technology Co. Ltd., Class H.....	10,640	33,951	* Shanghai Milkground Food Tech Co. Ltd., Class A.....	11,600	29,289
Shanghai Huace Navigation Technology Ltd., Class A.....	5,600	31,076	Shanghai Moons' Electric Co. Ltd., Class A.....	2,400	20,704
Shanghai Huaafon Aluminium Corp., Class A.....	17,300	47,932	Shanghai Pharmaceuticals Holding Co. Ltd., Class H.....	173,400	275,499
Shanghai Huayi Group Co. Ltd., Class A.....	47,600	44,369	Shanghai Pioneer Holding Ltd.....	237,000	67,826
Shanghai Industrial Holdings Ltd.....	150,000	218,130	Shanghai Pret Composites Co. Ltd., Class A.....	11,200	14,257
Shanghai Industrial Urban Development Group Ltd.....	569,600	24,565	Shanghai Pudong Construction Co. Ltd., Class A.....	21,500	18,072
Shanghai INT Medical Instruments Co. Ltd.....	18,200	69,229	Shanghai Pudong Development Bank Co. Ltd., Class A....	147,134	216,387
Shanghai International Airport Co. Ltd., Class A.....	4,100	18,793	Shanghai Putailai New Energy Technology Co. Ltd., Class A....	23,977	48,757
Shanghai Jahwa United Co. Ltd., Class A.....	11,300	24,327	Shanghai QiFan Cable Co. Ltd., Class A.....	12,300	25,855
Shanghai Jinjiang International Hotels Co. Ltd., Class A....	18,300	66,620	Shanghai RAAS Blood Products Co. Ltd., Class A.....	48,000	46,170
Shanghai Jinqiao Export Processing Zone Development Co. Ltd., Class A....	10,600	15,938	Shanghai Runda Medical Technology Co. Ltd., Class A....	12,100	27,344
Shanghai Liangxin Electrical Co. Ltd., Class A.....	16,600	15,643	Shanghai Rural Commercial Bank Co. Ltd., Class A....	43,700	50,331
			* Shanghai Shibe Hi-Tech Co. Ltd., Class A.....	22,600	13,942

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Shanghai Shyndec Pharmaceutical Co. Ltd., Class A.....	42,600	\$68,926	Shanxi Coal International Energy Group Co. Ltd., Class A.....	41,500	\$ 63,218
Shanghai Sinyang Semiconductor Materials Co. Ltd., Class A.....	4,800	24,287	Shanxi Coking Co. Ltd., Class A.....	78,560	41,396
Shanghai Stonehill Technology Co. Ltd., Class A.....	87,100	49,069	Shanxi Coking Coal Energy Group Co. Ltd., Class A.....	84,300	86,127
Shanghai Taisheng Wind Power Equipment Co. Ltd., Class A.....	23,500	22,444	Shanxi Hi-speed Group Co. Ltd., Class A.....	37,900	24,924
Shanghai Tongji Science & Technology Industrial Co. Ltd., Class A.....	17,300	19,238	Shanxi Lanhua Sci-Tech Venture Co. Ltd., Class A....	42,510	45,675
Shanghai Waigaoqiao Free Trade Zone Group Co. Ltd., Class A.....	19,200	30,877	Shanxi Lu'an Environmental Energy Development Co. Ltd., Class A.....	35,200	61,063
Shanghai Wanye Enterprises Co. Ltd., Class A.....	14,160	28,983	* Shanxi Meijin Energy Co. Ltd., Class A....	37,000	21,041
Shanghai Yaoji Technology Co. Ltd., Class A.....	9,800	37,870	Shanxi Securities Co. Ltd., Class A.....	61,360	51,019
Shanghai Yuyuan Tourist Mart Group Co. Ltd., Class A....	33,570	26,036	* Shanxi Taigang Stainless Steel Co. Ltd., Class A.....	52,400	24,574
Shanghai Zhangjiang High-Tech Park Development Co. Ltd., Class A.....	8,300	27,588	Shanxi Xinghuacun Fen Wine Factory Co. Ltd., Class A....	5,940	141,595
Shanghai Zhenhua Heavy Industries Co. Ltd., Class A....	62,700	33,836	Sharetronic Data Technology Co. Ltd., Class A.....	3,000	37,906
* Shanghai Zhonggu Logistics Co. Ltd., Class A.....	34,500	44,409	Shede Spirits Co. Ltd., Class A.....	6,900	51,110
Shanghai Zijiang Enterprise Group Co. Ltd., Class A....	28,700	25,576	Shenergy Co. Ltd., Class A.....	31,800	38,150
Shanjin International Gold Co. Ltd., Class A.....	22,360	52,086	Shengda Resources Co. Ltd., Class A....	12,200	23,457
Shantui Construction Machinery Co. Ltd., Class A.....	33,200	45,921	Shenghe Resources Holding Co. Ltd., Class A.....	28,400	41,828
Shanxi Blue Flame Holding Co. Ltd., Class A.....	30,100	25,792	Shengyi Technology Co. Ltd., Class A....	10,200	42,123
			Shenma Industry Co. Ltd., Class A.....	20,400	20,970
			Shennan Circuits Co. Ltd., Class A.....	3,785	68,456
			Ω Shenwan Hongyuan Group Co. Ltd., Class H.....	277,600	77,615
			* Shenyang Jinbei Automotive Co. Ltd., Class A.....	24,900	22,810

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Shenyang Xingqi Pharmaceutical Co. Ltd., Class A.....	3,220	\$ 31,071	Shenzhen Fuanna Bedding & Furnishing Co. Ltd., Class A.....	13,900	\$ 16,873
Shenzhen Agricultural Power Group Co. Ltd., Class A.....	41,200	37,390	Shenzhen Gas Corp. Ltd., Class A.....	35,600	32,588
Shenzhen Airport Co. Ltd., Class A.....	46,800	45,611	Shenzhen Gongjin Electronics Co. Ltd., Class A.....	24,700	31,444
Shenzhen Aisidi Co. Ltd., Class A.....	36,600	64,091	Shenzhen Goodix Technology Co. Ltd., Class A.....	2,700	29,468
Shenzhen Capchem Technology Co. Ltd., Class A.....	5,760	26,548	Shenzhen H&T Intelligent Control Co. Ltd., Class A....	27,500	66,437
Shenzhen Center Power Tech Co. Ltd., Class A.....	5,700	12,812	*Ω Shenzhen Hepalink Pharmaceutical Group Co. Ltd., Class H.....	69,000	33,584
Shenzhen Cereals Holdings Co. Ltd., Class A.....	21,100	18,815	Shenzhen Hopewind Electric Co. Ltd., Class A.....	18,900	82,089
Shenzhen Colibri Technologies Co. Ltd., Class A.....	7,300	15,772	Shenzhen Inovance Technology Co. Ltd., Class A.....	6,600	54,951
Shenzhen Comix Group Co. Ltd., Class A.....	13,300	12,601	Shenzhen International Holdings Ltd.....	495,555	443,555
Shenzhen Das Intellitech Co. Ltd., Class A.....	35,900	15,939	Shenzhen Investment Ltd.....	915,262	95,370
Shenzhen Desay Battery Technology Co., Class A.....	12,728	39,633	Shenzhen Invt Electric Co. Ltd., Class A....	26,700	27,204
* Shenzhen Dynanonic Co. Ltd., Class A....	7,864	34,926	Shenzhen Jinjia Group Co. Ltd., Class A.....	35,900	19,906
Shenzhen Energy Group Co. Ltd., Class A.....	33,500	28,344	Shenzhen Jufei Optoelectronics Co. Ltd., Class A.....	26,500	25,071
Shenzhen Envicool Technology Co. Ltd., Class A.....	5,711	32,163	Shenzhen Kaifa Technology Co. Ltd., Class A.....	16,300	43,019
* Shenzhen Everwin Precision Technology Co. Ltd., Class A.....	27,680	71,321	Shenzhen Kangtai Biological Products Co. Ltd., Class A....	14,900	29,621
Shenzhen Expressway Corp. Ltd., Class H.....	178,000	150,281	Shenzhen Kedali Industry Co. Ltd., Class A.....	4,600	69,541
Shenzhen Fastprint Circuit Tech Co. Ltd., Class A.....	17,800	26,445	Shenzhen Kingkey Smart Agriculture Times Co. Ltd., Class A.....	22,200	48,885
Shenzhen FRD Science & Technology Co. Ltd., Class A.....	8,400	22,427	Shenzhen Kinwong Electronic Co. Ltd., Class A.....	8,600	40,958

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Shenzhen Kstar Science & Technology Co. Ltd., Class A.....	6,700	\$ 21,528	Shenzhen Sinexcel Electric Co. Ltd., Class A.....	11,100	\$ 44,923
Shenzhen Laibao Hi-tech Co. Ltd., Class A.....	28,200	41,480	Shenzhen Sunlord Electronics Co. Ltd., Class A.....	14,100	59,761
Shenzhen Leaguer Co. Ltd., Class A....	45,100	49,885	Shenzhen Sunnypol Optoelectronics Co. Ltd., Class A.....	4,400	16,151
Shenzhen Lifotronic Technology Co. Ltd., Class A.....	10,268	20,190	Shenzhen Suntak Circuit Technology Co. Ltd., Class A....	32,600	46,820
Shenzhen Megmeet Electrical Co. Ltd., Class A.....	15,400	133,651	Shenzhen Sunway Communication Co. Ltd., Class A.....	11,500	38,036
Shenzhen Microgate Technology Co. Ltd., Class A.....	11,900	19,997	Shenzhen Tagen Group Co. Ltd., Class A.....	50,500	27,875
Shenzhen Mindray Bio-Medical Electronics Co. Ltd., Class A.....	5,921	190,423	Shenzhen Topband Co. Ltd., Class A....	20,900	41,263
Shenzhen MTC Co. Ltd., Class A.....	55,700	41,226	Shenzhen Topway Video Communication Co. Ltd., Class A.....	17,500	18,438
Shenzhen New Industries Biomedical Engineering Co. Ltd., Class A.....	4,600	39,312	Shenzhen Transsion Holdings Co. Ltd., Class A.....	5,115	70,946
* Shenzhen New Nanshan Holding Group Co. Ltd., Class A.....	50,400	15,277	Shenzhen Weiguang Biological Products Co. Ltd., Class A....	1,900	7,005
Shenzhen Noposin Crop Science Co. Ltd., Class A.....	24,100	32,827	Shenzhen Woer Heat-Shrinkable Material Co. Ltd., Class A.....	34,383	122,068
* Shenzhen Overseas Chinese Town Co. Ltd., Class A.....	112,906	38,034	Shenzhen Yan Tian Port Holding Co. Ltd., Class A.....	34,300	22,399
# Shenzhen Pagoda Industrial Group Corp. Ltd.....	48,000	7,772	Shenzhen Yinghe Technology Co. Ltd., Class A.....	12,800	32,520
Shenzhen Salubris Pharmaceuticals Co. Ltd., Class A....	5,500	22,622	Shenzhen YUTO Packaging Technology Co. Ltd., Class A.....	14,100	54,117
Shenzhen SC New Energy Technology Corp., Class A.....	5,800	51,527	Shenzhen Zhongjin Lingnan Nonfemet Co. Ltd., Class A....	78,200	51,131
Shenzhen SED Industry Co. Ltd., Class A.....	11,400	25,659	Shenzhen International Group Holdings Ltd.....	193,000	1,454,032
Shenzhen SEG Co. Ltd., Class A.....	23,000	24,206	Shida Shinghwa Advanced Material Group Co. Ltd., Class A.....	5,300	23,853
Shenzhen Senior Technology Material Co. Ltd., Class A....	28,132	38,102			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Shijiazhuang Yiling Pharmaceutical Co. Ltd., Class A.....	9,800	\$ 18,405	Sichuan New Energy Power Co. Ltd., Class A.....	16,300	\$ 24,688
Shinva Medical Instrument Co. Ltd., Class A.....	13,260	29,383	Sichuan Road & Bridge Group Co. Ltd., Class A.....	72,600	71,915
Shoucheng Holdings Ltd.....	738,800	94,312	Sichuan Swellfun Co. Ltd., Class A.....	7,100	45,561
Shougang Fushan Resources Group Ltd.....	956,375	292,852	Sichuan Teway Food Group Co. Ltd., Class A.....	15,600	29,400
†† Shouhang High-Tech Energy Co. Ltd., Class A.....	58,700	2,262	Sichuan Yahua Industrial Group Co. Ltd., Class A.....	19,900	36,190
Shuangliang Eco-Energy Systems Co. Ltd., Class A.....	61,400	45,782	Sieyuan Electric Co. Ltd., Class A.....	6,700	74,628
Shui On Land Ltd.....	1,238,000	101,931	Sihuan Pharmaceutical Holdings Group Ltd.....	1,308,000	99,677
Sichuan Changhong Electric Co. Ltd., Class A.....	41,000	48,710	# SIIC Environment Holdings Ltd. (SIIC SP).....	402,300	45,064
Sichuan Chengfei Integration Technology Corp., Class A.....	7,200	16,556	#Ω Simcere Pharmaceutical Group Ltd.....	179,000	157,611
Sichuan Chuantou Energy Co. Ltd., Class A.....	13,700	29,994	Sineng Electric Co. Ltd., Class A.....	3,000	15,912
Sichuan EM Technology Co. Ltd., Class A.....	25,000	27,279	Sino Biopharmaceutical Ltd.....	3,497,250	1,271,355
Sichuan Expressway Co. Ltd., Class H....	138,000	59,065	Sinocare, Inc., Class A.....	5,900	18,173
Sichuan Furong Technology Co. Ltd., Class A.....	12,320	20,285	* Sinochem International Corp., Class A.....	74,300	38,442
Sichuan Haite High-tech Co. Ltd., Class A.....	23,100	31,145	Sinofert Holdings Ltd... Sinofibers Technology Co. Ltd., Class A....	910,000	131,193
Sichuan Hebang Biotechnology Co. Ltd., Class A.....	207,700	54,430	Sinolink Securities Co. Ltd., Class A.....	26,600	30,267
Sichuan Hexie Shuangma Co. Ltd., Class A.....	19,600	37,166	Sinoma International Engineering Co., Class A.....	56,100	74,050
Sichuan Injet Electric Co. Ltd., Class A....	3,900	27,288	Sinoma Science & Technology Co. Ltd., Class A.....	22,750	38,216
Sichuan Jiuyuan Yinhai Software Co. Ltd., Class A.....	3,510	8,262	Sinomach Automobile Co. Ltd., Class A....	35,400	31,080
Sichuan Kelun Pharmaceutical Co. Ltd., Class A.....	18,819	73,071	* Sinomach Heavy Equipment Group Co. Ltd., Class A....	59,800	23,846
* Sichuan Lutianhua Co. Ltd., Class A....	47,700	29,491	Sinomine Resource Group Co. Ltd., Class A.....	8,520	44,515

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Sinopec Engineering Group Co. Ltd., Class H.....	563,500	\$ 450,967	#* South Manganese Investment Ltd.....	460,000	\$ 20,240
Sinopec Kantons Holdings Ltd.....	388,000	217,894	Southern Publishing & Media Co. Ltd., Class A.....	25,700	57,115
* Sinopec Oilfield Equipment Corp., Class A.....	29,400	25,387	Southwest Securities Co. Ltd., Class A....	106,100	63,982
* Sinopec Oilfield Service Corp., Class H.....	954,000	82,681	SPIC Industry-Finance Holdings Co. Ltd., Class A.....	33,200	26,027
* Sinopec Shanghai Petrochemical Co. Ltd., Class H.....	998,000	155,491	Spring Airlines Co. Ltd., Class A.....	7,600	56,496
Sinopharm Group Co. Ltd., Class H.....	469,600	1,241,969	SSY Group Ltd.....	765,026	311,002
Sino-Platinum Metals Co. Ltd., Class A....	20,919	39,652	Stanley Agricultural Group Co. Ltd., Class A.....	26,700	26,743
Sinoseal Holding Co. Ltd., Class A.....	2,800	14,021	Star Lake Bioscience Co., Inc. Zhaoqing Guangdong, Class A.....	47,400	41,461
Sinosoft Co. Ltd., Class A.....	13,860	39,122	State Grid Information & Communication Co. Ltd., Class A....	10,100	24,797
Sinosteel Engineering & Technology Co. Ltd., Class A.....	37,900	33,663	State Grid Yingda Co. Ltd., Class A.....	43,200	30,291
Sinosteel New Materials Co. Ltd., Class A.....	24,200	24,328	STO Express Co. Ltd., Class A.....	36,200	53,192
Sinotrans Ltd., Class H.....	730,000	348,279	Sumavision Technologies Co. Ltd., Class A.....	15,900	11,640
Sinotruk Hong Kong Ltd.....	254,500	741,722	Sumec Corp. Ltd., Class A.....	38,000	49,907
Sinotruk Jinan Truck Co. Ltd., Class A....	13,400	34,276	Sun Art Retail Group Ltd.....	703,000	153,764
Skshu Paint Co. Ltd., Class A.....	1,400	8,250	* Sun King Technology Group Ltd.....	370,000	64,373
Skyworth Digital Co. Ltd., Class A.....	21,087	35,304	Sunflower Pharmaceutical Group Co. Ltd., Class A.....	16,400	40,431
Skyworth Group Ltd....	444,825	153,653	Sungrow Power Supply Co. Ltd., Class A.....	8,260	82,119
#Ω Smoore International Holdings Ltd.....	157,000	254,166	Suning Universal Co. Ltd., Class A.....	97,900	30,210
Snowsky Salt Industry Group Co. Ltd., Class A.....	42,600	31,608	Sunny Optical Technology Group Co. Ltd.....	138,500	1,246,563
* SOHO China Ltd.....	884,500	74,047	Sunresin New Materials Co. Ltd., Class A.....	5,064	34,416
Sokan New Materials Group Co. Ltd., Class A.....	3,209	16,151	* Sunstone Development Co. Ltd., Class A.....	24,000	47,577
Songcheng Performance Development Co. Ltd., Class A.....	16,000	19,884			
Sonoscape Medical Corp., Class A.....	4,600	17,823			
SooChow Securities Co. Ltd., Class A....	38,420	39,925			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Sunward Intelligent Equipment Co. Ltd., Class A.....	35,600	\$ 34,268	TangShan Port Group Co. Ltd., Class A....	100,337	\$ 62,563
Sunwoda Electronic Co. Ltd., Class A....	14,382	42,492	Tangshan Sanyou Chemical Industries Co. Ltd., Class A....	53,000	39,296
Suofeiya Home Collection Co. Ltd., Class A.....	11,900	26,936	Tasly Pharmaceutical Group Co. Ltd., Class A.....	14,300	29,133
SUPCON Technology Co. Ltd., Class A....	4,279	29,750	Tayho Advanced Materials Group Co. Ltd., Class A.....	20,300	25,162
Suzhou Anjie Technology Co. Ltd., Class A.....	14,500	30,402	TBEA Co. Ltd., Class A.....	43,150	71,143
Suzhou Dongshan Precision Manufacturing Co. Ltd., Class A.....	33,200	153,777	TCL Electronics Holdings Ltd.....	364,666	319,760
Suzhou Gold Mantis Construction Decoration Co. Ltd., Class A.....	62,300	29,326	TCL Technology Group Corp., Class A.....	167,500	116,044
Suzhou Good-Ark Electronics Co. Ltd., Class A.....	12,600	17,390	TCL Zhonghuan Renewable Energy Technology Co. Ltd., Class A.....	45,175	51,840
Suzhou Maxwell Technologies Co. Ltd., Class A.....	700	8,942	TDG Holdings Co. Ltd., Class A.....	44,400	42,189
* Suzhou Secote Precision Electronic Co. Ltd., Class A....	5,600	45,898	*†† Tech-Pro, Inc.....	1,538,000	0
Suzhou SLAC Precision Equipment Co. Ltd., Class A.....	10,000	13,806	Telling Telecommunication Holding Co. Ltd., Class A.....	9,300	12,904
Suzhou Sushi Testing Group Co. Ltd., Class A.....	11,600	18,008	Tencent Holdings Ltd..	420,100	22,103,638
Suzhou TFC Optical Communication Co. Ltd., Class A.....	4,900	68,085	Tencent Music Entertainment Group, ADR.....	105,403	1,262,728
SY Holdings Group Ltd.....	118,000	119,329	Three Squirrels, Inc., Class A.....	13,400	60,225
Symphony Holdings Ltd.....	450,000	47,910	Three's Co. Media Group Co. Ltd., Class A.....	9,327	40,329
SYoung Group Co. Ltd., Class A.....	8,100	13,035	Thunder Software Technology Co. Ltd., Class A.....	1,190	10,267
Taiji Computer Corp. Ltd., Class A.....	15,519	49,336	Tian An China Investment Co. Ltd..	148,000	88,108
* Taiyuan Heavy Industry Co. Ltd., Class A.....	71,100	23,267	Tian Di Science & Technology Co. Ltd., Class A.....	67,200	55,641
* Tangrenshen Group Co. Ltd., Class A....	38,200	25,722	Tian Lun Gas Holdings Ltd.....	35,500	16,008
* Tangshan Jidong Cement Co. Ltd., Class A.....	66,308	45,383	Tiande Chemical Holdings Ltd.....	68,000	9,966
			Tiangong International Co. Ltd.....	390,000	93,275
			Tianjin 712 Communication & Broadcasting Co. Ltd., Class A.....	9,000	19,827

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Tianjin Capital			Time Interconnect		
Environmental			Technology Ltd.....	224,000	\$ 126,032
Protection Group			Tingyi Cayman		
Co. Ltd., Class H....	94,000	\$ 38,984	Islands Holding		
Tianjin Chase Sun			Corp.....	608,000	926,982
Pharmaceutical Co.			Titan Wind Energy		
Ltd., Class A.....	78,900	37,923	Suzhou Co. Ltd.,		
Tianjin Development			Class A.....	41,700	41,322
Holdings Ltd.....	46,000	11,718	TKD Science &		
Tianjin Port Co. Ltd.,			Technology Co.		
Class A.....	65,600	43,064	Ltd., Class A.....	12,400	25,247
Tianjin Port			Tofflon Science &		
Development			Technology Group		
Holdings Ltd.....	802,000	69,860	Co. Ltd., Class A....	17,300	29,918
Tianjin Ringpu			Toly Bread Co. Ltd.,		
Bio-Technology Co.			Class A.....	43,431	34,768
Ltd., Class A.....	17,400	42,671	Tomson Group Ltd....	11,936	4,583
Tianjin Teda Co. Ltd.,			Tong Ren Tang		
Class A.....	34,500	18,239	Technologies Co.		
Tianjin You Fa Steel			Ltd., Class H.....	228,000	143,134
Pipe Group Stock			Tongcheng Travel		
Co. Ltd., Class A....	28,900	20,927	Holdings Ltd.....	410,000	1,033,549
* Tianma			* Tongdao Liepin		
Microelectronics Co.			Group.....	33,400	12,568
Ltd., Class A.....	37,800	43,772	TongFu		
Tianneng Battery			Microelectronics Co.		
Group Co. Ltd.,			Ltd., Class A.....	15,500	60,650
Class A.....	7,253	26,470	Tongkun Group Co.		
# Tianneng Power			Ltd., Class A.....	23,600	38,880
International Ltd....	262,000	252,031	Tongling Jingda		
# Tianqi Lithium Corp.,			Special Magnet		
Class H.....	42,800	124,460	Wire Co. Ltd.,		
Tianrun Industry			Class A.....	43,400	41,327
Technology Co.			Tongling Nonferrous		
Ltd., Class A.....	31,800	24,027	Metals Group Co.		
Tianshan Aluminum			Ltd., Class A.....	153,150	69,530
Group Co. Ltd.,			Tongwei Co. Ltd.,		
Class A.....	91,100	115,455	Class A.....	31,488	88,581
TianShan Material Co.			Tongyu Heavy		
Ltd., Class A.....	27,200	19,955	Industry Co. Ltd.,		
Tianshui Huatian			Class A.....	80,400	26,558
Technology Co.			Topchoice Medical		
Ltd., Class A.....	31,900	49,567	Corp., Class A.....	5,462	30,963
Tibet Cheezheng			Topsec Technologies		
Tibetan Medicine			Group, Inc.,		
Co. Ltd., Class A....	5,300	15,418	Class A.....	32,900	32,599
Tibet Mineral			Ω Topsports International		
Development Co.			Holdings Ltd.....	761,000	281,511
Ltd., Class A.....	7,100	19,860	Towngas Smart		
Tibet Rhodiola			Energy Co. Ltd.....	240,564	93,437
Pharmaceutical			* TPV Technology Co.		
Holding Co.,			Ltd., Class A.....	145,100	52,743
Class A.....	8,580	42,671	Transfar Zhilian Co.		
* Tibet Water			Ltd., Class A.....	55,900	33,247
Resources Ltd.....	405,000	18,249	TravelSky Technology		
			Ltd., Class H.....	234,000	288,342

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Triangle Tyre Co. Ltd., Class A.....	20,900	\$ 44,277	Victory Giant Technology Huizhou Co. Ltd., Class A....	19,700	\$ 146,376
Trina Solar Co. Ltd., Class A.....	19,491	46,175	Vipshop Holdings Ltd., ADR.....	133,611	1,919,990
* Trip.com Group Ltd. (9961 HK).....	35,200	2,472,240	* Visionox Technology, Inc., Class A.....	49,000	61,669
#* Triumph New Energy Co. Ltd., Class H....	62,000	29,930	Visual China Group Co. Ltd., Class A....	14,100	46,620
Triumph Science & Technology Co. Ltd., Class A.....	17,500	26,547	*Ω Viva Biotech Holdings. * Vnet Group, Inc., ADR.....	484,000	49,949
Truking Technology Ltd., Class A.....	19,000	17,150	* Wanda Film Holding Co. Ltd., Class A....	23,373	162,910
Truly International Holdings Ltd.....	670,000	103,602	* Wangneng Environment Co. Ltd., Class A.....	17,800	27,066
* Tsinghua Tongfang Co. Ltd., Class A....	33,600	31,384	Wangsu Science & Technology Co. Ltd., Class A.....	12,800	26,193
Tsingtao Brewery Co. Ltd., Class H.....	158,000	970,406	Wanguo Gold Group Ltd.....	22,500	32,493
†† Tunghsu Optoelectronic Technology Co. Ltd., Class A.....	114,400	4,409	Wanhua Chemical Group Co. Ltd., Class A.....	82,000	140,665
* Tuniu Corp., Sponsored ADR....	18,660	18,481	Want Want China Holdings Ltd.....	31,100	294,430
Unigroup Guoxin Microelectronics Co. Ltd., Class A.....	5,099	41,680	Wanxiang Qianchao Co. Ltd., Class A....	1,624,000	992,490
Unilumin Group Co. Ltd., Class A.....	33,796	32,279	Warom Technology, Inc. Co., Class A....	35,900	29,917
Uni-President China Holdings Ltd.....	464,000	467,047	Wasion Holdings Ltd... Wasu Media Holding Co. Ltd., Class A....	7,100	19,899
Unisplendour Corp. Ltd., Class A.....	13,200	46,168	Weibo Corp. (9898 HK), Class A.....	212,000	210,150
Universal Scientific Industrial Shanghai Co. Ltd., Class A....	23,800	51,337	# Weibo Corp. (WB US), Sponsored ADR.....	48,500	47,991
* UTour Group Co. Ltd., Class A.....	26,900	27,529	Weichai Power Co. Ltd., Class H.....	2,800	27,438
Valiant Co. Ltd., Class A.....	20,600	28,795	Weifu High-Technology Group Co. Ltd., Class A.....	20,577	202,066
Vats Liquor Chain Store Management JSC Ltd. (300755 C2), Class A.....	2,900	6,901	Weihai Guangtai Airport Equipment Co. Ltd., Class A....	572,000	995,393
Vats Liquor Chain Store Management JSC Ltd. (300755 CH), Class A.....	5,100	12,136	Weihai Guangwei Composites Co. Ltd., Class A.....	15,900	39,831
Vatti Corp. Ltd., Class A.....	23,800	22,995	Weilong Delicious Global Holdings Ltd.....	14,900	21,284
*††ΩVenus MedTech Hangzhou, Inc., Class H.....	87,000	11,724	*Ω Weimob, Inc.....	6,960	29,247
				57,000	53,490
				104,000	30,918

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
* Wellhope Foods Co.			Wuhan Fingu		
Ltd., Class A.....	19,600	\$ 21,449	Electronic		
Wencan Group Co.			Technology Co.		
Ltd., Class A.....	9,300	29,666	Ltd., Class A.....	12,800	\$ 19,146
Wens Foodstuff Group			Wuhan Raycus Fiber		
Co. Ltd., Class A....	17,400	38,771	Laser Technologies		
Wenzhou Yihua			Co. Ltd., Class A....	6,000	15,097
Connector Co. Ltd.,			Wuhu Token Science		
Class A.....	4,700	26,839	Co. Ltd., Class A....	56,700	48,628
West China Cement			Wuliangye Yibin Co.		
Ltd.....	784,000	148,189	Ltd., Class A.....	23,900	421,491
Western Metal			WUS Printed Circuit		
Materials Co. Ltd.,			Kunshan Co. Ltd.,		
Class A.....	12,100	28,418	Class A.....	5,300	30,611
Western Mining Co.			Wushang Group Co.		
Ltd., Class A.....	31,700	76,479	Ltd., Class A.....	15,200	17,645
* Western Region Gold			Ω WuXi AppTec Co. Ltd.,		
Co. Ltd., Class A....	15,600	26,365	Class H.....	64,039	455,790
Western Securities			Wuxi Autowell		
Co. Ltd., Class A....	46,800	49,403	Technology Co.		
Western			Ltd., Class A.....	3,745	21,063
Superconducting			Wuxi Best Precision		
Technologies Co.			Machinery Co. Ltd.,		
Ltd., Class A.....	4,368	25,829	Class A.....	12,500	45,371
Wharf Holdings Ltd.....	321,000	784,205	*Ω Wuxi Biologics		
Will Semiconductor			Cayman, Inc.....	743,000	1,778,527
Co. Ltd. Shanghai,			Wuxi Boton		
Class A.....	1,600	23,360	Technology Co.		
Willfar Information			Ltd., Class A.....	6,600	16,871
Technology Co.			Wuxi Huaguang		
Ltd., Class A.....	3,260	16,097	Environment &		
Winall Hi-Tech Seed			Energy Group Co.		
Co. Ltd., Class A....	25,900	36,389	Ltd., Class A.....	28,200	35,109
Windey Energy			Wuxi NCE Power Co.		
Technology Group			Ltd., Class A.....	6,440	28,618
Co. Ltd., Class A....	24,290	43,505	Wuxi Paikē New		
Wingtech Technology			Materials		
Co. Ltd., Class A....	7,700	35,778	Technology Co.		
Winner Medical Co.			Ltd., Class A.....	3,200	22,442
Ltd., Class A.....	9,300	52,094	Wuxi Rural		
Winning Health			Commercial Bank		
Technology Group			Co. Ltd., Class A....	43,600	35,090
Co. Ltd., Class A....	24,900	22,490	Wuxi Taiji Industry Ltd.		
Wolong Electric Group			Co., Class A.....	58,300	54,474
Co. Ltd., Class A....	27,800	79,492	Wuxi Xinje Electric		
* World Union Group,			Co. Ltd., Class A....	3,000	18,543
Inc., Class A.....	62,600	20,470	XCMG Construction		
Wuchan Zhongda			Machinery Co. Ltd.,		
Group Co. Ltd.,			Class A.....	97,300	102,593
Class A.....	70,600	46,406	XGD, Inc., Class A....	19,100	57,546
Wuhan Dr. Laser			Ω Xiabuxiabu Catering		
Technology Corp.			Management China		
Ltd., Class A.....	2,600	21,645	Holdings Co. Ltd.....	395,000	45,047
			Xiamen Amoytop		
			Biotech Co. Ltd.,		
			Class A.....	3,449	38,488

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Xiamen Bank Co. Ltd., Class A.....	73,700	\$ 56,442	Xinhuanet Co. Ltd., Class A.....	8,300	\$ 26,340
Xiamen C & D, Inc., Class A.....	29,400	38,917	Xinjiang Communications Construction Group Co. Ltd., Class A....	26,300	39,002
* Xiamen Changelight Co. Ltd., Class A....	23,300	35,105	Xinjiang Joinworld Co. Ltd., Class A.....	30,300	29,353
Xiamen Comfort Science & Technology Group Co. Ltd., Class A....	19,900	17,713	Xinjiang Qingsong Building Materials & Chemicals Group Co. Ltd., Class A....	50,900	26,537
Xiamen Faratronic Co. Ltd., Class A.....	4,100	69,809	Xinjiang Xintai Natural Gas Co. Ltd., Class A.....	11,280	46,841
Xiamen Intretech, Inc., Class A.....	21,020	41,534	Xinjiang Xinxin Mining Industry Co. Ltd., Class H.....	288,000	31,549
Xiamen ITG Group Corp. Ltd., Class A..	48,620	42,844	Xinjiang Xuefeng Sci-Tech Group Co. Ltd., Class A.....	20,300	24,600
Xiamen Jihong Technology Co. Ltd., Class A.....	16,700	29,545	* Xinte Energy Co. Ltd., Class H.....	142,400	133,514
Xiamen Kingdomway Group Co., Class A..	12,523	24,729	Xinxiang Chemical Fiber Co. Ltd., Class A.....	39,900	22,577
Xiamen Tungsten Co. Ltd., Class A.....	33,400	89,731	Xinxiang Richful Lube Additive Co. Ltd., Class A.....	4,940	32,481
Xiamen Xiangyu Co. Ltd., Class A.....	73,200	62,693	Xinxing Ductile Iron Pipes Co. Ltd., Class A.....	103,000	50,562
Xi'an Bright Laser Technologies Co. Ltd., Class A.....	3,157	21,679	# Xinyi Energy Holdings Ltd.....	917,737	93,326
Xi'an Shaangu Power Co. Ltd., Class A....	34,300	38,267	Xinyi Solar Holdings Ltd.....	1,878,273	774,362
Xi'an Triangle Defense Co. Ltd., Class A....	9,400	27,948	Xinyu Iron & Steel Co. Ltd., Class A.....	95,802	48,806
Xiandai Investment Co. Ltd., Class A....	58,000	33,830	Xinzhi Group Co. Ltd., Class A.....	7,900	15,548
Xiangcai Co. Ltd., Class A.....	34,400	31,025	* Xizang Zhufeng Resources Co. Ltd., Class A.....	13,500	19,337
* Xiangtan Electric Manufacturing Co. Ltd., Class A.....	12,400	17,421	Xizi Clean Energy Equipment Manufacturing Co. Ltd., Class A.....	12,100	20,517
Xiangtan Electrochemical Scientific Co. Ltd., Class A.....	18,500	25,751	* XPeng, Inc., Class A... Xtep International Holdings Ltd.....	138,700	1,054,100
Xianhe Co. Ltd., Class A.....	15,000	44,978	Xuji Electric Co. Ltd., Class A.....	533,138	411,956
*Ω Xiaomi Corp., Class B.....	397,200	1,990,789	Xunlei Ltd., ADR.....	5,500	20,457
Xilinmen Furniture Co. Ltd., Class A.....	8,700	20,113	* Xunlei Ltd., ADR.....	27,524	68,260
Xinfengming Group Co. Ltd., Class A....	40,600	65,171	Ω Yadea Group Holdings Ltd.....	469,501	779,689
Xingfa Aluminium Holdings Ltd.....	55,000	49,085			
Xinhua Winshare Publishing & Media Co. Ltd., Class H....	129,000	179,430			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Yangling Metron New Material, Inc., Class A.....	12,920	\$ 33,548	*Ω YiChang HEC ChangJiang Pharmaceutical Co. Ltd., Class H.....	121,200	\$143,183
Ω Yangtze Optical Fibre & Cable Joint Stock Co. Ltd., Class H....	36,500	76,940	Yifan Pharmaceutical Co. Ltd., Class A....	14,700	21,787
Yangzhou Yangjie Electronic Technology Co. Ltd., Class A.....	5,300	31,640	Yifeng Pharmacy Chain Co. Ltd., Class A.....	11,496	36,226
Yankershop Food Co. Ltd., Class A.....	7,560	55,654	Yihai International Holding Ltd.....	199,000	343,281
Yankuang Energy Group Co. Ltd., Class H.....	1,056,900	1,118,002	Yindu Kitchen Equipment Co. Ltd., Class A.....	6,700	23,691
Yantai Changyu Pioneer Wine Co. Ltd., Class A.....	9,500	28,292	Yiren Digital Ltd., Sponsored ADR.....	30,385	172,587
Yantai China Pet Foods Co. Ltd., Class A.....	6,800	36,005	Ω Yixin Group Ltd.....	685,500	70,719
Yantai Dongcheng Pharmaceutical Co. Ltd., Class A.....	12,900	22,580	Yixintang Pharmaceutical Group Co. Ltd., Class A.....	12,900	22,173
Yantai Eddie Precision Machinery Co. Ltd., Class A.....	17,300	40,982	Yizumi Holdings Co. Ltd., Class A.....	15,200	43,493
Yantai Jereh Oilfield Services Group Co. Ltd., Class A.....	13,800	79,027	Yonfer Agricultural Technology Co. Ltd., Class A.....	33,700	59,571
YanTai Shuangta Food Co. Ltd., Class A.....	35,700	25,544	* Yonghui Superstores Co. Ltd., Class A....	71,500	53,965
Yantai Zhenghai Bio-tech Co. Ltd., Class A.....	3,600	9,990	Yongjin Technology Group Co. Ltd.....	7,800	21,690
Yantai Zhenghai Magnetic Material Co. Ltd., Class A....	12,800	21,141	YongXing Special Materials Technology Co. Ltd., Class A.....	8,150	43,470
* Yatsen Holding Ltd., ADR.....	15,046	47,696	* Yonyou Network Technology Co. Ltd., Class A.....	4,300	6,506
#* Yeahka Ltd.....	35,600	37,470	Yotrio Group Co. Ltd., Class A.....	69,200	32,552
Yealink Network Technology Corp. Ltd., Class A.....	5,980	33,928	Youcare Pharmaceutical Group Co. Ltd., Class A.....	8,600	17,454
Yechiu Metal Recycling China Ltd., Class A.....	72,100	23,208	Youngor Fashion Co. Ltd., Class A.....	66,020	74,360
Yeebo International Holdings Ltd.....	76,000	38,247	Youngy Co. Ltd., Class A.....	2,300	9,722
YGSOFT, Inc., Class A.....	22,752	17,940	Youzu Interactive Co. Ltd., Class A.....	35,700	43,368
Yibin Tianyuan Group Co. Ltd., Class A....	18,531	10,517	YTO Express Group Co. Ltd., Class A....	45,800	86,691
			Yuan Longping High-tech Agriculture Co. Ltd., Class A.....	12,000	16,906

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Yuexiu Property Co. Ltd.....	579,800	\$ 363,144	Zhejiang Asia-Pacific Mechanical & Electronic Co. Ltd., Class A.....	22,500	\$ 24,777
Yuexiu Services Group Ltd.....	115,000	46,623	Zhejiang Ausun Pharmaceutical Co. Ltd., Class A.....	21,500	25,076
Yuexiu Transport Infrastructure Ltd.....	154,000	72,829	* Zhejiang Century Huatong Group Co. Ltd., Class A.....	54,880	38,335
* Yueyang Forest & Paper Co. Ltd., Class A.....	32,100	21,572	Zhejiang Cfmoto Power Co. Ltd., Class A.....	1,600	45,547
Yum China Holdings, Inc. (9987 HK).....	24,050	1,096,848	Zhejiang China Commodities City Group Co. Ltd., Class A.....	40,000	71,092
Yum China Holdings, Inc. (YUMC US).....	63,724	2,947,235	Zhejiang Chint Electrics Co. Ltd., Class A.....	20,002	61,088
YUNDA Holding Group Co. Ltd., Class A.....	74,610	77,541	Zhejiang Communications Technology Co. Ltd., Class A.....	82,620	43,913
Yunnan Aluminium Co. Ltd., Class A....	64,800	148,205	Zhejiang Conba Pharmaceutical Co. Ltd., Class A.....	47,500	29,753
Yunnan Baiyao Group Co. Ltd., Class A....	4,900	39,171	Zhejiang Crystal-Optech Co. Ltd., Class A.....	9,400	28,476
Yunnan Chihong Zinc&Germanium Co. Ltd., Class A....	85,300	65,378	Zhejiang Dahua Technology Co. Ltd., Class A.....	21,744	45,570
Yunnan Copper Co. Ltd., Class A.....	41,200	72,688	Zhejiang Daily Digital Culture Group Co. Ltd., Class A.....	25,100	35,432
Yunnan Energy Investment Co. Ltd., Class A.....	18,200	28,485	Zhejiang Dingli Machinery Co. Ltd., Class A.....	5,880	54,809
Yunnan Energy New Material Co. Ltd., Class A.....	12,400	49,534	* Zhejiang Dun'An Artificial Environment Co. Ltd., Class A.....	13,400	20,925
Yunnan Tin Co. Ltd., Class A.....	46,900	93,989	Zhejiang Expressway Co. Ltd., Class H....	345,240	248,463
Yunnan Yuntianhua Co. Ltd., Class A....	14,000	44,555	Zhejiang Garden Biopharmaceutical Co. Ltd., Class A....	8,900	16,975
Yusys Technologies Co. Ltd., Class A....	17,600	47,495	Zhejiang Guyuelongshan Shaoxing Wine Co. Ltd., Class A.....	36,400	41,779
Yutong Bus Co. Ltd., Class A.....	21,740	85,441			
ZBOM Home Collection Co. Ltd., Class A.....	15,356	24,530			
Zengame Technology Holding Ltd.....	116,000	34,159			
Zhangzhou Pientzehuang Pharmaceutical Co. Ltd., Class A.....	2,800	78,328			
Zhaojin Mining Industry Co. Ltd., Class H.....	319,000	505,861			
Zhefu Holding Group Co. Ltd., Class A....	129,500	53,567			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Zhejiang Haikong Nanke Huatie Digital Intelligence & Technology Co. Ltd.....	37,996	\$27,504	Zhejiang JIULI Hi-tech Metals Co. Ltd., Class A.....	18,400	\$63,041
Zhejiang Hailiang Co. Ltd., Class A.....	24,400	35,606	Zhejiang Jiuzhou Pharmaceutical Co. Ltd., Class A.....	21,000	37,727
Zhejiang Hailide New Material Co. Ltd., Class A.....	35,500	21,662	Zhejiang Juhua Co. Ltd., Class A.....	6,300	22,392
Zhejiang HangKe Technology, Inc. Co., Class A.....	21,225	51,879	Zhejiang Lante Optics Co. Ltd., Class A....	9,195	34,565
Zhejiang Hangmin Co. Ltd., Class A.....	41,300	40,570	Zhejiang Longsheng Group Co. Ltd., Class A.....	34,600	46,172
* Zhejiang Hisoar Pharmaceutical Co. Ltd., Class A.....	35,400	24,245	Zhejiang Medicine Co. Ltd., Class A.....	26,043	54,173
* Zhejiang Hisun Pharmaceutical Co. Ltd., Class A.....	20,600	24,373	Zhejiang Meida Industrial Co. Ltd., Class A.....	29,900	30,433
Zhejiang Huace Film & Television Co. Ltd., Class A.....	30,900	32,193	Zhejiang NHU Co. Ltd., Class A.....	22,076	68,561
Zhejiang Huahai Pharmaceutical Co. Ltd., Class A.....	23,500	50,289	Zhejiang Orient Financial Holdings Group Co. Ltd., Class A.....	107,090	75,599
Zhejiang Huangma Technology Co. Ltd., Class A.....	14,500	22,249	* Zhejiang Orient Gene Biotech Co. Ltd., Class A.....	5,296	20,987
Zhejiang Huayou Cobalt Co. Ltd., Class A.....	16,980	68,615	Zhejiang Qianjiang Motorcycle Co. Ltd., Class A.....	21,900	60,225
Zhejiang Jiahua Energy Chemical Industry Co. Ltd., Class A.....	38,900	42,434	Zhejiang Runtu Co. Ltd., Class A.....	37,200	35,414
Zhejiang Jiechang Linear Motion Technology Co. Ltd., Class A.....	11,200	41,619	Zhejiang Sanhua Intelligent Controls Co. Ltd., Class A....	11,500	48,586
Zhejiang Jiemei Electronic & Technology Co. Ltd., Class A.....	14,600	38,036	Zhejiang Semir Garment Co. Ltd., Class A.....	67,100	57,534
Zhejiang Jingsheng Mechanical & Electrical Co. Ltd., Class A.....	13,500	57,062	Zhejiang Shaoxing RuiFeng Rural Commercial Bank Co. Ltd., Class A....	38,980	29,955
Zhejiang Jingu Co. Ltd., Class A.....	27,500	43,359	Zhejiang Shuanghuan Driveline Co. Ltd., Class A.....	7,500	36,172
Zhejiang Jingxin Pharmaceutical Co. Ltd., Class A.....	25,160	42,520	Zhejiang Songyuan Automotive Safety Systems Co. Ltd., Class A.....	6,000	25,502
			Zhejiang Southeast Space Frame Co. Ltd., Class A.....	20,100	11,560
			Zhejiang Supor Co. Ltd., Class A.....	4,250	31,140

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Zhejiang Taihua New Material Group Co. Ltd., Class A.....	26,900	\$40,326	Zhengzhou Coal Mining Machinery Group Co. Ltd., Class H.....	99,800	\$130,984
* Zhejiang Tiantie Science & Technology Co. Ltd., Class A.....	17,409	9,825	Zhenjiang Dongfang Electric Heating Technology Co. Ltd., Class A.....	45,400	27,594
Zhejiang Tianyu Pharmaceutical Co. Ltd., Class A.....	7,380	17,674	Zheshang Securities Co. Ltd., Class A....	22,000	34,319
Zhejiang Wanfeng Auto Wheel Co. Ltd., Class A.....	20,700	48,556	Zhewen Interactive Group Co. Ltd., Class A.....	31,700	28,613
Zhejiang Wanliyang Co. Ltd., Class A....	40,300	34,888	* Zhihu, Inc.....	25,800	29,623
Zhejiang Wanma Co. Ltd., Class A.....	42,400	49,239	*Ω ZhongAn Online P&C Insurance Co. Ltd., Class H.....	266,600	414,374
Zhejiang Wansheng Co. Ltd., Class A....	7,100	9,637	Zhongji Innolight Co. Ltd., Class A.....	2,240	35,474
Zhejiang Weiming Environment Protection Co. Ltd., Class A.....	24,477	68,355	Zhongjin Gold Corp. Ltd., Class A.....	38,900	71,279
Zhejiang Weixing Industrial Development Co. Ltd., Class A.....	24,400	48,395	ZhongMan Petroleum & Natural Gas Group Corp. Ltd., Class A.....	12,800	34,007
Zhejiang Weixing New Building Materials Co. Ltd., Class A....	23,500	39,489	* Zhongnongfa Seed Industry Group Co. Ltd., Class A.....	28,400	25,803
Zhejiang Wolwo Bio-Pharmaceutical Co. Ltd., Class A....	7,200	19,385	Zhongshan Broad Ocean Motor Co. Ltd., Class A.....	52,500	41,548
Zhejiang XCC Group Co. Ltd., Class A....	10,800	64,758	Zhongshan Public Utilities Group Co. Ltd., Class A.....	20,300	24,621
Zhejiang Xianju Pharmaceutical Co. Ltd., Class A.....	31,100	42,375	Zhongsheng Group Holdings Ltd.....	296,500	468,910
Zhejiang Xinan Chemical Industrial Group Co. Ltd., Class A.....	40,420	44,731	Zhongtai Securities Co. Ltd., Class A....	43,500	37,336
Zhejiang Yasha Decoration Co. Ltd., Class A.....	25,400	13,092	*†† Zhongtian Financial Group Co. Ltd., Class A.....	187,255	0
Zhejiang Yinlun Machinery Co. Ltd., Class A.....	23,500	65,352	* Zhongyu Energy Holdings Ltd.....	189,477	108,933
Zhejiang Yonghe Refrigerant Co. Ltd., Class A.....	11,200	32,331	Zhongyuan Environment-Protection Co. Ltd., Class A....	40,400	47,889
Zhende Medical Co. Ltd., Class A.....	9,000	27,190	Ω Zhou Hei Ya International Holdings Co. Ltd.....	412,500	90,631
			Zhuhai Huafa Properties Co. Ltd., Class A.....	55,300	40,672
			Zhuzhou CRRC Times Electric Co. Ltd., Class H.....	86,400	333,036

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CZECH REPUBLIC — (0.0%)		
Zhuzhou Hongda Electronics Corp. Ltd., Class A.....	9,600	\$ 38,070	CEZ AS.....	12,725	\$ 557,374
Zhuzhou Kibing Group Co. Ltd., Class A....	73,800	58,246	Komerčni Banka AS...	9,798	359,421
* Zhuzhou Smelter Group Co. Ltd., Class A.....	13,800	15,769	Ω Moneta Money Bank AS.....	96,987	547,919
Zhuzhou Times New Material Technology Co. Ltd., Class A....	24,200	40,849	Philip Morris CR AS....	103	72,755
Zijin Mining Group Co. Ltd., Class H.....	760,000	1,436,731	TOTAL CZECH REPUBLIC.....		<u>1,537,469</u>
#Ω ZJLD Group, Inc.....	16,600	14,256	DENMARK — (1.9%)		
ZJMI Environmental Energy Co. Ltd., Class A.....	19,700	34,352	* ALK-Abello AS.....	59,047	1,329,615
Zoomlion Heavy Industry Science & Technology Co. Ltd., Class H.....	406,800	302,147	Alm Brand AS.....	345,580	720,102
ZTE Corp., Class H....	160,960	562,718	Ambu AS, Class B....	73,827	1,374,225
ZTO Express Cayman, Inc. (2057 HK).....	86,200	1,650,359	# AP Moller - Maersk AS (MAERSKA DC), Class A.....	328	474,663
ZTO Express Cayman, Inc. (ZTO US), ADR.....	28,315	528,358	AP Moller - Maersk AS (MAERSKB DC), Class B.....	476	702,994
* Zx, Inc.....	23,800	23,799	* Bang & Olufsen AS....	38,004	67,063
*Ω Zylox-Tonbridge Medical Technology Co. Ltd.....	24,000	34,341	* Bavarian Nordic AS....	35,086	960,105
TOTAL CHINA.....		<u>316,239,639</u>	#* Bioporto AS.....	51,729	10,814
COLOMBIA — (0.0%)			Carlsberg AS, Class B.....	26,506	2,776,268
Almacenes Exito SA, BDR.....	29,012	48,204	cBrain AS.....	3,178	85,413
Bancolombia SA (BCOLO CB).....	12,889	132,108	Chemometec AS.....	3,754	290,770
Bancolombia SA (CIB US), Sponsored ADR.....	7,094	280,568	# Coloplast AS, Class B.	14,379	1,655,994
Celsia SA ESP.....	63,916	56,544	Columbus AS.....	29,642	53,621
* Cementos Argos SA... Corp. Financiera	71,831	176,631	D/S Norden AS.....	12,986	369,219
Colombiana SA....	31,338	131,016	Danske Bank AS.....	88,541	2,643,620
Grupo Argos SA.....	40,471	191,720	* Demant AS.....	36,128	1,450,491
Grupo Energia Bogota SA ESP.....	74,124	47,595	# Dfds AS.....	11,886	176,661
Interconexion Electrica SA ESP.....	24,653	108,344	DSV AS.....	20,855	4,154,637
Mineros SA.....	44,303	51,362	FLSmith & Co. AS....	17,132	889,333
Promigas SA ESP....	11,599	19,502	Foroya Banki P.....	1,557	37,317
TOTAL COLOMBIA.....		<u>1,243,594</u>	* Genmab AS (GMAB DC).....	11,020	2,166,058
			* GN Store Nord AS....	47,239	967,453
			H Lundbeck AS (HLUNA DC), Class A.....	15,876	79,274
			H Lundbeck AS (HLUNB DC).....	101,624	621,873
			* H&H International AS, Class B.....	7,342	77,107
			Harboes Bryggeri AS, Class B.....	361	7,183
			* Huscompagniet AS....	5,429	43,151
			ISS AS.....	55,636	1,051,461
			Jeudan AS.....	1,549	43,214
			Jyske Bank AS.....	23,137	1,673,382
			Matas AS.....	14,399	276,558
			#* MT Hoejgaard Holding AS.....	505	19,832
			*Ω Netcompany Group AS.....	17,790	723,854
			* Nilfisk Holding AS....	5,306	83,175
			* NKT AS.....	23,725	1,586,015

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
DENMARK — (Continued)			EGYPT — (Continued)		
*Ω NNIT AS.....	3,224	\$ 41,775	* EFG Holding SAE		
North Media AS.....	2,639	17,961	(EFGZF US), GDR..	10,327	\$ 8,262
Novo Nordisk AS			TOTAL EGYPT.....		<u>228,200</u>
(NOVOB DC),			FINLAND — (1.1%)		
Class B.....	260,349	21,979,861	Aktia Bank OYJ.....	20,181	204,643
Novonosis			Alma Media OYJ.....	9,053	106,624
(Novozymes) B.....	39,656	2,273,599	# Anora Group OYJ.....	12,222	35,293
* NTG Nordic Transport			Atria OYJ.....	5,381	65,745
Group AS.....	2,304	76,102	# Bittium OYJ.....	6,855	47,694
#*Ω Orsted AS.....	11,508	443,755	Cargotec OYJ,		
Pandora AS.....	34,056	6,515,534	Class B.....	15,100	750,882
Parken Sport &			Citycon OYJ.....	10,124	35,847
Entertainment AS....	2,257	42,273	Digia OYJ.....	4,257	29,379
Per Aarsleff Holding			Elisa OYJ.....	44,784	1,927,693
AS.....	8,213	528,654	Ω Enento Group OYJ....	3,284	59,380
Ringkjoebing			eQ OYJ.....	496	6,077
Landbobank AS.....	10,234	1,669,249	# Evli OYJ, Class B.....	487	9,556
Rockwool AS (ROCKA			#* Finnair OYJ.....	8,706	22,438
DC), Class A.....	1,818	644,917	Fiskars OYJ Abp.....	8,806	140,354
Rockwool AS (ROCKB			# Fortum OYJ.....	131,945	1,917,095
DC), Class B.....	3,795	1,343,867	F-Secure OYJ.....	31,078	60,154
Royal Unibrew AS.....	19,787	1,367,804	Gofore OYJ.....	2,086	46,731
* RTX AS.....	3,370	30,773	Harvia OYJ.....	5,540	272,622
Ω Scandinavian Tobacco			Huhtamaki OYJ.....	36,607	1,351,617
Group AS.....	24,470	352,113	* Incap OYJ.....	4,186	48,593
Schouw & Co. AS.....	5,347	415,369	* Kalmar OYJ, Class B..	15,100	507,645
Solar AS, Class B.....	1,364	57,325	# Kamux Corp.....	6,742	20,056
SP Group AS.....	3,403	143,877	Kemira OYJ.....	45,880	1,012,047
Spar Nord Bank AS....	29,356	847,984	Kesko OYJ (KESKOA		
Sparekassen			FH), Class A.....	27,737	522,747
Sjaelland-Fyn AS....	3,119	113,788	Kesko OYJ (KESKOB		
* Svitzer Group AS.....	1,272	37,427	FH), Class B.....	108,737	2,085,731
Sydbank AS.....	27,804	1,476,132	* Kojamo OYJ.....	28,584	296,967
Tivoli AS.....	652	57,188	Kone OYJ, Class B....	43,747	2,264,386
TORM PLC, Class A...	20,902	416,098	Konecranes OYJ.....	28,766	1,730,539
# Trifork Group AG.....	809	8,834	Lassila & Tikanoja		
Tryg AS.....	87,037	1,763,243	OYJ.....	11,796	105,944
UIE PLC.....	5,984	259,170	* Lindex Group OYJ....	20,110	57,796
* Vestas Wind Systems			Mandatum OYJ.....	102,038	504,396
AS.....	102,883	1,415,118	Marimekko OYJ.....	15,377	204,674
Vestjysk Bank AS.....	40,592	25,326	Metsa Board OYJ		
* Zealand Pharma AS...	14,713	1,495,081	(METSFB FH),		
TOTAL DENMARK.....		<u>75,502,712</u>	Class B.....	43,602	217,994
EGYPT — (0.0%)			Metso OYJ.....	242,815	2,410,114
Commercial			# Neste OYJ.....	47,622	603,432
International Bank -			# Nokia OYJ (NOK US),		
Egypt (CIB) (CBKD			Sponsored ADR....	113,201	520,725
LI), GDR.....	95,981	141,220	Nokia OYJ (NOKIA		
Commercial			FH).....	485,218	2,288,019
International Bank -			Nokia OYJ (NOKIA		
Egypt (CIB)			FP).....	66,112	310,270
(CMGGF US),			# Nokian Renkaat OYJ..	39,347	327,466
GDR.....	53,550	78,718	Nordea Bank Abp		
			(NDA FH).....	398,311	4,737,532
			Nordea Bank Abp		
			(NDA SS).....	201,732	2,402,098
			Olvi OYJ, Class A....	5,575	176,607

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
FINLAND — (Continued)			FRANCE — (Continued)		
Oma Saastopankki			BioMerieux.....	5,625	\$ 682,707
OYJ.....	3,577	\$ 41,422	BNP Paribas SA.....	71,751	4,901,287
Oriola OYJ (OKDBV			Boiron SA.....	2,514	68,943
FH), Class B.....	42,960	41,851	Bollere SE.....	98,892	584,254
Orion OYJ (ORNAV			# Bonduelle SCA.....	4,529	28,744
FH), Class A.....	8,341	446,960	*†† Bourbon Corp. SA.....	4,401	0
Orion OYJ (ORNBV			Bouygues SA.....	73,956	2,350,793
FH), Class B.....	38,761	2,103,497	Bureau Veritas SA.....	77,376	2,418,127
# Outokumpu OYJ.....	88,822	284,238	* Canal & SA.....	167,101	380,709
Pihlajalinna OYJ.....	4,982	55,230	Capgemini SE.....	16,199	2,943,623
Ponsse OYJ.....	2,075	44,530	Carrefour SA.....	172,257	2,454,212
Puulo OYJ.....	27,624	292,836	Catana Group.....	7,299	40,972
* QT Group OYJ.....	6,759	553,848	CBo Territoria.....	9,164	34,831
Raisio OYJ, Class V...	37,838	88,981	* Cegedim SA.....	2,736	35,573
* Rapala VMC OYJ.....	4,345	8,376	Cie de Saint-Gobain		
* Remedy			SA.....	67,418	6,322,015
Entertainment OYJ..	412	5,662	Cie des Alpes.....	7,009	119,020
Revenio Group OYJ...	7,382	237,068	Cie Generale des		
* Sampo OYJ, Class A..	51,781	2,138,381	Etablissements		
Sanoma OYJ.....	29,308	253,017	Michelin SCA.....	181,642	6,316,965
Scanfil OYJ.....	2,546	21,638	* Claranova SE.....	4,482	6,576
Stora Enso OYJ,			#* Clariane SE.....	55,606	124,763
Class R.....	196,370	2,174,849	Coface SA.....	44,297	714,279
Taaleri PLC.....	5,530	45,698	Credit Agricole SA....	85,531	1,287,617
Talenom OYJ.....	3,546	12,790	Danone SA.....	64,328	4,505,851
Ω Terveystalo OYJ.....	43,190	525,549	Dassault Aviation SA...	3,147	710,129
TietoEVRY OYJ.....	28,422	547,913	Dassault Systemes		
Tokmanni Group			SE.....	11,504	449,137
Corp.....	24,258	351,499	Derichebourg SA.....	50,289	280,344
UPM-Kymmene OYJ...	65,577	1,933,859	Edenred SE.....	21,091	727,644
Vaisala OYJ, Class A..	6,965	384,619	Eiffage SA.....	31,274	2,793,922
# Valmet OYJ.....	48,178	1,313,534	* Ekinops SAS.....	1,330	4,447
Wartsila OYJ Abp.....	90,607	1,711,583	Electricite de		
#* WithSecure OYJ.....	26,041	21,539	Strasbourg SA.....	236	30,919
* YIT OYJ.....	52,325	137,451	*Ω Elior Group SA.....	39,446	106,763
TOTAL FINLAND.....		<u>46,224,020</u>	Elis SA.....	73,732	1,509,435
FRANCE — (5.2%)			Engie SA.....	338,175	5,582,553
* 74Software SA.....	4,569	128,794	# Equasens.....	1,158	45,241
ABC arbitrage.....	4,142	21,896	Eramet SA.....	3,003	167,649
Accor SA.....	41,040	2,109,854	EssilorLuxottica SA....	10,039	2,755,290
Aeroports de Paris			Esso SA Francaise....	1,146	132,736
SA.....	5,847	666,277	Etablissements Maurel		
#* Air France-KLM.....	15,284	126,494	et Prom SA.....	31,177	199,667
Air Liquide SA.....	17,825	3,113,703	Eurazeo SE.....	15,983	1,319,447
Airbus SE.....	29,200	5,050,766	* Euroapi SA.....	1,821	6,094
AKWEL SADIR.....	4,438	36,987	Eurofins Scientific SE..	35,523	1,905,815
* Alstom SA.....	105,912	2,096,304	Ω Euronext NV.....	15,958	1,853,475
Altamir.....	4,354	105,516	#* Eutelsat		
Alten SA.....	9,742	896,114	Communications		
Ω Amundi SA.....	16,864	1,187,155	SACA.....	23,595	42,304
Arkema SA.....	25,529	2,034,656	Exclusive Networks		
# Assystem SA.....	2,173	87,239	SA.....	5,249	102,892
Aubay.....	2,806	135,136	Exel Industries SA,		
AXA SA.....	89,591	3,398,828	Class A.....	664	30,596
* Bastide le Confort			Fnac Darty SA (FNAC		
Medical.....	1,878	43,880	FP).....	4,024	122,983
# Beneteau SACA.....	13,445	128,175	Forvia SE (1EO IM)....	5,777	60,854

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)			FRANCE — (Continued)		
Forvia SE (FRVIA FP).....	44,164	\$ 463,518	Rubis SCA.....	16,903	\$ 441,780
Gaztransport Et Technigaz SA.....	14,585	2,228,015	Safran SA.....	19,874	4,926,690
Getlink SE.....	75,701	1,211,014	Sanofi SA (SAN FP)... Sartorius Stedim Biotech.....	55,079	5,986,098
GL Events SACA.....	2,338	46,103	Savencia SA.....	1,197	276,003
Groupe Crit SA.....	1,179	70,187	Schneider Electric SE (ONWV LI).....	1,762	91,151
Guerbet.....	2,270	64,311	Schneider Electric SE (SU FP).....	523	132,535
Hermes International SCA.....	2,123	5,971,275	SCOR SE.....	16,920	4,291,329
* ID Logistics Group SACA.....	1,050	439,200	SEB SA.....	51,307	1,310,794
Imerys SA.....	12,349	340,369	Seche Environnement SACA.....	10,487	997,733
# Infotel SA.....	1,536	59,517	SES SA.....	1,125	99,756
Interparfums SA.....	1,932	88,053	#*Ω SMCP SA.....	134,276	436,256
Ipsen SA.....	11,663	1,439,698	Societe BIC SA.....	11,700	38,607
IPSOS SA.....	18,653	882,639	Societe Generale SA..	8,122	535,511
# Jacquet Metals SACA..	5,320	90,200	Societe LDC SADIR... Sodexo SA.....	92,987	3,009,993
* JCDecaux SE.....	22,209	371,888	* SOITEC.....	2,226	149,585
Kaufman & Broad SA..	4,285	147,429	Sopra Steria Group....	14,860	1,099,476
Kering SA.....	5,832	1,526,749	SPIE SA.....	3,311	288,613
Ω La Francaise des Jeux SACA.....	38,519	1,463,635	Stef SA.....	6,271	1,165,854
Laurent-Perrier.....	647	70,421	STMicroelectronics NV (STM FP).....	48,709	1,623,346
Lectra.....	5,139	143,095	STMicroelectronics NV (STM US).....	2,121	294,388
Legrand SA.....	20,282	2,067,807	Sword Group.....	49,318	1,101,811
Linedata Services.....	520	43,666	* Synergie SE.....	64,750	1,453,638
LISI SA.....	3,575	101,695	Technip Energies NV..	2,456	89,623
LNA Sante SA.....	2,659	60,718	Teleperformance SE... Television Francaise 1 SA.....	3,061	89,143
L'Oreal SA.....	11,123	4,126,991	TFF Group.....	55,317	1,567,141
* Louis Hachette Group..	167,101	223,484	Thales SA.....	16,728	1,566,439
* Lumibird.....	756	6,037	Thermador Groupe....	16,266	128,264
LVMH Moet Hennessy Louis Vuitton SE....	22,930	16,771,101	Tikehau Capital SCA... TotalEnergies SE (TTE FP).....	687	19,424
#Ω Maisons du Monde SA.....	8,797	37,442	Trigano SA.....	11,933	1,931,657
Manitou BF SA.....	3,915	87,917	* Ubisoft Entertainment SA.....	1,429	105,387
Mersen SA.....	6,173	139,467	* Valeo SE.....	9,093	204,009
Metropole Television SA.....	9,841	126,587	* Vallourec SACA.....	408,635	23,673,048
Ω Neoen SA.....	15,397	635,283	Veolia Environnement SA (VEOEY US), ADR.....	3,519	482,239
Nexans SA.....	11,254	1,098,111	Veolia Environnement SA (VIE FP).....	25,745	297,055
* Nexity SA.....	4,274	57,250	Ω Verallia SA.....	64,743	721,681
NRJ Group.....	9,073	65,225	Vetoquinol SA.....	74,061	1,406,754
Oeneo SA.....	5,165	49,964	Vicat SACA.....	2,434	34,587
Opmobility.....	21,640	244,883	Vinci SA.....	59,845	1,707,610
Orange SA (ORA FP)..	612,316	6,585,155	Virbac SACA.....	20,344	626,189
Pernod Ricard SA.....	12,880	1,471,015	* Viridien.....	997	73,271
#* Pierre Et Vacances SA.....	36,881	61,287	Vivendi SE.....	6,500	271,088
Pluxee NV.....	16,360	379,939	* Voltalia SA.....	71,180	7,702,593
Publicis Groupe SA (PUB FP).....	39,525	4,203,559	Volvo SA.....	759	254,781
Quadiant SA.....	10,779	203,956	* Vividien.....	2,859	164,885
*†† Recylex SA.....	5,631	0	Volvo SE.....	167,101	472,309
Renault SA.....	44,715	2,295,566	#* Voltalia SA.....	10,199	75,364
Rexel SA.....	93,422	2,473,244			
Robertet SA.....	148	130,740			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)			GERMANY — (Continued)		
# Wavestone.....	2,002	\$ 101,708	Dermapharm Holding		
*Ω Worldline SA.....	51,725	457,731	SE.....	6,510	\$ 267,747
*Ω X-Fab Silicon			Deutsche Bank AG		
Foundries SE.....	20,775	107,102	(DB US).....	16,240	317,167
TOTAL FRANCE.....		<u>213,577,405</u>	Deutsche Bank AG		
			(DBK GR).....	232,746	4,555,499
GERMANY — (5.1%)			Deutsche Beteiligungs		
1&1 AG.....	15,232	192,599	AG.....	5,560	137,947
7C Solarparken AG....	19,921	39,530	Deutsche Boerse AG..	23,792	5,877,523
Adesso SE.....	970	96,260	Deutsche EuroShop		
adidas AG.....	14,589	3,846,534	AG.....	4,116	81,202
Adtran Networks SE...	1,667	34,716	Deutsche Lufthansa		
All for One Group SE..	816	52,596	AG.....	125,694	815,347
Allgeier SE.....	1,536	24,434	*Ω Deutsche		
Allianz SE (ALV GR)...	20,399	6,651,428	Pfandbriefbank AG..	47,446	269,276
AlzChem Group AG....	1,569	104,499	Deutsche Post AG.....	188,662	6,792,362
Amadeus Fire AG.....	1,750	142,890	Deutsche Telekom AG		
* Aroundtown SA.....	176,074	522,468	(DTE GR).....	574,910	19,287,633
Atoss Software SE....	2,865	342,016	Deutsche Wohnen		
#Ω Aumann AG.....	2,172	24,897	SE.....	10,013	250,540
Aurubis AG.....	14,817	1,162,748	Draegerwerk AG &		
*Ω Auto1 Group SE.....	3,080	59,526	Co. KGaA.....	1,349	65,859
BASF SE.....	222,651	10,726,815	Duerr AG.....	17,076	420,598
Bayer AG.....	210,067	4,700,592	Ω DWS Group GmbH &		
Bayerische Motoren			Co. KGaA.....	17,869	881,866
Werke AG.....	47,126	3,827,083	E.ON SE.....	374,505	4,435,942
#* BayWa AG (BYW6			Eckert & Ziegler SE....	3,524	199,040
GR).....	3,491	32,690	EDAG Engineering		
Bechtle AG.....	29,596	993,355	Group AG.....	2,591	17,775
Ω Befesa SA.....	13,684	296,733	Elmos Semiconductor		
Beiersdorf AG.....	4,861	650,275	SE.....	2,766	203,046
Bertrandt AG.....	1,589	33,085	# ElringKlinger AG.....	8,798	43,047
Bijou Brigitte AG.....	1,462	57,182	Energiekontor AG.....	3,328	153,503
Bilfinger SE.....	8,279	425,831	Evonik Industries AG...	80,803	1,517,308
# Borussia Dortmund			* Evotec SE.....	10,944	97,906
GmbH & Co. KGaA.	29,896	101,256	Fabasoft AG.....	2,009	36,073
#* BRANICKS Group			Fielmann Group AG....	8,763	397,980
AG.....	13,392	34,853	flatexDEGIRO AG.....	29,434	498,671
Brenntag SE.....	44,862	2,822,715	#* Fraport AG Frankfurt		
Ω Brockhaus			Airport Services		
Technologies AG....	1,041	30,284	Worldwide.....	12,777	761,130
CANCOM SE (COK			Freenet AG.....	53,644	1,655,047
GR).....	8,441	221,653	Fresenius Medical		
Carl Zeiss Meditec			Care AG (FME GR).	50,840	2,525,466
AG.....	1,094	66,645	* Fresenius SE & Co.		
* Ceconomy AG.....	55,204	170,657	KGaA.....	48,965	1,873,671
CENIT AG.....	2,780	24,570	Friedrich Vorwerk		
Cewe Stiftung & Co.			Group SE.....	3,434	126,494
KGaA.....	3,602	381,278	FUCHS SE.....	10,078	343,728
Commerzbank AG....	167,433	3,232,972	GEA Group AG.....	59,438	3,136,966
* CompuGroup Medical			Gerresheimer AG.....	12,933	905,831
SE & Co. KGaA.....	9,970	228,061	Gesco SE.....	3,358	45,848
Continental AG.....	37,164	2,641,362	GFT Technologies SE.	10,615	249,387
* Covestro AG.....	46,546	2,863,409	* Grand City Properties		
CTS Eventim AG &			SA.....	14,474	167,131
Co. KGaA.....	19,710	1,921,949	Grenke AG.....	12,463	216,652
Daimler Truck Holding					
AG.....	167,017	7,355,001			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)			GERMANY — (Continued)		
H&R GmbH & Co.			# Mutares SE & Co.		
KGaA.....	5,091	\$ 19,860	KGaA.....	5,859	\$ 161,990
Hannover Rueck SE...	6,236	1,643,116	#* Nagarro SE.....	2,358	206,544
#Ω Hapag-Lloyd AG.....	4,299	619,417	Nemetschek SE.....	16,704	1,995,812
Hawesko Holding SE..	778	19,239	* Nexus AG.....	2,995	214,384
Heidelberg Materials			* Nordex SE.....	5,838	67,399
AG.....	33,220	4,674,585	Norma Group SE.....	11,272	193,383
* Heidelberger			Patrizia SE.....	14,358	119,925
Druckmaschinen			* Pentixapharm Holding		
AG.....	104,154	131,004	AG.....	3,524	10,942
Hella GmbH & Co.			Pfeiffer Vacuum		
KGaA.....	4,604	429,151	Technology AG.....	1,648	265,084
* HelloFresh SE.....	49,673	546,534	# PNE AG.....	10,623	133,674
Henkel AG & Co.			ProCredit Holding AG..	6,800	62,063
KGaA.....	12,926	998,499	ProSiebenSat.1 Media		
Hensoldt AG.....	17,547	705,512	SE.....	48,292	277,457
HOCHTIEF AG.....	5,257	760,864	* PSI Software SE.....	450	10,456
Hornbach Holding AG			Puma SE (PUM GR)...	32,557	1,021,646
& Co. KGaA.....	3,806	291,901	#* PVA TePla AG.....	7,215	103,387
HUGO BOSS AG.....	16,554	775,523	PWO AG.....	638	19,149
Indus Holding AG.....	5,574	119,211	* q.beyond AG.....	24,466	18,349
Infineon Technologies			Qiagen NV.....	18,053	802,794
AG (IFX GR).....	171,440	5,636,690	Rational AG.....	1,534	1,363,155
Init Innovation in			Rheinmetall AG.....	7,903	6,178,835
Traffic Systems SE..	1,931	74,261	# RTL Group SA.....	13,920	425,367
Ω Instone Real Estate			RWE AG.....	84,577	2,620,935
Group SE.....	12,987	111,871	# Salzgitter AG.....	9,915	183,010
IVU Traffic			SAP SE (SAP GR)....	18,493	5,096,192
Technologies AG....	3,219	52,258	* Schaeffler AG.....	13,583	60,226
Jenoptik AG.....	19,012	426,376	Secunet Security		
Ω JOST Werke SE.....	4,249	204,448	Networks AG.....	327	43,018
K&S AG.....	29,980	416,301	* SFC Energy AG.....	1,242	21,838
KION Group AG.....	25,717	954,981	* SGL Carbon SE.....	8,070	31,590
Kloeckner & Co. SE..	10,042	51,075	Siemens AG (SIE		
Knorr-Bremse AG.....	19,436	1,536,213	GR).....	45,545	9,763,758
#* Koenig & Bauer AG....	4,757	80,731	#* Siemens Energy AG...	71,300	4,242,157
# Kontron AG.....	13,947	283,708	Ω Siemens Healthineers		
Krones AG.....	6,122	835,368	AG.....	11,401	647,077
KWS Saat SE & Co.			Siltronic AG.....	6,260	286,245
KGaA.....	4,288	269,751	Sixt SE.....	3,711	301,369
Lanxess AG.....	29,886	811,633	# SMA Solar Technology		
LEG Immobilien SE....	17,112	1,410,166	AG.....	6,446	90,124
Leifheit AG.....	2,142	35,779	Stabilus SE.....	8,993	297,100
* LPKF Laser &			# STRATEC SE.....	1,507	55,166
Electronics SE.....	1,380	12,039	Stroer SE & Co.		
* Medios AG.....	6,355	81,740	KGaA.....	12,688	749,941
Mercedes-Benz Group			Suedzucker AG.....	23,658	260,337
AG.....	118,354	7,200,674	SUSS MicroTec SE....	5,570	248,741
Merck KGaA.....	3,786	571,506	Symrise AG.....	24,432	2,501,691
METRO AG.....	36,311	145,125	* TAG Immobilien AG....	46,284	687,848
MLP SE.....	29,957	217,123	Takkt AG.....	9,190	77,755
MTU Aero Engines			* Talanx AG.....	17,751	1,507,784
AG.....	2,113	721,828	*Ω TeamViewer SE.....	38,396	454,712
Muenchener			Technotrans SE.....	1,819	32,972
Rueckversicherungs-Gesellschaft			thyssenkrupp AG.....	189,118	937,191
AG in Muenchen....	13,604	7,373,807	* TUI AG.....	186,434	1,577,107
Multitude PLC.....	915	4,678	United Internet AG....	29,847	500,557
			# Verbio SE.....	3,836	36,464
			Volkswagen AG.....	3,684	385,796

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)			GREECE — (Continued)		
Vonovia SE.....	60,028	\$ 1,836,442	OPAP SA.....	9,527	\$ 163,429
Vossloh AG.....	3,762	184,868	Piraeus Financial		
# Wacker Chemie AG....	6,599	452,227	Holdings SA.....	99,191	448,784
# Wacker Neuson SE....	12,005	203,597	Piraeus Port Authority		
Washtec AG.....	4,170	172,611	SA.....	1,557	48,275
* Westwing Group SE... Wuestenrot & Wuerttembergische AG.....	457 9,432	3,672 120,497	Public Power Corp. SA.....	13,772	187,858
*Ω Zalando SE.....	39,671	1,478,456	Quest Holdings SA....	7,220	47,246
Zeal Network SE.....	1,112	52,323	Sarantis SA.....	4,363	51,584
			Terna Energy SA.....	4,328	89,783
			Thrace Plastics		
TOTAL GERMANY.....		<u>209,875,390</u>	Holding & Co.....	5,555	23,436
			Titan Cement		
			International SA		
GREECE — (0.2%)			(TITC BB).....	2,126	101,548
Aegean Airlines SA....	12,199	137,221	Titan Cement		
* Aktor SA Holding			International SA		
Company Technical			(TITC GA).....	11,123	526,247
& Energy Projects... Alpha Services & Holdings SA.....	8,800 283,602	46,984 521,758	TOTAL GREECE.....		<u>6,051,623</u>
Athens Water Supply & Sewage Co. SA....	5,285	33,411			
Autohellas Tourist & Trading SA.....	5,110	57,887	HONG KONG — (1.0%)		
# Avax SA.....	6,223	12,439	Aeon Credit Service		
Bank of Greece.....	4,789	71,386	Asia Co. Ltd.....	80,000	59,497
Ellaktor SA.....	28,588	66,339	AIA Group Ltd.....	839,600	5,902,509
ElvalHalcor SA.....	16,469	35,674	* Allied Group Ltd.....	26,000	4,751
Eurobank Ergasias			Amrita Global.....	138,000	10,626
Services & Holdings			APAC Resources Ltd..	194,095	23,470
SA.....	167,181	418,408	* Apollo Future Mobility		
*†† FF Group.....	1,384	0	Group Ltd.....	9,200	637
Fourlis Holdings SA....	7,430	31,638	Asia Financial		
GEK Terna SA.....	16,011	310,114	Holdings Ltd.....	72,000	35,092
Hellenic Exchanges -			ASMPT Ltd.....	29,900	276,105
Athens Stock			Bank of East Asia		
Exchange SA.....	7,855	40,363	Ltd.....	392,172	496,508
Hellenic			BOC Hong Kong		
Telecommunications			Holdings Ltd.....	285,000	926,459
Organization SA....	14,364	217,202	Bright Smart		
Helleniq Energy			Securities &		
Holdings SA.....	35,467	275,577	Commodities Group		
Holding Co. ADMIE			Ltd.....	374,000	114,036
IPTO SA.....	19,838	55,028	Ω Budweiser Brewing		
Intracom Holdings SA..	21,319	68,405	Co. APAC Ltd.....	194,400	177,977
Jumbo SA.....	18,848	509,183	Build King Holdings		
Kri-Kri Milk Industry			Ltd.....	90,000	10,658
SA.....	4,410	73,480	Cafe de Coral		
* LAMDA Development			Holdings Ltd.....	114,000	110,976
SA.....	10,590	76,301	# Cathay Pacific		
Metlen Energy &			Airways Ltd.....	439,454	593,331
Metals SA.....	10,596	380,890	* Chi Kan Holdings Ltd..	28,000	8,325
Motor Oil Hellas			* China Energy		
Corinth Refineries			Development		
SA.....	22,934	506,718	Holdings Ltd.....	2,788,000	20,959
National Bank of			China Motor Bus Co.		
Greece SA.....	48,124	417,027	Ltd.....	2,400	15,511
			* China Star		
			Entertainment Ltd....	900,000	47,943

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)			HONG KONG — (Continued)		
* Chinese Estates			Galaxy Entertainment		
Holdings Ltd.....	189,000	\$ 28,444	Group Ltd.....	159,000	\$ 691,899
Chinney Investments			Giordano International		
Ltd.....	20,000	1,646	Ltd.....	430,000	85,095
Chow Sang Sang			#†† Gold Financial		
Holdings			Holdings Ltd.....	184,000	0
International Ltd.....	143,000	121,213	Great Eagle Holdings		
CITIC Telecom			Ltd.....	82,925	111,402
International			G-Resources Group		
Holdings Ltd.....	633,000	178,266	Ltd.....	132,950	63,412
CK Asset Holdings			Guoco Group Ltd.....	2,000	17,918
Ltd.....	216,177	903,279	Guotai Junan		
CK Hutchison			International		
Holdings Ltd.....	220,200	1,108,859	Holdings Ltd.....	1,129,000	165,978
CK Infrastructure			Hang Lung Group		
Holdings Ltd.....	42,000	286,013	Ltd.....	259,000	343,333
* CK Life Sciences			Hang Lung Properties		
International			Ltd.....	622,248	492,223
Holdings, Inc.....	760,000	50,912	Hang Seng Bank Ltd...	47,300	592,696
CLP Holdings Ltd.....	72,500	602,807	Henderson Land		
* C-Mer Medical			Development Co.		
Holdings Ltd.....	166,000	41,311	Ltd.....	162,909	451,824
#†† Convoy, Inc.....	1,758,000	7,062	HK Electric		
* Cowell e Holdings,			Investments & HK		
Inc.....	38,000	125,477	Electric Investments		
Ω Crystal International			Ltd.....	394,000	264,626
Group Ltd.....	117,000	69,530	HKBN Ltd.....	42,500	28,792
* CSC Holdings Ltd.....	5,605,000	20,077	* HKR International		
* CSI Properties Ltd.....	1,560,000	17,018	Ltd.....	302,560	32,127
* CTF Services Ltd.....	394,116	371,301	HKT Trust & HKT Ltd..	832,000	1,023,310
*†† CW Group Holdings			Hong Kong & China		
Ltd.....	193,500	0	Gas Co. Ltd.....	969,168	744,117
Dah Sing Banking			Hong Kong		
Group Ltd.....	152,800	156,083	Exchanges &		
Dah Sing Financial			Clearing Ltd.....	68,746	2,690,695
Holdings Ltd.....	62,400	222,758	Hong Kong Ferry		
Dickson Concepts			Holdings Co. Ltd.....	18,000	9,630
International Ltd.....	75,000	47,370	#* Hong Kong		
Eagle Nice			Technology Venture		
International			Co. Ltd.....	144,055	24,053
Holdings Ltd.....	128,000	67,196	Hongkong & Shanghai		
†† EcoGreen			Hotels Ltd.....	173,683	129,585
International Group			Hongkong Chinese		
Ltd.....	50,000	2,286	Ltd.....	140,360	4,488
Emperor Watch &			Ω Honma Golf Ltd.....	53,500	22,580
Jewellery Ltd.....	1,680,000	36,887	Hutchison		
* ENM Holdings Ltd.....	360,000	12,144	Telecommunications		
Ω ESR Group Ltd.....	468,600	721,254	Hong Kong		
Fairwood Holdings			Holdings Ltd.....	604,000	72,080
Ltd.....	31,500	24,056	Hysan Development		
Far East Consortium			Co. Ltd.....	121,000	174,959
International Ltd.....	542,901	61,343	IGG, Inc.....	169,000	87,989
First Pacific Co. Ltd....	778,000	430,745	#Ω Impro Precision		
*Ω FIT Hon Teng Ltd.....	476,000	208,441	Industries Ltd.....	27,000	7,394
*Ω Fosun Tourism Group..	45,400	43,247	* IPE Group Ltd.....	180,000	10,870
FSE Lifestyle Services			Johnson Electric		
Ltd.....	28,000	20,224	Holdings Ltd.....	130,755	173,374

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)			HONG KONG — (Continued)		
K Wah International Holdings Ltd.....	465,072	\$103,579	Perfect Medical Health Management Ltd.....	124,000	\$ 33,759
Kerry Logistics Network Ltd.....	167,000	140,228	Pico Far East Holdings Ltd.....	324,000	87,930
Kerry Properties Ltd....	198,000	389,461	Plover Bay Technologies Ltd.....	104,000	64,757
Kowloon Development Co. Ltd.....	154,307	75,692	PRADA SpA.....	56,700	454,595
KRP Development Holdings Ltd.....	38,500	2,971	* PT International Development Co. Ltd.....	68,100	2,492
* Langham Hospitality Investments & Langham Hospitality Investments Ltd.....	505,500	29,588	* Public Financial Holdings Ltd.....	144,000	26,261
* Lippo Ltd.....	58,000	3,269	*# Regal Hotels International Holdings Ltd.....	120,000	36,338
Liu Chong Hing Investment Ltd.....	84,000	42,602	Ω Regina Miracle International Holdings Ltd.....	81,000	22,240
Luk Fook Holdings International Ltd....	116,000	213,300	Sa Sa International Holdings Ltd.....	480,000	40,759
Man Wah Holdings Ltd.....	603,600	365,936	Ω Samsonite International SA....	414,900	1,208,672
*# Melco International Development Ltd.....	17,000	9,459	* Sands China Ltd.....	125,600	301,944
MGM China Holdings Ltd.....	138,400	194,948	SAS Dragon Holdings Ltd.....	88,000	46,930
*†† MH Development NPV.....	24,000	0	* SEA Holdings Ltd.....	36,582	6,679
Miramar Hotel & Investment.....	88,000	99,318	* Shandong Hi-Speed Holdings Group Ltd.....	153,000	117,349
Modern Dental Group Ltd.....	140,000	73,858	* Shangri-La Asia Ltd....	456,000	297,250
* Mongolian Mining Corp.....	198,000	178,508	* Shun Tak Holdings Ltd.....	546,000	42,910
MTR Corp. Ltd.....	55,833	175,032	Singamas Container Holdings Ltd.....	570,000	52,118
* NagaCorp Ltd.....	302,811	112,061	Sino Land Co. Ltd.....	687,955	659,769
* New Focus Auto Tech Holdings Ltd.....	1,596,000	9,233	SITC International Holdings Co. Ltd.....	410,000	975,054
# New World Development Co. Ltd.....	455,952	244,658	* SJM Holdings Ltd.....	565,499	177,768
*†† NewOcean Energy Holdings Ltd.....	370,000	0	SmarTone Telecommunications Holdings Ltd.....	138,000	72,155
# Nissin Foods Co. Ltd...	65,000	47,227	* Solomon Systech International Ltd....	524,000	31,616
Oriental Watch Holdings.....	155,596	70,342	Soundwill Holdings Ltd.....	41,000	27,946
* Oshidori International Holdings Ltd.....	1,594,198	34,262	Stella International Holdings Ltd.....	173,500	394,452
Pacific Basin Shipping Ltd.....	2,193,000	443,886	Sun Hung Kai & Co. Ltd.....	211,000	74,580
Pacific Textiles Holdings Ltd.....	295,000	58,268	Sun Hung Kai Properties Ltd.....	76,500	683,860
PAX Global Technology Ltd.....	292,000	179,761	SUNeVision Holdings Ltd.....	246,000	118,516
PC Partner Group Ltd.....	102,000	69,267	Swire Pacific Ltd. (19 HK), Class A.....	60,000	521,082
PCCW Ltd.....	1,216,658	707,606	Swire Pacific Ltd. (87 HK), Class B.....	47,500	66,696
Pentamaster International Ltd....	118,000	14,552			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)			HUNGARY — (0.1%)		
Swire Properties Ltd....	90,000	\$ 177,729	* 4iG Nyrt.	16,803	\$ 58,869
TAI Cheung Holdings Ltd.....	108,000	40,607	Magyar Telekom Telecommunications PLC.....	100,745	354,765
Techtronic Industries Co. Ltd.....	95,000	1,277,663	MOL Hungarian Oil & Gas PLC.....	92,753	677,604
* Television Broadcasts Ltd.....	110,900	45,363	Opus Global Nyrt.	27,448	37,788
Texhong International Group Ltd.....	122,000	62,281	OTP Bank Nyrt.	21,980	1,359,890
Texwinca Holdings Ltd.....	332,000	31,698	Richter Gedeon Nyrt..	6,597	170,853
# Theme International Holdings Ltd.....	1,660,000	84,448	TOTAL HUNGARY.....		<u>2,659,769</u>
* Tongda Group Holdings Ltd.....	2,489,999	26,528	INDIA — (6.0%)		
Town Health International Medical Group Ltd...	254,000	9,299	360 ONE WAM Ltd....	36,444	423,639
Tradelink Electronic Commerce Ltd.....	290,000	34,271	* 3i Infotech Ltd.....	46,456	15,193
Transport International Holdings Ltd.....	78,266	81,982	3M India Ltd.....	64	21,755
Tycoon Group Holdings Ltd.....	44,000	19,374	Aarti Drugs Ltd.....	15,323	71,593
United Laboratories International Holdings Ltd.....	452,000	671,935	Aarti Industries Ltd....	40,532	208,216
#†† Untrade.China Dili.....	715,599	11,370	Aarti Pharamalabs Ltd...	11,960	80,288
*†† Untrade.Genting Hk....	188,000	0	* Aavas Financiers Ltd...	4,162	81,967
* Value Partners Group Ltd.....	303,000	56,011	ABB India Ltd.....	3,063	207,632
Vesync Co. Ltd.....	44,000	29,766	Abbott India Ltd.....	863	260,692
Vitasoy International Holdings Ltd.....	200,000	230,074	ACC Ltd.....	17,719	409,032
Viva Goods Company Ltd.....	144,000	10,839	Accelya Solutions India Ltd.....	740	12,285
* Vobile Group Ltd.....	236,000	103,349	Action Construction Equipment Ltd.....	11,951	175,127
VSTECS Holdings Ltd.....	350,000	212,678	* Adani Energy Solutions Ltd.....	18,111	156,608
VTech Holdings Ltd....	55,300	364,607	Adani Enterprises Ltd.....	4,425	116,848
Ω WH Group Ltd.....	2,130,632	1,662,095	* Adani Green Energy Ltd.....	9,405	108,699
Wharf Real Estate Investment Co. Ltd..	179,000	445,429	Adani Ports & Special Economic Zone Ltd.....	44,017	555,846
Wing Tai Properties Ltd.....	52,000	11,370	* Adani Power Ltd.....	77,143	455,872
# Wynn Macau Ltd.....	259,600	189,812	Adani Total Gas Ltd....	15,559	114,787
* Xingye Alloy Materials Group Ltd.....	86,000	11,216	ADF Foods Ltd.....	11,330	35,198
Xinyi Glass Holdings Ltd.....	662,054	612,785	* Aditya Birla Capital Ltd.....	190,334	391,962
Yue Yuen Industrial Holdings Ltd.....	300,000	639,350	* Aditya Birla Fashion & Retail Ltd.....	37,022	116,500
* Zensun Enterprises Ltd.....	135,000	2,864	Aditya Birla Real Estate Ltd.....	10,267	253,769
TOTAL HONG KONG.....		<u>41,231,210</u>	Advanced Enzyme Technologies Ltd....	14,719	55,771
			Aegis Logistics Ltd....	45,524	366,225
			* Affle India Ltd.....	6,687	116,356
			Agarwal Industrial Corp. Ltd.....	1,662	21,671
			AGI Greenpac Ltd.....	11,207	101,097
			Agro Tech Foods Ltd...	1,165	10,655
			Ahluwalia Contracts India Ltd.....	9,019	88,640
			AIA Engineering Ltd....	10,045	428,131
			Ajanta Pharma Ltd....	17,411	539,523

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
Ajmera Realty & Infra			Aurobindo Pharma		
India Ltd.....	1,123	\$ 12,214	Ltd.....	93,734	\$1,263,289
Akzo Nobel India Ltd...	2,300	100,603	Automotive Axles Ltd...	1,309	25,797
Alembic Ltd.....	28,091	37,871	Avadh Sugar &		
Alembic			Energy Ltd.....	1,742	8,972
Pharmaceuticals			Avanti Feeds Ltd.....	11,662	95,006
Ltd.....	25,708	271,692	*Ω Avenue Supermarts		
Alkem Laboratories			Ltd.....	1,757	74,103
Ltd.....	6,176	360,278	Axis Bank Ltd. (AXB		
Alkyl Amines			LI), GDR.....	654	37,147
Chemicals.....	3,302	64,892	Axis Bank Ltd. (AXSB		
Allcargo Logistics Ltd..	125,488	61,145	IN).....	325,607	3,692,675
* Allcargo Terminals			* AXISCADES		
Ltd.....	31,372	11,894	Technologies Ltd....	4,798	37,230
Allied Digital Services			Bajaj Auto Ltd.....	5,840	596,850
Ltd.....	4,502	11,998	Bajaj Consumer Care		
Amara Raja Energy &			Ltd.....	17,197	37,534
Mobility Ltd.....	26,543	316,646	Bajaj Finance Ltd.....	30,422	2,763,235
Ambuja Cements Ltd...	59,988	353,798	Bajaj Finserv Ltd.....	24,550	491,934
Anant Raj Ltd.....	34,045	233,713	* Bajaj Hindusthan		
Andhra Paper Ltd.....	11,595	11,669	Sugar Ltd.....	308,050	98,420
Andhra Sugars Ltd.	28,073	27,839	Bajaj Holdings &		
Angel One Ltd.....	5,945	160,369	Investment Ltd.....	7,628	1,014,247
Anup Engineering			Balaji Amines Ltd.....	4,219	83,461
Ltd.....	1,045	34,028	Balkrishna Industries		
Apar Industries Ltd....	4,455	383,096	Ltd.....	18,116	577,804
Apcotex Industries			Balmer Lawrie & Co.		
Ltd.....	3,910	15,372	Ltd.....	31,202	70,857
APL Apollo Tubes			Balrampur Chini Mills		
Ltd.....	39,124	681,058	Ltd.....	73,082	407,448
Apollo Hospitals			Banco Products India		
Enterprise Ltd.....	13,609	1,070,714	Ltd.....	13,958	72,500
Apollo Tyres Ltd.....	127,582	640,576	Ω Bandhan Bank Ltd....	81,388	141,798
Arvind Fashions Ltd....	19,213	105,680	Bank of Baroda.....	269,632	661,869
Arvind Ltd.....	61,309	239,598	Bank of India.....	99,928	128,940
Asahi India Glass Ltd..	21,844	169,081	Bank of Maharashtra...	340,405	200,014
* Ashapura Minechem			Bannari Amman		
Ltd.....	7,479	40,721	Sugars Ltd.....	790	32,763
Ashiana Housing Ltd...	8,633	32,462	BASF India Ltd.....	3,176	168,670
Ashok Leyland Ltd....	388,726	971,651	Bata India Ltd.....	11,145	166,191
* Ashoka Buildcon Ltd...	45,156	133,589	Bayer CropScience		
* Asian Granito India			Ltd.....	2,238	131,658
Ltd.....	16,696	11,717	BCL Industries Ltd....	25,237	13,629
Asian Paints Ltd.....	22,765	604,231	BEML Ltd.....	2,685	119,178
Ω Aster DM Healthcare			Berger Paints India		
Ltd.....	42,764	241,855	Ltd.....	41,751	227,997
Astra Microwave			* BF Utilities Ltd.....	4,868	44,628
Products Ltd.....	16,150	136,452	Bhansali Engineering		
Astral Ltd.....	18,825	326,822	Polymers Ltd.....	21,684	30,423
AstraZeneca Pharma			Bharat Bijlee Ltd.....	2,736	101,810
India Ltd.....	1,165	97,225	Bharat Dynamics Ltd...	2,585	38,909
Atul Ltd.....	3,539	256,353	Bharat Electronics		
Ω AU Small Finance			Ltd.....	289,753	977,607
Bank Ltd.....	27,468	190,405	Bharat Forge Ltd.....	56,042	798,549
AurionPro Solutions			Bharat Heavy		
Ltd.....	1,429	24,572	Electricals Ltd.....	171,255	409,239

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
Bharat Petroleum Corp. Ltd.....	154,900	\$ 465,477	Century Plyboards India Ltd.....	21,503	\$ 199,404
Bharat Rasayan Ltd....	275	32,606	Cera Sanitaryware Ltd.....	1,968	152,218
* Bharat Wire Ropes Ltd.....	6,995	15,140	CESC Ltd.....	157,900	259,502
Bharti Airtel Ltd.....	235,610	4,409,812	CG Power & Industrial Solutions Ltd.....	114,503	840,169
Biocon Ltd.....	14,258	59,322	* Chalet Hotels Ltd.....	7,284	64,470
Birla Corp. Ltd.....	9,881	132,635	Chambal Fertilisers & Chemicals Ltd.....	65,205	377,696
Birlasoft Ltd.....	67,428	415,146	* Chemplast Sanmar Ltd.....	7,729	42,261
* BL Kashyap & Sons Ltd.....	15,593	11,815	Chennai Petroleum Corp. Ltd.....	15,098	94,053
* Black Box Ltd.....	6,786	40,215	* Choice International Ltd.....	10,011	58,622
BLS International Services Ltd.....	24,917	125,798	Cholamandalam Financial Holdings Ltd.....	31,559	553,743
Blue Dart Express Ltd.....	1,965	150,369	Cholamandalam Investment & Finance Co. Ltd....	88,373	1,311,659
Blue Star Ltd.....	18,366	385,067	CIE Automotive India Ltd.....	39,842	212,627
Bombay Burmah Trading Co.....	7,539	183,284	Cipla Ltd.....	103,155	1,759,696
Bombay Dyeing & Manufacturing Co. Ltd.....	40,613	74,847	City Union Bank Ltd....	137,091	274,271
* Borosil Ltd.....	2,074	9,250	CMS Info Systems Ltd.....	2,724	13,554
* Borosil Scientific Ltd....	1,555	2,844	Coal India Ltd.....	125,372	571,429
Bosch Ltd.....	334	110,766	Ω Cochin Shipyard Ltd....	4,869	85,749
Brigade Enterprises Ltd.....	28,660	381,813	Coforge Ltd.....	8,045	762,500
* Brightcom Group Ltd...	2,124	251	Colgate-Palmolive India Ltd.....	23,255	756,438
Britannia Industries Ltd.....	12,482	738,290	Computer Age Management Services Ltd.....	15,653	648,003
BSE Ltd.....	10,161	619,813	Confidence Petroleum India Ltd.....	13,575	10,712
Camlicon Consultants Pvt. Ltd.....	571	835	Container Corp. of India Ltd.....	52,193	467,258
* Camlin Fine Sciences Ltd.....	4,683	6,810	Control Print Ltd.....	1,123	8,736
Can Fin Homes Ltd....	29,945	229,626	Coromandel International Ltd.....	36,743	766,170
Canara Bank.....	481,695	515,701	Cosmo First Ltd.....	5,608	48,322
Cantabil Retail India Ltd.....	4,199	13,760	CreditAccess Grameen Ltd.....	8,631	105,869
* Capaci'e Infraprojects Ltd.....	8,742	36,415	CRISIL Ltd.....	6,719	418,001
Caplin Point Laboratories Ltd....	7,151	171,874	Crompton Greaves Consumer Electricals Ltd.....	134,422	529,629
Carborundum Universal Ltd.....	22,029	300,908	* CSB Bank Ltd.....	12,954	45,729
Care Ratings Ltd.....	5,502	78,662	Cummins India Ltd....	10,803	364,680
* Cartrade Tech Ltd.....	2,615	49,735	Cyient Ltd.....	19,478	325,067
Carysil Ltd.....	1,277	10,140	*Ω D.P. Abhushan Ltd....	235	4,394
Castrol India Ltd.....	146,405	298,612	Dabur India Ltd.....	29,050	177,270
CCL Products India Ltd.....	29,206	209,988	Dalmia Bharat Ltd.....	15,075	323,463
CE Info Systems Ltd....	3,960	77,409			
Ceat Ltd.....	9,078	299,752			
Central Depository Services India Ltd....	37,632	567,485			
Centum Electronics Ltd.....	361	7,157			
Century Enka Ltd.....	5,766	35,750			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
Dalmia Bharat Sugar & Industries Ltd.....	7,147	\$ 28,837	Electrosteel Castings Ltd.....	143,137	\$ 211,051
Datamatics Global Services Ltd.....	3,343	23,338	Elgi Equipments Ltd....	39,675	247,524
DB Corp. Ltd.....	20,803	62,594	Emami Ltd.....	64,593	437,155
DCB Bank Ltd.....	72,669	99,469	Ω Endurance Technologies Ltd.....	6,331	144,741
DCM Shriram Industries Ltd.....	4,675	9,194	Engineers India Ltd....	88,087	172,939
DCM Shriram Ltd.....	19,345	260,032	Epigral Ltd.....	4,041	85,529
* DCW Ltd.....	49,031	44,629	EPL Ltd.....	35,420	92,817
Deepak Fertilisers & Petrochemicals Corp. Ltd.....	19,971	260,609	* Equinox India Developments Ltd...	108,361	180,411
Deepak Nitrite Ltd.....	12,191	326,211	Ω Equitas Small Finance Bank Ltd.....	103,405	80,186
Delta Corp. Ltd.....	32,285	37,898	*Ω Eris Lifesciences Ltd...	11,309	160,332
* DEN Networks Ltd.....	41,201	18,663	ESAB India Ltd.....	1,538	88,592
* Dhampur Sugar Mills Ltd.....	16,030	28,263	Escorts Kubota Ltd....	7,522	316,758
* Dhani Services Ltd....	83,065	74,070	Eveready Industries India Ltd.....	747	3,044
Dhanuka Agritech Ltd.....	5,532	92,932	Everest Industries Ltd.....	2,593	18,986
Ω Dilip Buildcon Ltd.....	15,884	79,415	Excel Industries Ltd....	1,267	18,591
* Dish TV India Ltd.....	343,258	33,162	Exide Industries Ltd....	132,617	573,431
* Dishman Carbogen Amcis Ltd.....	27,694	73,918	Fairchem Organics Ltd.....	494	6,344
Divi's Laboratories Ltd.....	6,321	404,675	FDC Ltd.....	17,971	96,410
Dixon Technologies India Ltd.....	9,427	1,626,112	Federal Bank Ltd.....	595,372	1,280,286
DLF Ltd.....	61,542	526,648	* Federal-Mogul Goetze India Ltd.....	2,733	12,334
Dollar Industries Ltd....	2,788	13,610	FIEM Industries Ltd....	3,998	64,521
Ω Dr. Lal PathLabs Ltd...	10,564	345,606	Filatex India Ltd.....	59,200	33,453
Dr. Reddy's Laboratories Ltd., ADR.....	77,605	1,072,501	Fine Organic Industries Ltd.....	2,856	146,316
Dr. Reddy's Laboratories Ltd. (DRRD IN).....	76,660	1,074,093	Fineotex Chemical Ltd.....	4,855	18,133
* Dredging Corp. of India Ltd.....	2,467	21,579	Finolex Cables Ltd....	22,825	262,788
* Dwarikesh Sugar Industries Ltd.....	22,415	13,091	Finolex Industries Ltd..	77,237	182,975
Dynomatic Technologies Ltd....	1,057	85,277	Firstsource Solutions Ltd.....	78,315	301,318
eClerx Services Ltd....	13,635	475,390	Force Motors Ltd.....	3,168	230,228
Edelweiss Financial Services Ltd.....	141,455	177,961	Fortis Healthcare Ltd...	85,350	633,056
Eicher Motors Ltd.....	14,278	854,874	Gabriel India Ltd.....	27,470	147,044
* EID Parry India Ltd....	27,575	260,268	GAIL India Ltd. (GAIL IN).....	498,685	1,013,920
EIH Associated Hotels.....	7,004	30,316	Galaxy Surfactants Ltd.....	2,459	67,477
EIH Ltd.....	48,193	205,543	* Ganesh Benzoplast Ltd.....	12,237	17,601
Eimco Elecon India Ltd.....	301	5,683	Ganesh Housing Corp. Ltd.....	5,906	92,252
Elecon Engineering Co. Ltd.....	18,744	115,196	Ganesha Ecosphere Ltd.....	592	11,765
			Garware Technical Fibres Ltd.....	20,415	191,655
			Gateway Distriparks Ltd.....	127,292	112,141
			GE Vernova T&D India Ltd.....	16,366	334,781

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
Geojit Financial			Gujarat Gas Ltd.....	24,930	\$ 139,516
Services Ltd.....	22,705	\$ 23,250	Gujarat Industries		
GHCL Ltd.....	23,955	200,971	Power Co. Ltd.....	12,468	28,013
GHCL Textiles Ltd.....	23,955	25,828	Gujarat Mineral		
GIC Housing Finance			Development Corp.		
Ltd.....	18,109	38,673	Ltd.....	43,682	161,421
Gillette India Ltd.....	2,294	227,276	Gujarat Narmada		
GlaxoSmithKline			Valley Fertilizers &		
Pharmaceuticals			Chemicals Ltd.....	28,954	184,557
Ltd.....	8,551	194,295	Gujarat Pipavav Port		
Glenmark			Ltd.....	78,226	136,723
Pharmaceuticals			Gujarat State		
Ltd.....	32,843	547,928	Fertilizers &		
* Global Health Ltd.....	4,856	58,428	Chemicals Ltd.....	65,661	155,131
GM Breweries Ltd.....	1,738	14,356	Gujarat State Petronet		
GMM Pfaudler Ltd.....	1,759	24,083	Ltd.....	109,563	434,642
* GMR Airports Ltd.....	254,718	212,467	Gulf Oil Lubricants		
GOCL Corp. Ltd.....	2,447	10,081	India Ltd.....	4,483	52,742
Godawari Power &			Ω Harsha Engineers		
Ispat Ltd.....	85,030	176,356	Ltd.....	3,373	16,148
Godfrey Phillips India			* Hathway Cable &		
Ltd.....	5,565	289,199	Datacom Ltd.....	136,860	23,655
Ω Godrej Agrovet Ltd.....	5,445	46,442	Hatsun Agro Product		
Godrej Consumer			Ltd.....	19,342	209,604
Products Ltd.....	35,807	460,763	Havells India Ltd.....	37,085	668,286
* Godrej Industries Ltd...	28,056	287,639	HBL Engineering Ltd...	65,276	447,393
* Godrej Properties Ltd..	7,841	209,395	HCL Technologies		
* Gokaldas Exports			Ltd.....	125,194	2,491,044
Ltd.....	6,724	73,099	Ω HDFC Asset		
Goldiam International			Management Co.		
Ltd.....	61	345	Ltd.....	22,023	1,014,075
Goodyear India Ltd.....	2,222	24,305	HDFC Bank Ltd.....	284,137	5,563,972
Granules India Ltd.....	56,623	362,538	Ω HDFC Life Insurance		
Graphite India Ltd.....	29,629	162,124	Co. Ltd.....	22,041	162,067
Grasim Industries Ltd..	52,929	1,527,673	* HealthCare Global		
Grauer & Weil India			Enterprises Ltd.....	9,266	54,804
Ltd.....	25,612	28,772	HEG Ltd.....	29,265	132,590
Gravita India Ltd.....	5,903	138,065	HeidelbergCement		
Great Eastern			India Ltd.....	24,203	60,671
Shipping Co. Ltd. ...	40,133	454,737	Heritage Foods Ltd....	15,124	75,387
Greaves Cotton Ltd....	36,228	110,071	Hero MotoCorp Ltd.		
Greenlam Industries			(HMCL IN).....	29,861	1,490,488
Ltd.....	7,333	46,391	Hester Biosciences		
Greenpanel Industries			Ltd.....	1,115	24,646
Ltd.....	16,581	65,853	* Heubach Colorants		
Greenply Industries			India Ltd.....	1,829	11,773
Ltd.....	16,548	53,244	HFCL Ltd.....	235,479	265,294
Grindwell Norton Ltd..	10,137	221,777	HG Infra Engineering		
Gufic Biosciences			Ltd.....	5,215	76,308
Ltd.....	1,603	8,400	Hikal Ltd.....	13,133	53,652
Gujarat Alkalies &			HIL Ltd.....	1,370	31,565
Chemicals Ltd.....	11,750	93,894	Himadri Speciality		
Gujarat Ambuja			Chemical Ltd.....	68,255	386,349
Exports Ltd.....	72,824	95,464	Himatsingka Seide		
Gujarat			Ltd.....	8,151	14,959
Fluorochemicals			Hindalco Industries		
Ltd.....	9,285	380,961	Ltd.....	279,844	1,909,594

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
Hinduja Global Solutions Ltd.....	6,335	\$ 45,434	Indian Hotels Co. Ltd..	80,939	\$ 712,165
Hindustan Aeronautics Ltd.....	25,408	1,156,832	Indian Metals & Ferro Alloys Ltd.....	2,769	22,421
* Hindustan Construction Co. Ltd.....	210,610	77,651	Indian Oil Corp. Ltd....	177,575	262,992
Hindustan Copper Ltd.....	65,061	177,611	Indian Railway Catering & Tourism Corp. Ltd.....	39,483	374,529
* Hindustan Oil Exploration Co. Ltd.....	11,080	25,166	Ω Indian Railway Finance Corp. Ltd....	141,713	245,400
Hindustan Petroleum Corp. Ltd.....	141,325	581,784	Indo Count Industries Ltd.....	29,913	102,476
Hindustan Unilever Ltd.....	36,054	1,027,638	Indoco Remedies Ltd..	6,213	17,854
Hitachi Energy India Ltd.....	598	88,257	Indraprastha Gas Ltd..	124,532	289,454
HI-Tech Pipes Ltd.....	12,979	19,459	* Indus Towers Ltd.....	268,556	1,068,846
Hle Glascoat Ltd.....	1,465	5,317	IndusInd Bank Ltd.....	35,507	406,594
Ω Home First Finance Co. India Ltd.....	2,525	29,050	Infibeam Avenues Ltd.....	338,796	88,556
Honda India Power Products Ltd.....	1,245	36,083	Info Edge India Ltd.....	10,987	976,473
HPL Electric & Power Ltd.....	2,975	16,555	Infosys Ltd. (INFO IN).	301,896	6,580,057
Huhtamaki India Ltd....	7,123	18,530	Ingersoll Rand India Ltd.....	2,188	93,998
I G Petrochemicals Ltd.....	4,751	23,754	* Inox Wind Ltd.....	45,516	87,923
ICICI Bank Ltd. (IBN US), Sponsored ADR.....	255,427	7,323,092	Insecticides India Ltd...	1,658	12,410
ICICI Bank Ltd. (ICICIB IN).....	115,986	1,669,302	Intellect Design Arena Ltd.....	19,043	177,038
Ω ICICI Lombard General Insurance Co. Ltd.....	10,884	233,799	*Ω InterGlobe Aviation Ltd.....	14,591	726,327
Ω ICICI Prudential Life Insurance Co. Ltd....	17,268	122,734	IOL Chemicals & Pharmaceuticals Ltd.....	8,855	36,752
Ω ICICI Securities Ltd....	18,452	175,270	ION Exchange India Ltd.....	9,414	63,111
ICRA Ltd.....	930	67,073	Ipca Laboratories Ltd..	27,394	455,179
* IDFC First Bank Ltd....	1,647,992	1,199,181	IRB Infrastructure Developers Ltd.....	370,150	244,593
* IFB Industries Ltd.....	1,075	17,102	Ω IRCON International Ltd.....	85,488	215,974
IFGL Refractories Ltd.....	793	3,711	ISGEC Heavy Engineering Ltd.....	2,547	33,899
* IIFL Capital Services Ltd.....	40,597	118,085	* ITC Hotels Ltd.....	40,889	76,475
IIFL Finance Ltd.....	61,664	252,372	ITC Ltd.....	408,889	2,107,600
* India Cements Ltd.....	86,812	264,819	ITD Cementation India Ltd.....	28,429	176,551
India Glycols Ltd.....	4,576	67,281	J Kumar Infraprojects Ltd.....	14,754	124,977
India Nippon Electricals Ltd.....	818	5,980	Jagran Prakashan Ltd.....	29,376	26,186
India Power Corp. Ltd.....	95,714	16,795	Jai Corp. Ltd.....	15,752	24,670
Indian Bank.....	65,141	415,716	* Jain Irrigation Systems Ltd.....	105,210	85,540
Ω Indian Energy Exchange Ltd.....	127,492	255,782	* Jaiprakash Power Ventures Ltd.....	890,583	167,911
			Jammu & Kashmir Bank Ltd.	173,236	197,478
			Jamna Auto Industries Ltd.....	27,803	28,735

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
JB Chemicals & Pharmaceuticals Ltd.....	21,236	\$ 430,706	KNR Constructions Ltd.....	54,457	\$ 187,328
JBM Auto Ltd.....	4,806	44,496	Kolte-Patil Developers Ltd.....	10,501	34,457
Jindal Poly Films Ltd...	2,062	20,639	Kopran Ltd.....	9,842	20,735
Jindal Saw Ltd.....	136,410	390,999	Kotak Mahindra Bank Ltd.....	41,331	903,296
Jindal Stainless Ltd....	171,783	1,289,834	KPIT Technologies Ltd.....	56,455	917,608
Jindal Steel & Power Ltd.....	101,206	914,943	KPR Mill Ltd.....	43,921	469,012
* Jio Financial Services Ltd.....	235,961	659,723	KRBL Ltd.....	12,438	39,583
JK Cement Ltd.....	9,251	511,441	*Ω Krishna Institute of Medical Sciences Ltd.....	14,480	101,675
JK Lakshmi Cement Ltd.....	16,149	148,956	Krsnaa Diagnostics Ltd.....	3,815	37,086
JK Paper Ltd.....	39,899	167,991	KSB Ltd.....	19,515	158,269
JK Tyre & Industries Ltd.....	44,973	165,362	Ksolves India Ltd.....	690	7,931
JM Financial Ltd.....	126,883	160,596	L&T Finance Ltd.....	284,262	476,602
JSW Energy Ltd.....	37,102	217,487	Ω L&T Technology Services Ltd.....	5,604	348,866
JSW Steel Ltd.....	108,473	1,177,629	LA Opala RG Ltd.....	1,909	5,964
JTEKT India Ltd.....	16,195	28,479	Larsen & Toubro Ltd....	27,381	1,122,411
Jubilant Foodworks Ltd.....	100,705	813,191	Ω Laurus Labs Ltd.....	75,399	507,822
Jubilant Ingrevia Ltd....	25,905	208,341	Laxmi Organic Industries Ltd.....	3,180	7,927
Jubilant Pharmova Ltd.....	24,138	269,858	*Ω Lemon Tree Hotels Ltd.....	47,536	74,453
* Just Dial Ltd.....	7,669	78,629	LG Balakrishnan & Bros Ltd.....	7,963	124,272
Jyothy Labs Ltd.....	46,607	214,420	LIC Housing Finance Ltd.....	115,367	795,917
Kajaria Ceramics Ltd...	35,331	402,602	Lincoln Pharmaceuticals Ltd.....	1,483	12,320
Kalpataru Projects International Ltd....	26,041	317,525	Linde India Ltd.....	2,601	187,352
Kalyan Jewellers India Ltd.....	20,187	116,614	LMW Ltd.....	771	139,460
Kalyani Steels Ltd.....	8,932	91,935	LT Foods Ltd.....	41,256	185,506
Kamdhenu Ltd.....	11,930	5,649	Ω LTIMindtree Ltd.....	17,228	1,174,018
Kansai Nerolac Paints Ltd.....	18,894	50,820	Lumax Auto Technologies Ltd....	10,082	63,025
Karnataka Bank Ltd. ..	111,612	245,688	Lumax Industries Ltd...	1,052	26,452
Karur Vysya Bank Ltd.	162,946	447,516	Lupin Ltd.....	62,163	1,495,260
Kaveri Seed Co. Ltd....	8,491	88,544	LUX Industries Ltd....	1,387	25,002
KCP Ltd.	18,420	44,056	Mahanagar Gas Ltd....	12,194	193,250
KDDL Ltd.....	536	14,752	Maharashtra Scooters Ltd.....	487	52,321
KEC International Ltd..	39,834	387,073	Maharashtra Seamless Ltd.....	18,958	135,503
KEI Industries Ltd.....	14,956	694,966	Mahindra & Mahindra Financial Services Ltd.....	160,349	525,890
* Kellton Tech Solutions Ltd.....	10,745	18,048	Mahindra & Mahindra Ltd.....	71,093	2,451,633
Kennametal India Ltd..	1,297	36,204	* Mahindra Holidays & Resorts India Ltd....	34,822	136,095
Kewal Kiran Clothing Ltd.....	3,299	21,290			
* Kiri Industries Ltd.....	4,565	32,800			
Kirloskar Brothers Ltd.....	6,585	140,983			
Kirloskar Oil Engines Ltd.....	21,264	220,950			
Kirloskar Pneumatic Co. Ltd.....	1,534	20,059			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
Mahindra Lifespace Developers Ltd.....	27,548	\$ 132,766	Mrs Bectors Food Specialities Ltd.....	6,046	\$ 102,579
Ω Mahindra Logistics Ltd.....	9,557	40,631	MSTC Ltd.....	7,750	54,477
Maithan Alloys Ltd.....	2,030	22,946	Muthoot Finance Ltd...	66,141	1,713,919
* Man Industries India Ltd.....	2,266	7,579	* Nalwa Sons Investments Ltd.....	187	13,289
Man Infraconstruction Ltd.....	30,854	71,652	Narayana Hrudayalaya Ltd.....	24,947	396,326
Manali Petrochemicals Ltd.....	12,348	8,596	Natco Pharma Ltd.....	20,784	281,758
Manappuram Finance Ltd.....	235,523	530,869	National Aluminium Co. Ltd.....	319,195	739,826
Mangalam Cement Ltd.....	2,293	22,723	National Fertilizers Ltd.....	35,078	43,166
Mangalore Refinery & Petrochemicals Ltd..	40,362	60,189	Nava Ltd.....	84,826	433,416
Marico Ltd.....	106,063	819,957	Navin Fluorine International Ltd.....	1,958	93,534
Marksans Pharma Ltd.....	74,161	206,375	Navneet Education Ltd.....	38,450	62,359
Maruti Suzuki India Ltd.....	4,897	693,639	* Nazara Technologies Ltd.....	4,090	44,165
Ω MAS Financial Services Ltd.....	17,424	50,619	NCC Ltd.....	133,271	384,797
Mastek Ltd.....	4,519	134,070	NCL Industries Ltd....	8,249	19,372
* Max Estates Ltd.....	6,858	41,968	NELCO Ltd.....	3,872	45,448
Max Healthcare Institute Ltd.....	28,599	351,039	Neogen Chemicals Ltd.....	1,069	23,459
* Max India Ltd.....	2,849	8,412	NESCO Ltd.....	8,606	95,477
Mayur Uniquoters Ltd.....	8,317	53,012	Nestle India Ltd.....	30,631	812,108
Mazagon Dock Shipbuilders Ltd.....	4,176	119,315	Neuland Laboratories Ltd.....	1,127	183,050
Ω Medi Assist Healthcare Services Ltd.....	3,525	23,158	Newgen Software Technologies Ltd.....	4,385	53,071
* Meghmani Organics Ltd.....	33,015	29,579	NHPC Ltd.....	332,705	309,730
*Ω Metropolis Healthcare Ltd.....	7,719	159,202	NIIT Learning Systems Ltd.....	25,172	136,671
Minda Corp. Ltd.....	11,926	78,137	NIIT Ltd.....	36,661	62,926
Ω Mishra Dhatu Nigam Ltd.....	14,607	55,201	Nilkamal Ltd.....	2,650	52,429
MM Forgings Ltd.....	7,250	36,221	Ω Nippon Life India Asset Management Ltd.....	24,720	165,766
MOIL Ltd.....	22,181	78,947	Nitin Spinners Ltd.....	8,550	40,886
Monte Carlo Fashions Ltd.....	3,649	28,682	NLC India Ltd.....	66,590	168,751
* Morepen Laboratories Ltd.....	106,810	79,735	NMDC Ltd.....	788,721	598,527
Motherson Sumi Wiring India Ltd.....	543,670	350,909	* NMDC Steel Ltd.....	262,907	125,937
Motilal Oswal Financial Services Ltd.....	49,532	363,420	NOCIL Ltd.....	39,174	104,914
Mphasis Ltd.....	33,542	1,102,391	Novartis India Ltd.....	1,821	18,209
MPS Ltd.....	256	7,786	NRB Bearings Ltd.....	20,512	60,439
MRF Ltd.....	693	910,831	NTPC Ltd.....	299,031	1,117,654
			Nucleus Software Exports Ltd.....	3,058	32,628
			Nuvama Wealth Management Ltd....	1,578	101,410
			Oberoi Realty Ltd.....	36,793	766,989
			* Odigma Consultancy Solutions Ltd.....	3,806	2,492
			Oil & Natural Gas Corp. Ltd.....	129,321	390,210
			Oil India Ltd.....	85,333	413,894

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
* Onesource Specialty			Precision Wires India		
Pharma Ltd.....	9,740	\$ 174,463	Ltd.....	13,794	\$ 25,220
Oracle Financial			Premier Explosives		
Services Software			Ltd. (PRE IN).....	1,971	10,405
Ltd.....	5,863	615,757	Prestige Estates		
Orient Cement Ltd.....	38,546	151,658	Projects Ltd.....	37,413	596,891
Orient Electric Ltd.....	29,101	73,598	* Pricol Ltd.....	26,229	151,584
* Orient Green Power			Prince Pipes &		
Co. Ltd.....	135,608	24,326	Fittings Ltd.....	10,574	45,178
Orient Paper &			* Prism Johnson Ltd.....	43,150	69,377
Industries Ltd.....	48,586	17,474	Privi Speciality		
Oriental Hotels Ltd.....	5,689	9,754	Chemicals Ltd.....	2,218	45,110
Page Industries Ltd....	938	483,947	Procter & Gamble		
Paisalo Digital Ltd.....	133,713	66,540	Health Ltd.....	2,614	162,658
Panama Petrochem			Procter & Gamble		
Ltd.....	5,121	22,362	Hygiene & Health		
Ω Parag Milk Foods Ltd.,			Care Ltd.....	1,703	285,718
Class F.....	9,183	17,952	* PSP Projects Ltd.....	3,112	22,823
Patanjali Foods Ltd....	5,883	122,243	* PTC India Financial		
* Patel Engineering			Services Ltd.....	83,107	35,945
Ltd.....	182,926	104,382	PTC India Ltd.....	99,145	163,726
* PB Fintech Ltd.....	11,473	228,776	Punjab National Bank..	271,706	316,425
* PC Jeweller Ltd.....	661,290	109,378	Ω Quess Corp. Ltd.....	19,671	133,908
PCBL Chemical Ltd....	61,168	265,141	R Systems		
* Peninsula Land Ltd.....	27,605	11,314	International Ltd.....	4,412	21,598
* Pennar Industries Ltd..	19,375	36,731	Radico Khaitan Ltd.....	16,836	421,239
Persistent Systems			Rail Vikas Nigam Ltd...	7,351	40,222
Ltd.....	21,594	1,502,940	Rain Industries Ltd.....	61,259	102,054
Petronet LNG Ltd.....	282,882	1,028,211	* Rajesh Exports Ltd.....	25,906	55,653
PG Electroplast Ltd....	15,159	135,957	Rallis India Ltd.....	18,917	52,409
Phoenix Mills Ltd.	23,628	445,945	Ramco Cements Ltd....	27,322	287,504
PI Industries Ltd.....	13,700	549,923	Ramco Industries Ltd..	13,704	39,585
Pidilite Industries Ltd..	15,447	513,346	Ramkrishna Forgings		
Piramal Enterprises			Ltd.....	26,858	242,191
Ltd.....	28,361	332,998	Rane Holdings Ltd.....	2,514	41,794
Piramal Pharma Ltd....	130,810	350,428	Rashtriya Chemicals		
Pitti Engineering Ltd....	587	7,811	& Fertilizers Ltd.....	55,235	103,530
PNB Gilts Ltd.....	10,371	11,805	Ratnamani Metals &		
*Ω PNB Housing Finance			Tubes Ltd.....	7,282	238,502
Ltd.....	40,860	415,702	* RattanIndia Power		
PNC Infratech Ltd.....	41,157	151,624	Ltd.....	284,216	36,362
Poly Medicare Ltd.....	5,713	153,542	* Raymond Lifestyle		
Polycab India Ltd.....	6,068	420,983	Ltd.....	11,795	200,400
Polyplex Corp. Ltd.....	6,105	79,559	Raymond Ltd.....	14,744	256,372
Poonawalla Fincorp			Ω RBL Bank Ltd.....	172,102	326,345
Ltd.....	59,773	213,567	REC Ltd.....	477,632	2,476,554
Power Finance Corp.			Redington Ltd.....	224,470	532,434
Ltd.....	421,622	2,052,430	Redtape Ltd.....	11,105	86,058
Power Grid Corp. of			Relaxo Footwears		
India Ltd.....	318,901	1,108,749	Ltd.....	10,941	69,500
Power Mech Projects			Reliance Industrial		
Ltd.....	3,950	97,687	Infrastructure Ltd.....	2,215	24,725
Praj Industries Ltd.....	36,615	266,257	Reliance Industries		
Prakash Industries			Ltd. (RIL IN).....	471,922	6,872,700
Ltd.....	57,269	103,155	* Reliance Infrastructure		
Prakash Pipes Ltd.....	1,197	6,189	Ltd.....	40,867	117,406
Ω Prataap Snacks Ltd....	2,707	30,848	* Reliance Power Ltd....	916,309	421,106

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
* Religare Enterprises Ltd.....	4,652	\$ 12,729	Shalby Ltd.....	4,833	\$ 12,311
Repro Home Finance Ltd.....	12,674	57,282	Shankara Building Products Ltd.....	1,193	8,562
Rico Auto Industries Ltd.....	31,447	31,241	Shanthy Gears Ltd.....	4,322	24,571
RITES Ltd.....	28,740	86,697	Sharda Cropchem Ltd.....	10,452	70,345
Route Mobile Ltd.....	8,945	123,595	Sharda Motor Industries Ltd.....	1,355	28,069
RPG Life Sciences Ltd.....	1,466	40,730	Share India Securities Ltd.....	25,090	70,895
* RSWM Ltd.....	12,203	23,153	* Shilpa Medicare Ltd....	10,216	83,505
Rupa & Co. Ltd.....	4,580	12,031	Shipping Corp. of India Land & Assets Ltd.....	59,327	39,357
Sagar Cements Ltd....	10,335	24,532	Shipping Corp. of India Ltd.....	70,639	159,225
*Ω Salasar Techno Engineering Ltd.....	137,948	19,718	* Shoppers Stop Ltd....	11,621	76,844
Sammaan Capital Ltd.....	107,599	173,804	Shree Cement Ltd.....	713	229,855
Samvardhana Motherson International Ltd....	563,014	912,211	Shriram Finance Ltd....	339,070	2,128,317
Sandhar Technologies Ltd.....	3,136	15,881	Shriram Pistons & Rings Ltd.....	2,248	52,470
Sandur Manganese & Iron Ores Ltd.....	7,163	32,256	Siemens Ltd.....	3,071	214,595
Sangam India Ltd.....	553	2,481	* SIS Ltd.....	17,346	66,947
Sanghvi Movers Ltd....	6,740	19,620	Siyaram Silk Mills Ltd.....	4,520	39,853
* Sanofi Consumer Healthcare India Ltd.....	2,438	132,211	SJS Enterprises Ltd....	3,196	36,321
Sanofi India Ltd.....	2,438	155,489	SKF India Ltd.....	6,048	281,281
Ω Sansera Engineering Ltd.....	3,442	50,075	Skipper Ltd.....	5,063	25,457
* Sapphire Foods India Ltd.....	20,690	68,870	Snowman Logistics Ltd.....	37,652	26,788
Sarda Energy & Minerals Ltd.....	27,550	149,986	Sobha Ltd.....	8,818	134,863
Saregama India Ltd....	7,539	41,042	Solar Industries India Ltd.....	6,378	747,543
Sasken Technologies Ltd.....	899	20,553	* Solara Active Pharma Sciences Ltd.....	4,763	28,152
* Satin Creditcare Network Ltd.....	3,262	5,436	Somany Ceramics Ltd.....	5,724	33,526
Savita Oil Technologies Ltd....	6,016	32,886	Sonata Software Ltd... South Indian Bank Ltd.....	64,634	395,786
SBI Cards & Payment Services Ltd.....	21,247	190,923	* Spandana Sphoorty Financial Ltd.....	630	2,375
Ω SBI Life Insurance Co. Ltd.....	35,186	601,559	SRF Ltd.....	27,821	903,860
Schaeffler India Ltd....	5,290	208,855	* Star Cement Ltd.....	20,987	51,280
* Schneider Electric Infrastructure Ltd....	15,960	125,316	State Bank of India (SBID LI), GDR.....	490	43,572
* SEAMEC Ltd.....	1,720	20,699	State Bank of India (SBIN IN).....	114,695	1,019,827
* SEPC Ltd.....	313,749	64,558	State Bank of India (SBKFF US), GDR..	2,177	193,318
* Sequent Scientific Ltd.....	15,132	28,687	Steel Authority of India Ltd.....	385,104	473,995
Seshasayee Paper & Boards Ltd.....	6,832	23,030	* Sterlite Technologies Ltd.....	52,825	65,646
Ω SH Kelkar & Co. Ltd...	18,152	44,703	Strides Pharma Science Ltd.....	19,479	153,893
			* Stylam Industries Ltd...	1,806	40,465

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
Styrenix Performance			Tata Motors Ltd.....	242,466	\$1,994,387
Materials Ltd.....	603	\$ 17,146	Tata Power Co. Ltd.....	176,417	743,706
* Subex Ltd.....	85,031	18,050	Tata Steel Ltd.....	1,733,332	2,684,305
Subros Ltd.....	10,122	74,884	TCI Express Ltd.....	3,754	33,481
Sudarshan Chemical			TD Power Systems		
Industries Ltd.....	12,850	147,168	Ltd.....	29,800	125,545
Sumitomo Chemical			* TeamLease Services		
India Ltd.....	20,220	119,200	Ltd.....	973	27,418
Sun Pharmaceutical			Tech Mahindra Ltd.....	45,211	869,967
Industries Ltd.			Techno Electric &		
(SUNP IN).....	39,264	792,963	Engineering Co.		
Sun TV Network Ltd....	29,483	210,151	Ltd.....	12,589	156,037
Sundaram Finance			Tega Industries Ltd.....	421	7,308
Ltd.....	12,288	648,539	Texmaco Rail &		
Sundaram-Clayton			Engineering Ltd.....	49,331	112,021
Ltd.....	1,656	41,526	Thanga Mayil		
Sundram Fasteners			Jewellery Ltd.....	1,456	30,471
Ltd.....	23,120	277,217	Thejo Engineering		
* Sunflag Iron & Steel			Ltd.....	612	12,414
Co. Ltd.....	5,016	13,606	Themis Medicare Ltd...	3,727	9,836
Sunteck Realty Ltd....	21,380	117,328	Thermax Ltd.....	2,584	113,152
Suprajit Engineering			Thirumalai Chemicals		
Ltd.....	20,062	94,234	Ltd.....	17,134	47,059
Supreme Industries			Thomas Cook India		
Ltd.....	13,018	594,226	Ltd.....	36,462	65,559
Supreme Petrochem			Ω Thyrocare		
Ltd.....	22,062	155,338	Technologies Ltd.....	4,402	40,286
Surya Roshni Ltd.....	27,536	83,022	Tilaknagar Industries		
* Suryoday Small			Ltd.....	20,689	87,233
Finance Bank Ltd....	15,323	22,000	Time Technoplast Ltd..	52,285	241,418
* Suttlej Textiles &			Timken India Ltd.....	5,493	180,172
Industries Ltd.....	15,372	9,727	Titagarh Rail System		
* Suven			Ltd.....	16,029	188,683
Pharmaceuticals			Titan Co. Ltd.....	32,175	1,291,525
Ltd.....	53,829	655,023	Torrent		
* Suzlon Energy Ltd....	775,346	517,489	Pharmaceuticals		
Swaraj Engines Ltd....	1,425	55,981	Ltd.....	20,591	776,835
Ω Syngene International			Torrent Power Ltd.....	39,877	671,159
Ltd.....	25,178	216,219	Tourism Finance Corp.		
TAJGVK Hotels &			of India Ltd.....	21,611	35,265
Resorts Ltd.....	3,470	14,032	TransIndia Real		
Talbro's Automotive			Estate Ltd.....	31,372	12,669
Components Ltd.....	2,544	8,421	Transport Corp. of		
Tamil Nadu Newsprint			India Ltd.....	9,892	121,256
& Papers Ltd.....	15,403	29,733	Trent Ltd.....	10,624	703,672
Tamilnadu			Trident Ltd.....	564,080	201,570
Petroproducts Ltd....	13,162	12,019	Triveni Engineering &		
Tanla Platforms Ltd....	13,276	84,512	Industries Ltd.....	37,325	164,988
* TARC Ltd.....	44,042	68,275	Triveni Turbine Ltd....	9,150	70,329
Tata Chemicals Ltd....	56,836	643,035	TTK Healthcare Ltd....	475	7,077
Tata Communications			TTK Prestige Ltd.....	10,094	85,474
Ltd.....	26,417	495,977	Tube Investments of		
Tata Consultancy			India Ltd.....	36,180	1,383,856
Services Ltd.....	67,519	3,196,259	TV Today Network		
Tata Consumer			Ltd.....	13,324	29,582
Products Ltd.....	48,093	568,380	TVS Holdings Ltd.....	1,656	178,447
Tata Elxsi Ltd.....	6,826	498,829	TVS Motor Co. Ltd....	47,653	1,346,515

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
TVS Srichakra Ltd.....	1,447	\$ 51,975	VST Tillers Tractors		
Uflex Ltd.....	11,771	64,916	Ltd.....	975	\$ 52,119
Ugar Sugar Works			Welspun Corp. Ltd.....	50,380	429,150
Ltd.....	25,068	14,749	Welspun Enterprises		
* Ugro Capital Ltd.....	16,837	39,045	Ltd.....	19,817	137,158
Ω Ujjivan Small Finance			Welspun Living Ltd.....	145,325	230,564
Bank Ltd.....	115,379	47,635	West Coast Paper		
UltraTech Cement			Mills Ltd.....	14,627	89,428
Ltd.....	7,569	1,010,635	* Westlife Foodworld		
* Unichem Laboratories			Ltd.....	15,854	130,743
Ltd.....	9,550	77,019	Whirlpool of India Ltd..	4,402	57,733
Union Bank of India			Wipro Ltd.....	203,012	727,983
Ltd.....	199,983	264,826	* Wockhardt Ltd.....	16,542	269,255
United Breweries Ltd...	3,175	78,575	Wonderla Holidays		
United Spirits Ltd.....	47,033	771,370	Ltd.....	6,827	55,695
UNO Minda Ltd.....	56,378	611,920	Yasho Industries Ltd....	677	15,058
* UPL Ltd.....	218,380	1,425,651	* Yes Bank Ltd.....	644,005	142,572
* Urja Global Ltd.....	81,988	14,161	Zee Entertainment		
Usha Martin Ltd.....	48,729	193,832	Enterprises Ltd.....	288,808	350,446
UTI Asset			* Zee Media Corp. Ltd...	107,388	21,201
Management Co.			Zen Technologies Ltd..	6,770	135,477
Ltd.....	14,793	177,507	Zensar Technologies		
* VA Tech Wabag Ltd....	14,418	227,922	Ltd.....	45,923	455,623
Vadilal Industries Ltd...	532	23,451	ZF Commercial		
Vaibhav Global Ltd.....	17,605	55,477	Vehicle Control		
* Valor Estate Ltd.....	24,477	44,106	Systems India Ltd....	124	15,785
Vardhman Special			* Zomato Ltd.....	116,688	297,886
Steels Ltd.....	2,805	7,703	Zuari Industries Ltd....	4,641	15,637
Vardhman Textiles			Zydus Lifesciences		
Ltd.....	42,592	222,637	Ltd.....	35,739	399,034
*Ω Varroc Engineering			Zydus Wellness Ltd....	4,155	88,059
Ltd.....	13,072	83,245			
Varun Beverages Ltd...	131,108	812,278	TOTAL INDIA.....		<u>246,048,499</u>
* Vascon Engineers			INDONESIA — (0.5%)		
Ltd.....	38,321	21,814	ABM Investama Tbk.		
Vedanta Ltd.....	338,403	1,713,226	PT.....	144,100	30,145
Veedol Corporation			* Adaro Minerals		
Ltd.....	1,030	18,044	Indonesia Tbk. PT...	1,968,900	121,405
Venky's India Ltd.....	1,715	36,078	Adi Sarana Armada		
Vesuvius India Ltd....	3,188	157,806	Tbk. PT.....	499,600	20,675
V-Guard Industries			* Agung Semesta		
Ltd.....	35,226	148,015	Sejahtera Tbk. PT...	379,600	255
* Vikas Lifecare Ltd.....	214,908	9,647	AKR Corporindo Tbk.		
Vinati Organics Ltd.....	9,924	191,108	PT.....	2,259,700	153,593
Vindhya Telelinks Ltd..	2,575	49,549	* Alam Sutera Realty		
VIP Industries Ltd.....	11,912	50,837	Tbk. PT.....	4,051,400	35,803
Visaka Industries Ltd...	10,930	11,246	Alamtri Resources		
Vishnu Chemicals			Indonesia Tbk. PT...	5,126,900	732,123
Ltd.....	4,745	23,306	Aneka Tambang Tbk.		
* VL E-Governance &			PT.....	2,771,846	235,531
IT Solutions Ltd.....	22,171	37,768	*†† Armidian Karyatama		
* Vodafone Idea Ltd....	1,722,808	178,997	Tbk. PT.....	544,900	0
Voltamp Transformers			Arwana Citramulia		
Ltd.....	1,363	130,282	Tbk. PT.....	1,326,700	49,979
Voltas Ltd.....	15,818	229,671	Aspirasi Hidup		
VRL Logistics Ltd.....	10,687	57,415	Indonesia Tbk. PT...	1,894,100	88,634
VST Industries Ltd.....	18,447	68,117			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)			INDONESIA — (Continued)		
Astra Agro Lestari			BISI International Tbk.		
Tbk. PT.....	162,100	\$ 58,390	PT.....	199,000	\$ 13,425
Astra International			Blue Bird Tbk. PT.....	168,500	16,886
Tbk. PT.....	2,946,600	865,815	* Buana Lintas Lautan		
Astra Otoparts Tbk.			Tbk. PT.....	3,163,100	27,607
PT.....	396,000	49,747	* Bukalapak.com Tbk.		
Avia Avian Tbk. PT....	2,432,000	61,100	PT.....	21,225,800	152,968
Bank Amar Indonesia			Bukit Asam Tbk. PT....	1,380,500	227,623
Tbk. PT.....	864,766	9,431	* Bumi Resources		
Bank BTPN Syariah			Minerals Tbk. PT....	15,650,100	366,159
Tbk. PT.....	1,020,900	57,865	* Bumi Resources Tbk.		
* Bank Bukopin Tbk.			PT.....	27,890,000	201,380
PT.....	7,881,856	25,574	* Bumi Serpong Damai		
Bank Central Asia			Tbk. PT.....	1,770,300	103,104
Tbk. PT.....	2,994,300	1,729,746	* Capital Financial		
* Bank China			Indonesia Tbk. PT...	1,344,700	52,400
Construction Bank			* Cemindo Gemilang		
Indonesia Tbk. PT...	2,812,000	12,597	PT.....	689,100	35,703
Bank Mandiri Persero			Charoen Pokphand		
Tbk. PT.....	7,752,100	2,848,294	Indonesia Tbk. PT...	814,500	233,280
* Bank Mayapada			Ω Cikarang Listrindo		
International Tbk.			Tbk. PT.....	409,000	16,814
PT.....	3,615,992	45,644	Ciputra Development		
Bank Maybank			Tbk. PT.....	3,523,547	212,193
Indonesia Tbk. PT...	1,445,900	17,919	Cisarua Mountain		
* Bank Nationalnobu			Dairy Tbk. PT.....	127,100	38,261
Tbk. PT.....	660,077	22,184	* Citra Marga		
Bank Negara			Nusaphala Persada		
Indonesia Persero			Tbk. PT.....	166,518	40,557
Tbk. PT.....	2,019,200	587,446	Dayamitra		
* Bank Neo Commerce			Telekomunikasi PT..	3,553,900	139,699
Tbk. PT.....	2,633,900	33,881	Delta Dunia Makmur		
Bank OCBC Nisp Tbk.			Tbk. PT.....	1,774,400	54,895
PT.....	796,500	65,218	Dharma Satya		
* Bank Pan Indonesia			Nusantara Tbk. PT..	1,298,400	77,643
Tbk. PT.....	1,432,900	161,082	* Dian Swastatika		
Bank Pembangunan			Sentosa Tbk. PT....	38,900	107,096
Daerah Jawa Barat			Elang Mahkota		
Dan Banten Tbk.			Teknologi Tbk. PT...	3,925,900	135,673
PT.....	1,027,143	59,214	Elnusa Tbk. PT.....	1,799,200	49,655
Bank Pembangunan			* Energi Mega Persada		
Daerah Jawa Timur			Tbk. PT.....	1,478,800	19,758
Tbk. PT.....	1,628,900	57,486	Erajaya Swasembada		
Bank Rakyat			Tbk. PT.....	3,182,500	74,909
Indonesia Persero			ESSA Industries		
Tbk. PT.....	3,556,134	918,291	Indonesia Tbk. PT...	2,653,700	138,068
Bank Syariah			Gajah Tunggal Tbk.		
Indonesia Tbk. PT...	1,150,660	205,870	PT.....	649,500	46,352
Bank Tabungan			Garudafood Putra		
Negara Persero			Putri Jaya Tbk. PT..	2,994,000	73,145
Tbk. PT.....	2,065,892	131,918	Golden Energy Mines		
Barito Pacific Tbk. PT..	954,282	53,656	Tbk. PT.....	31,000	19,774
Barito Renewables			* Gudang Garam Tbk.		
Energy Tbk. PT.....	44,000	24,255	PT.....	171,300	118,134
BFI Finance Indonesia			Hexindo Adiperkasa		
Tbk. PT.....	2,834,600	152,897	Tbk. PT.....	46,900	13,866
			Hillcon Tbk. PT.....	82,400	10,614

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)			INDONESIA — (Continued)		
Impack Pratama			Metrodata Electronics		
Industri Tbk. PT.....	1,201,200	\$ 23,734	Tbk. PT.....	1,934,000	\$ 66,919
Indah Kiat Pulp & Paper Tbk. PT.....	726,100	300,002	Mitra Adiperkasa Tbk. PT.....	3,535,200	278,379
Indika Energy Tbk. PT.....	744,800	76,515	Mitra Keluarga Karyasehat Tbk. PT.....	457,700	67,919
Indo Tambangraya Megah Tbk. PT.....	156,500	248,615	Mitra Pinasthika Mustika Tbk. PT.....	655,500	39,412
Indocement Tunggal Prakarsa Tbk. PT....	321,400	115,804	* MNC Digital Entertainment Tbk. PT.....	311,000	13,307
Indofood CBP Sukses Makmur Tbk. PT....	142,700	100,601	* MNC Land Tbk. PT....	19,621,000	165,094
Indofood Sukses Makmur Tbk. PT....	1,220,800	587,540	Nippon Indosari Corpindo Tbk. PT...	326,544	19,020
Indomobil Sukses Internasional Tbk. PT.....	398,300	20,153	Pabrik Kertas Tjiwi Kimia Tbk. PT.....	465,600	165,563
Indosat Tbk. PT.....	1,060,400	149,944	* Pacific Strategic Financial Tbk. PT....	719,300	50,760
Industri Jamu Dan Farmasi Sido Muncul Tbk. PT.....	2,745,376	96,819	* Pakuwon Jati Tbk. PT.	6,004,200	145,048
*†† Inti Agri Resources Tbk. PT.....	532,800	0	* Panin Financial Tbk. PT.....	5,284,100	136,551
* Intiland Development Tbk. PT.....	1,382,100	13,379	Pantai Indah Kapuk Dua Tbk. PT.....	70,500	49,939
Japfa Comfeed Indonesia Tbk. PT...	2,060,300	251,652	Perusahaan Gas Negara Tbk. PT.....	1,910,500	187,066
Jasa Marga Persero Tbk. PT.....	453,104	117,452	Perusahaan Perkebunan London Sumatra Indonesia Tbk. PT.....	1,226,000	78,052
Jaya Real Property Tbk. PT.....	957,600	43,510	* Petrindo Jaya Kreasi Tbk. PT.....	79,400	70,245
Kalbe Farma Tbk. PT..	2,282,900	177,037	Petrosea Tbk. PT.....	567,000	137,546
* Kawasan Industri Jababeka Tbk. PT...	5,806,510	67,283	*†† Pool Advista Indonesia Tbk. PT...	107,000	62
* Lippo Karawaci Tbk. PT.....	10,772,700	60,031	* PP Persero Tbk. PT...	1,316,763	26,811
Map Aktif Adiperkasa PT.....	3,306,300	198,693	Prodia Widyahusada Tbk. PT.....	24,600	3,865
Matahari Department Store Tbk. PT.....	289,600	28,313	Puradelta Lestari Tbk. PT.....	3,333,600	30,037
Mayora Indah Tbk. PT.....	1,004,900	150,971	*†† Rimo International Lestari Tbk. PT.....	17,222,700	0
MD Entertainment Tbk. PT.....	131,900	32,195	Rukun Raharja Tbk. PT.....	207,100	52,706
Medco Energi Internasional Tbk. PT.....	3,468,500	228,554	Salim Ivomas Pratama Tbk. PT.....	629,100	14,668
* Media Nusantara Citra Tbk. PT.....	2,673,600	45,920	Samudera Indonesia Tbk. PT.....	2,565,000	40,261
Medikaloka Hermina Tbk. PT.....	1,960,300	167,178	* Sarana Meditama Metropolitan Tbk. PT.....	1,026,800	16,360
* Merdeka Battery Materials Tbk. PT...	1,037,200	24,254	Sarana Menara Nusantara Tbk. PT..	6,082,900	236,250
* Merdeka Copper Gold Tbk. PT.....	756,542	72,207	Sariguna Primatirta Tbk. PT.....	789,100	72,572
* Metro Healthcare Indonesia Tbk. PT...	1,818,200	21,186	* Sawit Sumbermas Sarana Tbk. PT.....	1,061,600	132,368

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)			INDONESIA — (Continued)		
*†† Sekawan Intipratama			XL Axiata Tbk. PT.....	1,664,429	\$ 231,482
Tbk. PT.....	253,200	\$ 0	TOTAL INDONESIA.....		<u>21,575,857</u>
Selamat Sempurna			IRELAND — (0.3%)		
Tbk. PT.....	783,200	84,804	AIB Group PLC.....	487,941	2,869,190
Semen Indonesia			Bank of Ireland Group		
Persero Tbk. PT.....	1,178,810	202,904	PLC.....	329,794	3,276,897
Siloam International			Cairn Homes PLC.....	192,959	458,450
Hospitals Tbk. PT...	323,168	60,424	Dalata Hotel Group		
*†† Sri Rejeki Isman Tbk.			PLC.....	79,144	387,243
PT.....	5,584,400	9,379	FBD Holdings PLC		
Sumber Alfaria Trijaya			(FBD ID).....	12,798	172,975
Tbk. PT.....	2,295,700	404,155	Glanbia PLC (GLB		
Summarecon Agung			ID).....	84,168	1,229,756
Tbk. PT.....	3,451,323	97,592	*Ω Glenveagh Properties		
Surya Citra Media			PLC.....	186,836	329,516
Tbk. PT.....	7,226,400	80,060	Irish Continental		
Surya Semesta			Group PLC (IR5B		
Internusa Tbk. PT...	1,950,500	119,568	ID).....	45,755	243,133
# Telkom Indonesia			Kerry Group PLC		
Persero Tbk. PT			(KYGA ID), Class A.	8,041	825,743
(TLKM US), ADR.....	4,314	69,110	Kingspan Group PLC		
Telkom Indonesia			(KSP ID).....	35,278	2,447,294
Persero Tbk. PT			* Permanent TSB		
(TLKM IJ).....	3,061,700	493,085	Group Holdings		
Temas Tbk. PT.....	3,424,000	28,368	PLC.....	27,099	<u>39,052</u>
Tempo Scan Pacific			TOTAL IRELAND.....		<u>12,279,249</u>
Tbk. PT.....	231,900	34,999	ISRAEL — (0.7%)		
* Timah Tbk. PT.....	691,000	42,509	* Adgar Investment &		
Tower Bersama			Development Ltd.....	20,210	29,840
Infrastructure Tbk.			#* AFI Properties Ltd.....	3,808	189,578
PT.....	418,300	53,151	Africa Israel		
*†† Trada Alam Minera			Residences Ltd.....	1,024	77,016
Tbk. PT.....	8,033,600	0	* Airport City Ltd.....	13,537	228,458
Transcoal Pacific Tbk.			* Allot Ltd.....	4,114	35,096
PT.....	195,900	78,710	Alony Hetz Properties		
* Trimegah Sekuritas			& Investments Ltd...	23,769	214,245
Indonesia Tbk. PT...	503,900	11,329	* Alrov Properties &		
Triputra Agro Persada			Lodgings Ltd.....	2,536	132,512
PT.....	1,565,000	75,813	# Amos Luzon		
Tunas Baru Lampung			Development &		
Tbk. PT.....	1,173,914	43,907	Energy Group Ltd....	42,724	34,425
Ultrajaya Milk Industry			Amot Investments		
& Trading Co. Tbk.			Ltd.....	14,608	85,411
PT.....	494,600	47,166	Arad Ltd.....	4,947	70,500
Unilever Indonesia			* Argo Properties NV....	2,506	74,177
Tbk. PT.....	1,364,300	136,134	Ashdod Refinery Ltd...	1,690	28,838
United Tractors Tbk.			#* Ashtrom Group Ltd.....	8,814	152,013
PT.....	501,600	765,358	AudioCodes Ltd.		
* Vale Indonesia Tbk.			(AUDC US).....	7,330	74,399
PT.....	538,745	98,862	Aura Investments Ltd..	12,697	83,108
* Waskita Beton			Automatic Bank		
Precast Tbk. PT.....	2,948,500	2,708	Services Ltd.....	5,810	42,056
*†† Waskita Karya					
Persero Tbk. PT.....	3,327,686	7,733			
* Wijaya Karya Persero					
Tbk. PT.....	2,883,734	38,921			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)			ISRAEL — (Continued)		
* Azorim-Investment Development & Construction Co. Ltd.....	18,610	\$ 112,764	Electra Real Estate Ltd.....	5,456	\$ 69,220
Azrieli Group Ltd.....	1,691	140,109	#* Electrore Wireless Ltd.....	604	36,643
Bank Hapoalim BM....	144,881	1,858,633	Energix-Renewable Energies Ltd.....	6,672	21,738
Bank Leumi Le-Israel BM.....	212,296	2,656,867	* Enlight Renewable Energy Ltd. (ENLT IT).....	3,423	55,318
* Bet Shemesh Engines Holdings 1997 Ltd...	1,819	212,069	* Enlight Renewable Energy Ltd. (ENLT US).....	2,076	32,967
Bezeq The Israeli Telecommunication Corp. Ltd.....	222,418	353,025	* Equital Ltd.....	7,659	308,048
* Big Shopping Centers Ltd.....	1,233	192,610	* Fattal Holdings 1998 Ltd.....	1,780	248,630
Blue Square Real Estate Ltd.....	1,552	140,789	First International Bank of Israel Ltd....	14,348	761,840
* Brack Capital Properties NV.....	732	49,273	FMS Enterprises Migun Ltd.....	1,064	46,684
* Brainsway Ltd. (BWAY IT).....	3,422	18,082	Formula Systems 1985 Ltd. (FORTY IT).....	2,636	242,483
Camtek Ltd.....	1,451	127,995	Fox Wizel Ltd.....	3,553	293,884
* Carasso Motors Ltd....	12,524	100,155	Gav-Yam Lands Corp. Ltd.....	17,476	149,951
* Cellcom Israel Ltd. (CEL IT).....	48,962	321,910	* Gilat Satellite Networks Ltd.....	8,621	60,994
* Ceragon Networks Ltd.....	10,169	46,879	* Hagag Group Real Estate Development.....	11,912	85,546
ClaI Insurance Enterprises Holdings Ltd.....	23,464	613,898	#* Hamat Group Ltd.....	5,314	24,300
* Compugen Ltd.....	10,412	24,814	Harel Insurance Investments & Financial Services Ltd.....	26,685	423,227
Danel Adir Yeoshua Ltd.....	2,031	235,736	Hilan Ltd.....	5,415	339,510
Danya Cebus Ltd.....	956	32,943	Hiper Global Ltd.....	1,464	7,976
* Delek Automotive Systems Ltd.....	6,426	56,107	ICL Group Ltd.....	43,607	259,271
Delek Group Ltd.....	2,441	356,556	IDI Insurance Co. Ltd..	3,452	143,543
Delta Galil Ltd.....	5,326	302,143	* IES Holdings Ltd.....	852	59,406
Delta Israel Brands Ltd.....	698	12,951	Ilex Medical Ltd.....	1,583	33,272
Diplomat Holdings Ltd.....	1,100	15,613	Inrom Construction Industries Ltd.....	34,898	165,225
Direct Finance of Direct Group 2006 Ltd.....	77	12,828	* Intercure Ltd.....	5,344	8,742
* Dor Alon Energy in Israel 1988 Ltd.....	1,403	40,744	Isracard Ltd.....	59,448	273,751
#* Doral Group Renewable Energy Resources Ltd.....	18,496	69,906	Israel Canada TR Ltd.....	12,755	56,035
* Duniec Brothers Ltd....	917	64,156	Israel Discount Bank Ltd., Class A.....	221,524	1,619,627
* El Al Israel Airlines....	39,186	98,267	* Israel Land Development Co. Ltd.....	8,235	79,980
Elbit Systems Ltd. (ESLT US).....	421	128,637	Israel Shipyards Industries Ltd.....	1,705	55,342
* Electra Consumer Products 1970 Ltd...	1,849	59,558	Isras Investment Co. Ltd.....	667	159,067
# Electra Ltd.....	555	311,802	Issta Ltd.....	2,735	75,566

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)			ISRAEL — (Continued)		
* Kamada Ltd. (KMDA IT).....	2,220	\$ 15,100	Neto Malinda Trading Ltd.....	2,810	\$ 68,721
* Kamada Ltd. (KMDA US).....	6,695	45,057	Next Vision Stabilized Systems Ltd.....	21,496	399,215
Kardan Real Estate Enterprise & Development Ltd.....	24,341	41,386	* Nice Ltd. (NICE IT)....	193	32,261
Kenon Holdings Ltd.....	5,202	159,227	#* Nice Ltd. (NICE US), Sponsored ADR.....	702	116,630
Kerur Holdings Ltd.....	1,856	44,571	* Nova Ltd. (NVMI IT)...	586	140,777
Kvutzat Acro Ltd.....	4,883	86,892	Novolog Ltd.....	74,680	34,403
Lahav L.R. Real Estate Ltd.....	7,178	10,751	Oil Refineries Ltd.....	914,398	270,030
Lapidoth Capital Ltd....	1,405	30,030	One Software Technologies Ltd.....	15,054	273,569
M Yochananof & Sons Ltd.....	1,596	111,383	* OPC Energy Ltd.....	7,949	68,246
Magic Software Enterprises Ltd. (MGIC IT).....	1,425	18,632	* OY Nofar Energy Ltd...	1,248	30,668
Magic Software Enterprises Ltd. (MGIC US).....	11,223	142,308	Palram Industries 1990 Ltd.....	5,010	130,007
* Malam - Team Ltd.....	2,662	65,749	#* Partner Communications Co. Ltd.....	51,349	358,593
Matrix IT Ltd.....	9,410	231,548	Paz Retail & Energy Ltd.....	3,262	470,379
Max Stock Ltd.....	23,380	86,356	* Perion Network Ltd.....	10,726	94,557
Maytronics Ltd.....	16,664	37,808	Phoenix Financial Ltd.....	37,603	635,169
Mediterranean Towers Ltd.....	32,870	104,800	Plasson Industries Ltd.....	1,203	68,599
Mega Or Holdings Ltd.....	4,762	155,649	Prashkovsky Investments & Construction Ltd.....	2,012	57,479
Meitav Investment House Ltd.....	16,138	169,096	* Priortech Ltd.....	1,855	93,301
Melisron Ltd.....	1,840	174,071	Qualitau Ltd.....	2,085	145,136
MENIF - Financial Services Ltd.....	3,440	16,775	Rami Levy Chain Stores Hashikma Marketing 2006 Ltd.....	3,295	246,709
Menora Mivtachim Holdings Ltd.....	6,039	280,667	* Rani Zim Shopping Centers Ltd.....	14,142	17,699
#* Meshek Energy Renewable Energies Ltd.....	44,062	35,407	Retailors Ltd.....	5,865	114,800
# Meshulam Levinstein Contracting & Engineering Ltd.....	646	74,458	# Sano-Brunos Enterprises Ltd.....	288	28,062
Migdal Insurance & Financial Holdings Ltd.....	135,296	278,102	* Scope Metals Group Ltd.....	2,905	124,603
Mivne Real Estate KD Ltd.....	70,674	211,812	* Shikun & Binui Ltd....	62,943	208,397
Mivtach Shamir Holdings Ltd.....	2,452	152,566	#* Shikun & Binui Soltec Renewable Energy..	50,044	30,725
Mizrahi Tefahot Bank Ltd.....	21,980	1,046,195	Shufersal Ltd.....	16,897	175,088
Naphtha Israel Petroleum Corp. Ltd.....	6,012	38,458	Strauss Group Ltd....	2,516	50,859
Nawi Group Ltd.....	5,014	58,135	Summit Real Estate Holdings Ltd.....	15,262	246,891
* Nayax Ltd.....	521	19,784	Tadiran Group Ltd.....	843	62,190
			Ω Tamar Petroleum Ltd...	23,215	161,155
			* TAT Technologies Ltd..	930	28,463
			Tel Aviv Stock Exchange Ltd.....	15,497	175,669
			Telsys Ltd.....	786	39,852

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)			ITALY — (Continued)		
* Teva Pharmaceutical Industries Ltd. (TEVA IT).....	30,689	\$ 540,230	Cairo Communication SpA.....	27,066	\$ 71,355
* Teva Pharmaceutical Industries Ltd. (TEVA US), Sponsored ADR.....	66,494	1,178,939	Ω Carel Industries SpA...	12,138	242,031
Tiv Taam Holdings 1 Ltd.....	17,262	33,325	Cembre SpA.....	1,546	64,885
* Tower Semiconductor Ltd. (TSEM US).....	2,737	133,812	Cementir Holding NV..	15,517	188,486
# Turpaz Industries Ltd..	5,660	41,174	* CIR SpA-Compagnie Industriale.....	281,282	174,631
#* Veridis Environment Ltd.....	2,880	20,377	Credito Emiliano SpA..	37,931	445,309
Victory Supermarket Chain Ltd.....	1,508	23,706	d'Amico International Shipping SA.....	25,813	106,174
YD More Investments Ltd.....	9,388	38,273	Danieli & C Officine Meccaniche SpA (DAN IM).....	4,771	124,513
YH Dimri Construction & Development Ltd.....	879	87,105	Danieli & C Officine Meccaniche SpA (DANR IM).....	14,987	302,176
TOTAL ISRAEL.....		<u>27,755,893</u>	Datalogic SpA.....	7,679	37,685
ITALY — (2.0%)			#*Ω doValue SpA.....	32,253	55,595
A2A SpA.....	574,705	1,357,244	Emak SpA.....	23,116	22,426
ACEA SpA.....	17,230	329,653	Ω Enav SpA.....	13,326	47,674
Amplifon SpA.....	42,214	1,128,120	Enel SpA.....	756,545	5,377,288
Ω Anima Holding SpA....	48,328	331,604	Eni SpA (ENI IM).....	298,977	4,209,128
Ariston Holding NV....	2,700	9,644	ERG SpA.....	8,099	164,136
Arnoldo Mondadori Editore SpA.....	66,336	151,323	* Esprinet SpA.....	13,585	66,977
Ascopiave SpA.....	20,805	60,567	Ferrari NV (RACE IM).	9,037	3,877,272
Avio SpA.....	4,330	72,006	Fiera Milano SpA.....	3,538	18,136
Azimut Holding SpA...	45,890	1,199,844	Fila SpA.....	13,113	129,534
Banca Generali SpA....	21,043	1,053,692	FincoBank Banca Fineco SpA.....	142,072	2,697,258
# Banca IFIS SpA.....	8,519	186,926	FNM SpA.....	63,935	28,598
Banca Mediolanum SpA.....	87,652	1,176,807	* Garofalo Health Care SpA.....	4,908	26,768
Banca Monte dei Paschi di Siena SpA.....	357,382	2,289,824	Gefran SpA.....	1,857	17,477
Banca Popolare di Sondrio SpA.....	212,465	1,961,850	Generali.....	27,241	862,545
Banca Profilo SpA....	46,925	8,993	GPI SpA.....	1,522	15,515
Ω Banca Sistema SpA...	18,647	29,771	Hera SpA.....	276,415	1,010,809
Banco BPM SpA.....	403,551	3,547,293	IMMSI SpA.....	88,096	45,542
Banco di Desio e della Brianza SpA.....	18,839	154,504	Ω Infrastrutture Wireless Italiane SpA.....	20,587	214,036
BasicNet SpA.....	5,690	45,602	Intercos SpA.....	2,611	38,676
Ω BFF Bank SpA.....	49,749	426,556	Intesa Sanpaolo SpA..	769,891	3,332,344
Biesse SpA.....	2,426	20,237	Iren SpA.....	145,146	314,120
BPER Banca SpA....	431,424	2,938,944	Italgas SpA.....	133,957	800,260
Brembo NV.....	4,164	40,539	Italian Sea Group SpA.....	4,884	41,473
Brunello Cucinelli SpA.....	12,044	1,548,423	Italmobiliare SpA.....	5,539	154,299
Buzzi SpA.....	21,030	861,491	Iveco Group NV.....	63,417	771,848
			Leonardo SpA.....	23,513	734,582
			Maire SpA.....	50,309	495,356
			Mediobanca Banca di Credito Finanziario SpA.....	131,099	2,143,114
			MFE-MediaForEurope NV (MFEA IM), Class A.....	49,781	161,892
			MFE-MediaForEurope NV (MFEB IM), Class B.....	26,649	117,978

WORLD EX U.S. CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)			JAPAN — (15.3%)		
Multiply Group SpA....	7,228	\$ 290,210	# &Do Holdings Co.		
Moncler SpA.....	34,320	2,172,554	Ltd.....	2,900	\$ 22,487
* Newlat Food SpA.....	6,439	85,259	77 Bank Ltd.....	20,800	638,180
#*Ω Nexi SpA.....	124,627	632,898	A&D HOLON Holdings		
Orsero SpA.....	2,438	31,370	Co. Ltd.....	11,800	144,139
Ω OVS SpA.....	86,178	308,267	AB&Company Co.		
Pharmanutra SpA.....	668	35,183	Ltd.....	5,100	27,219
# Piaggio & C SpA.....	47,418	105,854	# Abalance Corp.....	2,300	9,277
Ω Piovan SpA.....	2,215	32,019	ABC-Mart, Inc.....	9,400	196,196
Ω Pirelli & C SpA.....	116,306	699,881	Achilles Corp.....	6,100	57,437
Ω Poste Italiane SpA.....	44,832	680,353	Acom Co. Ltd.....	135,600	334,391
Ω Prysman SpA.....	15,508	1,078,722	AD Works Group Co.		
Ω RAI Way SpA.....	37,554	223,417	Ltd.....	27,810	37,157
Recordati Industria			Adastria Co. Ltd.....	11,700	250,047
Chimica e			ADEKA Corp.....	28,200	525,566
Farmaceutica SpA...	16,686	1,013,910	# Ad-sol Nissin Corp....	1,600	20,086
Reply SpA.....	6,181	1,018,851	Adtec Plasma		
Rizzoli Corriere Della			Technology Co.		
Sera Mediagroup			Ltd.....	1,000	8,996
SpA.....	58,201	54,693	# Advan Group Co. Ltd..	6,600	42,894
Sabaf SpA.....	1,655	26,672	Advanced Media, Inc...	1,900	13,617
#* Safilo Group SpA.....	32,565	36,283	Advantest Corp.....	59,900	3,311,702
* Saipem SpA.....	455,059	1,110,418	Aeon Co. Ltd.....	56,824	1,376,688
# Salvatore Ferragamo			Aeon Delight Co. Ltd..	4,500	118,446
SpA.....	8,702	69,311	# Aeon Fantasy Co.		
Sanlorenzo SpA.....	4,105	151,522	Ltd.....	3,100	57,148
Sesa SpA.....	2,079	146,728	AEON Financial		
Snam SpA.....	144,354	667,558	Service Co. Ltd.....	40,600	328,077
# Sogefi SpA.....	26,838	55,383	# Aeon Hokkaido Corp...	15,900	91,593
SOL SpA.....	12,728	516,816	# Aeon Kyushu Co. Ltd..	1,500	25,488
Spaxs SpA.....	14,149	53,259	# Aeon Mall Co. Ltd.....	16,000	201,949
Stellantis NV (STLAM			AFC-HD AMS Life		
IM).....	453,110	6,049,875	Science Co. Ltd.....	4,100	23,489
Tamburi Investment			AGC, Inc.....	31,800	918,681
Partners SpA.....	23,920	209,993	# Ahresty Corp.....	9,600	37,544
Ω Technogym SpA.....	36,534	424,982	Ai Holdings Corp.....	2,000	25,603
* Telecom Italia SpA			Aica Kogyo Co. Ltd....	9,300	194,053
(TIT IM).....	2,655,534	728,909	Aichi Corp.....	11,200	103,489
* Telecom Italia SpA			Aichi Financial Group,		
(TITR IM).....	885,525	282,748	Inc.....	10,889	188,688
Tenaris SA (TEN IM)...	46,810	884,672	Aichi Steel Corp.....	4,200	187,442
Tenaris SA (TS US),			Aichi Tokei Denki Co.		
ADR.....	790	29,767	Ltd.....	3,600	44,009
Terna - Rete Elettrica			Aida Engineering Ltd...	14,200	74,120
Nazionale.....	161,736	1,334,147	Aiful Corp.....	103,400	225,071
#* TREVI - Finanziaria			# Ain Holdings, Inc.....	10,400	313,808
Industriale SpA.....	52,648	14,788	Ainavo Holdings Co.		
UniCredit SpA.....	141,784	6,511,184	Ltd.....	1,600	6,646
Unipol Assicurazioni			Aiphone Co. Ltd.....	4,500	78,523
SpA.....	170,742	2,313,675	Air Water, Inc.....	67,400	840,325
Webuild SpA.....	157,008	478,176	# Airport Facilities Co.		
Wiit SpA.....	4,244	80,850	Ltd.....	10,500	40,217
# Zignago Vetro SpA....	5,435	59,062	Airtech Japan Ltd.....	1,600	11,171
			# Airtrip Corp.....	4,300	34,312
			Aisan Industry Co.		
			Ltd.....	20,900	256,812
TOTAL ITALY.....		<u>81,381,577</u>	Aisin Corp.....	80,100	906,059
			AIT Corp.....	3,900	42,916

WORLD EX U.S. CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Aizawa Securities			Asahi Group Holdings		
Group Co. Ltd.....	4,500	\$ 50,468	Ltd.....	178,300	\$1,931,227
Ajinomoto Co., Inc.....	29,700	1,190,594	Asahi Intecc Co. Ltd....	32,200	539,887
Akatsuki Corp.....	8,500	25,483	Asahi Kasei Corp.....	205,218	1,393,766
Akatsuki, Inc.....	2,400	45,821	# Asahi Kogyosha Co.		
#* Akebono Brake			Ltd.....	6,000	84,943
Industry Co. Ltd.....	43,900	31,893	Asahi Net, Inc.....	6,400	26,873
Akita Bank Ltd.....	5,900	87,975	Asahi Printing Co.		
Albis Co. Ltd.....	2,900	48,939	Ltd.....	1,800	10,504
Alconix Corp.....	11,500	112,481	Asahi Yukizai Corp.....	7,200	200,920
Alfresa Holdings			Asanuma Corp.....	30,000	124,472
Corp.....	45,300	620,110	Ashimori Industry Co.		
Alinco, Inc.....	7,300	49,230	Ltd.....	1,900	35,518
# Alleanza Holdings Co.			Asia Pile Holdings		
Ltd.....	4,100	29,205	Corp.....	14,000	76,103
Alpen Co. Ltd.....	7,200	98,894	Asics Corp.....	85,600	1,908,035
# Alpha Systems, Inc.....	1,900	42,990	ASKA Pharmaceutical		
Alps Alpine Co. Ltd.....	71,844	718,414	Holdings Co. Ltd.....	8,300	105,101
Altech Corp.....	6,710	107,323	ASKUL Corp.....	13,300	145,800
Amada Co. Ltd.....	80,000	826,039	Astellas Pharma, Inc..	32,500	315,056
# Amano Corp.....	21,400	559,773	Astena Holdings Co.		
Amiyaki Tei Co. Ltd....	3,300	33,898	Ltd.....	17,100	48,911
Amuse, Inc.....	4,500	44,079	Atrae, Inc.....	4,600	22,000
Amvis Holdings, Inc....	12,700	53,545	Aucnet, Inc.....	4,000	67,666
ANA Holdings, Inc.....	12,700	238,240	Autobacs Seven Co.		
# Anabuki Kosan, Inc....	1,900	24,402	Ltd.....	18,600	178,331
Anest Iwata Corp.....	8,600	74,921	Aval Data Corp.....	700	11,769
#* AnGes, Inc.....	7,300	2,198	Avant Group Corp.....	7,100	88,355
Anicom Holdings, Inc..	18,800	78,630	Avex, Inc.....	3,600	33,446
* Anrakutei Co. Ltd.....	300	13,575	Awa Bank Ltd.....	19,700	358,439
* AnyMind Group, Inc....	1,600	12,079	Axell Corp.....	1,500	12,361
AOKI Holdings, Inc.....	13,600	115,083	Axial Retailing, Inc....	23,800	136,590
Aoyama Trading Co.			Azbil Corp.....	76,000	572,485
Ltd.....	15,400	216,884	# AZ-COM MARUWA		
Aoyama Zaisan			Holdings, Inc.....	22,900	168,936
Networks Co. Ltd....	7,300	86,841	AZOOM Co. Ltd.....	900	37,804
# Aozora Bank Ltd.....	31,300	483,104	Bandai Namco		
Arakawa Chemical			Holdings, Inc.....	73,500	1,823,096
Industries Ltd.....	6,700	48,156	Bando Chemical		
Arata Corp.....	9,400	191,591	Industries Ltd.....	14,200	173,435
Araya Industrial Co.			* Bank of Innovation,		
Ltd.....	900	29,657	Inc.....	600	24,884
ARCLANDS Corp.....	7,479	82,830	Bank of Iwate Ltd.....	5,900	116,638
Arcs Co. Ltd.....	14,980	260,303	Bank of Nagoya Ltd....	4,165	192,352
ARE Holdings, Inc.....	23,300	288,179	Bank of Saga Ltd.....	4,794	72,112
Arealink Co. Ltd.....	10,600	158,868	Bank of the Ryukyus		
Argo Graphics, Inc....	5,100	161,640	Ltd.....	14,500	106,909
Arisawa			Base Co. Ltd.....	3,200	62,078
Manufacturing Co.			#* baudroie, Inc.....	1,400	44,116
Ltd.....	10,600	98,745	BayCurrent, Inc.....	25,100	1,070,312
Artience Co. Ltd.....	14,300	284,482	Beauty Garage, Inc....	3,100	27,326
Artnature, Inc.....	5,822	30,124	Beenos, Inc.....	4,200	107,172
# Artnet Co. Ltd.....	2,000	23,742	Belc Co. Ltd.....	4,500	182,206
As One Corp.....	12,800	209,245	Bell System24		
Asahi Co. Ltd.....	6,500	62,170	Holdings, Inc.....	14,900	121,252
Asahi Diamond			Belluna Co. Ltd.....	16,900	95,543
Industrial Co. Ltd....	16,600	91,906	# Bewith, Inc.....	3,400	30,797
			# Bic Camera, Inc.....	32,300	347,633

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
BIPROGY, Inc.....	17,300	\$ 534,548	Charm Care Corp.		
B-Lot Co. Ltd.....	4,000	31,916	KK.....	7,200	\$ 59,275
BML, Inc.....	8,000	146,650	Chiba Bank Ltd.	66,700	568,060
Bookoff Group			Chiba Kogyo Bank		
Holdings Ltd.....	5,300	47,019	Ltd.....	17,300	174,980
Bourbon Corp.....	700	11,435	# Chikaranomoto		
# Br Holdings Corp.....	10,200	22,470	Holdings Co. Ltd.....	3,600	27,615
B-R31 Ice Cream Co.			# Chino Corp.....	3,100	44,171
Ltd.....	500	12,939	# Chiyoda Co. Ltd.....	7,300	60,066
BrainPad, Inc.....	5,700	41,368	* Chiyoda Integre Co.		
Bridgestone Corp.....	80,100	2,873,259	Ltd.....	5,000	93,800
Broadmedia Corp.....	2,119	26,474	Chofu Seisakusho Co.		
Brother Industries			Ltd.....	6,800	84,598
Ltd.....	55,700	981,431	Chori Co. Ltd.....	5,000	111,411
# Bull-Dog Sauce Co.			# Choushimaru Co. Ltd..	1,900	18,621
Ltd.....	3,500	39,478	Chubu Electric Power		
Bunka Shutter Co.			Co., Inc.....	54,600	568,815
Ltd.....	16,400	197,245	Chubu Shiryō Co.		
Business Brain			Ltd.....	8,400	70,500
Showa-Ota, Inc.....	4,000	55,736	# Chubu Steel Plate Co.		
# Business Engineering			Ltd.....	4,100	61,075
Corp.....	1,700	39,201	Chudenko Corp.....	10,900	226,920
BuySell Technologies			Chuetsu Pulp & Paper		
Co. Ltd.....	1,600	28,170	Co. Ltd.....	3,200	30,782
C Uyemura & Co.			Chugai		
Ltd.....	1,800	119,321	Pharmaceutical Co.		
CAC Holdings Corp....	3,100	35,143	Ltd.....	40,200	1,733,223
# Calbee, Inc.....	20,800	396,645	Chugai Ro Co. Ltd....	2,300	49,495
Canon Electronics,			Chugin Financial		
Inc.....	8,800	144,087	Group, Inc.....	54,200	595,004
Canon Marketing			# Chugoku Electric		
Japan, Inc.....	14,100	463,065	Power Co., Inc.....	42,292	235,557
Canon, Inc. (7751 JP).	32,000	1,031,326	Chugoku Marine		
Capcom Co. Ltd.....	48,200	1,100,511	Paints Ltd.....	12,500	189,740
Career Design Center			Chuo Spring Co. Ltd...	8,000	78,621
Co. Ltd.....	2,000	23,302	# Chuo Warehouse Co.		
# Careerlink Co. Ltd.....	2,500	39,974	Ltd.....	1,600	15,263
Carenet, Inc.....	8,800	33,006	# Citizen Watch Co.		
# Carlit Co. Ltd.....	8,400	62,900	Ltd.....	76,200	461,705
Casio Computer Co.			CKD Corp.....	14,800	240,814
Ltd.....	44,300	368,306	CK-San-Etsu Co. Ltd...	1,500	38,165
Cawachi Ltd.....	6,000	102,780	Cleanup Corp.....	10,500	43,563
# CDS Co. Ltd.....	1,800	20,253	CMK Corp.....	19,100	56,516
Celsys, Inc.....	16,000	144,077	Coca-Cola Bottlers		
Central Automotive			Japan Holdings,		
Products Ltd.....	4,100	121,417	Inc.....	32,456	504,991
Central Glass Co.			COLOPL, Inc.....	22,700	72,102
Ltd.....	9,600	203,098	# Colowide Co. Ltd.....	21,900	240,930
Central Japan Railway			# Computer Engineering		
Co.....	29,800	552,694	& Consulting Ltd.....	6,300	76,840
Central Security			COMSYS Holdings		
Patrols Co. Ltd.....	2,100	39,082	Corp.....	29,705	617,246
# Central Sports Co.			Comture Corp.....	10,100	141,475
Ltd.....	1,900	29,659	Concordia Financial		
# Ceres, Inc.....	1,100	20,534	Group Ltd.....	154,617	897,772
# Change Holdings,			Copro-Holdings Co.		
Inc.....	13,300	125,095	Ltd.....	4,400	46,879

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
* Core Concept Technologies, Inc....	3,700	\$ 21,868	Dai-ichi Life Holdings, Inc.....	67,200	\$1,834,908
Core Corp.....	1,800	21,748	Daiichi Sankyo Co. Ltd.....	33,100	922,841
Corona Corp.....	5,700	34,971	Daichikoshō Co. Ltd...	28,182	328,079
Cosel Co. Ltd.....	8,100	53,271	# Daiki Aluminium Industry Co. Ltd....	16,500	112,493
Cosmo Energy Holdings Co. Ltd....	23,600	1,018,985	Daikin Industries Ltd...	21,800	2,560,653
Cosmos Initia Co. Ltd.....	5,600	32,117	# Daikoku Denki Co. Ltd.....	4,300	80,050
Cosmos Pharmaceutical Corp.....	8,000	374,419	Daikokutenbussan Co. Ltd.....	2,000	97,213
Cota Co. Ltd.....	5,291	55,913	Daikyonishikawa Corp.....	15,400	63,105
* Cover Corp.....	11,700	209,347	Dainichiseika Color & Chemicals Manufacturing Co. Ltd.....	5,100	94,387
CRE, Inc.....	2,500	27,399	Daio Paper Corp.....	34,600	191,764
# Create Restaurants Holdings, Inc.....	36,100	314,932	Daiseki Co. Ltd.....	12,820	306,515
Create SD Holdings Co. Ltd.....	11,200	204,183	Daishi Hokuetsu Financial Group, Inc.....	30,500	589,348
Credit Saison Co. Ltd.....	55,608	1,310,799	Daishinku Corp.....	10,400	39,954
Creek & River Co. Ltd.....	4,300	46,075	Daisue Construction Co. Ltd.....	3,800	42,360
Cresco Ltd.....	9,200	67,717	# Daisyo Corp.....	1,700	12,175
Cross Cat Co. Ltd.....	3,100	21,735	Daito Pharmaceutical Co. Ltd.....	5,285	70,587
CTI Engineering Co. Ltd.....	9,800	167,495	Daito Trust Construction Co. Ltd.....	8,200	878,651
CTS Co. Ltd.....	8,900	48,024	Daitron Co. Ltd.....	3,300	56,971
Curves Holdings Co. Ltd.....	19,500	92,406	Daiwa House Industry Co. Ltd.....	81,600	2,570,706
#* Cyber Security Cloud, Inc.....	2,100	27,321	Daiwa Industries Ltd...	11,800	121,648
CyberAgent, Inc.....	63,900	475,753	Daiwa Securities Group, Inc.....	165,800	1,200,252
#* CYBERDYNE, Inc.....	27,800	31,228	Daiwabo Holdings Co. Ltd.....	39,700	772,626
Cybozu, Inc.....	10,200	180,029	DCM Holdings Co. Ltd.....	44,100	402,537
Dai Nippon Printing Co. Ltd.....	48,400	715,322	#* DD GROUP Co. Ltd....	2,400	19,542
Dai Nippon Toryo Co. Ltd.....	9,200	71,631	Dear Life Co. Ltd.....	11,300	72,865
Daicel Corp.....	78,900	698,160	#* Demae-Can Co. Ltd....	4,500	6,825
Dai-Dan Co. Ltd.....	11,600	274,997	# DeNA Co. Ltd.....	14,300	251,050
Daido Metal Co. Ltd....	17,800	57,824	Denka Co. Ltd.....	31,450	447,921
Daido Steel Co. Ltd....	45,700	363,969	Densan System Holdings Co. Ltd....	3,700	53,944
Daifuku Co. Ltd.....	29,700	609,573	Denso Corp.....	102,000	1,411,526
# Daihatsu Diesel Manufacturing Co. Ltd.....	7,700	114,153	Dentsu Group, Inc....	19,900	461,023
Daiho Corp.....	2,500	55,232	Dentsu Soken, Inc....	7,600	300,573
Dai-Ichi Cutter Kogyo KK.....	5,000	43,006	# Denyo Co. Ltd.....	6,100	105,392
Daiichi Jitsugyo Co. Ltd.....	8,100	135,126	Dexerials Corp.....	57,900	754,518
Daiichi Kensetsu Corp.....	1,800	28,348	DIC Corp.....	27,900	604,379
# Daiichi Kigenso Kagaku-Kogyo Co. Ltd.....	5,300	23,578	Digital Arts, Inc.....	3,900	148,787

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Digital Hearts		
Holdings Co. Ltd.....	4,100	\$ 22,993
Digital Holdings, Inc.....	5,700	48,411
Digital Information		
Technologies Corp...	3,100	41,102
# Dip Corp.....	11,900	177,526
Disco Corp.....	7,400	2,141,732
# DKK Co. Ltd.....	3,400	37,266
DKS Co. Ltd.....	2,800	52,896
DMG Mori Co. Ltd.....	43,000	693,587
Doshisha Co. Ltd.....	6,800	93,169
Double Standard, Inc..	2,600	28,682
Doutor Nichires		
Holdings Co. Ltd.....	8,700	132,297
Dowa Holdings Co.		
Ltd.....	21,395	637,155
DTS Corp.....	12,200	332,748
Duskin Co. Ltd.....	8,400	201,228
DyDo Group Holdings,		
Inc.....	6,400	133,738
Eagle Industry Co.		
Ltd.....	8,800	117,337
East Japan Railway		
Co.....	38,000	676,527
# EAT&HOLDINGS Co.		
Ltd.....	2,900	39,988
Ebara Corp.....	83,700	1,378,718
Ebara Foods Industry,		
Inc.....	2,300	42,932
Ebara Jitsugyo Co.		
Ltd.....	2,800	71,083
Ebase Co. Ltd.....	6,400	25,809
Eco's Co. Ltd.....	4,000	52,436
# EDION Corp.....	13,800	162,938
eGuarantee, Inc.....	11,100	124,607
# Ehime Bank Ltd.....	14,100	104,390
Eiken Chemical Co.		
Ltd.....	2,800	38,468
Eisai Co. Ltd.....	13,847	410,178
Eizo Corp.....	12,600	178,972
EJ Holdings, Inc.....	2,600	26,999
Elan Corp.....	2,501	11,944
Elecom Co. Ltd.....	10,300	99,038
# Electric Power		
Development Co.		
Ltd.....	24,000	378,620
EM Systems Co. Ltd...	11,200	57,571
en Japan, Inc.....	10,100	130,772
Endo Lighting Corp.....	5,800	52,180
ENEOS Holdings,		
Inc.....	666,000	3,348,192
# Enplas Corp.....	2,000	68,815
ERI Holdings Co. Ltd..	1,700	25,144
ES-Con Japan Ltd.....	10,700	69,451
Eslead Corp.....	3,700	111,068
ESPEC Corp.....	4,400	73,389
# Eternal Hospitality		
Group Co. Ltd.....	2,900	51,405

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Exedy Corp.....	16,000	\$ 494,926
EXEO Group, Inc.....	44,290	483,574
Ezaki Glico Co. Ltd.....	11,000	331,654
F&M Co. Ltd.....	3,200	38,644
FALCO HOLDINGS		
Co. Ltd.....	2,100	32,107
FANUC Corp.....	12,300	366,439
Fast Retailing Co.		
Ltd.....	11,600	3,820,543
FCC Co. Ltd.....	12,300	245,550
* FDK Corp.....	3,899	16,200
Feed One Co. Ltd.....	10,780	58,689
# Ferrotec Holdings		
Corp.....	17,100	283,298
# FFRI Security, Inc.....	1,400	23,171
Fibergate, Inc.....	4,800	28,730
FIDEA Holdings Co.		
Ltd.....	7,220	70,107
Financial Partners		
Group Co. Ltd.....	21,500	351,734
FINDEX, Inc.....	5,100	29,816
Fintech Global, Inc.....	24,800	18,121
# First Bank of Toyama		
Ltd.....	19,500	135,060
# Fixstars Corp.....	10,200	112,672
FJ Next Holdings Co.		
Ltd.....	7,900	59,127
# Focus Systems Corp...	3,400	24,259
Food & Life Cos. Ltd...	40,800	912,715
Forum Engineering,		
Inc.....	7,100	48,042
# Forval Corp.....	1,400	13,190
Foster Electric Co.		
Ltd.....	8,500	87,923
FP Corp.....	17,800	346,910
# FP Partner, Inc.....	2,400	33,931
# France Bed Holdings		
Co. Ltd.....	9,800	80,986
Freebit Co. Ltd.....	6,000	51,614
Freund Corp.....	3,044	15,581
* Fronteo, Inc.....	8,600	36,097
FTGroup Co. Ltd.....	6,700	52,585
Fudo Tetra Corp.....	5,650	79,683
Fuji Corp. (6134 JP)...	26,400	398,662
Fuji Corp. (7605 JP)...	4,400	55,500
Fuji Corp. Ltd.....	11,800	58,271
# Fuji Die Co. Ltd.....	2,300	12,188
Fuji Electric Co. Ltd....	16,900	805,199
Fuji Kosan Co. Ltd.....	1,700	15,557
# Fuji Kyuko Co. Ltd....	8,100	120,824
Fuji Media Holdings,		
Inc.....	12,900	181,953
# Fuji Oil Co. Ltd.....	17,700	36,505
Fuji Oil Holdings, Inc...	15,300	332,360
# Fuji Pharma Co. Ltd....	5,100	47,934
Fuji Seal International,		
Inc.....	12,486	192,034
# Fuji Soft, Inc.....	8,700	553,212

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
	3,100	\$ 103,097			
# Fujibo Holdings, Inc....	6,000	63,782	Gakken Holdings Co.		
FUJIFILM Holdings Corp.....	55,800	1,229,335	Ltd.....	11,000	\$ 73,826
Fujikura Composites, Inc.....	8,600	87,116	Gakkyusha Co. Ltd.....	3,000	40,057
Fujikura Kasei Co. Ltd.....	10,400	33,203	Gakujo Co. Ltd.....	3,500	50,771
Fujikura Ltd.....	43,400	1,746,774	Gecoss Corp.....	7,000	45,939
Fujimi, Inc.....	2,800	39,394	Genki Global Dining Concepts Corp.....	4,000	81,443
#* Fujio Food Group, Inc.....	5,700	39,931	Genky DrugStores Co. Ltd.....	8,400	169,756
Fujishoji Co. Ltd.....	3,200	28,386	Geo Holdings Corp.....	9,800	115,068
Fujita Kanko, Inc.....	2,300	146,932	Gift Holdings, Inc.....	3,800	80,471
Fujitsu Ltd.....	104,900	2,028,741	giftee, Inc.....	2,300	20,368
# FuKoKu Co. Ltd.....	6,200	71,289	# Global Security Experts, Inc.....	300	9,077
Fukuda Corp.....	2,600	85,028	GLOBERIDE, Inc.....	8,800	108,586
Fukuda Denshi Co. Ltd.....	5,800	251,083	Glory Ltd.....	14,000	237,980
Fukui Bank Ltd.....	7,500	94,601	GLtechno Holdings, Inc.....	2,750	49,955
Fukui Computer Holdings, Inc.....	4,400	81,836	GMO Financial Gate, Inc.....	1,600	66,953
Fukuoka Financial Group, Inc.....	43,332	1,176,043	GMO Financial Holdings, Inc.....	18,100	82,367
Fukushima Galilei Co. Ltd.....	8,600	146,608	GMO GlobalSign Holdings KK.....	1,200	19,111
Fukuyama Transporting Co. Ltd.....	6,200	146,869	GMO internet group, Inc.....	27,100	481,018
FULLCAST Holdings Co. Ltd.....	6,400	62,039	GMO Payment Gateway, Inc.....	8,400	442,818
Fumakilla Ltd.....	3,000	21,121	#* GNI Group Ltd.....	10,600	226,600
Funai Soken Holdings, Inc.....	13,170	204,337	# Godo Steel Ltd.....	4,200	108,449
Furukawa Battery Co. Ltd.....	5,400	47,967	* Gokurakuyu Holdings Co. Ltd.....	8,600	29,843
Furukawa Co. Ltd.....	10,381	131,935	# Goldcrest Co. Ltd.....	7,200	143,144
Furukawa Electric Co. Ltd.....	24,500	1,120,293	Goldwin, Inc.....	5,500	290,110
Furuno Electric Co. Ltd.....	10,200	173,713	Grandy House Corp....	4,200	15,800
Furuya Metal Co. Ltd..	3,600	76,304	GREE Holdings, Inc....	24,700	73,748
Furyu Corp.....	8,200	56,353	# Greens Co. Ltd.....	2,600	38,707
Fuso Chemical Co. Ltd.....	8,900	191,794	gremz, Inc.....	3,300	49,618
Fuso Pharmaceutical Industries Ltd.....	2,900	45,426	GS Yuasa Corp.....	32,016	514,727
# Futaba Corp.....	16,300	50,965	GSI Creos Corp.....	3,600	50,700
Futaba Industrial Co. Ltd.....	22,700	111,101	G-Tekt Corp.....	8,830	97,436
Future Corp.....	16,700	195,350	* Gumi, Inc.....	5,000	13,837
Fuyo General Lease Co. Ltd.....	8,600	640,963	# Gun-Ei Chemical Industry Co. Ltd.....	1,900	33,682
G-7 Holdings, Inc.....	8,100	76,185	* GungHo Online Entertainment, Inc...	8,540	179,091
#* GA Technologies Co. Ltd.....	7,800	76,348	Gunma Bank Ltd.....	120,400	864,513
			Gunze Ltd.....	6,400	217,334
			# H.U. Group Holdings, Inc.....	16,860	276,169
			H2O Retailing Corp....	32,000	476,761
			Hachijuni Bank Ltd.....	95,019	621,859
			# Hagihara Industries, Inc.....	4,900	46,808
			Hagiwara Electric Holdings Co. Ltd.....	3,300	72,356
			Hakudo Co. Ltd.....	2,400	36,600

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Hakuhodo DY Holdings, Inc.....	60,100	\$ 446,203	Hokkaido Coca-Cola Bottling Co. Ltd.....	1,400	\$ 25,216
# Hakuto Co. Ltd.....	600	17,370	# Hokkaido Electric Power Co., Inc.....	41,300	210,251
Halows Co. Ltd.....	3,100	76,078	Hokkaido Gas Co. Ltd.....	23,500	82,775
Hamakyorex Co. Ltd...	25,600	224,001	Hokkan Holdings Ltd..	4,300	45,741
Hamamatsu Photonics KK.....	57,500	709,637	# Hokko Chemical Industry Co. Ltd....	8,500	79,021
Hamee Corp.....	3,200	26,800	Hokkoku Financial Holdings, Inc.....	7,400	257,865
Hankyu Hanshin Holdings, Inc.....	31,100	791,327	# Hokuetsu Corp.....	45,100	424,539
Hanwa Co. Ltd.....	12,800	395,409	Hokuetsu Industries Co. Ltd.....	8,800	112,479
Happinet Corp.....	7,100	213,356	Hokuhoku Financial Group, Inc.....	54,100	735,847
Hard Off Corp. Co. Ltd.....	4,500	56,574	Hokuriku Electric Industry Co. Ltd....	3,300	34,217
Harima Chemicals Group, Inc.....	6,100	34,377	Hokuriku Electric Power Co.....	35,700	198,484
Haseko Corp.....	80,900	1,061,893	# Hokuriku Electrical Construction Co. Ltd.....	6,000	46,332
# Hashimoto Sogyo Holdings Co. Ltd....	1,400	11,140	Hokuto Corp.....	6,400	75,282
Hazama Ando Corp....	58,800	439,775	Honda Motor Co. Ltd. (7267 JP).....	409,300	3,874,084
* Headwaters Co. Ltd...	600	19,238	# Honda Motor Co. Ltd. (HMC US), Sponsored ADR.....	4,900	138,866
Heiwa Corp.....	20,200	303,585	# H-One Co. Ltd.....	8,600	56,149
Heiwa Real Estate Co. Ltd.....	9,800	285,330	Honeys Holdings Co. Ltd.....	6,900	75,512
Heiwado Co. Ltd.....	12,215	185,125	Hoosiers Holdings Co. Ltd.....	10,800	72,478
# Hengge KK.....	5,300	39,926	Horiba Ltd.....	10,800	676,873
Hibino Corp.....	1,100	21,726	Hoshizaki Corp.....	5,800	214,665
Hibiya Engineering Ltd.....	6,300	155,564	Hosiden Corp.....	22,400	303,593
Hiday Hidaka Corp....	7,700	147,448	Hosokawa Micron Corp.....	3,800	106,065
Hikari Tsushin, Inc.....	1,100	251,271	# Hotland Co. Ltd.....	5,400	71,270
# HI-LEX Corp.....	7,200	71,759	House Foods Group, Inc.....	17,093	311,145
* Hino Motors Ltd.....	118,800	388,531	# Howa Machinery Ltd...	5,400	42,392
Hioki EE Corp.....	3,200	159,347	Hoya Corp.....	26,300	3,531,718
Hirakawa Hewtech Corp.....	4,000	39,623	HS Holdings Co. Ltd...	7,900	44,755
Hirano Tecseed Co. Ltd.....	2,000	23,145	Hulic Co. Ltd.....	71,495	630,124
Hirata Corp.....	3,300	115,360	Hyakugo Bank Ltd....	81,100	355,513
Hirogin Holdings, Inc...	82,300	654,397	Hyakujushi Bank Ltd..	9,200	214,814
Hirose Electric Co. Ltd.....	5,255	628,152	Ibiden Co. Ltd.....	38,300	1,123,070
# Hirose Tusyo, Inc....	1,900	48,689	# IBJ, Inc.....	7,100	29,941
# Hiroshima Gas Co. Ltd.....	9,300	21,748	# Ichibanya Co. Ltd....	15,500	99,166
* HIS Co. Ltd.....	5,800	57,110	Ichigo, Inc.....	25,400	58,039
Hisaka Works Ltd.....	6,800	46,081	Ichiken Co. Ltd.....	3,100	50,626
Hisamitsu Pharmaceutical Co., Inc.....	2,700	77,411	Ichikoh Industries Ltd..	17,800	46,315
Hitachi Construction Machinery Co. Ltd...	33,400	799,753	Ichinen Holdings Co. Ltd.....	8,100	95,566
Hitachi Ltd. (6501 JP)..	447,500	11,250,337			
Hochiki Corp.....	5,600	89,034			
Hodogaya Chemical Co. Ltd.....	2,500	58,780			
Hogy Medical Co. Ltd.....	5,900	184,191			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Ichiyoshi Securities			# ITmedia, Inc.....	2,600	\$ 27,852
Co. Ltd.....	11,900	\$ 65,444	Ito En Ltd.....	20,100	443,520
Icom, Inc.....	3,300	59,146	ITOCHU Corp.....	36,000	1,657,586
ID Holdings Corp.....	5,550	62,881	Itochu Enex Co. Ltd....	26,700	273,252
Idec Corp.....	5,600	92,034	Itochu-Shokuhin Co.		
Idemitsu Kosan Co.			Ltd.....	2,500	118,884
Ltd.....	300,445	2,005,218	Itoham Yonekyu		
IDOM, Inc.....	26,700	198,371	Holdings, Inc.....	10,780	268,081
# IG Port, Inc.....	3,200	49,637	Itoki Corp.....	20,600	214,142
IHI Corp.....	4,800	287,175	IwaiCosmo Holdings,		
Iida Group Holdings			Inc.....	7,900	126,301
Co. Ltd.....	42,400	642,231	# Iwaki Co. Ltd.....	2,800	44,093
# Iino Kaiun Kaisha Ltd..	36,600	264,070	Iwatani Corp.....	74,000	810,334
IKK Holdings, Inc.....	2,300	11,390	Iwatsuka		
# I'll, Inc.....	2,800	46,401	Confectionery Co.		
Imagica Group, Inc....	7,200	25,423	Ltd.....	3,200	53,402
i-mobile Co. Ltd.....	7,200	22,366	Iyogin Holdings, Inc....	65,700	696,853
Imuraya Group Co.			Izumi Co. Ltd.....	11,600	233,310
Ltd.....	2,700	42,753	J Front Retailing Co.		
Inaba Denki Sangyo			Ltd.....	82,800	1,160,116
Co. Ltd.....	10,000	238,180	J Trust Co. Ltd.....	17,800	59,168
# Inaba Seisakusho Co.			JAC Recruitment Co.		
Ltd.....	4,800	52,473	Ltd.....	26,100	114,757
Inabata & Co. Ltd.....	19,800	409,423	# Jaccs Co. Ltd.....	9,900	243,394
I-NE Co. Ltd.....	2,800	38,118	#* Jade Group, Inc.....	3,300	28,377
Ines Corp.....	5,600	66,221	JAFCO Group Co.		
# I-Net Corp.....	5,310	56,328	Ltd.....	24,300	355,162
Infomart Corp.....	43,000	89,718	# JALCO Holdings, Inc...	14,000	27,322
INFRONEER			JANOME Corp.....	7,000	45,200
Holdings, Inc.....	76,620	577,596	Japan Airlines Co.		
Innotech Corp.....	6,300	57,082	Ltd.....	39,200	643,182
Inpex Corp.....	291,500	3,478,775	Japan Airport Terminal		
Insource Co. Ltd.....	18,600	127,201	Co. Ltd.....	20,100	652,805
Integrated Design &			Japan Aviation		
Engineering			Electronics Industry		
Holdings Co. Ltd....	5,000	208,969	Ltd.....	14,800	267,926
Intelligent Wave, Inc....	4,800	32,939	# Japan Business		
Internet Initiative			Systems, Inc.....	5,200	30,815
Japan, Inc.....	26,000	485,570	* Japan		
# Inui Global Logistics			Communications,		
Co. Ltd.....	3,300	35,183	Inc.....	42,200	33,848
# IPS, Inc.....	3,900	64,197	Japan Elevator		
Iriso Electronics Co.			Service Holdings		
Ltd.....	8,600	145,913	Co. Ltd.....	26,200	507,127
ISB Corp.....	2,500	21,484	Japan Exchange		
# Ise Chemicals Corp....	600	105,057	Group, Inc.....	132,200	1,396,850
Iseki & Co. Ltd.....	7,400	44,678	Japan Foundation		
Isetan Mitsukoshi			Engineering Co.		
Holdings Ltd.....	15,900	274,773	Ltd.....	5,100	19,060
Ishihara Chemical Co.			# Japan Investment		
Ltd.....	4,000	60,479	Adviser Co. Ltd.....	4,900	39,743
Ishihara Sangyo			Japan Lifeline Co.		
Kaisha Ltd.....	13,300	137,191	Ltd.....	19,200	175,990
Ishizuka Glass Co.			Japan Material Co.		
Ltd.....	1,300	20,174	Ltd.....	15,400	171,930
#* Istyle, Inc.....	22,100	74,189			
Isuzu Motors Ltd.....	170,000	2,285,544			
Ithor, Inc.....	5,500	51,026			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Japan Medical			Kadoya Sesame Mills,		
Dynamic Marketing,			Inc.....	1,000	\$ 23,383
Inc.....	7,100	\$ 28,381	Kaga Electronics Co.		
Japan Petroleum			Ltd.....	16,600	297,268
Exploration Co.			Kagome Co. Ltd.....	25,400	475,872
Ltd.....	40,000	283,654	Kajima Corp.....	48,300	858,826
Japan Post Bank Co.			Kakaku.com, Inc.....	36,300	568,477
Ltd.....	83,900	867,854	Kaken Pharmaceutical		
Japan Post Holdings			Co. Ltd.....	2,700	73,332
Co. Ltd.....	120,800	1,261,636	Kakiyasu Honten Co.		
Japan Post Insurance			Ltd.....	800	14,493
Co. Ltd.....	24,100	469,652	# Kamakura Shinsho		
Japan Property			Ltd.....	9,100	29,701
Management			# Kameda Seika Co.		
Center Co. Ltd.....	4,600	32,874	Ltd.....	1,100	27,638
Japan Pulp & Paper			Kamei Corp.....	9,400	107,893
Co. Ltd.....	44,000	183,759	Kamigumi Co. Ltd.....	23,700	516,341
Japan Securities			Kanaden Corp.....	6,900	65,817
Finance Co. Ltd.....	29,000	357,061	Kanadevia Corp.....	74,700	514,117
Japan Steel Works			Kanagawa Chuo		
Ltd.....	11,574	409,356	Kotsu Co. Ltd.....	2,100	51,215
# Japan System			Kanamic Network Co.		
Techniques Co.			Ltd.....	5,700	16,594
Ltd.....	5,200	61,776	Kanamoto Co. Ltd.....	10,300	207,272
Japan Tobacco, Inc....	99,500	2,534,844	Kandenko Co. Ltd.....	43,200	691,425
Japan Transcity Corp..	14,800	99,071	Kaneka Corp.....	15,900	385,967
Japan Wool Textile			Kaneko Seeds Co.		
Co. Ltd.....	18,700	160,008	Ltd.....	3,900	35,795
JBCC Holdings, Inc....	4,000	123,766	Kanematsu Corp.....	34,500	577,244
JCR Pharmaceuticals			# Kanemi Co. Ltd.....	600	13,105
Co. Ltd.....	13,886	49,191	Kanro, Inc.....	2,500	58,048
JCU Corp.....	10,500	243,803	Kansai Electric Power		
JDC Corp.....	16,200	51,858	Co., Inc.	53,500	590,253
Jeol Ltd.....	14,600	538,091	Kansai Paint Co. Ltd..	56,300	762,992
JFE Holdings, Inc.....	110,700	1,280,183	Kanto Denka Kogyo		
JFE Systems, Inc.....	900	20,236	Co. Ltd.....	16,448	101,051
JGC Holdings Corp....	78,800	661,610	Kao Corp.....	20,000	793,047
#* JIG-SAW, Inc.....	1,500	32,091	* Kaonavi, Inc.....	3,200	41,709
JINS Holdings, Inc....	3,800	173,319	# Kappa Create Co.		
JINUSHI Co. Ltd.....	4,500	64,355	Ltd.....	6,900	64,894
JK Holdings Co. Ltd....	6,500	41,938	Katakura Industries		
J-Lease Co. Ltd.....	4,000	32,274	Co. Ltd.....	8,000	106,410
JM Holdings Co. Ltd...	5,400	83,647	# Katitas Co. Ltd.....	17,600	246,063
J-Oil Mills, Inc.....	7,400	97,253	Kato Sangyo Co. Ltd...	5,700	160,975
Joshin Denki Co. Ltd..	5,700	86,806	Kato Works Co. Ltd....	5,200	44,379
Joyful Honda Co. Ltd..	15,200	183,304	Kawada Technologies,		
# JP-Holdings, Inc.....	21,100	88,645	Inc.....	5,700	99,223
JSB Co. Ltd.....	2,600	53,336	Kawai Musical		
JSP Corp.....	4,700	64,703	Instruments		
JTEKT Corp.....	75,000	589,564	Manufacturing Co.		
#* Juki Corp.....	8,500	20,785	Ltd.....	2,600	50,641
Juroku Financial			Kawasaki Heavy		
Group, Inc.....	10,200	306,270	Industries Ltd.....	13,300	600,727
Justsystems Corp.....	10,700	231,332	# Kawasaki Kisen		
JVCKenwood Corp....	91,900	1,064,921	Kaisha Ltd.....	48,866	618,385
# K&O Energy Group,			KDDI Corp.....	149,000	4,964,083
Inc.....	5,900	124,001			
Kadokawa Corp.....	9,800	207,348			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
# KeePer Technical			Kohoku Kogyo Co.		
Laboratory Co. Ltd...	4,700	\$ 134,855	Ltd.....	2,400	\$ 41,869
Keihan Holdings Co.			# Kohsoku Corp.....	3,200	51,368
Ltd.....	30,300	652,538	Koike-ya, Inc.....	1,200	36,557
Keihanshin Building			Koito Manufacturing		
Co. Ltd.....	7,700	74,238	Co. Ltd.....	66,000	867,878
Keikyu Corp.....	41,400	362,941	Kojima Co. Ltd.....	14,600	93,669
Keio Corp.....	14,900	376,938	Kokuyo Co. Ltd.....	22,900	398,029
# Keisei Electric Railway			Komatsu Ltd.....	125,000	3,770,406
Co. Ltd.....	33,657	320,992	Komatsu Matere Co.		
KEIWA, Inc.....	2,400	15,679	Ltd.....	10,900	56,917
Keiyo Bank Ltd.....	39,600	207,754	Komatsu Wall Industry		
Kenko Mayonnaise			Co. Ltd.....	6,000	58,022
Co. Ltd.....	4,700	54,508	KOMEDA Holdings		
Kewpie Corp.....	28,000	544,109	Co. Ltd.....	14,900	265,071
Keyence Corp.....	4,800	2,067,402	# Komehyo Holdings		
KH Neochem Co. Ltd..	11,458	154,838	Co. Ltd.....	3,700	97,076
# Kibun Foods, Inc.....	4,200	29,668	Komeri Co. Ltd.....	12,400	242,798
Kikkoman Corp.....	55,800	584,016	Komori Corp.....	16,200	127,231
Kimura Chemical			Konami Group Corp....	12,500	1,150,663
Plants Co. Ltd.....	5,900	31,470	Kondotec, Inc.....	7,700	66,634
Kimura Unity Co. Ltd...	1,400	14,105	Konica Minolta, Inc....	163,000	659,816
Kinden Corp.....	34,500	705,733	Konishi Co. Ltd.....	20,200	166,211
# King Jim Co. Ltd.....	4,200	23,362	Konoike Transport Co.		
# Kintetsu Department			Ltd.....	10,300	209,619
Store Co. Ltd.....	3,100	44,828	Konoshima Chemical		
Kintetsu Group			Co. Ltd.....	3,900	42,258
Holdings Co. Ltd....	27,200	586,588	# Kosaido Holdings Co.		
Kirin Holdings Co.			Ltd.....	12,700	43,502
Ltd.....	89,200	1,128,726	Kose Corp.....	3,500	154,760
Kissei Pharmaceutical			# Koshidaka Holdings		
Co. Ltd.....	11,300	287,766	Co. Ltd.....	17,900	122,809
# Ki-Star Real Estate			# Kotobuki Spirits Co.		
Co. Ltd.....	4,300	119,886	Ltd.....	37,700	550,912
Kitagawa Corp.....	4,300	33,156	* Kourakuen Corp.....	1,300	8,777
# Kita-Nippon Bank Ltd..	3,600	72,435	Kozo Keikaku		
Kitano Construction			Engineering		
Corp.....	1,600	45,558	Holdings, Inc.....	500	14,253
# Kitanotatsujin Corp....	18,900	19,649	KPP Group Holdings		
Kitz Corp.....	25,100	189,302	Co. Ltd.....	16,100	69,122
Kiyoo Bank Ltd.....	29,500	439,002	Krosaki Harima Corp...	6,400	102,657
* KNT-CT Holdings Co.			KRS Corp.....	5,400	76,805
Ltd.....	3,800	29,293	K's Holdings Corp.....	57,600	529,267
# Koa Corp.....	12,400	78,593	KU Holdings Co. Ltd...	4,300	31,242
Koa Shoji Holdings			Kubota Corp. (6326		
Co. Ltd.....	2,400	9,596	JP).....	138,700	1,739,760
Koatsu Gas Kogyo			Kubota Corp. (KUBTY		
Co. Ltd.....	12,700	68,199	US), Sponsored		
# Kobayashi			ADR.....	425	26,584
Pharmaceutical Co.			Kumagai Gumi Co.		
Ltd.....	6,400	238,586	Ltd.....	12,300	304,348
Kobe Bussan Co. Ltd..	17,000	386,317	Kumiai Chemical		
# Kobe Electric Railway			Industry Co. Ltd.....	27,263	133,240
Co. Ltd.....	1,600	25,183	# Kura Sushi, Inc.....	8,600	152,415
Kobe Steel Ltd.....	154,000	1,639,705	Kurabo Industries Ltd..	6,000	223,869
# Koei Tecmo Holdings			Kuraray Co. Ltd.....	105,600	1,545,993
Co. Ltd.....	12,820	160,013	Kureha Corp.....	13,700	245,921
Kohnan Shoji Co. Ltd..	12,300	285,942	Kurimoto Ltd.....	3,400	98,055

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Kurita Water Industries Ltd.....	22,100	\$ 769,722	Maeda Kosen Co. Ltd.....	18,000	\$222,929
Kuriyama Holdings Corp.....	5,600	45,179	Maezawa Industries, Inc.....	2,800	21,595
Kusuri No. Aoki Holdings Co. Ltd.....	19,200	409,064	# Maezawa Kasei Industries Co. Ltd....	5,600	62,254
KYB Corp.....	14,200	268,332	Maezawa Kyuso Industries Co. Ltd....	6,800	58,136
Kyocera Corp.....	173,804	1,804,049	Makino Milling Machine Co. Ltd.....	9,300	694,752
Kyodo Printing Co. Ltd.....	2,700	74,095	Makita Corp. (6586 JP).....	21,200	626,936
Kyoei Steel Ltd.....	9,300	113,744	Mamiya-Op Co. Ltd....	1,800	19,359
Kyokuto Boeki Kaisha Ltd.....	6,000	59,459	# Management Solutions Co. Ltd....	2,600	28,730
Kyokuto Kaihatsu Kogyo Co. Ltd.....	13,200	205,403	Mandom Corp.....	14,500	114,796
# Kyokuto Securities Co. Ltd.....	9,100	97,306	Mani, Inc.....	19,900	185,135
Kyokuyo Co. Ltd.....	3,700	98,440	MarkLines Co. Ltd....	3,600	51,092
Kyorin Pharmaceutical Co. Ltd.....	16,000	151,622	# Mars Group Holdings Corp.....	3,500	71,440
# Kyoritsu Maintenance Co. Ltd.....	23,300	461,054	Marubeni Corp.....	66,300	985,719
Kyosan Electric Manufacturing Co. Ltd.....	17,000	55,785	Marubun Corp.....	6,700	47,851
Kyoto Financial Group, Inc.....	56,900	855,676	# Maruchiyo Yamaokaya Corp.....	1,300	31,978
Kyowa Kirin Co. Ltd....	24,000	357,641	Marudai Food Co. Ltd.....	6,000	64,027
Kyudenko Corp.....	11,200	380,192	Maruha Nichiro Corp...	20,233	390,105
Kyushu Electric Power Co., Inc.....	45,200	391,676	Marui Group Co. Ltd...	40,600	676,516
Kyushu Financial Group, Inc.....	98,199	496,735	Maruichi Steel Tube Ltd.....	21,000	456,607
Kyushu Railway Co....	22,200	539,837	MARUKA FURUSATO Corp.....	7,553	114,238
LA Holdings Co. Ltd....	2,100	81,777	Marusan Securities Co. Ltd.....	17,700	115,677
Lacto Japan Co. Ltd....	2,400	48,134	Maruwa Co. Ltd.....	1,900	465,198
# Lasertec Corp.....	8,600	894,430	Maruyama Manufacturing Co., Inc.....	900	11,493
# LEC, Inc.....	8,100	65,927	Maruzen Showa Unyu Co. Ltd.....	4,800	184,143
Leopalace21 Corp....	70,800	251,906	Marvelous, Inc.....	7,200	26,721
Life Corp.....	6,200	143,845	Matching Service Japan Co. Ltd.....	2,600	18,275
Lifedrink Co., Inc.....	13,200	182,214	Matsuda Sangyo Co. Ltd.....	6,500	131,015
LIFULL Co. Ltd.....	28,000	35,903	Matsui Construction Co. Ltd.....	6,600	36,043
# LIKE, Inc.....	3,000	27,968	Matsui Securities Co. Ltd.....	37,200	195,699
# Link & Motivation, Inc.....	16,000	55,797	MatsukiyoCocokara & Co.....	58,440	864,978
Lintec Corp.....	15,338	286,813	Matsuya Co. Ltd.....	10,300	71,209
Lion Corp.....	53,800	575,958	Matsuyafoods Holdings Co. Ltd....	1,200	47,020
# LITALICO, Inc.....	8,700	61,789	Max Co. Ltd.....	6,000	153,202
# Lixil Corp.....	86,000	968,005	Maxell Ltd.....	15,600	201,003
Loadstar Capital KK...	3,000	52,488			
Look Holdings, Inc....	2,300	33,213			
LY Corp.....	140,400	410,098			
M3, Inc.....	31,700	287,710			
Mabuchi Motor Co. Ltd.....	31,300	429,848			
Macnica Holdings, Inc.....	54,597	640,828			
Macromill, Inc.....	15,400	123,997			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Maxvalu Tokai Co.			MIMAKI		
Ltd.....	2,400	\$ 50,525	ENGINEERING Co.		
Mazda Motor Corp.....	183,200	1,252,608	Ltd.....	7,300	\$ 69,214
McDonald's Holdings			Minebea Mitsumi, Inc..	43,561	699,097
Co. Japan Ltd.....	7,700	290,349	# Mirai Industry Co.		
MCJ Co. Ltd.....	34,200	299,683	Ltd.....	2,400	56,683
Mebuki Financial			# Mirai Co. Ltd.....	2,200	17,590
Group, Inc.....	234,190	1,035,475	Mirait One Corp.....	35,000	519,780
# MEC Co. Ltd.....	2,500	51,769	Mirarth Holdings, Inc..	31,754	106,728
# Media Do Co. Ltd.....	2,600	26,065	Miroku Jyoho Service		
# Medical System			Co. Ltd.....	5,900	72,631
Network Co. Ltd.....	12,800	33,094	MISUMI Group, Inc....	15,100	241,684
Medikit Co. Ltd.....	600	10,157	Mitani Corp.....	7,600	95,926
Medipal Holdings			# Mitani Sangyo Co.		
Corp.....	51,300	771,280	Ltd.....	9,700	20,349
Medius Holdings Co.			Mitani Sekisan Co.		
Ltd.....	3,700	21,251	Ltd.....	2,200	71,972
#* Medley, Inc.....	2,400	62,754	# Mito Securities Co.		
Megachips Corp.....	5,900	221,521	Ltd.....	24,400	91,341
Megmilk Snow Brand			Mitsuba Corp.....	13,600	77,123
Co. Ltd.....	18,300	313,570	Mitsubishi Chemical		
Meidensha Corp.....	17,600	449,863	Group Corp.....	415,600	2,122,742
# Meiho Facility Works			Mitsubishi Corp.....	157,590	2,513,438
Ltd.....	3,300	19,166	Mitsubishi Electric		
Meiji Electric			Corp.....	95,900	1,571,893
Industries Co. Ltd....	2,500	23,441	Mitsubishi Estate Co.		
MELJI Holdings Co.			Ltd.....	63,500	922,718
Ltd.....	31,200	627,978	Mitsubishi Gas		
# Meiji Shipping Group			Chemical Co., Inc....	42,200	737,487
Co. Ltd.....	6,900	30,195	Mitsubishi HC Capital,		
Meiko Electronics Co.			Inc.....	299,200	1,989,704
Ltd.....	8,000	464,648	Mitsubishi Heavy		
Meisei Industrial Co.			Industries Ltd.....	77,600	1,135,695
Ltd.....	17,000	153,923	Mitsubishi Kakoki		
MEITEC Group			Kaisha Ltd.....	3,200	73,762
Holdings, Inc.....	26,000	504,851	Mitsubishi Logisnext		
Meito Sangyo Co.			Co. Ltd.....	16,000	204,926
Ltd.....	3,300	41,762	Mitsubishi Logistics		
Meiwa Corp.....	11,400	50,760	Corp.....	68,000	485,791
# Meiwa Estate Co.			# Mitsubishi Materials		
Ltd.....	3,900	25,424	Corp.....	44,500	698,457
Melco Holdings, Inc....	1,800	24,998	Mitsubishi Motors		
Menicon Co. Ltd.....	22,100	198,301	Corp.....	222,300	659,373
* Mercari, Inc.....	33,273	401,767	# Mitsubishi Paper Mills		
Mercuria Holdings Co.			Ltd.....	8,900	34,717
Ltd.....	4,100	18,957	Mitsubishi Research		
METAWATER Co.			Institute, Inc.....	3,500	108,896
Ltd.....	3,400	40,420	Mitsubishi Shokuhin		
Micronics Japan Co.			Co. Ltd.....	7,500	240,416
Ltd.....	7,800	188,861	Mitsubishi Steel		
#* Microwave Chemical			Manufacturing Co.		
Co. Ltd.....	2,200	8,465	Ltd.....	5,400	55,823
# Midac Holdings Co.			Mitsubishi UFJ		
Ltd.....	2,700	28,748	Financial Group,		
Mie Kotsu Group			Inc. (8306 JP).....	557,200	7,046,569
Holdings, Inc.....	16,900	56,199	Mitsuboshi Belting		
Milbon Co. Ltd.....	5,700	117,162	Ltd.....	6,300	159,510

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Mitsui & Co. Ltd. (8031 JP).....	120,200	\$2,378,997	Mugen Estate Co. Ltd.....	4,500	\$ 53,577
Mitsui & Co. Ltd. (MITSY US), Sponsored ADR.....	170	66,973	m-up Holdings, Inc.....	12,400	127,685
Mitsui Chemicals, Inc..	32,710	717,313	Murakami Corp.....	2,200	75,898
Mitsui DM Sugar Holdings Co. Ltd.....	6,200	137,323	Murata Manufacturing Co. Ltd.....	58,016	911,477
# Mitsui E&S Co. Ltd.....	31,900	323,165	Musashi Seimitsu Industry Co. Ltd.....	16,200	318,096
Mitsui Fudosan Co. Ltd.....	139,200	1,256,390	Musashino Bank Ltd..	9,700	202,820
# Mitsui High-Tec, Inc....	40,600	235,922	Muto Seiko Co.....	2,000	21,545
# Mitsui Matsushima Holdings Co. Ltd.....	5,300	147,416	Nabtesco Corp.....	9,900	177,024
Mitsui Mining & Smelting Co. Ltd.....	19,400	571,967	Nachi-Fujikoshi Corp..	6,338	135,256
# Mitsui OSK Lines Ltd..	47,300	1,607,383	Nafco Co. Ltd.....	5,700	69,798
Mitsui-Soko Holdings Co. Ltd.....	7,500	371,399	# Nagano Keiki Co. Ltd..	5,600	79,758
Mitsuuroko Group Holdings Co. Ltd.....	14,700	170,951	Nagase & Co. Ltd.....	40,800	766,343
Miura Co. Ltd.....	11,200	269,891	Nagase Brothers, Inc..	4,000	48,491
MIXI, Inc.....	11,000	228,096	# Nagawa Co. Ltd.....	1,400	58,488
# Miyaji Engineering Group, Inc.....	8,400	105,746	# Nagoya Railroad Co. Ltd.....	36,500	407,262
Miyazaki Bank Ltd.....	5,900	124,437	Naigai Trans Line Ltd..	2,200	37,207
Miyoshi Oil & Fat Co. Ltd.....	3,800	40,569	# Nakabayashi Co. Ltd..	9,300	31,740
Mizuho Financial Group, Inc. (8411 JP).....	139,800	3,849,506	# Nakamoto Packs Co. Ltd.....	1,400	15,787
Mizuho Leasing Co. Ltd.....	84,000	549,770	Nakamura Co. Ltd..	1,900	38,721
Mizuho Medy Co. Ltd..	3,600	35,090	Nakanishi, Inc.....	9,900	163,302
Mizuno Corp.....	7,100	396,499	Nakayama Steel Works Ltd.....	13,800	68,313
Mochida Pharmaceutical Co. Ltd.....	6,400	138,873	# Namura Shipbuilding Co. Ltd.....	18,000	231,113
Modec, Inc.....	7,100	145,952	Nankai Electric Railway Co. Ltd.....	21,700	359,356
Monogatari Corp.....	11,600	250,121	Nanto Bank Ltd.....	9,400	213,405
MonotaRO Co. Ltd.....	40,800	702,927	Nanyo Corp.....	1,600	11,814
Morinaga & Co. Ltd....	26,000	448,165	Narasaki Sangyo Co. Ltd.....	1,400	24,165
Morinaga Milk Industry Co. Ltd.....	33,400	624,827	Natori Co. Ltd.....	2,500	35,095
# Morioku Holdings Co. Ltd.....	1,800	23,354	NCD Co. Ltd./Shinagawa.....	1,700	30,810
Morita Holdings Corp..	11,900	170,712	NEC Capital Solutions Ltd.....	5,300	135,050
Morito Co. Ltd.....	6,400	63,198	NEC Corp.....	8,400	833,102
# Morozoff Ltd.....	5,400	57,181	Neturen Co. Ltd.....	11,900	76,639
Mory Industries, Inc....	1,600	47,442	# New Art Holdings Co. Ltd.....	2,800	31,344
MOS Food Services, Inc.....	300	6,787	Nexon Co. Ltd.....	14,000	181,873
MrMax Holdings Ltd....	10,500	46,354	# Nextage Co. Ltd.....	16,500	159,268
MS&AD Insurance Group Holdings, Inc.....	122,500	2,539,902	NGK Insulators Ltd....	70,200	900,829
			NH Foods Ltd.....	17,600	574,452
			NHK Spring Co. Ltd....	70,863	903,185
			Nicca Chemical Co. Ltd.....	2,100	15,327
			Nice Corp.....	2,400	22,225
			Nichias Corp.....	23,800	778,969
			Nichiban Co. Ltd.....	4,000	53,059
			Nichicon Corp.....	21,000	148,120
			# Nichiden Corp.....	6,000	117,753
			Nichiha Corp.....	9,600	179,439
			Nichirei Corp.....	31,000	787,637

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Nichireki Group Co.			Nippon Concept		
Ltd.....	10,800	\$ 168,294	Corp.....	3,900	\$ 45,984
Nichirin Co. Ltd.....	4,500	99,501	Nippon Concrete		
NIDEC Corp. (6594			Industries Co. Ltd....	16,800	40,367
JP).....	69,200	1,195,190	Nippon Denko Co.		
Nifco, Inc.....	32,800	783,871	Ltd.....	40,192	72,329
# Nihon Chouzai Co.			Nippon Densetsu		
Ltd.....	4,700	40,477	Kogyo Co. Ltd.....	13,300	175,084
Nihon Dempa Kogyo			Nippon Dry-Chemical		
Co. Ltd.....	7,900	44,096	Co. Ltd.....	2,800	72,772
Nihon Dengi Co. Ltd..	2,800	68,611	Nippon Electric Glass		
Nihon Denkei Co.			Co. Ltd.....	31,400	674,506
Ltd.....	3,900	46,961	NIPPON EXPRESS		
Nihon Flush Co. Ltd....	7,095	36,874	HOLDINGS, Inc.	73,200	1,186,430
Nihon House Holdings			# Nippon Fine Chemical		
Co. Ltd.....	12,300	25,735	Co. Ltd.....	4,300	62,455
Nihon Kagaku Sangyo			Nippon Gas Co. Ltd....	38,600	541,280
Co. Ltd.....	5,600	51,323	Nippon Hume Corp.....	9,000	88,691
# Nihon M&A Center			Nippon Kayaku Co.		
Holdings, Inc.....	99,700	389,090	Ltd.....	48,000	392,838
Nihon Nohyaku Co.			Nippon Kodoshi Corp..	3,100	37,410
Ltd.....	12,200	59,443	Nippon Light Metal		
Nihon Parkerizing Co.			Holdings Co. Ltd.....	21,440	219,572
Ltd.....	31,200	254,429	Nippon Paint Holdings		
Nihon Tokushu Toryo			Co. Ltd.....	127,400	802,785
Co. Ltd.....	5,000	42,290	Nippon Paper		
# Nihon Trim Co. Ltd....	1,200	28,569	Industries Co. Ltd....	39,800	227,227
Nikkiso Co. Ltd.....	17,600	114,990	Nippon Parking		
Nikko Co. Ltd.....	10,500	48,009	Development Co.		
Nikkon Holdings Co.			Ltd.....	76,500	104,338
Ltd.....	39,394	573,279	Nippon Rietec Co.		
Nikon Corp.....	71,700	768,158	Ltd.....	2,400	21,024
Nintendo Co. Ltd.....	25,600	1,679,479	Nippon Road Co. Ltd..	8,700	102,361
Nippi, Inc.....	300	10,977	Nippon Sanso		
Nippon Corp.....	17,300	241,966	Holdings Corp.....	34,100	965,730
Nippon Air			Nippon Seiki Co. Ltd..	17,600	126,461
Conditioning			# Nippon Seisen Co.		
Services Co. Ltd....	6,100	43,430	Ltd.....	3,500	30,882
# Nippon Aqua Co. Ltd..	5,000	24,734	Nippon Sharyo Ltd....	3,200	45,836
# Nippon Avionics Co.			* Nippon Sheet Glass		
Ltd.....	2,000	27,911	Co. Ltd.....	34,300	83,579
Nippon Beet Sugar			Nippon Shinyaku Co.		
Manufacturing Co.			Ltd.....	18,600	450,059
Ltd.....	4,800	73,017	Nippon Shokubai Co.		
Nippon Carbide			Ltd.....	38,900	471,890
Industries Co., Inc..	3,800	43,664	Nippon Signal Co.		
Nippon Carbon Co.			Ltd.....	14,900	87,201
Ltd.....	1,900	52,669	Nippon Soda Co. Ltd..	18,000	333,997
Nippon Care Supply			Nippon Steel Corp.....	92,399	1,918,109
Co. Ltd.....	800	9,892	Nippon Telegraph &		
Nippon Chemical			Telephone Corp.....	1,415,000	1,392,997
Industrial Co. Ltd....	3,000	45,652	Nippon Television		
* Nippon Chemi-Con			Holdings, Inc.....	7,700	142,143
Corp.....	8,400	54,102	Nippon Thompson Co.		
# Nippon Coke &			Ltd.....	20,000	65,849
Engineering Co.			# Nippon Yakin Kogyo		
Ltd.....	76,400	47,080	Co. Ltd.....	3,890	100,420

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Nippon Yusen KK.....	63,300	\$1,986,577	# NJS Co. Ltd.....	2,700	\$ 68,353
Nipro Corp.....	56,197	524,930	Noevir Holdings Co.		
Nishikawa Rubber Co.			Ltd.....	6,000	178,772
Ltd.....	3,800	52,641	NOF Corp.....	43,400	577,411
Nishimatsu			Nohmi Bosai Ltd.....	5,500	109,300
Construction Co.			Nojima Corp.....	24,572	369,333
Ltd.....	15,100	490,595	NOK Corp.....	20,200	305,636
Nishimatsuya Chain			Nomura Holdings, Inc.		
Co. Ltd.....	9,500	142,368	(8604 JP).....	315,000	2,047,936
Nishi-Nippon Financial			Nomura Holdings, Inc.		
Holdings, Inc.....	47,600	653,135	(NMR US),		
Nishi-Nippon Railroad			Sponsored ADR.....	20,348	131,855
Co. Ltd.....	13,200	190,869	# Nomura Micro		
Nishio Holdings Co.			Science Co. Ltd.....	1,300	21,608
Ltd.....	7,900	217,194	Nomura Real Estate		
Nissan Chemical			Holdings, Inc.....	23,100	613,967
Corp.....	35,000	1,053,055	Nomura Research		
Nissan Motor Co. Ltd..	347,800	951,729	Institute Ltd.....	22,409	757,138
# Nissan Shatai Co.			Noritake Co. Ltd.....	8,400	208,203
Ltd.....	22,500	149,205	Noritsu Koki Co. Ltd....	9,100	294,259
Nissan Tokyo Sales			Noritz Corp.....	9,600	105,080
Holdings Co. Ltd.....	10,900	35,235	North Pacific Bank		
Nissei ASB Machine			Ltd.....	95,800	323,789
Co. Ltd.....	1,900	66,203	# NPC, Inc.....	5,000	29,459
# Nissei Plastic			NPR-RIKEN Corp.....	8,448	137,986
Industrial Co. Ltd....	5,600	34,679	NS Solutions Corp.....	9,100	231,474
Nissha Co. Ltd.....	15,200	158,729	NS Tool Co. Ltd.....	5,600	27,425
Nisshin Group			NS United Kaiun		
Holdings Co. Ltd.....	14,000	47,353	Kaisha Ltd.....	5,100	128,712
Nisshin Oillio Group			NSD Co. Ltd.....	22,540	475,908
Ltd.....	11,500	368,995	NSK Ltd.....	93,100	404,129
Nisshin Seifun Group,			NSW, Inc.....	3,100	57,933
Inc.....	49,800	560,032	NTN Corp.....	162,100	259,649
Nisshinbo Holdings,			NTT Data Group		
Inc.....	54,548	312,072	Corp.....	77,600	1,505,952
Nissin Corp.....	5,200	151,491	Oat Agro Co. Ltd.....	4,000	51,181
Nissin Foods Holdings			# Obara Group, Inc.....	2,500	61,136
Co. Ltd.....	8,400	187,823	Obayashi Corp.....	94,000	1,262,432
Nisso Holdings Co.			OBIC Business		
Ltd.....	3,700	18,402	Consultants Co.		
Nissui Corp.....	161,400	889,348	Ltd.....	2,500	125,323
Niterra Co. Ltd.....	42,100	1,388,553	Obic Co. Ltd.....	14,900	444,992
Nitori Holdings Co.			# Odakyu Electric		
Ltd.....	5,800	679,206	Railway Co. Ltd.....	44,999	426,812
Nitta Corp.....	6,400	148,673	# Oenon Holdings, Inc...	16,000	39,441
Nitta Gelatin, Inc.....	5,000	23,144	Ogaki Kyoritsu Bank		
Nittetsu Mining Co.			Ltd.....	14,300	197,490
Ltd.....	4,400	134,206	# Ohara, Inc.....	2,000	14,501
Nitto Denko Corp.....	148,500	2,634,269	# Ohashi Technica, Inc...	4,000	51,715
Nitto Fuji Flour Milling			# Ohba Co. Ltd.....	4,600	29,011
Co. Ltd.....	1,000	41,955	Ohsho Food Service		
Nitto Kogyo Corp.....	8,000	149,693	Corp.....	12,000	223,420
Nitto Kohki Co. Ltd....	4,300	64,736	OIE Sangyo Co. Ltd....	1,100	13,598
Nitto Seiko Co. Ltd....	9,400	35,148	Oiles Corp.....	8,600	135,189
Nittoc Construction			Oita Bank Ltd.....	5,400	109,519
Co. Ltd.....	10,600	72,457	Oji Holdings Corp.....	248,300	1,002,827
Nittoku Co. Ltd.....	5,500	74,522	Okabe Co. Ltd.....	12,300	58,288
			Okada Aiyon Corp.....	800	10,000

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Okamoto Industries, Inc.....	3,600	\$ 123,106	Otsuka Holdings Co. Ltd.....	19,000	\$ 992,126
Okamoto Machine Tool Works Ltd.....	1,900	45,898	OUG Holdings, Inc.....	1,200	20,064
Okamura Corp.....	24,200	309,373	Oyo Corp.....	7,500	124,662
Okasan Securities Group, Inc.....	51,100	211,204	Ozu Corp.....	2,400	26,334
Oki Electric Industry Co. Ltd.....	33,574	209,916	# Pacific Industrial Co. Ltd.....	17,200	168,417
Okinawa Cellular Telephone Co.....	9,400	258,104	#* Pacific Metals Co. Ltd.....	7,000	69,415
Okinawa Electric Power Co., Inc.....	11,007	63,671	Pack Corp.....	3,200	72,703
Okinawa Financial Group, Inc.....	7,500	127,920	PAL GROUP Holdings Co. Ltd.....	14,600	322,103
OKUMA Corp.....	15,198	342,801	PALTAC Corp.....	8,400	234,726
Okumura Corp.....	10,100	254,074	Pan Pacific International Holdings Corp.....	45,700	1,272,349
Okura Industrial Co. Ltd.....	3,400	66,150	Panasonic Holdings Corp.....	221,200	2,257,062
# Okuwa Co. Ltd.....	11,200	57,501	Paraca, Inc.....	2,700	32,093
Olympus Corp.....	26,800	406,717	Paramount Bed Holdings Co. Ltd.....	10,800	195,045
Omron Corp.....	17,100	564,123	Park24 Co. Ltd.....	35,500	468,727
Ono Pharmaceutical Co. Ltd.....	68,100	708,469	Pasona Group, Inc.....	9,600	124,098
Onoken Co. Ltd.....	6,700	66,925	Pegasus Co. Ltd.....	6,000	19,018
Onward Holdings Co. Ltd.....	39,600	158,590	Penta-Ocean Construction Co. Ltd.....	109,600	462,333
Ootoya Holdings Co. Ltd.....	1,300	42,608	People Dreams & Technologies Group Co. Ltd.....	3,400	35,243
Open House Group Co. Ltd.....	26,800	876,721	* PeptiDream, Inc.....	30,200	414,491
Open Up Group, Inc....	14,400	174,936	Persol Holdings Co. Ltd.....	433,000	659,690
Optex Group Co. Ltd...	10,520	111,279	# Pharma Foods International Co. Ltd.....	10,000	63,313
* Optim Corp.....	4,400	21,795	# PHC Holdings Corp....	10,500	70,245
Oracle Corp. Japan....	3,500	319,514	* PIA Corp.....	2,300	46,855
Organo Corp.....	9,400	465,306	Pickles Holdings Co. Ltd.....	4,300	29,642
Orient Corp.....	20,440	107,579	Pigeon Corp.....	26,200	248,285
# Oriental Land Co. Ltd.....	46,000	1,033,807	PILLAR Corp.....	7,600	207,226
Oriental Shiraishi Corp.....	55,500	141,171	Pilot Corp.....	8,700	246,747
ORIX Corp. (8591 JP).....	87,900	1,856,696	Piolar, Inc.....	11,800	177,661
Oro Co. Ltd.....	3,200	50,917	Plus Alpha Consulting Co. Ltd.....	8,300	95,768
Osaka Gas Co. Ltd.....	31,300	615,381	Port, Inc.....	3,300	40,766
# Osaka Organic Chemical Industry Ltd.....	5,000	87,455	* PR Times Corp.....	2,500	34,853
# Osaka Steel Co. Ltd....	4,700	70,786	Premium Group Co. Ltd.....	13,600	229,768
# OSAKA Titanium Technologies Co. Ltd.....	11,200	136,222	Premium Water Holdings, Inc.....	1,800	33,650
Osaki Electric Co. Ltd.....	13,700	66,313	Press Kogyo Co. Ltd...	28,800	104,868
OSG Corp.....	24,206	267,898	# Pressance Corp.....	9,200	141,338
Otsuka Corp.....	26,400	595,180	Prestige International, Inc.....	29,600	133,563

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Prima Meat Packers Ltd.....	9,000	\$ 127,140	# Rokko Butter Co. Ltd...	5,300	\$ 42,254
Procrea Holdings, Inc.....	11,301	127,202	Roland Corp.....	5,800	147,699
# Pronexus, Inc.....	4,200	36,074	# Rorze Corp.....	32,000	348,856
# Pro-Ship, Inc.....	2,700	27,083	Round One Corp.....	70,700	596,689
Proto Corp.....	9,500	76,367	# Royal Holdings Co. Ltd.....	12,400	205,948
PS Construction Co. Ltd.....	5,040	38,410	RS Technologies Co. Ltd.....	2,100	40,825
QB Net Holdings Co. Ltd.....	3,700	24,274	Ryobi Ltd.....	9,000	131,617
Qol Holdings Co. Ltd...	9,000	84,990	RYODEN Corp.....	6,400	102,948
Quick Co. Ltd.....	4,000	57,119	Ryohin Keikaku Co. Ltd.....	49,500	1,311,593
Raccoon Holdings, Inc.....	6,000	34,944	Ryoyo Ryosan Holdings, Inc.....	5,016	81,125
Raito Kogyo Co. Ltd....	17,700	249,860	S Foods, Inc.....	6,900	111,523
Raiznext Corp.....	13,300	132,838	S&B Foods, Inc.....	2,700	89,973
Raksul, Inc.....	14,600	126,989	# Sac's Bar Holdings, Inc.....	5,800	34,556
Rakus Co. Ltd.....	32,900	408,639	Saibu Gas Holdings Co. Ltd.....	5,400	59,527
* Rakuten Bank Ltd.....	26,500	813,455	Saizeriya Co. Ltd.....	9,200	275,103
* Rakuten Group, Inc....	37,800	237,352	Sakai Chemical Industry Co. Ltd.....	5,400	88,644
Rasa Corp.....	4,400	40,445	Sakai Heavy Industries Ltd.....	2,800	42,121
Rasa Industries Ltd....	4,400	70,142	Sakai Moving Service Co. Ltd.....	6,720	104,414
Recruit Holdings Co. Ltd.....	98,000	6,839,632	Sakata INX Corp.....	16,000	175,806
Relo Group, Inc.....	31,700	388,528	Sakata Seed Corp....	8,900	210,222
# Renaissance, Inc.....	3,700	24,736	Sala Corp.....	18,339	97,555
Renasas Electronics Corp.....	186,300	2,495,390	# Samco, Inc.....	700	13,249
Rengo Co. Ltd.....	115,900	655,094	San Holdings, Inc.....	8,000	53,854
#* RENOVA, Inc.....	13,800	54,866	San ju San Financial Group, Inc.....	7,790	120,866
Resol Holdings Co. Ltd.....	500	16,914	San-A Co. Ltd.....	9,800	186,514
Resona Holdings, Inc..	242,050	1,796,600	San-Ai Obbli Co. Ltd...	26,600	308,201
Resonac Holdings Corp.....	60,700	1,471,470	Sangetsu Corp.....	14,900	276,931
Resorttrust, Inc.....	33,500	702,216	San-In Godo Bank Ltd.....	53,800	459,865
Restar Corp.....	5,100	82,178	* Sanken Electric Co. Ltd.....	8,800	345,626
Retail Partners Co. Ltd.....	8,300	68,270	Sanki Engineering Co. Ltd.....	15,700	316,094
Rheon Automatic Machinery Co. Ltd...	6,000	56,773	Sanko Gosei Ltd.....	6,000	26,651
# Rhythm Co. Ltd.....	2,400	58,865	Sanko Metal Industrial Co. Ltd.....	1,400	54,937
Ricoh Co. Ltd.....	89,200	1,022,974	Sankyo Co. Ltd.....	53,500	717,376
Ricoh Leasing Co. Ltd.....	6,700	221,399	Sankyo Frontier Co. Ltd.....	2,000	26,650
Riken Keiki Co. Ltd....	6,800	136,192	Sankyo Seiko Co. Ltd.....	9,600	37,903
Riken Technos Corp....	14,600	96,028	Sankyo Tateyama, Inc.....	10,700	41,347
Riken Vitamin Co. Ltd.....	4,400	66,928	Sankyu, Inc.....	19,500	696,467
# Ringer Hut Co. Ltd....	4,300	63,083	Sanoh Industrial Co. Ltd.....	12,800	59,212
Rinnai Corp.....	26,800	590,749	Sanrio Co. Ltd.....	23,900	891,836
Rion Co. Ltd.....	2,700	48,271			
Riso Kagaku Corp....	2,800	25,333			
# Riso Kyoiku Co. Ltd...	14,136	27,193			
# Rohm Co. Ltd.....	73,400	699,040			
Rohto Pharmaceutical Co. Ltd.....	31,900	540,792			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Sansei Technologies, Inc.....	2,300	\$ 19,756	Seino Holdings Co. Ltd.....	34,400	\$ 519,293
Sanshin Electronics Co. Ltd.....	2,900	36,435	# Seiren Co. Ltd.....	12,700	219,339
# Santec Holdings Corp.....	1,600	63,056	Sekisui Chemical Co. Ltd.....	64,100	1,062,302
Santen Pharmaceutical Co. Ltd.....	61,500	618,863	# Sekisui House Ltd.....	58,300	1,339,907
Sanwa Holdings Corp.....	37,600	1,176,804	Sekisui Jushi Corp.....	9,000	113,812
Sanyo Chemical Industries Ltd.....	4,900	123,580	Sekisui Kasei Co. Ltd.....	9,100	20,649
Sanyo Denki Co. Ltd...	4,000	241,848	SEMITEC Corp.....	1,600	18,764
# Sanyo Electric Railway Co. Ltd.....	4,200	54,647	Senko Group Holdings Co. Ltd.....	53,800	539,397
Sanyo Shokai Ltd.....	3,400	66,774	Senshu Electric Co. Ltd.....	3,200	103,768
Sanyo Special Steel Co. Ltd.....	5,700	73,186	Senshu Ikeda Holdings, Inc.....	83,500	236,154
Sanyo Trading Co. Ltd.....	8,758	84,663	#* Senshukai Co. Ltd.....	11,500	17,112
Sapporo Holdings Ltd.....	8,600	398,942	# Septeni Holdings Co. Ltd.....	10,000	25,635
Sata Construction Co. Ltd.....	4,100	26,232	Seria Co. Ltd.....	12,100	207,706
Sato Holdings Corp....	9,135	129,561	Seven & i Holdings Co. Ltd.....	382,600	6,107,732
Sato Shoji Corp.....	5,200	48,622	Seven Bank Ltd.....	194,700	386,176
Satori Electric Co. Ltd.....	2,400	25,822	# SFP Holdings Co. Ltd.....	1,700	23,565
Sawai Group Holdings Co. Ltd.....	38,100	492,105	SG Holdings Co. Ltd...	61,200	576,775
SAXA, Inc.....	2,100	38,769	Sharingtechnology, Inc.....	8,000	46,119
#* SBI ARUHI Corp.....	7,200	41,201	* Sharp Corp.....	40,354	242,355
# SBI Global Asset Management Co. Ltd.....	5,900	26,436	Shibaura Electronics Co. Ltd.....	7,000	143,299
SBI Holdings, Inc.....	34,200	985,878	Shibaura Machine Co. Ltd.....	8,700	200,337
SBI Sumishin Net Bank Ltd.....	16,100	490,623	# Shibaura Mechatronics Corp..	3,900	204,134
SBS Holdings, Inc.....	5,900	93,782	Shibusawa Logistics Corp.....	4,200	83,473
SCREEN Holdings Co. Ltd.....	13,600	947,680	Shibuya Corp.....	6,000	141,045
Scroll Corp.....	13,800	95,786	#* SHIFT, Inc.....	66,000	544,359
SCSK Corp.....	23,400	518,101	Shiga Bank Ltd.....	14,500	430,872
SEC Carbon Ltd.....	3,600	50,741	Shikibo Ltd.....	4,500	29,255
Secom Co. Ltd.....	17,000	572,069	Shikoku Bank Ltd.....	12,700	99,622
# Seed Co. Ltd.....	3,100	10,012	Shikoku Electric Power Co., Inc.....	35,600	272,822
Sega Sammy Holdings, Inc.....	16,500	319,357	Shikoku Kasei Holdings Corp.....	11,500	141,880
# Segue Group Co. Ltd..	2,500	10,128	Shima Seiki Manufacturing Ltd....	10,000	65,743
Seibu Holdings, Inc....	50,600	1,091,341	Shimadaya Corp.....	1,800	16,619
Seika Corp.....	3,700	107,453	Shimadzu Corp.....	15,900	461,242
Seikagaku Corp.....	14,400	73,585	Shimamura Co. Ltd....	11,200	637,290
# Seikitokyu Kogyo Co. Ltd.....	7,000	69,576	Shimano, Inc.....	3,774	529,589
Seiko Epson Corp.....	43,274	782,016	# Shimizu Bank Ltd.....	4,300	41,585
Seiko Group Corp.....	11,400	390,070	Shimizu Corp.....	82,200	712,697
			Shimajima Co. Ltd....	4,300	36,527
			Shin Nippon Air Technologies Co. Ltd.....	5,800	71,763

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Shin Nippon		
Biomedical		
Laboratories Ltd.....	7,100	\$ 77,375
Shinagawa		
Refractories Co.		
Ltd.....	13,500	150,768
# Shindengen Electric		
Manufacturing Co.		
Ltd.....	3,400	53,057
Shin-Etsu Chemical		
Co. Ltd.....	93,800	2,908,007
Shin-Etsu Polymer		
Co. Ltd.....	18,100	189,269
# Shinki Bus Co. Ltd.....	500	11,119
#* Shinko Electric		
Industries Co. Ltd....	4,800	180,991
# Shinko Shoji Co. Ltd...	11,400	74,460
Shinmaywa Industries		
Ltd.....	20,300	176,781
Shinnihon Corp.....	13,500	139,165
Shinnihonsei-yaku Co.		
Ltd.....	3,100	39,039
Shinsho Corp.....	2,200	86,706
Shinwa Co. Ltd. (3447		
JP).....	2,800	13,493
Shinwa Co. Ltd. (7607		
JP).....	2,500	47,663
Shionogi & Co. Ltd....	92,100	1,354,248
Ship Healthcare		
Holdings, Inc.....	31,900	435,373
Shiseido Co. Ltd.....	14,800	248,542
Shizuoka Financial		
Group, Inc.....	75,000	669,183
Shizuoka Gas Co.		
Ltd.....	17,000	110,056
SHO-BOND Holdings		
Co. Ltd.....	10,600	343,496
Shoei Co. Ltd.....	17,600	244,090
# Shoei Foods Corp.....	2,200	58,169
Shofu, Inc.....	2,600	35,627
Showa Sangyo Co.		
Ltd.....	6,200	110,486
SIGMAXYZ Holdings,		
Inc.....	24,000	144,825
Siix Corp.....	10,500	76,433
* Simplex Holdings,		
Inc.....	10,000	186,805
Sinanen Holdings Co.		
Ltd.....	1,900	79,280
Sinfonia Technology		
Co. Ltd.....	9,600	430,063
# Sinko Industries Ltd....	17,400	138,937
Sintokogio Ltd.....	14,700	87,984
SK Kaken Co. Ltd.....	2,000	115,371
SK-Electronics Co.		
Ltd.....	2,900	36,531

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
SKY Perfect JSAT		
Holdings, Inc.....	61,300	\$ 367,271
Skylark Holdings Co.		
Ltd.....	60,800	961,951
#* Smaregi, Inc.....	2,900	49,687
SMC Corp.....	900	340,548
# SMK Corp.....	1,799	32,786
SMS Co. Ltd.....	23,200	248,431
# Socionext, Inc.....	38,100	590,445
Soda Nikka Co. Ltd....	8,400	60,725
Sodick Co. Ltd.....	16,900	90,090
SoftBank Corp.....	1,669,000	2,146,772
SoftBank Group		
Corp.....	123,444	7,546,337
Softcreate Holdings		
Corp.....	6,400	94,899
Software Service, Inc..	900	68,617
Sohgo Security		
Services Co. Ltd.....	87,700	589,129
Sojitz Corp.....	37,340	767,508
Soken Chemical &		
Engineering Co.		
Ltd.....	3,000	67,137
Solasto Corp.....	22,100	67,423
Soliton Systems KK....	3,100	22,976
Sompo Holdings, Inc...	103,500	2,886,206
Sony Group Corp.		
(6758 JP).....	538,000	11,873,306
Sony Group Corp.		
(SONY US),		
Sponsored ADR.....	46,500	1,023,465
Sotetsu Holdings, Inc..	16,600	274,983
# Space Co. Ltd.....	5,050	36,229
Sparx Group Co. Ltd...	9,680	91,399
SPK Corp.....	3,600	48,795
S-Pool, Inc.....	21,900	39,762
Square Enix Holdings		
Co. Ltd.....	4,400	178,345
SRA Holdings.....	3,800	105,694
* SRE Holdings Corp....	2,900	62,741
# SRS Holdings Co.		
Ltd.....	9,600	73,344
ST Corp.....	3,000	29,461
# St. Care Holding		
Corp.....	8,200	39,394
Stanley Electric Co.		
Ltd.....	35,100	585,501
Star Mica Holdings		
Co. Ltd.....	10,200	56,029
Star Micronics Co.		
Ltd.....	10,400	130,717
Startia Holdings, Inc....	2,700	38,720
Starts Corp., Inc.....	12,500	310,513
Starzen Co. Ltd.....	5,900	110,330
Stella Chemifa Corp....	2,900	82,830
Step Co. Ltd.....	2,900	40,796
STI Foods Holdings,		
Inc.....	3,300	31,085

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
	3,200	\$ 65,157		49,300	\$ 383,216
# Strike Co. Ltd.....			# Suruga Bank Ltd.....		
# Studio Alice Co. Ltd....	4,500	61,824	# Suzuden Corp.....	1,000	12,253
Subaru Corp.....	194,516	3,388,352	Suzuken Co. Ltd.....	15,770	492,234
# Subaru Enterprise Co.			Suzuki Co. Ltd.....	6,500	73,257
Ltd.....	3,000	65,298	Suzuki Motor Corp....	184,000	2,201,779
Sugi Holdings Co.			SWCC Corp.....	14,200	692,406
Ltd.....	27,800	483,453	Symex Corp.....	63,600	1,215,737
Sugimoto & Co. Ltd....	7,600	64,673	System Research Co.		
SUMCO Corp.....	120,700	891,129	Ltd.....	5,300	55,431
Sumida Corp.....	13,700	80,305	System Support		
Suminoe Co. Ltd.....	1,200	16,615	Holdings, Inc.....	2,300	29,363
# Sumiseki Holdings,			# Systems Engineering		
Inc.....	7,800	40,376	Consultants Co.		
Sumitomo Bakelite			Ltd.....	700	21,947
Co. Ltd.....	27,800	669,448	Systema Corp.....	103,500	236,633
Sumitomo Chemical			# Syuppin Co. Ltd.....	8,000	56,915
Co. Ltd.....	316,400	684,408	T Hasegawa Co. Ltd...	9,500	183,149
Sumitomo Corp.....	72,900	1,580,489	T RAD Co. Ltd.....	2,200	51,015
Sumitomo Densetsu			T&D Holdings, Inc.....	61,900	1,177,637
Co. Ltd.....	7,100	227,636	Tachibana Eletech Co.		
Sumitomo Electric			Ltd.....	6,280	107,694
Industries Ltd.....	117,900	2,202,622	# Tachikawa Corp.....	4,700	42,927
Sumitomo Forestry			Tachi-S Co. Ltd.....	12,300	146,311
Co. Ltd.....	47,300	1,616,984	# Tadano Ltd.....	36,700	271,952
Sumitomo Heavy			Taihei Dengyo Kaisha		
Industries Ltd.....	33,700	694,480	Ltd.....	3,800	117,852
Sumitomo Metal			Taiheiyo Cement		
Mining Co. Ltd.....	33,500	765,009	Corp.....	39,609	997,560
Sumitomo Mitsui			Taiho Kogyo Co. Ltd...	7,500	30,986
Construction Co.			Taikisha Ltd.....	5,600	168,552
Ltd.....	52,188	139,984	Taiko Bank Ltd.....	3,600	35,961
Sumitomo Mitsui			Taisei Corp.....	18,100	759,341
Financial Group,			Taisei Lamick Co.		
Inc. (8316 JP).....	217,800	5,367,266	Ltd.....	2,700	43,977
Sumitomo Mitsui Trust			# Taisei Oncho Co. Ltd...	1,100	26,909
Group, Inc.....	45,200	1,136,568	Taiyo Holdings Co.		
Sumitomo Osaka			Ltd.....	13,400	360,429
Cement Co. Ltd.....	12,700	270,814	# Taiyo Yuden Co. Ltd...	37,500	524,293
Sumitomo Realty &			Takamatsu		
Development Co.			Construction Group		
Ltd.....	35,500	1,226,646	Co. Ltd.....	5,500	97,129
Sumitomo Riko Co.			Takamiya Co. Ltd.....	13,500	35,702
Ltd.....	14,500	168,766	Takaoka Toko Co.		
Sumitomo Rubber			Ltd.....	4,200	56,832
Industries Ltd.....	63,728	742,886	Takara & Co. Ltd.....	2,400	48,166
Sumitomo Seika			Takara Bio, Inc.....	10,500	69,770
Chemicals Co. Ltd...	3,085	92,167	Takara Holdings, Inc...	44,800	394,050
Sumitomo Warehouse			Takara Standard Co.		
Co. Ltd.....	24,700	430,408	Ltd.....	17,400	188,009
Sun Frontier			Takasago International		
Fudousan Co. Ltd....	18,200	235,276	Corp.....	5,100	176,892
Sundrug Co. Ltd.....	20,300	549,365	Takasago Thermal		
Suntory Beverage &			Engineering Co.		
Food Ltd.....	19,400	602,609	Ltd.....	8,200	319,375
Sun-Wa Technos			Takashima & Co. Ltd...	6,800	56,242
Corp.....	4,300	62,870	Takashimaya Co. Ltd...	92,800	787,862
# SUNWELS Co. Ltd.....	2,100	8,615	# Takatori Corp.....	700	7,008
			TAKEBISHI Corp.....	3,200	39,676

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Takeda			Tobu Railway Co. Ltd..	25,900	\$ 445,733
Pharmaceutical Co.			TOC Co. Ltd.....	13,100	54,504
Ltd. (4502 JP).....	148,953	\$4,006,838	Tocalo Co. Ltd.....	30,000	347,679
# Takeuchi			# Tochigi Bank Ltd.....	44,900	84,102
Manufacturing Co.			Toda Corp.....	76,500	463,095
Ltd.....	13,000	455,050	Toei Animation Co.		
Taki Chemical Co.			Ltd.....	9,400	192,335
Ltd.....	1,600	34,342	Toei Co. Ltd.....	5,700	209,034
Takuma Co. Ltd.....	15,000	162,364	Toell Co. Ltd.....	2,100	10,045
# Tama Home Co. Ltd....	4,400	93,147	Toenec Corp.....	18,500	121,953
Tamron Co. Ltd.....	12,000	351,047	Toho Bank Ltd.....	68,100	135,831
Tamura Corp.....	28,300	108,568	# Toho Co. Ltd. (8142		
Tanabe Engineering			JP).....	2,400	42,758
Corp.....	1,500	17,620	# Toho Co. Ltd. (9602		
# Tanaka Chemical			JP).....	4,800	216,321
Corp.....	2,500	7,893	Toho Gas Co. Ltd.....	13,600	341,352
# TASUKI Holdings,			Toho Holdings Co.		
Inc.....	9,124	39,650	Ltd.....	17,200	475,507
Tayca Corp.....	6,000	58,475	Toho Titanium Co.		
Tazmo Co. Ltd.....	2,700	35,877	Ltd.....	11,900	79,441
TBS Holdings, Inc.....	10,300	280,228	* Toho Zinc Co. Ltd.....	7,400	24,710
TDC Soft, Inc.....	8,400	75,743	Tohoku Bank Ltd.....	4,300	31,460
TDK Corp. (6762 JP)..	226,000	2,731,730	Tohoku Electric Power		
TechMatrix Corp.....	14,000	227,106	Co., Inc.....	53,200	388,818
Techno Medica Co.			# Tohokushinsha Film		
Ltd.....	2,700	30,652	Corp.....	14,100	57,900
Techno Ryowa Ltd.....	1,900	31,392	Tokai Carbon Co. Ltd..	73,800	411,016
Techno Smart Corp....	800	9,133	Tokai Corp.....	7,500	106,284
TechnoPro Holdings,			TOKAI Holdings		
Inc.....	39,500	788,442	Corp.....	37,091	225,754
Tecnos Japan, Inc.....	5,700	30,500	Tokai Rika Co. Ltd.....	20,118	295,553
Teijin Ltd.....	61,963	528,537	Tokai Tokyo Financial		
Teikoku Electric			Holdings, Inc.....	73,600	240,232
Manufacturing Co.			Token Corp.....	2,200	176,023
Ltd.....	4,300	77,430	Tokio Marine		
Teikoku Sen-I Co.			Holdings, Inc. (8766		
Ltd.....	4,500	69,052	JP).....	147,300	4,858,447
Teikoku Tsushin			Tokushu Tokai Paper		
Kogyo Co. Ltd.....	3,200	48,246	Co. Ltd.....	3,700	85,142
Tekken Corp.....	5,200	85,216	Tokuyama Corp.....	24,877	412,891
Temairazu, Inc.....	1,200	23,942	Tokyo Century Corp....	56,800	549,742
Tenma Corp.....	6,100	110,408	* Tokyo Electric Power		
# Tenpos Holdings Co.			Co. Holdings, Inc....	187,500	491,387
Ltd.....	500	11,356	Tokyo Electron Device		
# Terasaki Electric Co.			Ltd.....	9,000	181,581
Ltd.....	1,100	16,964	Tokyo Electron Ltd.....	30,000	5,060,516
Terumo Corp.....	22,500	422,413	Tokyo Energy &		
Tess Holdings Co.			Systems, Inc.....	8,800	61,437
Ltd.....	14,200	24,630	Tokyo Gas Co. Ltd.....	30,800	871,295
THK Co. Ltd.....	31,000	764,649	# Tokyo Keiki, Inc.....	2,200	44,670
TIS, Inc.....	48,700	1,076,820	Tokyo Kiraboshi		
TKC Corp.....	5,900	144,833	Financial Group,		
Toa Corp. (1885 JP)...	27,600	210,836	Inc.....	10,800	333,987
# Toa Corp. (6809 JP)...	8,800	53,777	Tokyo Ohka Kogyo		
TOA ROAD Corp.....	11,500	96,778	Co. Ltd.....	13,600	303,029
Toagosei Co. Ltd.....	44,700	414,469			
TOBISHIMA					
HOLDINGS, Inc.....	6,890	73,186			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Tokyo Rope			Toukei Computer Co.		
Manufacturing Co.			Ltd.....	1,000	\$ 28,073
Ltd.....	3,500	\$ 29,268	Tow Co. Ltd.....	15,200	30,519
Tokyo Sangyo Co.			# Towa Bank Ltd.....	14,000	60,425
Ltd.....	7,700	36,718	# Towa Corp.....	10,500	138,463
Tokyo Seimitsu Co.			Towa Pharmaceutical		
Ltd.....	13,300	629,693	Co. Ltd.....	10,260	198,633
Tokyo Steel			Toyo Construction Co.		
Manufacturing Co.			Ltd.....	22,600	202,882
Ltd.....	16,900	170,165	Toyo Corp.....	9,100	83,136
Tokyo Tatemono Co.			Toyo Engineering		
Ltd.....	64,900	1,000,830	Corp.....	12,100	56,125
# Tokyo Tekko Co. Ltd....	4,000	152,996	# Toyo Gosei Co. Ltd....	1,700	57,274
Tokyotokeiba Co. Ltd....	6,100	175,954	Toyo Kanetsu KK.....	3,400	85,855
Tokyu Construction			Toyo Machinery &		
Co. Ltd.....	30,600	145,361	Metal Co. Ltd.....	6,400	26,246
Tokyu Corp.....	43,300	494,153	# Toyo Securities Co.		
Tokyu Fudosan			Ltd.....	24,900	88,140
Holdings Corp.....	223,400	1,434,381	Toyo Seikan Group		
Toli Corp.....	17,400	52,040	Holdings Ltd.....	40,300	611,891
Tomato Bank Ltd.....	3,000	24,234	Toyo Suisan Kaisha		
Tomen Devices Corp....	1,300	51,272	Ltd.....	7,100	458,774
Tomoe Corp.....	9,200	70,491	Toyo Tanso Co. Ltd....	4,900	125,328
Tomoe Engineering			Toyo Tire Corp.....	46,100	757,762
Co. Ltd.....	3,200	78,316	Toyobo Co. Ltd.....	38,300	242,130
Tomoku Co. Ltd.....	4,500	68,488	Toyoda Gosei Co.		
TOMONY Holdings,			Ltd.....	25,900	462,889
Inc.....	67,654	196,419	Toyota Boshoku		
Tomy Co. Ltd.....	31,021	955,948	Corp.....	30,500	404,835
Tonami Holdings Co.			Toyota Industries		
Ltd.....	2,400	101,071	Corp.....	8,100	675,840
Topcon Corp.....	33,800	632,694	Toyota Motor Corp.		
TOPPAN Holdings,			(7203 JP).....	1,357,015	25,741,909
Inc.....	34,520	968,872	Toyota Tsusho Corp....	130,000	2,195,652
Topre Corp.....	12,700	155,162	TPR Co. Ltd.....	8,300	127,861
Topy Industries Ltd....	6,000	80,193	Traders Holdings Co.		
Toray Industries, Inc....	176,900	1,227,504	Ltd.....	4,960	31,446
# Torex Semiconductor			Transaction Co. Ltd....	4,900	61,012
Ltd.....	2,400	18,058	Transcosmos, Inc.....	6,500	134,409
# Toridoll Holdings			TRE Holdings Corp....	17,352	174,518
Corp.....	12,800	310,507	# Treasure Factory Co.		
Torigoe Co. Ltd.....	6,600	31,108	Ltd.....	5,100	54,355
Torii Pharmaceutical			* Trend Micro, Inc.		
Co. Ltd.....	5,200	166,389	(4704 JP).....	17,500	1,036,704
Torishima Pump			Trusco Nakayama		
Manufacturing Co.			Corp.....	15,700	209,150
Ltd.....	8,500	124,195	TS Tech Co. Ltd.....	31,514	357,167
Tosei Corp.....	11,100	170,650	# TSI Holdings Co. Ltd...	18,400	146,812
Toshiba TEC Corp....	13,400	293,866	Tsubaki Nakashima		
Tosho Co. Ltd.....	5,000	22,285	Co. Ltd.....	16,100	48,282
Tosoh Corp.....	85,100	1,132,239	Tsubakimoto Chain		
Totech Corp.....	6,200	94,608	Co.....	31,500	387,038
Totetsu Kogyo Co.			# Tsubakimoto Kogyo		
Ltd.....	6,700	138,548	Co. Ltd.....	5,100	65,111
TOTO Ltd.....	11,199	273,740	# Tsuburaya Fields		
# Tottori Bank Ltd.....	4,100	34,331	Holdings, Inc.....	14,000	167,687
			Tsugami Corp.....	15,200	162,541

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Tsukishima Holdings			Wakachiku		
Co. Ltd.....	11,200	\$105,882	Construction Co.		
# Tsukuba Bank Ltd.....	37,600	62,105	Ltd.....	2,700	\$ 64,057
Tsumura & Co.....	19,000	559,396	Wakita & Co. Ltd.....	15,800	183,625
Tsuruha Holdings,			Warabeya Nichiyo		
Inc.....	11,200	685,473	Holdings Co. Ltd.....	4,900	66,464
Tsurumi Manufacturing			Waseda Academy Co.		
Co. Ltd.....	4,400	95,447	Ltd.....	2,700	34,225
Tsutsumi Jewelry Co.			Watahan & Co. Ltd.....	7,600	81,955
Ltd.....	2,700	40,948	WATAMI Co. Ltd.....	4,700	27,808
# Tsuzuki Denki Co.			# WDB Holdings Co.		
Ltd.....	1,500	26,878	Ltd.....	2,700	30,048
TV Asahi Holdings			Weathernews, Inc.....	3,000	68,123
Corp.....	9,500	150,187	Welcia Holdings Co.		
Tv Tokyo Holdings			Ltd.....	26,400	379,958
Corp.....	3,500	72,251	Wellneo Sugar Co.		
TYK Corp.....	5,300	14,048	Ltd.....	2,800	41,530
UACJ Corp.....	13,733	471,816	Wellnet Corp.....	7,500	40,894
UBE Corp.....	35,400	520,637	# West Holdings Corp....	9,350	94,947
Uchida Yoko Co. Ltd...	2,500	109,530	West Japan Railway		
Ukai Co. Ltd.....	500	11,691	Co.....	33,900	623,606
ULS Group, Inc.....	700	22,370	Will Group, Inc.....	6,900	44,781
Ulvac, Inc.....	12,000	471,939	* WingArc1st, Inc.....	5,500	121,423
# U-Next Holdings Co.			# Workman Co. Ltd.....	3,700	103,572
Ltd.....	20,400	244,423	World Co. Ltd.....	9,700	154,885
Unicharm Corp.....	61,400	479,522	World Holdings Co.		
Unipres Corp.....	13,123	92,648	Ltd.....	2,400	31,343
United Arrows Ltd.....	8,000	135,683	#* W-Scope Corp.....	8,000	12,946
# United Super Markets			Xebio Holdings Co.		
Holdings, Inc.....	22,173	111,332	Ltd.....	11,000	89,087
Universal			Yahagi Construction		
Entertainment			Co. Ltd.....	10,400	103,598
Corp.....	8,600	62,842	Yakult Honsha Co.		
# Urbanet Corp. Co.			Ltd.....	11,100	202,727
Ltd.....	8,600	23,785	YAKUODO Holdings		
User Local, Inc.....	2,500	29,203	Co. Ltd.....	4,100	50,758
Ushio, Inc.....	38,400	514,846	YAMABIKO Corp.....	14,000	246,442
USS Co. Ltd.....	75,900	680,541	YAMADA Consulting		
UT Group Co. Ltd.....	10,000	141,041	Group Co. Ltd.....	4,000	49,390
V Technology Co.			Yamada Holdings Co.		
Ltd.....	3,500	52,356	Ltd.....	123,928	363,878
Valor Holdings Co.			# Yamae Group		
Ltd.....	16,201	227,716	Holdings Co. Ltd.....	3,800	49,356
Valqua Ltd.....	5,600	117,696	Yamagata Bank Ltd....	9,700	65,083
# Value HR Co. Ltd.....	6,600	64,373	Yamaguchi Financial		
ValueCommerce Co.			Group, Inc.....	47,000	523,780
Ltd.....	7,700	59,783	Yamaha Corp.....	69,000	487,991
# Vector, Inc.....	10,300	69,017	Yamaha Motor Co.		
Vertex Corp.....	11,820	149,362	Ltd.....	250,800	2,098,095
Vision, Inc.....	14,800	111,075	Yamaichi Electronics		
* Visional, Inc.....	7,100	352,208	Co. Ltd.....	10,400	155,714
Vital KSK Holdings,			# Yamami Co.....	1,200	25,941
Inc.....	14,678	111,880	Yamanashi Chuo		
VT Holdings Co. Ltd....	32,000	107,845	Bank Ltd.....	10,800	157,646
Wacoal Holdings			Yamatane Corp.....	3,800	93,063
Corp.....	15,100	526,904	Yamato Corp.....	7,100	60,020
Wacom Co. Ltd.....	52,300	225,068			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Yamato Holdings Co. Ltd.....	52,310	\$ 626,567	Zenrin Co. Ltd.....	12,400	\$ 70,447
Yamato Kogyo Co. Ltd.....	10,700	529,497	Zensho Holdings Co. Ltd.....	14,577	804,181
Yamau Holdings Co. Ltd.....	1,100	12,647	Zeon Corp.....	52,000	483,397
# Yamaura Corp.....	2,400	19,282	ZERIA Pharmaceutical Co. Ltd.....	7,500	107,867
# Yamaya Corp.....	1,800	32,653	ZIGExN Co. Ltd.....	24,600	73,292
Yamazaki Baking Co. Ltd.....	35,500	638,342	Zojirushi Corp.....	7,600	82,436
Yamazaki Baking Co. Ltd.....	35,500	638,342	ZOZO, Inc.....	23,100	757,737
Yamazen Corp.....	14,200	122,298	# Zuiko Corp.....	5,900	50,737
Yaoko Co. Ltd.....	6,800	397,686			
Yashima Denki Co. Ltd.....	5,500	60,716	TOTAL JAPAN.....		<u>624,176,195</u>
Yaskawa Electric Corp.....	14,500	420,982	KUWAIT — (0.2%)		
Yasuda Logistics Corp.....	6,700	76,162	A'ayan Leasing & Investment Co. KSCP.....	212,894	107,733
Yellow Hat Ltd.....	14,400	253,995	* Acico Industries Co. KSC.....	78,758	19,691
Yodogawa Steel Works Ltd.....	8,700	315,028	Agility Public Warehousing Co. KSC.....	341,311	277,313
Yokogawa Bridge Holdings Corp.....	11,600	201,482	Al Ahli Bank of Kuwait KSCP.....	203,091	195,204
Yokogawa Electric Corp.....	34,200	750,728	Al-Eid Food KSC.....	32,408	25,802
Yokohama Rubber Co. Ltd.....	48,300	1,087,422	Ali Alghanim Sons Automotive Co. KSCC.....	42,370	143,040
Yokorei Co. Ltd.....	18,200	101,587	* Alimtiiaz Investment Group KSC.....	325,506	65,809
Yokowo Co. Ltd.....	8,200	86,248	* Arabi Group Holding KSC.....	11,040	14,800
Yomeishu Seizo Co. Ltd.....	1,700	27,714	Arzan Financial Group for Financing & Investment KPSC...	201,705	187,494
Yondenko Corp.....	10,200	100,646	* Asiya Capital Investments Co. KSCP.....	238,493	31,680
Yonex Co. Ltd.....	22,100	297,334	Boubyan Bank KSCP.. Boubyan Petrochemicals Co. KSCP.....	33,972	69,106
Yorozu Corp.....	7,600	50,286	Boursa Kuwait Securities Co. KPSC.....	24,033	190,005
* Yoshimura Food Holdings KK.....	2,900	18,970	Burgan Bank SAK....	197,176	132,082
# Yoshinoya Holdings Co. Ltd.....	15,000	284,431	Combined Group Contracting Co. SAK.....	34,732	70,409
Yossix Holdings Co. Ltd.....	1,300	25,240	Commercial Facilities Co. SAKP.....	149,075	128,047
Yotai Refractories Co. Ltd.....	6,300	68,745	Commercial Real Estate Co. KSC....	317,129	202,327
Yuasa Trading Co. Ltd.....	7,100	201,695	Gulf Bank KSCP.....	446,815	445,489
Yukiguni Maitake Co. Ltd.....	8,900	66,948	Gulf Cables & Electrical Industries Group Co. KSCP....	43,638	256,124
Yurtec Corp.....	15,000	168,483			
Yushin Precision Equipment Co. Ltd..	4,200	18,597			
Yushiro Chemical Industry Co. Ltd....	3,700	50,116			
Yutaka Giken Co. Ltd..	1,900	24,509			
Zacros Corp.....	6,000	153,848			
Zaoh Co. Ltd.....	1,500	22,907			
Zenitaka Corp.....	1,000	25,381			
Zenkoku Hoshō Co. Ltd.....	15,900	564,097			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
KUWAIT — (Continued)			MALAYSIA — (0.5%)		
Heavy Engineering & Ship Building Co. KSCP.....	33,371	\$ 92,215	7-Eleven Malaysia Holdings Bhd., Class B.....	134,004	\$ 59,832
Humansoft Holding Co. KSC.....	36,828	306,315	Able Global Bhd.....	36,500	15,278
* IFA Hotels & Resorts-KPSC.....	20,450	140,425	# Aeon Co. M Bhd.....	145,400	48,816
Integrated Holding Co. KSCC.....	62,758	105,543	# AEON Credit Service M Bhd.....	51,398	67,432
* Jazeera Airways Co. KSCP.....	31,243	96,131	# AFFIN Bank Bhd.....	206,219	129,823
* Kuwait Cement Co. KSC.....	128,229	103,445	Ajinomoto Malaysia Bhd.....	2,600	8,642
Kuwait Finance House KSCP.....	608,697	1,549,404	Alliance Bank Malaysia Bhd.....	276,200	321,890
Kuwait Financial Centre SAK.....	64,299	32,983	Allianz Malaysia Bhd...	18,500	78,869
Kuwait International Bank KSCP.....	387,586	258,495	AME Elite Consortium Bhd.....	96,100	36,561
Kuwait Investment Co. SAK.....	60,121	35,866	AMMB Holdings Bhd. (AMM MK).....	388,600	491,178
Kuwait Portland Cement Co. KSC....	3,939	10,463	Ancom Nylex Bhd.....	251,150	55,723
Kuwait Real Estate Co. KSC.....	178,868	191,203	* Astro Malaysia Holdings Bhd.....	608,000	29,969
Kuwait Telecommunications Co.....	112,379	202,997	Aurelius Technologies Bhd.....	47,300	33,363
Mabane Co. KPSC....	95,592	246,505	Axiata Group Bhd.....	778,490	386,843
Mezzan Holding Co. KSCC.....	38,605	116,315	# Bank Islam Malaysia Bhd.....	199,900	109,777
Mobile Telecommunications Co. KSCP.....	408,658	598,858	Batu Kawan Bhd.....	10,900	49,280
National Bank of Kuwait SAKP.....	418,954	1,308,083	* Berjaya Corp. Bhd....	786,982	53,636
* National Consumer Holding Co. SAK....	117,998	39,344	* Berjaya Land Bhd.....	466,800	33,934
National Industries Group Holding SAK. Co. KSCP.....	215,412	181,402	#* Bermaz Auto Bhd.....	272,800	78,232
* National Investments Privatization Holding Co. KSCP.....	156,758	24,422	# British American Tobacco Malaysia Bhd.....	38,700	62,248
Salhia Real Estate Co. KSCP.....	95,785	128,121	* Bumi Armada Bhd.....	871,200	128,568
Securities House KSC.....	134,324	32,702	Bursa Malaysia Bhd....	196,350	367,523
Shamal Az-Zour Al-Oula for the First Phase of Az-Zour Power Plant KSC....	133,500	65,708	# Cahya Mata Sarawak Bhd.....	221,400	52,356
* Warba Bank KSCP....	567,416	433,630	Carlsberg Brewery Malaysia Bhd.....	53,000	235,946
TOTAL KUWAIT.....		<u>9,515,792</u>	CCK Consolidated Holdings Bhd.....	32,400	10,095
			CELCOMDIGI Bhd.....	202,600	170,170
			CIMB Group Holdings Bhd.....	762,241	1,368,325
			* Coastal Contracts Bhd.....	61,100	19,186
			Crescendo Corp. Bhd.....	22,200	6,993
			# CTOS Digital Bhd.....	299,500	79,783
			D&O Green Technologies Bhd....	135,400	53,580
			#* Dagang NeXchange Bhd.....	672,000	54,724
			# Datasonic Group Bhd.....	385,800	34,047
			Dayang Enterprise Holdings Bhd.....	217,800	103,269
			Dialog Group Bhd.....	260,600	110,791

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>	
MALAYSIA — (Continued)			MALAYSIA — (Continued)			
#	DRB-Hicom Bhd.....	266,700	\$ 59,050	IOI Corp. Bhd.....	144,500	\$120,378
	Duopharma Biotech			IOI Properties Group		
	Bhd.....	68,089	19,069	Bhd.....	379,625	179,158
	Dutch Lady Milk			* Iskandar Waterfront		
	Industries Bhd.....	4,500	30,749	City Bhd.....	137,900	15,674
	DXN Holdings Bhd.....	30,500	3,618	# ITMAX SYSTEM Bhd..	90,500	69,835
#	Eastern & Oriental			# JAKS Resources		
	Bhd.....	373,500	73,065	Bhd.....	570,179	15,880
	Eco World			# Jaya Tiasa Holdings		
	Development Group			Bhd.....	210,000	58,244
	Bhd.....	383,600	149,968	Keck Seng Malaysia		
*	Ekovest Bhd.....	788,700	58,946	Bhd.....	28,200	36,631
	Farm Fresh Bhd.....	190,700	73,891	Kelington Group Bhd..	140,000	104,435
	FGV Holdings Bhd.....	129,200	31,833	Kenanga Investment		
#	Formosa Prosonic			Bank Bhd.....	38,300	8,026
	Industries Bhd.....	55,700	34,724	Kerjaya Prospek		
	Fraser & Neave			Group Bhd.....	105,989	50,718
	Holdings Bhd.....	24,400	139,100	# Kim Loong Resources		
#	Frontken Corp. Bhd....	379,250	319,046	Bhd.....	78,000	41,429
	Gamuda Bhd.....	115,204	104,105	Kossan Rubber		
	Gas Malaysia Bhd.....	81,500	74,870	Industries Bhd.....	299,600	150,114
#	Genting Bhd.....	534,800	434,776	KPJ Healthcare Bhd....	231,800	117,139
#	Genting Malaysia			Kretam Holdings Bhd..	69,600	8,823
	Bhd.....	877,300	437,976	#* KSL Holdings Bhd.....	98,800	35,518
	Genting Plantations			# Kuala Lumpur Kepong		
	Bhd.....	57,700	74,373	Bhd.....	42,662	190,212
*	Greatech Technology			# Lagenda Properties		
	Bhd.....	187,600	83,925	Bhd.....	63,200	18,792
	Guan Chong Bhd.....	77,800	73,689	LBS Bina Group Bhd..	202,600	24,671
#	HAP Seng			Leong Hup		
	Consolidated Bhd....	92,700	68,592	International Bhd.....	242,900	31,259
	Hap Seng Plantations			#*Ω Lotte Chemical Titan		
	Holdings Bhd.....	48,500	20,661	Holding Bhd.....	167,763	21,616
	Hartalega Holdings			LPI Capital Bhd.....	51,940	149,312
	Bhd.....	101,700	75,315	# Magni-Tech Industries		
	Heineken Malaysia			Bhd.....	146,900	79,347
	Bhd.....	36,100	196,822	# Magnum Bhd.....	310,015	89,578
#*	Hengyuan Refining			Mah Sing Group Bhd..	354,775	112,427
	Co. Bhd.....	64,400	28,841	Malakoff Corp. Bhd....	364,600	71,070
#	Hextar Global Bhd.....	342,000	66,365	Malayan Banking		
	Hiap Teck Venture			Bhd.....	226,797	525,795
	Bhd.....	410,500	30,301	# Malayan Flour Mills		
#	Hibiscus Petroleum			Bhd.....	308,600	36,577
	Bhd.....	182,000	74,882	Malaysia Airports		
	Hong Leong Bank			Holdings Bhd.....	215,899	529,686
	Bhd.....	22,580	102,129	Malaysia Smelting		
	Hong Leong Financial			Corp. Bhd.....	35,400	17,139
	Group Bhd.....	27,778	112,644	Malaysian Pacific		
	Hong Leong Industries			Industries Bhd.....	19,200	95,381
	Bhd.....	19,300	57,804	Malaysian Resources		
	Hume Cement			Corp. Bhd.....	666,920	74,460
	Industries Bhd.....	23,800	15,238	Matrix Concepts		
#	Hup Seng Industries			Holdings Bhd.....	306,799	150,591
	Bhd.....	73,100	18,011	# Maxis Bhd.....	167,200	130,338
	IHH Healthcare Bhd....	60,700	97,450	MBM Resources Bhd..	57,700	73,703
#	IJM Corp. Bhd.....	447,600	238,881	# MBSB Bhd.....	714,632	114,432
#	Inari Amertron Bhd.....	288,925	163,280			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)			MALAYSIA — (Continued)		
Mega First Corp.			Sarawak Oil Palms		
Bhd.....	182,800	\$ 175,249	Bhd.....	100,150	\$ 68,511
Mi Technovation Bhd...	73,500	36,028	Scientex Bhd.....	292,500	264,281
MISC Bhd.....	77,800	126,193	SD Guthrie Bhd.....	210,136	228,018
# MKH Bhd.....	100,700	25,045	SFP Tech Holdings		
MKH Oil Palm East			Bhd.....	182,000	27,414
Kalimantan Bhd.....	14,385	2,031	Sime Darby Bhd.....	762,970	384,148
MNRB Holdings Bhd...	182,774	90,070	Sime Darby Property		
Ω Mr. DIY Group M			Bhd.....	676,570	214,127
Bhd.....	504,300	189,520	SKP Resources Bhd...	262,649	64,119
* Muhibbah Engineering			* Solarvest Holdings		
M Bhd.....	185,600	30,922	Bhd.....	94,100	35,367
My EG Services Bhd...	1,204,715	256,931	Southern Cable Group		
# Nategate Holdings			Bhd.....	42,500	10,424
Bhd.....	179,100	71,451	SP Setia Bhd. Group...	580,379	174,979
# Nestle Malaysia Bhd...	7,600	153,200	Sports Toto Bhd.....	253,524	88,716
*†† Nylex Malaysia Bhd...	2,335	24	Sunway Bhd.....	114,754	111,653
OCK Group Bhd.....	205,000	19,482	# Sunway Construction		
# Oriental Holdings			Group Bhd.....	88,890	68,595
Bhd.....	77,700	122,795	* Supermax Corp. Bhd...	501,565	120,107
# OSK Holdings Bhd.....	410,750	152,765	# Syarikat Takaful		
PA Resources Bhd.....	250,300	14,535	Malaysia Keluarga		
Padini Holdings Bhd...	175,050	78,072	Bhd.....	104,145	84,438
Panasonic			# Ta Ann Holdings Bhd...	86,480	77,901
Manufacturing			Taliworks Corp. Bhd....	122,766	21,318
Malaysia Bhd.....	2,400	9,358	Telekom Malaysia		
Pantech Group			Bhd.....	124,912	184,431
Holdings Bhd.....	131,400	26,654	Tenaga Nasional Bhd..	111,700	340,476
Paramount Corp.			Thong Guan		
Bhd.....	146,300	35,768	Industries Bhd.....	59,400	18,877
Pecca Group Bhd.....	44,400	14,142	# TIME dotCom Bhd....	162,200	168,935
Pentamaster Corp.			* Top Glove Corp. Bhd...	814,800	218,555
Bhd.....	6,800	5,242	#* Tropicana Corp. Bhd...	247,716	64,917
# Perak Transit Bhd.....	169,750	30,442	# TSH Resources Bhd...	142,000	37,879
Petron Malaysia			Uchi Technologies		
Refining &			Bhd.....	83,700	72,643
Marketing Bhd.....	39,200	36,650	UEM Sunrise Bhd.....	400,200	82,790
# Petronas Chemicals			United Plantations		
Group Bhd.....	170,300	177,504	Bhd.....	34,000	233,385
Petronas Dagangan			UOA Development		
Bhd.....	34,000	149,545	Bhd.....	165,320	63,067
Petronas Gas Bhd....	33,700	129,807	Uzma Bhd.....	64,300	10,368
PPB Group Bhd.....	78,820	211,027	Velesto Energy Bhd....	1,107,073	47,083
Press Metal			ViTrox Corp. Bhd.....	80,900	70,145
Aluminium Holdings			VS Industry Bhd.....	479,700	112,385
Bhd.....	291,100	318,769	* Wasco Bhd.....	48,500	11,291
Public Bank Bhd.....	1,271,900	1,228,538	#* WCT Holdings Bhd....	364,227	67,977
QL Resources Bhd....	296,737	303,774	Wellcall Holdings		
#* Ranhill Utilities Bhd...	168,104	49,645	Bhd.....	127,300	44,858
# RCE Capital Bhd.....	177,200	57,555	Westports Holdings		
# REDtone Digital Bhd...	94,000	15,594	Bhd.....	104,800	107,635
RGB International			Yinson Holdings Bhd...	459,055	239,721
Bhd.....	365,300	31,843	YTL Corp. Bhd.....	464,650	197,650
RHB Bank Bhd.....	282,976	407,998	# YTL Power		
Sam Engineering &			International Bhd....	124,787	87,285
Equipment M Bhd....	69,800	61,712			
* Sapura Energy Bhd....	2,931,800	19,404	TOTAL MALAYSIA.....		<u>21,530,812</u>

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
MEXICO — (0.6%)			MEXICO — (Continued)		
Alfa SAB de CV, Class A.....	2,058,476	\$1,677,814	Gentera SAB de CV...	326,492	\$ 426,825
# Alpek SAB de CV.....	91,268	63,600	Gruma SAB de CV, Class B.....	47,621	821,774
# Alsea SAB de CV.....	151,941	324,090	Grupo Aeroportuario del Centro Norte SAB de CV.....	79,713	752,661
America Movil SAB de CV (2228390D US), ADR.....	9,236	129,396	# Grupo Aeroportuario del Pacifico SAB de CV (GAPB MM), Class B.....	25,644	473,254
# America Movil SAB de CV (AMXB MM).....	1,317,636	925,181	Grupo Aeroportuario del Pacifico SAB de CV (PAC US), ADR.	3,264	604,982
Arca Continental SAB de CV.....	26,200	238,685	Grupo Aeroportuario del Sureste SAB de CV (ASR US), ADR.	204	55,992
* Axtel SAB de CV.....	499,613	27,486	Grupo Aeroportuario del Sureste SAB de CV (ASURB MM), Class B.....	11,168	303,857
Ω Banco del Bajío SA....	253,900	582,982	# Grupo Bimbo SAB de CV.....	119,676	313,599
* Banco Santander SA (SAN* MM).....	117,268	604,391	Grupo Carso SAB de CV.....	46,274	262,790
# Becele SAB de CV.....	81,668	72,674	# Grupo Comercial Chedraui SA de CV. Grupo Elektra SAB de CV.....	2,140	35,423
Bolsa Mexicana de Valores SAB de CV.	95,080	146,919	Grupo Financiero Banorte SAB de CV, Class O.....	236,721	1,643,183
Cemex SAB de CV (CEMEXCPO MM)..	2,131,083	1,258,781	* Grupo Financiero Inbursa SAB de CV, Class O.....	276,748	589,635
Cemex SAB de CV (CX US), Sponsored ADR.....	106,419	631,065	Grupo Herdez SAB de CV.....	50,050	134,847
Coca-Cola Femsa SAB de CV (KOFUBL MM).....	34,057	266,595	* Grupo Hotelero Santa Fe SAB de CV.....	60,872	11,589
* Consorcio ARA SAB de CV.....	312,104	48,649	Grupo Industrial Saltillo SAB de CV..	7,630	6,149
* Controladora AXTEL SAB de CV.....	1,784,541	30,830	Grupo Mexico SAB de CV.....	184,108	898,684
* Controladora Vuela Cia de Aviacion SAB de CV (VLRS US), ADR.....	4,146	35,200	# Grupo Rotoplas SAB de CV.....	43,386	37,289
* Controladora Vuela Cia de Aviacion SAB de CV (VOLARA MM), Class A.....	174,138	148,238	* Grupo Simec SAB de CV (SIMECB MM)...	33,392	293,264
Corp. Inmobiliaria Vesta SAB de CV...	165,517	432,044	Grupo Televisa SAB (TLEVICPO MM)....	466,624	176,994
Corporativo Fragua SAB de CV.....	380	10,379	Grupo Televisa SAB (TV US), Sponsored ADR.....	18,998	36,476
El Puerto de Liverpool SAB de CV, Class C1.....	32,925	164,355	*Ω Grupo Traxion SAB de CV.....	76,474	61,373
#*†† Empresas ICA SAB de CV.....	42,400	0	* Industrias CH SAB de CV.....	73,798	623,056
Fomento Economico Mexicano SAB de CV (FEMSAUBD MM).....	67,299	572,603			
GCC SAB de CV.....	53,330	492,611			
Genomma Lab Internacional SAB de CV, Class B.....	224,613	305,344			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
MEXICO — (Continued)			NETHERLANDS — (Continued)		
#* Industrias Penoles			Aegon Ltd. (AGN NA)..	368,518	\$ 2,405,868
SAB de CV.....	40,275	\$ 571,162	Akzo Nobel NV.....	34,615	1,966,102
Kimberly-Clark de			*Ω Alfen NV.....	3,054	44,844
Mexico SAB de CV,			Allfunds Group PLC....	121,224	623,370
Class A.....	289,719	431,880	# AMG Critical Materials		
# La Comer SAB de			NV.....	8,793	127,599
CV.....	195,575	321,082	Aperam SA.....	13,700	378,079
Megacable Holdings			Arcadis NV.....	30,386	1,734,753
SAB de CV.....	258,700	505,615	ArcelorMittal SA (MT		
* Minera Frisco SAB de			NA).....	51,013	1,271,506
CV, Class A1.....	307,440	51,186	ArcelorMittal SA (MT		
*Ω Nematik SAB de CV....	923,906	102,547	US).....	9,714	240,033
#* Ollamani SAB.....	30,563	53,097	ASM International NV..	7,016	4,070,567
# Operadora De Sites			ASML Holding NV		
Mexicanos SAB de			(ASML NA).....	4,870	3,602,646
CV, Class A-1.....	49,093	23,194	ASML Holding NV		
# Orbia Advance Corp.			(ASML US).....	23,200	17,151,992
SAB de CV.....	186,604	118,327	ASR Nederland NV....	50,989	2,512,585
Organizacion Cultiba			* Avantium NV.....	15,649	28,584
SAB de CV.....	15,310	7,972	Ω B&S Group SARL.....	10,988	47,651
Organizacion Soriana			*Ω Basic-Fit NV.....	17,243	436,120
SAB de CV,			BE Semiconductor		
Class B.....	50,685	71,373	Industries NV.....	8,639	1,101,744
* Promotora de Hoteles			# Brunel International		
Norte 19 SAB De			NV.....	6,759	65,624
CV.....	142,020	30,841	Coca-Cola Europacific		
Promotora y			Partners PLC.....	33,278	2,614,131
Operadora de			Corbion NV.....	19,367	452,160
Infraestructura SAB			Ω CTP NV.....	23,819	396,014
de CV (PINFRA			Flow Traders Ltd.....	12,372	310,871
MM).....	52,138	485,224	ForFarmers NV.....	13,915	49,079
Promotora y			Fugro NV.....	49,346	787,655
Operadora de			HAL Trust.....	658	81,606
Infraestructura SAB			* Havas NV.....	167,101	263,320
de CV (PINFRAL			Heineken NV.....	15,580	1,082,462
MM), Class L.....	7,273	55,546	IMCD NV.....	16,574	2,595,494
Qualitas Controladora			ING Groep NV (ING		
SAB de CV.....	43,010	358,140	US), Sponsored		
Regional SAB de CV..	81,578	531,781	ADR.....	6,500	107,705
#* Sitios Latinoamerica			ING Groep NV (INGA		
SAB de CV.....	233,407	35,255	NA).....	196,229	3,261,500
* Vista Energy SAB de			* InPost SA.....	81,642	1,335,625
CV (VIST US),			JDE Peet's NV.....	17,740	309,847
ADR.....	15,944	860,179	*Ω Just Eat		
* Vista Energy SAB de			Takeaway.com NV		
CV (VISTAA MM)....	1,130	60,857	(JET LN).....	14,482	176,303
Wal-Mart de Mexico			*Ω Just Eat		
SAB de CV.....	231,683	603,525	Takeaway.com NV		
TOTAL MEXICO.....		<u>23,599,055</u>	(TKWY NA).....	17,107	206,575
			Kendrion NV.....	4,892	52,232
			Koninklijke Ahold		
			Delhaize NV (AD		
			NA).....	166,464	5,901,039
NETHERLANDS — (2.3%)			Koninklijke BAM		
Aalberts NV.....	42,926	1,515,156	Groep NV.....	116,385	510,942
Ω ABN AMRO Bank NV..	111,665	1,872,970	Koninklijke Heijmans		
Acomco NV.....	5,847	109,894	NV.....	14,198	473,086
*Ω Adyen NV.....	985	1,589,905	Koninklijke KPN NV....	1,505,567	5,447,927
Aegon Ltd. (AEG US)..	32,148	208,961			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
NETHERLANDS — (Continued)			NEW ZEALAND — (Continued)		
* Koninklijke Philips NV (PHG US).....	49,277	\$ 1,359,060	# Investore Property Ltd.....	60,658	\$ 38,241
* Koninklijke Philips NV (PHIA NA).....	42,670	1,176,082	* KMD Brands Ltd.....	197,467	45,062
Koninklijke Vopak NV..	29,000	1,331,125	Mainfreight Ltd.....	6,132	248,954
# Nedap NV.....	2,056	126,742	Manawa Energy Ltd....	20,224	64,508
NN Group NV.....	87,631	4,021,934	# Mercury NZ Ltd.....	37,642	133,829
#* NX Filtration NV.....	1,991	6,114	Meridian Energy Ltd....	19,609	65,197
OCI NV.....	25,261	290,892	Napier Port Holdings Ltd.....	14,348	21,848
#* Pharming Group NV...	169,497	151,818	NZME Ltd. (NZM AU)..	54,459	32,650
# PostNL NV.....	96,754	98,463	NZX Ltd.....	124,010	103,288
Prosus NV (PRX NA)..	62,008	2,368,552	* Oceania Healthcare Ltd.....	238,522	110,281
Prosus NV (PRX SJ)...	7,816	300,748	# Port of Tauranga Ltd...	37,905	138,772
Randstad NV.....	36,450	1,573,547	* Rakon Ltd.....	28,043	9,024
SBM Offshore NV.....	58,977	1,101,817	# Restaurant Brands New Zealand Ltd....	10,978	24,594
* SIF Holding NV.....	5,614	70,924	* Ryman Healthcare Ltd.....	69,994	171,863
Ω Signify NV.....	42,903	926,133	Sanford Ltd.....	20,591	55,222
Sligro Food Group NV.....	7,429	81,684	Scales Corp. Ltd.....	41,528	95,030
# TKH Group NV.....	17,291	636,589	* Serko Ltd.....	3,631	7,679
#* TomTom NV.....	17,317	91,451	Skellerup Holdings Ltd.....	56,550	162,284
Universal Music Group NV.....	66,689	1,860,105	SKY Network Television Ltd.....	56,838	89,683
Van Lanschot Kempen NV.....	12,655	622,640	# SKYCITY Entertainment Group Ltd.....	257,109	202,575
Wolters Kluwer NV.....	27,120	4,926,674	Spark New Zealand Ltd.....	116,765	191,530
TOTAL NETHERLANDS....		<u>92,645,220</u>	Steel & Tube Holdings Ltd.....	32,029	15,173
NEW ZEALAND — (0.2%)			Summerset Group Holdings Ltd.....	94,881	694,173
#* a2 Milk Co. Ltd.	56,181	203,462	Tourism Holdings Ltd...	43,967	48,054
Air New Zealand Ltd...	597,849	212,255	TOWER Ltd.....	93,161	67,569
Auckland International Airport Ltd.....	75,263	367,057	Turners Automotive Group Ltd.....	24,682	76,271
Channel Infrastructure NZ Ltd.....	116,747	125,598	Vector Ltd.....	26,039	57,798
# Chorus Ltd. (CNU NZ).....	184,901	903,646	* Vista Group International Ltd....	32,932	60,088
Contact Energy Ltd....	140,548	737,272	Warehouse Group Ltd.....	33,171	19,295
EBOS Group Ltd.....	24,220	546,248	TOTAL NEW ZEALAND....		<u>8,520,276</u>
Fisher & Paykel Healthcare Corp. Ltd.....	27,438	580,509	NORWAY — (0.5%)		
* Fletcher Building Ltd. (FBU AU).....	3,423	5,496	2020 Bulkers Ltd.....	5,584	61,947
* Fletcher Building Ltd. (FBU NZ).....	284,488	457,860	ABG Sundal Collier Holding ASA.....	105,016	64,612
Fonterra Co-Operative Group Ltd.....	23,445	65,852	AF Gruppen ASA.....	9,872	139,694
Freightways Group Ltd.....	54,080	325,981	* Akastor ASA.....	52,076	63,241
Genesis Energy Ltd....	168,552	209,020	Aker ASA, Class A....	1,794	96,271
* Gentrack Group Ltd....	12,157	87,216	Aker BioMarine ASA...	1,327	7,672
Hallenstein Glasson Holdings Ltd.....	26,041	124,919	Aker BP ASA.....	48,275	1,007,617
# Heartland Group Holdings Ltd.....	297,480	181,044	Aker Solutions ASA....	55,357	157,178
# Infratil Ltd.....	53,211	336,306	AMSC ASA.....	16,689	45,580

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)			NORWAY — (Continued)		
* Archer Ltd.....	5,099	\$ 12,667	Ω Klaveness		
Arendals			Combination		
Fossekompani ASA.	161	1,899	Carriers ASA.....	6,871	\$ 45,730
Atea ASA.....	16,472	210,065	* Kongsberg Automotive		
Austevoll Seafood			ASA.....	238,423	35,592
ASA.....	25,811	252,123	Kongsberg Gruppen		
*Ω AutoStore Holdings			ASA.....	2,994	355,397
Ltd.....	17,990	16,130	Leroy Seafood Group		
#Ω Avance Gas Holding			ASA.....	20,558	101,930
Ltd.....	7,242	55,317	* LINK Mobility Group		
B2 Impact ASA.....	75,199	71,568	Holding ASA.....	66,816	137,430
Bakkafrost P.....	2,118	120,739	Magnora ASA.....	12,127	28,140
Belships ASA.....	37,273	66,551	Medistim ASA.....	2,742	38,795
* Bluenord ASA.....	9,217	547,553	Mowi ASA.....	13,640	273,548
Bonheur ASA.....	7,630	164,549	MPC Container Ships		
Borr Drilling Ltd.....	9,937	34,481	ASA.....	129,317	209,637
Borregaard ASA.....	23,679	425,242	Ω Multiconsult ASA.....	4,197	73,373
Bouvet ASA.....	25,196	179,539	* Napatech AS.....	3,160	7,107
Ω BW LPG Ltd.....	45,810	578,547	#* NEL ASA.....	84,582	17,627
BW Offshore Ltd.....	30,988	87,005	Norbit ASA.....	6,823	64,286
* Cadeler AS (CADLR			#* Nordic Mining ASA.....	12,200	23,540
NO).....	13,474	71,485	* Nordic Semiconductor		
* Cadeler AS (CDLR			ASA.....	3,453	34,675
US), ADR.....	817	17,083	Norsk Hydro ASA.....	81,216	479,008
* Cloudberry Clean			#*Ω Norske Skog ASA.....	19,271	40,733
Energy ASA.....	46,386	49,993	* Northern Ocean Ltd....	20,154	13,627
Ω Crayon Group Holding			# Norwegian Air Shuttle		
ASA.....	7,139	66,578	ASA.....	62,645	59,836
DNB Bank ASA.....	53,478	1,135,909	Odfjell Drilling Ltd.....	45,977	251,891
DNO ASA.....	199,738	230,358	Odfjell SE, Class A....	6,204	64,701
* Edda Wind ASA.....	5,381	8,737	Odfjell Technology		
*Ω Elkem ASA.....	95,696	188,464	Ltd.....	10,957	43,554
Ω Elmera Group ASA....	32,302	87,081	* OKEA ASA.....	15,569	27,340
Elopak ASA.....	30,381	111,033	#Ω Okeanis Eco Tankers		
*Ω Entra ASA.....	9,405	97,352	Corp.....	6,859	165,389
Equinor ASA.....	118,246	2,847,810	Olav Thon		
Ω Europris ASA.....	64,160	468,073	Eiendomsselskap		
FLEX LNG Ltd.			ASA.....	4,209	84,745
(FLNG NO).....	4,924	125,923	Orkla ASA.....	13,548	125,807
* FLEX LNG Ltd.			Panoro Energy ASA....	35,790	90,027
(FLNG US).....	4,993	127,371	Pareto Bank ASA.....	13,851	90,545
# Frontline PLC.....	25,563	448,431	* Pexip Holding ASA....	16,259	66,317
* Gentoo Media, Inc....	8,822	17,803	* PhotoCure ASA.....	1,570	7,992
Gjensidige Forsikring			Protector Forsikring		
ASA.....	3,393	69,574	ASA.....	14,124	412,156
Golden Ocean Group			Rana Gruber ASA.....	7,500	48,563
Ltd.....	31,268	289,941	# Rogaland Sparebank..	1,120	12,981
# Grieg Seafood ASA....	17,159	113,369	# Salmar ASA.....	3,768	199,225
Hafnia Ltd.....	65,564	345,515	* Salmon Evolution		
* Hexagon Composites			ASA.....	66,994	41,863
ASA.....	41,887	138,862	* SATS ASA.....	25,700	62,308
* Hexagon Purus ASA...	8,355	2,153	*Ω Scatec ASA.....	31,099	217,470
# Hoegh Autoliners			Schibsted ASA (SCHA		
ASA.....	41,278	374,476	NO), Class A.....	2,018	59,917
Ω Kid ASA.....	10,802	148,893	Schibsted ASA (SCHB		
Kitron ASA.....	41,228	141,238	NO), Class B.....	2,677	76,524
			Sea1 offshore, Inc.....	23,032	46,254
			Selvaag Bolig ASA.....	11,511	36,109

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	Shares	Value»		Shares	Value»
NORWAY — (Continued)			PHILIPPINES — (Continued)		
#*Ω Shelf Drilling Ltd.....	56,609	\$ 44,540	Ayala Corp.....	26,665	\$248,222
#†† Solstad Maritime			Ayala Land, Inc.....	681,600	259,343
Holding AS.....	9,867	13,403	* AyalaLand Logistics		
* Solstad Offshore ASA..	21,562	76,696	Holdings Corp.....	457,000	12,352
SpareBank 1			Bank of the Philippine		
Helgeland.....	832	12,282	Islands.....	246,788	491,617
Sparebank 1			BDO Unibank, Inc.....	365,079	859,447
Oestlandet.....	11,518	170,078	* Belle Corp.....	1,052,000	28,955
SpareBank 1			* Bloomberry Resorts		
Sor-Norge ASA.....	28,743	409,685	Corp.....	1,036,600	60,780
Sparebanken More....	7,775	67,273	* Cebu Air, Inc.....	41,200	20,441
Stolt-Nielsen Ltd.....	11,546	298,372	Century Pacific Food,		
Storebrand ASA.....	86,653	1,020,322	Inc.....	312,700	196,283
Subsea 7 SA.....	32,553	537,005	China Banking Corp....	339,992	541,917
Telenor ASA.....	35,338	432,017	Converge Information		
TGS ASA.....	37,146	373,843	& Communications		
TOMRA Systems			Technology		
ASA.....	18,947	280,056	Solutions, Inc.....	790,300	215,931
Var Energi ASA.....	53,628	164,809	Cosco Capital, Inc.....	666,000	60,995
Veidekke ASA.....	38,542	492,261	D&L Industries, Inc....	433,400	44,438
Wallenius Wilhelmsen			DigiPlus Interactive		
ASA.....	29,037	233,724	Corp.....	40,900	18,814
Wilh Wilhelmsen			* DITO CME Holdings		
Holding ASA,			Corp.....	784,000	21,479
Class A.....	5,538	201,229	DMCI Holdings, Inc....	832,400	155,303
Wilh Wilhelmsen			DoubleDragon Corp....	260,700	43,264
Holding ASA,			East West Banking		
Class B.....	281	9,753	Corp.....	202,850	34,019
# Yara International			Emperador, Inc.....	31,800	8,745
ASA.....	10,170	304,424	Filinvest Development		
* Zaptec ASA.....	3,296	4,171	Corp.....	18,400	1,519
TOTAL NORWAY.....		<u>21,608,924</u>	First Philippine		
			Holdings Corp.....	64,910	65,010
PERU — (0.0%)			Ginebra San Miguel,		
Cementos Pacasmayo			Inc.....	18,440	86,084
SAA, ADR.....	3,792	22,334	Globe Telecom, Inc....	3,609	136,472
Cia de Minas			GT Capital Holdings,		
Buenaventura SAA,			Inc.....	27,318	231,188
ADR.....	1,300	16,588	International Container		
Credicorp Ltd.....	1,916	350,820	Terminal Services,		
Intercorp Financial			Inc.....	53,530	319,626
Services, Inc.....	1,299	38,684	JG Summit Holdings,		
TOTAL PERU.....		<u>428,426</u>	Inc.....	510,866	141,151
PHILIPPINES — (0.2%)			Jollibee Foods Corp....	74,200	281,964
* 8990 Holdings, Inc.....	177,800	27,177	Keepers Holdings,		
Aboitiz Equity			Inc.....	341,000	14,071
Ventures, Inc.....	240,420	132,533	LT Group, Inc.....	624,500	114,019
Aboitiz Power Corp....	127,900	87,329	Manila Electric Co.....	13,600	104,251
ACEN Corp.....	1,884,821	99,984	Manila Water Co.,		
Alliance Global Group,			Inc.....	276,900	128,486
Inc.....	886,200	91,240	Megaworld Corp.....	2,379,600	72,027
Apex Mining Co., Inc...	1,093,000	74,038	Metropolitan Bank &		
* Atlas Consolidated			Trust Co.....	218,306	258,806
Mining &			Ω Monde Nissin Corp....	141,900	16,127
Development Corp...	10,800	729	Nickel Asia Corp.....	1,306,480	48,497
			Petron Corp.....	1,056,700	42,679

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
PHILIPPINES — (Continued)			POLAND — (Continued)		
Philcomsat Holdings Corp.....	23,890	\$ 43,778	Asseco Poland SA.....	19,376	\$562,309
Philex Mining Corp.....	510,400	28,445	# Auto Partner SA.....	17,966	80,689
* Philippine National Bank.....	152,272	74,351	Bank Handlowy w Warszawie SA.....	10,468	252,286
Philippine Seven Corp.....	19,620	22,039	#* Bank Millennium SA...	76,230	194,372
†† Phoenix Petroleum Philippines, Inc.....	107,200	2,865	# Bank Ochrony Srodowiska SA.....	20,762	61,718
PLDT, Inc. (PHI US), Sponsored ADR.....	839	19,037	Bank Polska Kasa Opieki SA.....	23,488	921,386
PLDT, Inc. (TEL PM)...	8,860	202,768	Benefit Systems SA....	810	593,849
Puregold Price Club, Inc.....	292,200	123,577	BNPP Bank Polska SA.....	2,042	44,367
Rizal Commercial Banking Corp.....	104,115	46,106	Boryszew SA.....	29,053	37,778
Robinsons Land Corp.....	489,438	105,265	Budimex SA.....	3,735	437,343
Robinsons Retail Holdings, Inc.....	83,680	49,024	* CCC SA.....	6,996	294,046
San Miguel Corp.....	104,660	116,890	CD Projekt SA.....	2,913	150,646
Security Bank Corp....	99,670	123,670	Celon Pharma SA.....	3,548	21,065
Semirara Mining & Power Corp.....	273,080	161,803	* CI Games SA.....	23,337	9,281
Shakey's Pizza Asia Ventures, Inc.....	84,300	11,346	#* Cognor Holding SA....	32,298	51,601
* Shell Pilipinas Corp....	124,530	14,254	Cyber Folks SA.....	2,370	93,779
SM Investments Corp.....	2,270	30,243	* Cyfrowy Polsat SA....	58,114	220,246
SM Prime Holdings, Inc.....	203,700	80,557	Develia SA.....	74,155	102,146
SSI Group, Inc.....	143,000	7,243	*Ω Dino Polska SA.....	4,321	478,007
Synergy Grid & Development Phils, Inc.....	247,500	44,788	Dom Development SA.....	2,718	142,181
Union Bank of the Philippines.....	196,148	115,532	#* Echo Investment SA...	10,592	11,235
Universal Robina Corp.....	177,120	184,242	Enea SA.....	94,897	326,003
Vista Land & Lifescapes, Inc.....	1,583,900	40,750	Eurocash SA.....	16,735	35,368
Vistamalls, Inc.....	88,000	2,416	* Fabryki Mebli Forte SA.....	3,906	30,691
Wilcon Depot, Inc.....	364,000	52,292	Globe Trade Centre SA.....	30,781	29,825
TOTAL PHILIPPINES.....		<u>7,600,633</u>	* Grenevia SA.....	70,457	39,575
POLAND — (0.4%)			#* Grupa Azoty SA.....	10,366	56,141
* 11 bit studios SA.....	69	3,275	Grupa Kety SA.....	3,397	636,397
AB SA.....	2,766	75,208	Grupa Pracuj SA.....	2,971	40,694
* Action SA.....	5,598	28,551	#*Ω HUUUGE, Inc.....	10,756	48,118
* Agora SA.....	12,934	34,252	ING Bank Slaski SA...	3,964	277,281
Alior Bank SA.....	47,872	1,104,978	Inter Cars SA.....	1,997	286,020
Ω Allegro.eu SA.....	17,418	127,826	# Jastrzebska Spolka Weglowa SA.....	17,979	102,190
Amica SA.....	2,272	37,171	KGHM Polska Miedz SA.....	18,041	553,174
# AmRest Holdings SE..	25,574	107,340	KRUK SA.....	3,610	379,577
Arctic Paper SA.....	9,228	37,913	LPP SA.....	125	504,352
ASBISc Enterprises PLC.....	14,979	81,451	Lubelski Wegiel Bogdanka SA.....	4,699	26,447
			* mBank SA.....	629	97,118
			Mirbud SA.....	18,519	55,843
			Mo-BRUK SA.....	725	65,064
			* Mostostal Zabrze SA...	9,282	12,066
			# Neuca SA.....	441	91,215
			Newag SA.....	1,426	18,368
			Orange Polska SA....	102,086	200,011
			ORLEN SA.....	59,654	786,586
			PCC Rokita SA.....	524	9,504
			* Pepco Group NV.....	37,862	159,849

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
POLAND — (Continued)			PORTUGAL — (Continued)		
* PGE Polska Grupa			NOS SGPS SA.....	67,085	\$ 235,837
Energetyczna SA....	187,596	\$ 301,064	REN - Redes		
* PKP Cargo SA.....	7,534	28,883	Energeticas		
PlayWay SA.....	336	25,457	Nacionais SGPS		
* Polimex-Mostostal SA.	38,961	26,483	SA.....	91,426	225,261
Powszechna Kasa			Semapa-Sociedade		
Oszczednosci Bank			de Investimento e		
Polski SA.....	35,041	574,908	Gestao.....	7,088	110,382
Powszechny Zaklad			Sonae SGPS SA.....	308,562	287,890
Ubezpieczen SA....	71,016	870,771			
Santander Bank			TOTAL PORTUGAL.....		9,218,998
Polska SA.....	1,780	220,961	QATAR — (0.3%)		
* Selvita SA.....	1,674	18,351	* Aamal Co.....	868,127	217,462
Stalexport Autostrady			Al Khaleej Takaful		
SA.....	30,531	22,533	Group QSC.....	72,860	48,412
Synektik SA.....	1,882	101,530	Al Meera Consumer		
* Tauron Polska Energia			Goods Co. QSC....	29,295	117,049
SA.....	416,659	434,779	Al Rayan Bank.....	728,158	477,387
* TEN Square Games			Baladna.....	248,028	93,336
SA.....	1,066	20,470	Barwa Real Estate		
Text SA.....	3,006	42,897	Co.....	489,975	385,261
Torpol SA.....	4,879	42,320	Commercial Bank		
Unimot SA.....	1,479	55,964	PSQC.....	197,552	249,451
VRG SA.....	37,269	29,586	Doha Bank QPSC....	721,345	409,882
Warsaw Stock			Doha Insurance Co.		
Exchange.....	2,489	25,383	QSC.....	102,131	71,441
Wawel SA.....	12	1,795	* Estithmar Holding		
Wirtualna Polska			QPSC.....	275,410	136,299
Holding SA.....	4,868	93,067	Gulf International		
Ω XTB SA.....	22,194	357,152	Services QSC.....	347,844	322,645
* Zespol			Gulf Warehousing		
Elektrocieplowni			Co.....	120,519	104,443
Wroclawskich			Industries Qatar QSC..	23,363	88,092
Kogeneracja SA....	1,940	25,104	* Lesha Bank LLC.....	339,842	123,162
* Zespol Elektrowni			Mannai Corp. QSC....	40,666	41,008
Patnow Adamow			Mazaya Real Estate		
Konin SA.....	2,391	9,984	Development		
		<u>14,595,214</u>	QPSC.....	281,270	45,736
TOTAL POLAND.....			Medicare Group.....	60,265	75,967
PORTUGAL — (0.2%)			Mesaieed		
Altri SGPS SA.....	29,560	176,458	Petrochemical		
Banco Comercial			Holding Co.....	519,016	218,082
Portugues SA,			Ooredoo QPSC.....	196,303	696,563
Class R.....	4,162,722	2,172,907	Qatar Aluminum		
Corticeira Amorim			Manufacturing Co....	838,714	314,866
SGPS SA.....	8,194	71,560	Qatar Electricity &		
CTT-Correios de			Water Co. QSC....	55,985	243,327
Portugal SA.....	28,765	175,459	Qatar Fuel QSC.....	49,111	206,600
EDP Renovaveis SA...	50,660	473,972	Qatar Gas Transport		
EDP SA (EDP PL)....	366,729	1,153,060	Co. Ltd.....	535,717	633,725
Galp Energia SGPS			Qatar Industrial		
SA.....	189,147	3,165,595	Manufacturing Co.		
Ibersol SGPS SA.....	8,870	78,343	QSC.....	72,555	52,106
Jeronimo Martins			Qatar Insurance Co.		
SGPS SA.....	25,558	503,771	SAQ.....	329,469	197,472
# Mota-Engil SGPS SA..	40,241	119,545			
Navigator Co. SA.....	73,601	268,958			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
QATAR — (Continued)			SAUDI ARABIA — (1.1%)		
Qatar International			Abdullah Al Othaim		
Islamic Bank QSC...	133,173	\$ 389,212	Markets Co.....	142,899	\$ 407,608
Qatar Islamic Bank			ACWA Power Co.....	5,683	619,681
QPSC.....	32,774	185,399	* Advanced		
Qatar Islamic			Petrochemical Co....	18,991	158,998
Insurance Group....	22,820	55,469	Al Babtain Power &		
Qatar National Bank			Telecommunication		
QPSC.....	510,641	2,341,472	Co.....	14,290	175,339
Qatar National			Al Hammadi Holding...	16,591	195,013
Cement Co. QSC....	138,869	150,760	* Al Hassan Ghazi		
Qatar Navigation			Ibrahim Shaker Co..	6,782	53,668
QSC.....	276,752	832,232	Al Jouf Agricultural		
QLM Life & Medical			Development Co.....	1,033	15,786
Insurance Co. WLL..	20,001	11,279	* Al Jouf Cement Co.....	9,833	31,465
Salam International			* Al Khaleej Training &		
Investment Ltd.			Education Co.....	12,560	111,827
QSC.....	377,474	71,518	* Al Moammar		
United Development			Information		
Co. QSC.....	634,651	200,485	Systems Co.....	2,731	112,924
Vodafone Qatar QSC..	704,895	398,943	Al Rajhi Bank.....	143,679	3,789,410
* Widam Food Co.....	33,153	22,464	* Al Yamamah Steel		
Zad Holding Co.....	3,845	15,633	Industries Co.....	5,821	61,674
TOTAL QATAR.....		<u>10,244,640</u>	Alamar Foods.....	4,350	88,428
			Alandalus Property		
			Co.....	9,476	62,367
RUSSIA — (0.0%)			Alaseel Co.....	63,346	70,869
*†† Gazprom PJSC			Aldrees Petroleum &		
(OGZD LI),			Transport Services		
Sponsored ADR.....	134,073	0	Co.....	18,385	696,162
*†† Gazprom PJSC			Al-Etihad Cooperative		
(OGZPY US),			Insurance Co.....	12,241	60,142
Sponsored ADR.....	26,988	0	Alinma Bank.....	182,002	1,447,902
*†† Magnitogorsk Iron &			AlJazira Takaful		
Steel Works PJSC			Ta'awuni Co.....	14,040	63,990
(MMK LI), GDR.....	23,655	0	* AlKhorayef Water &		
*†† Magnitogorsk Iron &			Power Technologies		
Steel Works PJSC			Co.....	4,114	170,012
(MMK LI),			* Allianz Saudi Fransi		
Sponsored GDR.....	4,406	0	Cooperative		
*†† Mechel PJSC,			Insurance Co.....	11,757	51,408
Sponsored ADR.....	6,898	0	Almarai Co. JSC.....	84,210	1,321,714
*†† PhosAgro PJSC.....	136	0	Almunajem Foods		
*†† Polyus PJSC (PLZL			Co.....	7,001	183,320
LI), GDR.....	2,588	0	* Alujain Corp.....	12,713	126,404
*†† RushHydro PJSC			Arab National Bank....	120,306	685,825
(HYDR LI), ADR.....	131,916	0	* Arabia Insurance		
*†† RushHydro PJSC			Cooperative Co.....	4,637	16,986
(RSHYY US), ADR..	62,793	0	Arabian Cement Co....	20,253	145,490
*†† Sberbank of Russia			Ω Arabian Centres Co....	25,688	145,283
PJSC (SBER LI),			Arabian Contracting		
Sponsored ADR.....	65,441	0	Services Co.....	2,150	87,893
*†† Severstal PAO			Arabian Internet &		
(SVJTY US), GDR...	14,770	0	Communications		
*†† Severstal PAO (SVST			Services Co.....	5,687	483,420
LI), GDR.....	6,022	0	* Arabian Pipes Co.....	21,030	73,295
*†† VTB Bank PJSC					
(VTBR LI), GDR.....	330,258	0			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)			SAUDI ARABIA — (Continued)		
* Arabian Shield Cooperative Insurance Co.....	5,123	\$ 28,514	* Mediterranean & Gulf Cooperative Insurance & Reinsurance Co.....	14,458	\$ 100,025
Arriyadh Development Co.....	23,530	218,160	* Middle East Healthcare Co.....	8,457	184,112
* ARTEX Industrial Investment Co.....	16,986	71,171	* Middle East Paper Co.....	16,242	164,620
Astra Industrial Group Co.....	8,086	405,083	* Middle East Specialized Cables Co.....	7,836	94,391
Ataa Educational Co...	2,664	53,030	Mobile Telecommunications Co. Saudi Arabia....	179,778	507,861
Bank AlBilad.....	109,757	1,166,750	Mouwasat Medical Services Co.....	15,906	390,400
* Bank Al-Jazira.....	142,947	717,580	Nahdi Medical Co.....	8,206	258,019
Banque Saudi Fransi..	154,271	660,084	* Najran Cement Co.....	40,922	98,929
* Basic Chemical Industries Ltd.....	3,936	33,778	* National Agriculture Development Co.	52,908	361,006
Bawan Co.....	13,739	212,788	National Co. for Glass Industries	7,092	105,229
BinDawood Holding Co.....	82,885	145,610	National Co. for Learning & Education.....	2,634	127,801
Bupa Arabia for Cooperative Insurance Co.....	12,408	615,228	National Gas & Industrialization Co..	7,898	221,448
Catrion Catering Holding Co.....	15,453	545,880	* National Industrialization Co..	129,809	353,534
* Chubb Arabia Cooperative Insurance Co.....	2,880	43,251	National Medical Care Co.....	3,319	139,796
City Cement Co.....	27,332	150,611	Northern Region Cement Co.....	37,275	95,698
Co. for Cooperative Insurance	8,933	361,587	Qassim Cement Co....	15,343	217,588
Dallah Healthcare Co..	2,932	124,438	* Rabigh Refining & Petrochemical Co....	68,556	149,416
* Dar Al Arkan Real Estate Development Co.....	187,611	825,102	Retal Urban Development Co.....	22,605	102,219
Dr. Sulaiman Al Habib Medical Services Group Co.....	11,835	921,928	Riyad Bank.....	151,061	1,179,333
East Pipes Integrated Co. for Industry.....	4,748	197,575	Riyadh Cables Group Co.....	3,109	117,428
Eastern Province Cement Co.....	17,399	165,571	Riyadh Cement Co.....	5,504	49,952
Electrical Industries Co.....	221,800	431,756	SABIC Agri-Nutrients Co.....	36,890	1,130,966
* Emaar Economic City..	69,052	334,250	Sahara International Petrochemical Co....	103,655	643,925
Etihad Etisalat Co.....	121,849	1,879,701	* Saudi Arabian Amiantit Co.....	9,898	82,284
* Fitaihi Holding Group..	53,140	65,293	* Saudi Arabian Mining Co.....	37,616	487,970
Gulf Insurance Group..	5,785	49,504	Ω Saudi Arabian Oil Co... Saudi Aramco Base Oil Co.....	11,981	356,044
* Gulf Union Cooperative Insurance Co.....	11,598	52,281	Saudi Automotive Services Co.....	12,967	253,258
* Herfy Food Services Co.....	8,064	54,959	Saudi Awwal Bank.....	120,785	1,156,953
Jarir Marketing Co.....	94,840	324,000			
* Jazan Development & Investment Co.....	7,772	27,516			
Leejam Sports Co. JSC.....	6,450	313,137			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)			SAUDI ARABIA — (Continued)		
Saudi Basic Industries Corp.....	47,993	\$ 857,150	* Umm Al-Qura Cement Co.....	12,979	\$ 68,428
Saudi Cement Co.....	23,641	272,899	United Electronics Co.....	11,089	290,887
* Saudi Ceramic Co.....	14,470	137,844	United International Transportation Co....	16,115	368,010
Saudi Chemical Co. Holding.....	63,392	174,779	* Walaa Cooperative Insurance Co.....	17,904	117,485
Saudi Electricity Co....	73,355	332,717	* Wataniya Insurance Co.....	5,647	38,247
Saudi Industrial Investment Group...	64,811	302,920	Yamama Cement Co...	27,549	276,068
Saudi Investment Bank	142,290	572,607	Yanbu Cement Co.....	17,524	116,692
* Saudi Kayan Petrochemical Co....	195,136	354,715	Yanbu National Petrochemical Co....	45,539	455,253
* Saudi Marketing Co....	6,069	37,669	TOTAL SAUDI ARABIA.....		45,285,284
Saudi National Bank ..	208,455	1,898,748	SINGAPORE — (0.7%)		
Saudi Paper Manufacturing Co....	6,844	127,733	* AEM Holdings Ltd.....	88,476	96,511
* Saudi Pharmaceutical Industries & Medical Appliances Corp.....	15,756	142,357	Aztech Global Ltd.....	83,500	42,964
* Saudi Printing & Packaging Co.....	11,187	38,058	Banyan Tree Holdings Ltd.....	83,400	21,154
* Saudi Public Transport Co.....	20,899	113,360	Boustead Singapore Ltd.....	169,629	125,905
* Saudi Real Estate Co.....	28,937	207,093	BRC Asia Ltd.....	18,700	40,380
* Saudi Reinsurance Co.....	16,594	261,628	Bukit Sembawang Estates Ltd.....	36,100	94,470
* Saudi Research & Media Group.....	5,674	401,554	Capitaland India Trust. CapitaLand Investment Ltd.....	307,400	553,404
Saudi Tadawul Group Holding Co.....	3,274	183,564	Centurion Corp. Ltd....	89,000	65,460
Saudi Telecom Co.....	92,984	1,077,521	China Aviation Oil Singapore Corp. Ltd.....	87,000	57,516
Saudia Dairy & Foodstuff Co.....	4,505	396,746	China Sunsine Chemical Holdings Ltd.....	122,400	40,000
* Savola Group	50,096	520,518	City Developments Ltd.....	109,500	405,942
Scientific & Medical Equipment House Co.....	2,225	30,720	ComfortDelGro Corp. Ltd.....	423,500	438,926
* Seera Group Holding..	71,283	457,350	* COSCO Shipping International Singapore Co. Ltd...	554,200	55,351
* Shams.....	204,398	51,153	CSE Global Ltd.....	153,415	50,706
* SHL Finance Co.....	5,242	24,953	DBS Group Holdings Ltd.....	154,414	5,054,267
* Sinad Holding Co.....	25,623	99,142	Delfi Ltd.....	102,000	56,266
Southern Province Cement Co.....	16,673	150,868	DFI Retail Group Holdings Ltd.....	51,100	119,886
Sustained Infrastructure Holding Co.....	14,458	138,187	#*†† Ezion Holdings Ltd.....	794,350	0
Tabuk Cement Co.....	20,594	76,766	#*†† Ezra Holdings Ltd.....	510,429	0
Taiba Investments Co.....	5,426	72,052	Far East Orchard Ltd..	66,719	50,152
* Takween Advanced Industries Co.....	10,887	32,097	First Resources Ltd....	185,500	197,523
Tanmiah Food Co.....	1,611	53,725	Food Empire Holdings Ltd.....	81,000	58,709
Theeb Rent A Car Co.....	2,863	60,295	Fraser & Neave Ltd....	85,800	79,955
			Frasers Property Ltd...	112,900	71,764

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)			SINGAPORE — (Continued)		
#	Frencken Group Ltd....	123,300	\$	101,825	
*	Fu Yu Corp. Ltd.....	241,400		22,537	
*	Gallant Venture Ltd....	211,200		13,077	
	Genting Singapore				
	Ltd.....	1,377,600		762,821	
	Geo Energy				
	Resources Ltd.....	295,000		61,882	
	Golden				
	Agri-Resources				
	Ltd.....	2,347,900		422,724	
	GuocoLand Ltd.....	90,400		97,030	
	Haw Par Corp. Ltd....	35,700		303,484	
	Ho Bee Land Ltd.....	67,800		90,641	
	Hong Fok Corp. Ltd....	140,600		81,555	
	Hong Leong Asia Ltd..	103,800		75,785	
	Hong Leong Finance				
	Ltd.....	84,700		153,906	
	Hongkong Land				
	Holdings Ltd.....	165,600		720,595	
	Hour Glass Ltd.....	68,900		79,591	
	HRnetgroup Ltd.....	32,200		16,223	
	Hutchison Port				
	Holdings Trust.....	1,697,000		269,686	
*††	Hyflux Ltd.....	178,500		0	
	iFAST Corp. Ltd.....	29,900		164,012	
	Indofood Agri				
	Resources Ltd.....	169,600		39,921	
	ISDN Holdings Ltd....	72,898		16,363	
	Jardine Cycle &				
	Carriage Ltd.....	27,533		563,696	
	Keppel Infrastructure				
	Trust.....	863,573		288,869	
	Keppel Ltd.....	179,400		891,203	
	Mandarin Oriental				
	International Ltd....	12,600		22,628	
	Marco Polo Marine				
	Ltd.....	1,450,800		58,647	
	Metro Holdings Ltd....	175,700		56,271	
	Micro-Mechanics				
	Holdings Ltd.....	3,800		4,915	
*††	Midas Holdings Ltd....	408,200		0	
	Nanofilm Technologies				
	International Ltd....	62,800		32,955	
	Netlink NBN Trust....	371,800		235,349	
	Olam Group Ltd.....	248,945		212,360	
	OUE Ltd.....	86,100		63,915	
	Oversea-Chinese				
	Banking Corp. Ltd...	182,911		2,332,989	
	Pacific Century				
	Regional				
	Developments Ltd...	64,700		16,188	
	Pan-United Corp. Ltd..	70,025		32,448	
	Propnex Ltd.....	58,500		47,313	
	Q&M Dental Group				
	Singapore Ltd.....	52,200		10,938	
	QAF Ltd.....	86,800		54,257	
	Raffles Medical Group				
	Ltd.....	80,110		49,217	
*	Rex International				
	Holding Ltd.....	260,800	\$	26,766	
	Riverstone Holdings				
	Ltd.....	161,000		120,609	
	Samudera Shipping				
	Line Ltd.....	95,100		57,642	
	SATS Ltd.....	149,029		370,910	
	SBS Transit Ltd.....	21,100		37,894	
*	Seatrium Ltd.....	463,056		756,932	
	Sembcorp Industries				
	Ltd.....	200,696		820,942	
	Sheng Siong Group				
	Ltd.....	252,400		302,296	
	SIA Engineering Co.				
	Ltd.....	19,600		34,287	
	Sinarmas Land Ltd....	396,100		85,393	
	Singapore Airlines				
	Ltd.....	303,350		1,415,095	
	Singapore Exchange				
	Ltd.....	115,100		1,035,608	
	Singapore Land				
	Group Ltd.....	40,200		56,446	
	Singapore Post Ltd....	520,400		211,970	
	Singapore				
	Technologies				
	Engineering Ltd.....	190,300		675,418	
	Singapore				
	Telecommunications				
	Ltd.....	71,900		175,678	
	Stamford Land Corp.				
	Ltd.....	115,570		31,025	
	StarHub Ltd.....	194,500		175,811	
	Straits Trading Co.				
	Ltd.....	61,737		66,628	
*††	Swiber Holdings Ltd....	29,250		0	
	Tai Sin Electric Ltd....	50,690		14,730	
*	Thomson Medical				
	Group Ltd.....	518,900		17,182	
	Tuan Sing Holdings				
	Ltd.....	231,931		46,864	
	UMS Integration Ltd....	120,500		92,814	
	United Overseas Bank				
	Ltd.....	148,316		4,077,154	
	UOB-Kay Hian				
	Holdings Ltd.....	60,608		77,068	
	UOL Group Ltd.....	115,400		430,378	
	Valuetronics Holdings				
	Ltd.....	150,680		69,262	
	Venture Corp. Ltd....	42,800		397,202	
	Vicom Ltd.....	51,600		49,797	
	Wilmar International				
	Ltd.....	232,300		531,052	
	Wing Tai Holdings				
	Ltd.....	127,300		115,118	

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)			SOUTH AFRICA — (Continued)		
Yangzijiang			Foschini Group Ltd.....	138,092	\$1,049,400
Shipbuilding			# Gold Fields Ltd. (GFI		
Holdings Ltd.....	467,900	\$ 1,047,852	US), Sponsored		
TOTAL SINGAPORE.....		<u>29,844,901</u>	ADR.....	63,034	1,067,166
			Grindrod Ltd.....	248,058	162,655
SOUTH AFRICA — (0.9%)			Harmony Gold Mining		
Absa Group Ltd.....	98,437	976,443	Co. Ltd. (HAR SJ)...	130,915	1,489,492
Adcock Ingram			# Harmony Gold Mining		
Holdings Ltd.....	23,281	83,016	Co. Ltd. (HMY US),		
Advtech Ltd.....	210,953	371,538	Sponsored ADR.....	2,342	26,394
AECI Ltd.....	42,036	186,522	Hudaco Industries		
African Rainbow			Ltd.....	11,881	128,802
Minerals Ltd.....	45,151	389,013	* Impala Platinum		
# Afrimat Ltd.....	39,327	132,061	Holdings Ltd.....	120,913	663,650
Alexander Forbes			Investec Ltd.....	13,290	84,819
Group Holdings			Italtile Ltd.....	141,325	93,257
Ltd.....	103,166	45,362	JSE Ltd.....	11,530	73,002
Altron Ltd., Class A....	58,468	67,382	* KAP Ltd.....	842,526	122,042
Anglo American			Kumba Iron Ore Ltd....	9,628	199,977
Platinum Ltd.....	5,667	198,818	Lewis Group Ltd.....	18,504	77,722
Anglogold Ashanti			Life Healthcare Group		
PLC (AU US).....	43,909	1,326,491	Holdings Ltd.....	395,112	333,017
Aspen Pharmacare			Merafe Resources		
Holdings Ltd.....	86,814	827,718	Ltd.....	516,286	40,894
Astral Foods Ltd.....	10,907	103,601	* Metair Investments		
AVI Ltd.....	126,748	668,096	Ltd.....	63,223	29,570
Barloworld Ltd.....	62,618	360,029	Momentum Group		
Bid Corp. Ltd.....	28,637	729,220	Ltd.....	560,271	862,796
Bidvest Group Ltd.....	96,534	1,316,883	Motus Holdings Ltd.....	71,205	418,846
* Blue Label Telecoms			Impact Ltd.....	38,245	57,609
Ltd.....	246,190	84,864	Mr. Price Group Ltd....	55,168	735,433
* Brait PLC.....	97,152	10,408	MTN Group Ltd.....	258,312	1,584,483
Capitec Bank			* MultiChoice Group....	60,333	349,160
Holdings Ltd.....	4,946	787,497	* Nampak Ltd.....	1,111	26,606
Cashbuild Ltd.....	3,560	37,595	Naspers Ltd., Class N.	5,221	1,100,744
Caxton & CTP			Nedbank Group Ltd....	70,872	1,042,718
Publishers &			NEPI Rockcastle NV....	77,365	583,139
Printers Ltd.....	20,130	13,130	Netcare Ltd.....	445,424	338,009
City Lodge Hotels			Ninety One Ltd.....	88,929	163,276
Ltd.....	132,868	30,533	Northam Platinum		
Clicks Group Ltd.....	58,060	1,117,209	Holdings Ltd.....	103,329	698,564
Coronation Fund			Oceana Group Ltd.....	34,784	125,100
Managers Ltd.....	72,063	141,101	Old Mutual Ltd. (OMU		
Curro Holdings Ltd....	49,496	33,142	LN).....	826,005	539,181
DataTec Ltd.....	91,014	240,496	Old Mutual Ltd. (OMU		
Ω Dis-Chem Pharmacies			SJ).....	711,909	471,152
Ltd.....	176,646	322,393	Omnia Holdings Ltd....	55,423	198,751
Discovery Ltd.....	44,737	433,017	OUTsurance Group		
DRDGOLD Ltd. (DRD			Ltd.....	164,462	552,824
SJ).....	58,676	59,749	Ω Pepkor Holdings Ltd....	486,252	670,169
# DRDGOLD Ltd. (DRD			* Pick n Pay Stores		
US), Sponsored			Ltd.....	153,853	236,458
ADR.....	3,246	32,687	PPC Ltd.....	481,437	111,506
Exxaro Resources			Premier Group Ltd....	3,073	20,793
Ltd.....	74,904	701,200	PSG Financial		
Famous Brands Ltd....	27,176	86,250	Services Ltd.....	277,462	271,311
FirstRand Ltd.....	199,117	810,108	Raubex Group Ltd....	72,608	190,513
			Reunert Ltd.....	47,194	172,833

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)			SOUTH KOREA — (Continued)		
RFG Holdings Ltd.....	59,205	\$ 63,887	Aekyung Industrial Co.		
Sanlam Ltd.....	65,955	287,548	Ltd.....	4,138	\$ 34,479
Santam Ltd.....	12,051	236,476	* Agabang&Company....	8,356	31,039
Sappi Ltd.....	212,960	544,861	Ahnlab, Inc.....	1,142	59,688
Sasol Ltd. (SOL SJ)...	74,795	346,914	* Air Busan Co. Ltd.....	27,505	45,220
# Sasol Ltd. (SSL US),			* Ajin Industrial Co.		
Sponsored ADR.....	20,702	97,299	Ltd.....	8,820	16,237
Shoprite Holdings			* Alteogen, Inc.....	1,363	345,183
Ltd.....	42,670	651,330	* ALUKO Co. Ltd.....	22,513	30,818
#* Sibanye Stillwater Ltd.			* Amicogen, Inc.....	2,692	6,637
(SBSW US), ADR...	9,956	37,934	Amorepacific Corp....	1,668	148,095
* Sibanye Stillwater Ltd.			AMOREPACIFIC		
(SSW SJ).....	959,600	924,751	Group.....	7,868	130,119
Southern Sun Ltd.....	133,197	59,493	* Ananti, Inc.....	20,665	83,987
* SPAR Group Ltd.	48,683	365,230	* Anapass, Inc.....	1,167	15,786
Spur Corp. Ltd.....	22,560	41,767	* Anterogen Co. Ltd.....	1,096	16,661
Stadio Holdings Ltd....	56,617	21,159	Asia Cement Co. Ltd..	6,180	44,721
Standard Bank Group			ASIA Holdings Co.		
Ltd.....	130,345	1,519,477	Ltd.....	309	53,309
Sun International Ltd...	67,942	144,585	Asia Pacific Satellite,		
Super Group Ltd.....	123,612	187,390	Inc.....	2,881	27,474
* Telkom SA SOC Ltd....	106,423	190,672	Asia Paper		
Thungela Resources			Manufacturing Co.		
Ltd. (TGA LN).....	7,559	55,576	Ltd.....	12,545	65,286
Thungela Resources			* Atec Co. Ltd.....	1,583	28,064
Ltd. (TGA SJ).....	48,609	354,106	Atinum Investment		
Tiger Brands Ltd.....	31,348	463,834	Co. Ltd.....	14,759	21,139
* Transaction Capital			Avaco Co. Ltd.....	1,894	19,193
Ltd.....	346,149	41,669	Baiksan Co. Ltd.....	3,840	37,418
* Trenchor Ltd.....	86,382	37,443	BGF Co. Ltd.....	10,500	24,285
Truworths			BGF retail Co. Ltd.....	2,404	170,962
International Ltd....	136,582	628,197	BGFecomaterials Co.		
Tsogo Sun Ltd.....	161,801	79,171	Ltd.....	10,869	20,638
Vodacom Group Ltd....	57,732	337,657	BH Co. Ltd.....	8,816	91,429
We Buy Cars			* BHI Co. Ltd.....	5,667	84,991
Holdings Ltd.....	23,946	52,179	Binggrae Co. Ltd.....	2,019	101,635
Wilson Bayly			Bio Plus Co. Ltd.....	8,987	40,654
Holmes-Ovcon Ltd...	20,879	233,913	* Bioneer Corp.....	1,247	15,540
Woolworths Holdings			BioNote, Inc.....	6,813	22,859
Ltd.....	205,266	637,965	* BNC Korea Co. Ltd....	5,296	16,150
Zeda Ltd.....	84,625	56,224	BNK Financial Group,		
TOTAL SOUTH AFRICA....		<u>38,586,112</u>	Inc.....	58,290	485,892
SOUTH KOREA — (3.0%)			Boditech Med, Inc.....	4,479	51,073
* 3S Korea Co. Ltd.....	8,971	11,212	Boryung.....	10,490	73,407
* ABOV Semiconductor			* Bosung Power		
Co. Ltd.....	2,876	16,288	Technology Co.		
* Abpro Bio Co. Ltd.....	46,541	12,440	Ltd.....	7,124	14,515
* ADTechnology Co.			Brand X Co. Ltd.....	5,891	24,700
Ltd.....	1,392	16,855	* Bukwang		
Advanced Nano			Pharmaceutical Co.		
Products Co. Ltd....	425	19,112	Ltd.....	6,106	19,598
Advanced Process			BYC Co. Ltd.....	490	9,880
Systems Corp.....	4,460	50,427	Byucksan Corp.....	18,048	23,712
* Aekyung Chemical			* C&C International Co.		
Co. Ltd.....	5,635	26,343	Ltd.....	1,247	29,949
			* C&G Hi Tech Co. Ltd..	1,160	9,185
			* Cafe24 Corp.....	4,837	135,941
			* Cape Industries Ltd....	3,880	19,004

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
Caregen Co. Ltd.....	3,873	\$ 79,725	Dae Hwa		
* Celltrion Pharm, Inc....	1,516	55,099	Pharmaceutical Co.		
Celltrion, Inc.....	1,843	226,473	Ltd.....	1,666	\$ 12,253
* Cheil Worldwide, Inc...	17,899	210,938	Dae Won Kang Up		
* Chemtronics Co. Ltd...	4,706	68,586	Co. Ltd.....	14,591	38,913
Cheryong Electric Co.			* Daea TI Co. Ltd.....	7,559	16,371
Ltd.....	3,612	136,760	Daechang Forging Co.		
* Chips&Media, Inc.....	2,169	28,975	Ltd.....	4,955	17,643
* Choil Aluminum Co.			Daedong Corp.....	5,933	48,517
Ltd.....	12,350	12,511	Daeduck Co. Ltd.....	8,124	38,025
* Chong Kun Dang			Daeduck Electronics		
Pharmaceutical			Co. Ltd.....	9,245	116,691
Corp.....	2,959	175,328	Daehan Flour Mill Co.		
* Chongkundang			Ltd.....	427	37,125
Holdings Corp.....	933	29,523	Daehan Steel Co.		
*†† Chorokbaem Media			Ltd.....	4,935	56,212
Co. Ltd.....	4,292	2,993	* Dae-II Corp.....	7,233	20,264
* CJ CGV Co. Ltd.....	30,055	105,262	* Daejoo Electronic		
CJ CheilJedang Corp..	3,181	527,353	Materials Co. Ltd....	1,698	118,696
CJ Corp.....	4,594	299,829	Daesang Corp.....	7,766	99,779
* CJ ENM Co. Ltd.....	3,772	138,665	Daesang Holdings Co.		
CJ Freshway Corp.....	1,953	27,687	Ltd.....	5,349	38,102
CJ Logistics Corp.....	3,275	179,131	* Daewon Cable Co.		
Classys, Inc.....	4,375	162,055	Ltd.....	18,604	45,799
* CLIO Cosmetics Co.			Daewon		
Ltd.....	2,078	26,989	Pharmaceutical Co.		
* CMG Pharmaceutical			Ltd.....	4,982	49,959
Co. Ltd.....	12,199	15,039	Daewon San Up Co.		
* Com2uS Holdings			Ltd.....	1,753	7,134
Corp.....	1,562	33,183	* Daewoo Engineering		
* Com2uSCorp.....	2,574	83,574	& Construction Co.		
* ContentreeJoongAng			Ltd.....	64,662	149,538
Corp.....	2,265	12,173	Daewoong Co. Ltd.....	7,404	104,301
Coocon Corp.....	1,967	21,465	Daewoong		
* Cosmax, Inc.....	3,027	340,766	Pharmaceutical Co.		
* Cosmecca Korea Co.			Ltd.....	1,453	136,662
Ltd.....	2,026	71,533	Daihan		
* CosmoAM&T Co. Ltd..	1,110	39,979	Pharmaceutical Co.		
* Cosmochemical Co.			Ltd.....	2,113	37,329
Ltd.....	2,451	33,798	Daishin Securities Co.		
Coway Co. Ltd.....	14,873	786,796	Ltd.....	13,391	152,784
Cowitech Co. Ltd....	2,594	26,298	* Danal Co. Ltd.....	19,693	42,337
CR Holdings Co. Ltd...	9,178	35,212	Daol Investment &		
* Creative & Innovative			Securities Co. Ltd....	15,202	30,501
System.....	15,602	76,250	* Daou Data Corp.....	5,550	38,350
Creverse, Inc.....	1,783	17,517	Daou Technology,		
* CrystalGenomics			Inc.....	8,443	103,229
Invites Co. Ltd.....	5,410	8,877	* Dasan Networks, Inc...	12,735	30,977
CS Wind Corp.....	7,202	205,938	* Dawonsys Co. Ltd....	5,008	33,094
* CTC BIO, Inc.....	2,718	14,416	DB Financial		
* Cube Entertainment,			Investment Co. Ltd..	14,665	54,981
Inc.....	3,035	28,590	DB HiTek Co. Ltd.....	12,273	270,727
Cuckoo Holdings Co.			DB Insurance Co.		
Ltd.....	2,711	42,300	Ltd.....	18,054	1,201,257
Cuckoo Homesys Co.			* DB, Inc.....	39,902	33,312
Ltd.....	2,145	28,454	* Dear U Co. Ltd.....	2,552	62,670
*†† DA Technology Co.			* Dentium Co. Ltd.....	2,353	112,209
Ltd.....	42,635	2,230			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
Deutsch Motors, Inc....	7,502	\$ 21,745	* Doosan Fuel Cell Co.		
DGB Financial Group, Inc.....	55,226	349,126	Ltd.....	3,564	\$ 39,762
DI Dong Il Corp.....	3,728	127,272	Doosan Tesna, Inc....	4,201	84,929
Digital Daesung Co. Ltd.....	6,676	32,966	# DoubleUGames Co. Ltd.....	4,387	147,508
* DIO Corp.....	2,583	30,888	Douzone Bizon Co. Ltd.....	5,864	275,041
* DK Tech Co. Ltd.....	6,392	31,520	* Dream Security Co. Ltd.....	7,102	17,234
DL E&C Co. Ltd.....	10,560	226,700	* Dreamtech Co. Ltd....	5,485	26,982
DL Holdings Co. Ltd....	4,437	97,149	* DSK Co. Ltd.....	1,748	4,847
* DMOA Co. Ltd.....	728	1,841	* Duk San Neolux Co. Ltd.....	2,940	55,544
* DMS Co. Ltd.....	5,594	23,389	* Duksan Techopia Co. Ltd.....	866	20,301
DN Automotive Corp... Dohwa Engineering Co. Ltd.....	6,520	93,547	Duksung Co. Ltd.....	3,908	18,420
Dong-A Socio Holdings Co. Ltd....	1,164	76,632	DY Corp.....	6,599	17,922
Dong-A ST Co. Ltd....	952	32,786	DY POWER Corp.....	2,787	22,560
Dongbang Transport Logistics Co. Ltd....	18,539	27,276	* Easy Holdings Co. Ltd.....	13,163	24,228
* Dongjin Semichem Co. Ltd.....	13,873	206,591	* Echo Marketing, Inc....	5,179	34,800
* Dongkoo Bio & Pharma Co. Ltd.....	5,343	18,297	* Ecoplastic Corp.....	11,411	18,758
* DongKook Pharmaceutical Co. Ltd.....	6,141	63,767	* Ecopro BM Co. Ltd....	1,140	101,752
Dongkuk Holdings Co. Ltd.....	8,416	41,949	* Ecopro Co. Ltd.....	2,058	85,580
Dongkuk Industries Co. Ltd.....	8,871	25,941	* Ecopro HN Co. Ltd....	5,095	105,678
Dongkuk Steel Mill Co. Ltd.....	11,447	69,610	* Elentec Co. Ltd.....	4,988	16,155
Dongsuh Cos., Inc....	5,920	94,403	* E-MART, Inc.....	5,693	251,702
Dongsung Chemical Co. Ltd.....	11,041	29,540	* EMKOREA Co. Ltd....	2,739	4,229
Dongsung Finetec Co. Ltd.....	4,233	61,653	* EMRO, Inc.....	1,072	51,091
* Dongwha Enterprise Co. Ltd.....	5,938	34,574	* Enchem Co. Ltd.....	429	38,081
Dongwha Pharm Co. Ltd.....	7,024	29,347	* ENF Technology Co. Ltd.....	3,528	46,579
Dongwon Development Co. Ltd.....	20,451	31,306	* Enzychem Lifesciences Corp....	33,378	34,967
Dongwon F&B Co. Ltd.....	2,490	50,645	Eo Technics Co. Ltd....	325	31,589
Dongwon Systems Corp.....	2,492	64,611	*† E-TRON Co. Ltd.....	77,989	2,013
Dongwoon Anatech Co. Ltd.....	6,640	90,706	* Eubiologics Co. Ltd....	5,641	48,125
Dongyang E&P, Inc....	2,542	31,144	Eugene Corp.....	21,899	49,555
Doosan Bobcat, Inc....	22,034	723,850	Eugene Investment & Securities Co. Ltd....	37,902	62,522
Doosan Co. Ltd.....	1,247	240,979	Eugene Technology Co. Ltd.....	1,768	44,449
* Doosan Enerbility Co. Ltd.....	29,796	486,284	* EV Advanced Material Co. Ltd.....	13,442	16,738
			* E-World.....	14,366	14,193
			* Exem Co. Ltd.....	11,150	15,523
			Exicon Co. Ltd.....	1,331	11,466
			F&F Co. Ltd.....	4,182	184,039
			Fila Holdings Corp....	8,600	231,547
			* Fine M-Tec Co. Ltd....	6,951	23,763
			Fine Semitech Corp....	1,745	21,144
			* Foosung Co. Ltd.....	7,102	24,613
			Fursys, Inc.....	122	3,462
			* Gabia, Inc.....	2,918	32,214
			* GAEASOFT.....	3,889	21,067
			* GAMSUNG Corp. Co. Ltd.....	23,154	49,008
			* Gaon Cable Co. Ltd....	1,845	76,121

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
* GC Cell Corp.....	2,484	\$ 37,549	Hanjin Transportation		
* GeneOne Life			Co. Ltd.....	3,824	\$ 50,913
Science, Inc.....	13,833	20,241	Hankook Cosmetics		
* Genexine, Inc.....	9,960	31,666	Manufacturing Co.		
Geumhwa PSC Co.			Ltd.....	653	20,606
Ltd.....	1,120	19,323	Hankook Shell Oil Co.		
Global Standard			Ltd.....	239	51,868
Technology Co.			Hankook Tire &		
Ltd.....	4,658	56,977	Technology Co.		
* Global Tax Free Co.			Ltd.....	25,775	723,145
Ltd.....	7,749	20,898	Hanmi Pharm Co.		
* GnBS eco Co. Ltd.....	6,666	17,350	Ltd.....	1,449	241,971
GOLFZON Co. Ltd.....	1,513	62,469	Hanmi Science Co.		
Golfzon Newdin			Ltd.....	1,302	24,703
Holdings Co. Ltd.....	8,068	18,984	Hanmi Semiconductor		
Gradiant Corp.....	3,293	26,077	Co. Ltd.....	2,598	199,181
Grand Korea Leisure			HanmiGlobal Co. Ltd...	2,624	31,514
Co. Ltd.....	7,194	58,557	Hannong Chemicals,		
* Green Cross Corp.....	476	44,946	Inc.....	1,763	16,506
* Green Cross Holdings			Hanon Systems.....	49,707	145,473
Corp.....	6,220	62,308	Hansae Co. Ltd.....	5,784	52,082
* Green Cross			Hansol Chemical Co.		
Wellbeing Corp.....	2,681	16,032	Ltd.....	2,668	168,943
* GS Engineering &			* Hansol IONES Co.		
Construction Corp...	19,576	231,711	Ltd.....	3,514	14,949
GS Global Corp.....	25,862	47,029	Hansol Paper Co.		
GS Holdings Corp.			Ltd.....	6,734	39,254
(078930 KS).....	16,604	438,058	Hansol Technics Co.		
* GS P&L Co. Ltd.....	2,829	37,421	Ltd.....	10,714	28,702
GS Retail Co. Ltd.....	11,928	125,275	Hanssem Co. Ltd.....	1,006	32,357
Gwangju Shinsegae			Hanwha Aerospace		
Co. Ltd.....	1,845	36,934	Co. Ltd.....	4,279	1,172,387
HAESUNG DS Co.			Hanwha Corp.....	9,985	208,633
Ltd.....	4,750	80,942	* Hanwha Engine.....	6,198	96,794
Haesung Industrial			* Hanwha Galleria		
Co. Ltd.....	5,401	21,607	Corp.....	40,145	32,917
Han Kuk Carbon Co.			Hanwha General		
Ltd.....	4,216	40,079	Insurance Co. Ltd....	23,935	66,719
Hana Financial Group,			* Hanwha Investment &		
Inc.....	61,428	2,542,538	Securities Co. Ltd....	57,776	142,231
* Hana Materials, Inc....	1,578	26,447	Hanwha Life		
* Hana Micron, Inc.....	18,720	130,340	Insurance Co. Ltd....	74,932	128,049
* Hana Technology Co.			Hanwha Solutions		
Ltd.....	1,185	17,043	Corp.....	28,263	381,119
Hana Tour Service,			Hanwha Systems Co.		
Inc.....	3,782	145,129	Ltd.....	6,537	112,827
* Hanall Biopharma Co.			* Hanwha Vision Co.		
Ltd.....	2,003	55,633	Ltd.....	4,740	104,180
* Hancom, Inc.....	3,657	59,999	Hanyang Eng Co.		
Handok, Inc.....	3,747	30,297	Ltd.....	4,895	55,035
Handsome Co. Ltd.....	4,351	44,045	* Hanyang Securities		
Hanil Cement Co.			Co. Ltd.....	4,400	36,085
Ltd.....	6,973	73,579	* Harim Co. Ltd.....	15,284	30,629
Hanil Feed Co. Ltd....	5,105	12,739	Harim Holdings Co.		
Hanil Holdings Co.			Ltd.....	16,285	60,954
Ltd.....	2,428	23,520	* HB SOLUTION Co.		
Hanjin Kal Corp.....	2,220	127,707	Ltd.....	5,300	10,317

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
* HB Technology Co.			#* HS Hyosung Corp.....	549	\$ 10,831
Ltd.....	17,310	\$ 28,784	HS Industries Co.		
HD Hyundai Co. Ltd....	13,538	770,093	Ltd.....	16,147	53,208
HD Hyundai			* Hugel, Inc.....	932	151,402
Construction			* Humasis Co. Ltd.....	17,651	20,589
Equipment Co. Ltd..	3,719	169,368	Humedix Co. Ltd.....	2,688	61,791
HD Hyundai Electric			Huons Co. Ltd.....	2,307	39,610
Co. Ltd.....	3,703	1,034,629	Huons Global Co.		
* HD Hyundai Energy			Ltd.....	1,169	28,100
Solutions Co. Ltd....	1,474	24,462	Husteel Co. Ltd.....	10,980	33,466
* HD Hyundai Heavy			Hwa Shin Co. Ltd.....	5,887	29,325
Industries Co. Ltd....	408	86,776	Hwaseung Enterprise		
HD Hyundai Infracore			Co. Ltd.....	4,866	35,571
Co. Ltd.....	49,004	246,576	HYBE Co. Ltd.....	1,789	276,101
* HD Hyundai Mipo.....	1,060	90,095	* Hy-Lok Corp.....	2,141	42,006
* HD Korea			Hyosung Corp.....	2,100	65,806
Shipbuilding &			Hyosung Heavy		
Offshore			Industries Corp.....	1,109	340,185
Engineering Co.			Hyosung TNC Corp....	1,009	154,405
Ltd.....	1,446	229,195	Hyundai Autoever		
HDC Holdings Co.			Corp.....	1,505	147,032
Ltd.....	10,850	93,014	Hyundai Bioland Co.		
HDC Hyundai			Ltd.....	5,552	17,510
Development			* Hyundai BNG Steel		
Co-Engineering &			Co. Ltd.....	4,399	37,670
Construction.....	11,892	135,300	HYUNDAI Corp.....	3,245	43,728
* HD-Hyundai Marine			Hyundai Department		
Engine.....	1,500	28,719	Store Co. Ltd.....	5,256	181,655
* Hecto Financial Co.			Hyundai Elevator Co.		
Ltd.....	2,556	24,575	Ltd.....	3,641	132,416
* Hecto Innovation Co.			Hyundai Engineering		
Ltd.....	2,233	18,079	& Construction Co.		
* Helixmith Co. Ltd.....	9,323	16,597	Ltd.....	18,285	389,254
* Heung-A Shipping Co.			Hyundai Ezwel Co.		
Ltd.....	14,992	18,500	Ltd.....	7,079	23,786
* Heungkuk Fire &			Hyundai Futurenet Co.		
Marine Insurance			Ltd.....	15,058	34,638
Co. Ltd.....	8,690	19,404	Hyundai GF Holdings..	4,044	13,540
HFR, Inc.....	1,358	20,319	Hyundai Glovis Co.		
High Tech Pharm Co.			Ltd.....	9,585	979,190
Ltd.....	1,829	20,201	Hyundai Green Food...	5,169	49,684
Hite Jinro Co. Ltd.....	11,419	149,370	Hyundai Home		
HK inno N Corp.....	2,257	54,950	Shopping Network		
HL Holdings Corp.....	2,493	58,978	Corp.....	2,773	92,226
HL Mando Co. Ltd.....	11,125	338,574	* Hyundai Livart		
* HLB Biostep Co. Ltd...	7,319	11,705	Furniture Co. Ltd....	5,250	27,040
* HLB Life Science Co.			Hyundai Marine & Fire		
Ltd.....	162	1,181	Insurance Co. Ltd....	22,797	386,916
* HLB, Inc.....	3,006	165,685	Hyundai Mobis Co.		
HMM Co. Ltd.....	29,578	385,532	Ltd.....	6,482	1,169,713
* Home Center			Hyundai Motor Co.....	24,659	3,470,731
Holdings Co. Ltd....	32,105	20,066	Hyundai Motor		
* Homecast Co. Ltd.....	4,246	6,178	Securities Co. Ltd....	8,272	37,487
Hotel Shilla Co. Ltd....	4,093	107,413	Hyundai Movex Co.		
HS Hyosung			Ltd.....	9,643	26,539
Advanced Materials			Hyundai Rotem Co.		
Corp.....	1,038	125,056	Ltd.....	19,617	794,322

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
Hyundai Steel Co.....	20,601	\$326,551	JW Holdings Corp.....	15,506	\$ 32,501
Hyundai Wia Corp.....	6,080	162,234	JW Life Science		
HyVision System, Inc..	3,825	44,932	Corp.....	3,481	25,125
* i3system, Inc.....	1,777	55,989	JW Pharmaceutical		
iFamilySC Co. Ltd.....	3,321	55,964	Corp.....	4,746	76,066
* Il Dong			JYP Entertainment		
Pharmaceutical Co.			Corp.....	8,171	420,058
Ltd.....	1,020	7,851	K Car Co. Ltd.....	5,825	53,293
* Iljin Electric Co. Ltd....	4,071	90,462	K Ensol Co. Ltd.....	2,425	21,905
* Iljin Holdings Co. Ltd....	11,581	30,730	Kakao Corp.....	10,899	286,150
* Iljin Hysolus Co. Ltd....	1,089	11,769	* Kakao Games Corp....	5,376	59,746
Iljin Power Co. Ltd.....	3,680	23,611	KakaoBank Corp.....	5,311	76,983
Ilshin Spinning Co.			Kangnam Jevisco Co.		
Ltd.....	7,661	42,956	Ltd.....	192	3,414
Ilyang Pharmaceutical			* Kangwon Energy Co.		
Co. Ltd.....	3,819	29,328	Ltd.....	1,099	6,755
iMarketKorea, Inc.....	6,839	36,816	Kangwon Land, Inc....	9,866	113,485
InBody Co. Ltd.....	3,053	50,602	KB Financial Group,		
Industrial Bank of			Inc. (105560 KS)....	41,224	2,582,737
Korea.....	56,846	605,573	KC Co. Ltd.....	3,354	36,807
Innocean Worldwide,			KC Tech Co. Ltd.....	2,444	50,566
Inc.....	7,233	91,737	KCC Corp.....	1,174	199,575
* InnoWireless Co. Ltd....	1,320	20,622	KCC Glass Corp.....	3,384	83,596
Innox Advanced			KCTC.....	9,076	23,561
Materials Co. Ltd....	4,153	76,935	KEC Corp.....	42,024	23,319
* Insun ENT Co. Ltd.....	6,057	22,777	KEPCO Engineering &		
Intellian Technologies,			Construction Co.,		
Inc.....	631	17,167	Inc.....	1,021	48,127
Intelligent Digital			KEPCO Plant Service		
Integrated Security			& Engineering Co.		
Co. Ltd.....	1,720	17,641	Ltd.....	8,644	275,238
* Interflex Co. Ltd.....	4,142	25,934	KG Chemical Corp....	5,365	13,683
† Interjo Co. Ltd.....	2,267	14,569	KG Dongbusteel.....	16,656	67,657
INTOPS Co. Ltd.....	5,178	76,487	KG Eco Solution Co.		
IS Dongseo Co. Ltd....	5,001	66,327	Ltd.....	11,376	38,624
ISC Co. Ltd.....	1,515	69,042	* KG Mobility Co.....	17,271	44,288
i-SENS, Inc.....	2,545	31,465	Kginicis Co. Ltd.....	6,812	40,201
* ISU Chemical Co.			KG Mobilians Co. Ltd..	4,597	14,235
Ltd.....	4,469	19,554	KH Vatec Co. Ltd.....	6,186	42,444
* ISU Specialty			Kia Corp.....	43,942	3,066,177
Chemical.....	2,450	54,925	* Kib Plug Energy.....	105,049	37,233
IsuPetasys Co. Ltd....	12,591	329,465	KINX, Inc.....	903	44,969
* ITEK, Inc.....	2,956	11,013	* KISCO Corp.....	2,567	13,943
* ITM Semiconductor			* KISCO Holdings Co.		
Co. Ltd.....	913	7,998	Ltd.....	3,626	46,279
* Jahwa Electronics Co.			KISWIRE Ltd.....	3,510	43,580
Ltd.....	4,209	44,484	KIWOOM Securities		
JB Financial Group			Co. Ltd.....	4,596	393,981
Co. Ltd.....	42,858	581,032	* KMW Co. Ltd.....	3,215	21,139
* Jeju Air Co. Ltd.....	13,412	67,887	* KNJ Co. Ltd.....	2,770	26,452
* Jeju Semiconductor			Koh Young		
Corp.....	5,017	47,807	Technology, Inc.....	5,169	57,735
* Jin Air Co. Ltd.....	3,341	22,960	Kolmar BNH Co. Ltd..	3,110	26,600
Jinsung T.E.C.....	4,387	28,562	Kolmar Holdings Co.		
* JNTC Co. Ltd.....	5,350	79,858	Ltd.....	6,530	30,510
Jusung Engineering			Kolmar Korea Co.		
Co. Ltd.....	7,283	156,789	Ltd.....	5,072	209,959
JVM Co. Ltd.....	1,746	25,195	* Kolon Corp.....	2,068	19,966

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
* Kolon Enp, Inc.....	4,673	\$ 16,968	KPX Chemical Co.		
* Kolon Industries, Inc...	6,654	127,791	Ltd.....	807	\$ 23,556
* Kolon Life Science,			* Krafton, Inc.....	3,666	913,404
Inc.....	1,140	17,278	KSS LINE Ltd.....	6,720	39,206
* KoMiCo Ltd.....	2,082	53,730	KT Corp. (030200		
KONA I Co. Ltd.....	2,045	30,430	KS).....	2,588	84,953
Korea Aerospace			# KT Corp. (KT US),		
Industries Ltd.....	13,495	492,998	Sponsored ADR.....	2,500	43,325
Korea Alcohol			KT Skylife Co. Ltd.....	11,182	33,515
Industrial Co. Ltd....	4,299	25,034	KT&G Corp.....	9,131	692,436
Korea Asset In Trust			*†† Kuk-il Paper		
Co. Ltd.....	27,831	53,185	Manufacturing Co.		
Korea Cast Iron Pipe			Ltd.....	8,527	880
Industries Co. Ltd....	3,197	13,442	* Kumho HT, Inc.....	44,811	21,692
* Korea Circuit Co. Ltd...	5,045	35,234	Kumho Petrochemical		
* Korea District Heating			Co. Ltd.....	5,349	387,025
Corp.....	321	9,306	* Kumho Tire Co., Inc....	35,531	127,939
* Korea Electric Power			Kwang Dong		
Corp. (015760 KS)..	18,544	267,632	Pharmaceutical Co.		
#* Korea Electric Power			Ltd.....	11,146	41,812
Corp. (KEP US),			* Kyeryong Construction		
Sponsored ADR.....	1,200	8,700	Industrial Co. Ltd....	3,546	30,133
Korea Electric			Kyobo Securities Co.		
Terminal Co. Ltd.....	2,047	110,400	Ltd.....	10,077	37,661
Korea Electronic			* Kyongbo		
Power Industrial			Pharmaceutical Co.		
Development Co.			Ltd.....	2,038	9,449
Ltd.....	4,210	34,471	Kyung Dong Navien		
Korea Fuel-Tech			Co. Ltd.....	2,274	126,429
Corp.....	5,317	17,656	Kyungdong Pharm		
* Korea Gas Corp.....	4,136	96,881	Co. Ltd.....	4,514	18,293
* Korea Information &			Kyung-In Synthetic		
Communications			Corp.....	9,161	17,730
Co. Ltd.....	5,701	31,329	L&C Bio Co. Ltd.....	1,510	23,759
Korea Information			* L&F Co. Ltd.....	800	48,033
Certificate Authority,			* LabGenomics Co.		
Inc.....	8,779	27,904	Ltd.....	16,122	30,835
Korea Investment			* Lake Materials Co.		
Holdings Co. Ltd....	13,117	713,284	Ltd.....	14,181	111,809
* Korea Line Corp.....	66,690	77,426	* LB Semicon, Inc.....	13,039	34,438
Korea Petrochemical			Lee Ku Industrial Co.		
Ind Co. Ltd.....	1,452	90,721	Ltd.....	4,760	13,456
Korea Petroleum			LEENO Industrial,		
Industries Co.....	2,315	20,385	Inc.....	2,474	361,181
Korea Ratings Corp....	531	33,318	LF Corp.....	5,783	64,831
* Korea Real Estate			LG Chem Ltd.....	6,394	1,037,014
Investment & Trust			LG Corp.....	12,572	644,492
Co. Ltd.....	84,256	57,780	* LG Display Co. Ltd.		
Korea United Pharm,			(034220 KS).....	106,092	671,436
Inc.....	2,941	36,106	LG Electronics, Inc....	40,535	2,335,464
Korean Air Lines Co.			#* LG Energy Solution		
Ltd.....	50,141	851,251	Ltd.....	1,156	278,301
Korean Reinsurance			LG H&H Co. Ltd.....	2,217	466,239
Co.....	52,474	296,974	LG HelloVision Co.		
Koryo Credit			Ltd.....	12,252	20,434
Information Co.			LG Innotek Co. Ltd....	4,765	483,828
Ltd.....	1,407	9,349	LG Uplus Corp.....	77,055	530,956

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
LIG Nex1 Co. Ltd.....	3,197	\$ 495,880	Miwon Specialty		
* LigaChem			Chemical Co. Ltd....	364	\$ 33,806
Biosciences, Inc.....	458	39,515	* MK Electron Co. Ltd....	6,706	40,799
LOT Vacuum Co. Ltd..	3,137	19,094	MNTech Co. Ltd..	3,303	17,814
Lotte Chemical Corp...	4,378	170,565	Modetour Network,		
Lotte Chilsung			Inc.....	3,448	22,730
Beverage Co. Ltd....	1,425	101,253	* MONAYONGPYONG..	11,122	30,993
Lotte Corp.....	8,079	115,492	Motrex Co. Ltd.....	5,962	43,119
* Lotte Data			* mPlus Corp.....	2,590	12,931
Communication Co..	1,292	17,277	MS Autotech Co. Ltd..	9,660	16,413
Lotte Energy Materials			Muhak Co. Ltd.....	3,078	13,071
Corp.....	2,126	31,964	Myoung Shin		
LOTTE Fine Chemical			Industrial Co. Ltd....	11,186	83,523
Co. Ltd.....	7,901	215,325	Namhae Chemical		
* Lotte Non-Life			Corp.....	6,477	28,505
Insurance Co. Ltd....	18,622	25,055	* Namsun Aluminum		
Lotte Rental Co. Ltd....	5,434	106,013	Co. Ltd.....	32,959	32,747
Lotte Shopping Co.			* Namuga Co. Ltd.....	3,667	32,212
Ltd.....	3,331	123,315	Namyang Dairy		
Lotte Wellfood Co.			Products Co. Ltd....	1,220	55,629
Ltd.....	981	69,164	* Nature & Environment		
LS Corp.....	6,220	504,037	Co. Ltd.....	6,226	2,537
* LS Eco Energy Ltd.....	3,532	109,571	Nature Holdings Co.		
LS Electric Co. Ltd.....	3,890	614,493	Ltd.....	3,144	20,062
* LS Marine Solution			NAVER Corp.....	2,369	350,818
Co. Ltd.....	2,930	33,763	NCSoft Corp.....	1,080	127,810
* LVMC Holdings.....	27,400	31,295	NeoPharm Co. Ltd....	3,220	24,405
LX Hausys Ltd.....	2,198	46,644	* Neosem, Inc.....	3,133	20,028
LX Holdings Corp.....	19,886	93,181	Neowiz.....	4,197	53,691
LX International Corp..	11,331	193,767	* Nepes Ark Corp.....	2,189	17,401
LX Semicon Co. Ltd....	4,312	167,034	* NEPES Corp.....	7,008	32,873
M.I.Tech Co. Ltd.....	4,570	23,473	* Neptune Co.....	6,362	24,676
Macquarie Korea			*Ω Netmarble Corp.....	4,302	130,356
Infrastructure Fund..	76,572	552,974	New Power Plasma		
Macrogen, Inc.....	1,886	21,066	Co. Ltd.....	9,524	30,046
Maeil Dairies Co. Ltd..	1,216	27,657	* Newflex Technology		
* MAKUS, Inc.....	2,994	18,496	Co. Ltd.....	7,227	24,828
* Manyo Co. Ltd.....	2,191	25,833	* Nexen Corp.....	11,324	33,655
Mcnex Co. Ltd.....	4,549	71,883	Nexen Tire Corp.....	14,142	53,683
* Medipost Co. Ltd.....	5,303	40,547	NEXTIN, Inc.....	2,385	93,771
Medytox, Inc.....	383	31,012	NH Investment &		
* Meerecompany, Inc....	1,073	18,155	Securities Co. Ltd....	41,530	410,844
* MegaStudy Co. Ltd....	3,852	28,277	NHN Corp.....	6,412	82,014
* MegaStudyEdu Co.			* NHN KCP Corp.....	8,252	40,178
Ltd.....	2,801	75,016	NICE Holdings Co.		
Meritz Financial			Ltd.....	8,262	60,264
Group, Inc.....	17,552	1,372,934	Nice Information &		
Mgame Corp.....	6,465	22,778	Telecommunication,		
* MiCo Ltd.....	14,070	86,030	Inc.....	2,572	30,582
* Micro Digital Co. Ltd..	3,312	25,429	NICE Information		
* Mirae Asset Life			Service Co. Ltd.....	13,197	111,216
Insurance Co. Ltd....	15,568	54,310	* Nong Shim Holdings		
Mirae Asset Securities			Co. Ltd.....	1,008	44,073
Co. Ltd.....	60,099	346,539	NongShim Co. Ltd....	1,006	240,825
* Mirae Asset Venture			NOROO Paint &		
Investment Co. Ltd..	5,505	17,868	Coatings Co. Ltd....	2,474	12,849
Miwon Commercial			NOVAREX Co. Ltd....	6,399	31,275
Co. Ltd.....	486	56,912	NPC.....	3,679	10,642

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
* OCI Co. Ltd.....	1,981	\$ 92,965	* RFTech Co. Ltd.....	7,456	\$ 19,614
* OCI Holdings Co. Ltd..	4,957	268,355	Rorze Systems Corp...	3,606	42,868
* Okins Electronics Co.			* S&S Tech Corp.....	2,053	41,119
Ltd.....	3,445	12,740	S-1 Corp.....	4,603	188,655
ONEJOON Co. Ltd.....	2,100	14,988	* Sajjo Industries Co.		
Orion Corp.....	6,024	418,579	Ltd.....	1,127	26,116
Orion Holdings Corp...	9,513	99,073	* Sajodaerim Corp.....	1,032	27,992
* OSTEONIC Co. Ltd....	3,282	18,199	* Sam Chun Dang		
* Osung Advanced			Pharm Co. Ltd.....	703	88,186
Materials Co. Ltd....	18,972	18,663	Sam Young		
Ottogi Corp.....	594	156,482	Electronics Co. Ltd..	5,658	40,617
Paik Kwang Industrial			* Sam Yung Trading		
Co. Ltd.....	5,256	25,395	Co. Ltd.....	3,582	30,786
Pan Ocean Co. Ltd.....	76,988	175,241	Samchully Co. Ltd....	406	25,010
Paradise Co. Ltd.....	16,234	110,238	SAMHWA Paints		
Park Systems Corp....	1,564	252,382	Industrial Co. Ltd....	2,439	10,241
Partron Co. Ltd.....	14,112	71,493	Samick THK Co. Ltd...	1,269	8,867
* Pearl Abyss Corp.....	1,230	24,462	* Samil Pharmaceutical		
People & Technology,			Co. Ltd.....	2,975	26,942
Inc.....	6,638	183,554	* Samji Electronics Co.		
PHA Co. Ltd.....	1,572	10,833	Ltd.....	1,661	10,617
* PharmaResearch Co.			Samjin		
Ltd.....	2,433	402,379	Pharmaceutical Co.		
* PharmGen Science,			Ltd.....	1,687	19,931
Inc.....	6,209	18,348	Sammok S-Form Co.		
* Philenergy Co. Ltd....	325	2,978	Ltd.....	1,379	18,900
* PI Advanced Materials			SAMPYO Cement Co.		
Co. Ltd.....	2,643	31,643	Ltd.....	17,261	35,575
* PonyLink Co. Ltd.....	13,996	11,251	*Ω Samsung Biologics		
Poongsan Corp.....	8,819	319,758	Co. Ltd.....	859	635,313
Poongsan Holdings			Samsung C&T Corp...	8,399	688,519
Corp.....	4,549	80,204	Samsung Card Co.		
Posco DX Co. Ltd.....	10,210	131,215	Ltd. (029780 KS)....	9,348	269,289
POSCO Future M Co.			Samsung		
Ltd.....	535	52,091	Electro-Mechanics		
POSCO Holdings, Inc.			Co. Ltd.....	8,224	753,261
(005490 KS).....	5,682	1,012,259	Samsung Electronics		
POSCO Holdings, Inc.			Co. Ltd. (005930		
(PKX US),			KS).....	439,838	15,708,251
Sponsored ADR.....	6,151	273,843	Samsung Electronics		
Posco International			Co. Ltd. (SMSN LI),		
Corp.....	9,788	281,380	GDR.....	1,319	1,179,145
Posco M-Tech Co.			Samsung Engineering		
Ltd.....	2,526	21,369	Co. Ltd.....	49,188	606,732
POSCO Steeleon Co.			Samsung Fire &		
Ltd.....	587	11,474	Marine Insurance		
* Power Logics Co.			Co. Ltd.....	3,121	814,570
Ltd.....	8,132	30,073	* Samsung Heavy		
Protec Co. Ltd.....	770	13,932	Industries Co. Ltd....	35,514	315,805
PSK Holdings, Inc.....	738	26,912	* Samsung Life		
PSK, Inc.....	8,177	106,147	Insurance Co. Ltd....	9,482	578,599
* Pumtech Korea Co.			* Samsung		
Ltd.....	1,795	58,103	Pharmaceutical Co.		
* Rainbow Robotics....	389	79,523	Ltd.....	13,829	13,829
* Refine Co. Ltd.....	6,082	52,778	Samsung SDI Co.		
Reyon Pharmaceutical			Ltd.....	4,344	658,193
Co. Ltd.....	2,120	18,543			
RFHIC Corp.....	3,819	43,484			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
Samsung SDS Co.			Shindaeyang Paper		
Ltd.....	3,248	\$268,544	Co. Ltd.....	3,739	\$ 14,872
Samsung Securities			Shinhan Financial		
Co. Ltd.....	19,618	611,936	Group Co. Ltd.		
* SAMT Co. Ltd.....	23,178	41,732	(055550 KS).....	44,978	1,566,745
Samwha Capacitor			Shinil Electronics Co.		
Co. Ltd.....	3,391	66,868	Ltd.....	11,482	11,070
Samwha Electric Co.			Shinsegae		
Ltd.....	826	21,516	International, Inc.....	5,777	40,481
Samyang Corp.....	1,345	41,560	Shinsegae, Inc.....	2,587	235,597
Samyang Foods Co.			* Shinsung Delta Tech		
Ltd.....	936	438,339	Co. Ltd.....	1,889	119,211
Samyang Holdings			* Shinsung E&G Co.		
Corp.....	1,468	64,231	Ltd.....	27,321	22,291
Samyang Packaging			Shinyoung Securities		
Corp.....	1,400	14,570	Co. Ltd.....	1,575	82,206
Samyoung Co. Ltd.....	12,236	36,323	* Showbox Corp.....	13,902	27,871
* Sang-A Frontec Co.			* Silicon2 Co. Ltd.....	5,743	120,686
Ltd.....	1,874	21,299	* SIMMTECH Co. Ltd....	2,713	22,744
Saramin Co. Ltd.....	2,138	25,724	SIMPAC, Inc.....	9,536	26,212
Satrec Initiative Co.			Sindoh Co. Ltd.....	1,567	41,678
Ltd.....	1,059	32,733	* SK		
* SD Biosensor, Inc.....	17,335	133,374	Biopharmaceuticals		
SeAH Besteel			Co. Ltd.....	1,096	81,560
Holdings Corp.....	5,559	73,492	* SK Bioscience Co.		
SeAH Steel Corp.....	668	63,263	Ltd.....	1,155	38,709
SeAH Steel Holdings			SK Chemicals Co.		
Corp.....	745	104,864	Ltd.....	3,718	105,610
Sebang Co. Ltd.....	4,469	35,324	SK Discovery Co.		
Sebang Global Battery			Ltd.....	4,198	100,901
Co. Ltd.....	3,462	192,291	* SK Eternix Co. Ltd....	2,833	23,971
Seegene, Inc.....	4,681	75,879	SK Gas Ltd.....	701	104,505
Segyung Hitech Co.			SK Hynix, Inc.....	40,893	5,505,408
Ltd.....	9,081	47,757	*Ω SK IE Technology Co.		
Seobu T&D.....	15,637	59,379	Ltd.....	4,132	64,871
* Seohee Construction			* SK Innovation Co.		
Co. Ltd.....	33,511	35,496	Ltd.....	958	83,487
* Seojin System Co.			* SK oceanplant Co.		
Ltd.....	8,024	135,675	Ltd.....	3,193	26,598
* Seoul Auction Co.			SK Securities Co.		
Ltd.....	956	4,495	Ltd.....	149,339	49,110
Seoul Semiconductor			SK Telecom Co. Ltd.		
Co. Ltd.....	11,173	55,433	(017670 KS).....	5,862	223,220
Seoyon Co. Ltd.....	5,803	27,092	SK, Inc.....	6,660	674,148
Seoyon E-Hwa Co.			* SKC Co. Ltd.....	837	89,332
Ltd.....	6,608	56,980	SL Corp.....	4,750	104,124
SFA Engineering			SM Entertainment Co.		
Corp.....	4,903	63,926	Ltd.....	3,818	218,504
* SFA Semicon Co.			* SMEC Co. Ltd.....	14,477	37,145
Ltd.....	13,844	30,861	SNT Dynamics Co.		
SGC Energy Co. Ltd...	3,081	49,886	Ltd.....	5,786	92,146
* Shin Heung Energy &			SNT Holdings Co.		
Electronics Co. Ltd..	7,365	23,095	Ltd.....	2,300	40,740
* Shin Poong			SNT Motiv Co. Ltd....	6,146	105,176
Pharmaceutical Co.			* SOCAR, Inc.....	2,283	25,109
Ltd.....	491	3,458	S-Oil Corp.....	13,133	549,382
			Solid, Inc.....	20,716	113,358

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
* SOLUM Co. Ltd.....	13,291	\$171,718	Tongyang, Inc.....	65,030	\$ 31,348
Solus Advanced			* Tonymoly Co. Ltd.....	3,726	15,861
Materials Co. Ltd....	6,404	43,908	* Toptec Co. Ltd.....	7,951	24,437
Songwon Industrial			Tovis Co. Ltd.....	3,832	52,258
Co. Ltd.....	5,765	49,079	TS Corp.....	24,800	45,364
Soop Co. Ltd.....	2,716	149,127	* TSE Co. Ltd.....	777	22,803
Soosan Industries Co.			* Tuksu Construction		
Ltd.....	2,080	30,575	Co. Ltd.....	2,985	13,801
Soulbrain Co. Ltd.....	1,008	116,030	* Tway Air Co. Ltd.....	30,151	80,754
Soulbrain Holdings			TYM Corp.....	14,189	48,234
Co. Ltd.....	1,494	35,331	* UBCare Co. Ltd.....	3,040	7,117
SPG Co. Ltd.....	1,751	37,443	Ubiquoss, Inc.....	4,708	24,828
ST Pharm Co. Ltd.....	1,525	90,340	Uju Electronics Co.		
STIC Investments,			Ltd.....	1,734	24,971
Inc.....	8,272	47,516	* Uni-Chem Co. Ltd.....	14,391	13,489
Straffic Co. Ltd.....	6,956	19,878	Unid Co. Ltd.....	1,619	72,383
* Studio Dragon Corp....	4,551	117,201	Union Semiconductor		
* Sugentech, Inc.....	3,127	14,132	Equipment &		
* Sukgyung AT Co. Ltd..	288	9,451	Materials Co. Ltd....	6,126	27,711
* Sung Kwang Bend			* Unison Co. Ltd.....	10,975	5,971
Co. Ltd.....	7,140	141,232	UniTest, Inc.....	3,363	31,052
* Sunghang Enterprise			* Unitrontech Co. Ltd....	5,684	21,364
Holdings Ltd.....	13,018	12,420	Value Added		
* Sungeel Hitech Co.			Technology Co.		
Ltd.....	326	8,891	Ltd.....	2,552	33,402
Sunghsin Cement Co.			* VICTEK Co. Ltd.....	3,660	10,412
Ltd.....	6,391	34,240	*†† Vidente Co. Ltd.....	10,155	4,354
Sungwoo Hitech Co.			Vieworks Co. Ltd.....	1,617	23,531
Ltd.....	18,816	65,987	* Vina Tech Co. Ltd.....	641	12,083
* Suprema, Inc.....	1,173	19,781	* VIOL Co. Ltd.....	9,122	51,103
* SY Co. Ltd.....	8,899	24,873	Vitzro Tech Co. Ltd....	5,265	27,259
* Synergy Innovation			* Vitzrocell Co. Ltd.....	4,987	85,044
Co. Ltd.....	8,459	16,611	* VM, Inc.....	1,417	7,177
* Synopex, Inc.....	35,876	144,033	* VT Co. Ltd.....	6,333	139,460
* Systems Technology,			Webzen, Inc.....	3,574	33,876
Inc.....	920	13,080	*†† Wellbiotec Co. Ltd.....	1,524	214
T&L Co. Ltd.....	1,411	75,687	Whanin		
* Taekwang Industrial			Pharmaceutical Co.		
Co. Ltd.....	130	56,201	Ltd.....	3,091	25,042
TAEKYUNG BK Co.			* Wins Co. Ltd.....	2,493	19,534
Ltd.....	4,406	13,685	WiSoL Co. Ltd.....	9,528	34,980
* Taewoong Co. Ltd.....	5,246	43,916	Won Tech Co. Ltd.....	13,993	52,966
* Taihan Electric Wire			* Wonik Holdings Co.		
Co. Ltd.....	6,549	58,711	Ltd.....	19,365	37,333
TCC Steel.....	536	10,109	* WONIK IPS Co. Ltd....	3,583	55,011
TechWing, Inc.....	1,986	60,939	Wonik Materials Co.		
Telechips, Inc.....	3,287	35,341	Ltd.....	2,336	28,740
TES Co. Ltd.....	2,411	29,424	Wonik QnC Corp.....	5,520	70,264
* Theragen Etex Co.			Woojin, Inc.....	3,421	18,274
Ltd.....	6,072	12,630	* Woongjin Thinkbig Co.		
TK Corp.....	5,311	80,788	Ltd.....	10,209	11,136
TKG Huchems Co.			* Wooree Bio Co. Ltd....	9,625	17,685
Ltd.....	5,645	65,764	Woori Financial		
TLB Co. Ltd.....	1,781	16,373	Group, Inc. (316140		
Tokai Carbon Korea			KS).....	194,210	2,136,720
Co. Ltd.....	1,792	90,456	* Woori Technology		
Tongyang Life			Investment Co. Ltd..	15,696	78,936
Insurance Co. Ltd....	16,899	53,745			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SPAIN — (Continued)		
* Woori Technology, Inc.....	18,484	\$ 26,331	Banco de Sabadell SA.....	2,217,543	\$5,227,134
* Woosu AMS Co. Ltd....	14,904	30,659	Banco Santander SA (SAN SM).....	902,266	4,623,667
Worldex Industry & Trading Co. Ltd.....	3,860	43,926	Bankinter SA.....	267,101	2,275,721
* Wysiwyg Studios Co. Ltd.....	34,187	30,631	CaixaBank SA.....	460,506	2,787,608
Yesco Holdings Co. Ltd.....	837	29,136	Ω Cellnex Telecom SA...	35,702	1,195,774
* YG Entertainment, Inc.....	3,206	109,587	CIE Automotiv SA....	13,958	372,048
* YG PLUS.....	10,461	28,729	Construcciones y Auxiliar de Ferrocarriles SA.....	6,236	230,898
* YMT Co. Ltd.....	1,675	11,444	Corp. ACCIONA Energias Renovables SA.....	6,043	112,183
Youlchon Chemical Co. Ltd.....	974	20,385	* Distribuidora Internacional de Alimentacion SA.....	1,842,663	31,916
Young Poong Corp.....	192	55,083	Ebro Foods SA.....	10,299	171,506
Young Poong Precision Corp.....	5,214	42,376	* eDreams ODIGEO SA.....	11,566	109,985
Youngone Corp.....	6,260	188,301	Elecnor SA.....	14,743	254,868
Youngone Holdings Co. Ltd.....	1,902	106,719	Enagas SA.....	46,845	592,867
Yuanta Securities Korea Co. Ltd.....	36,476	66,932	Ence Energia y Celulosa SA.....	43,891	158,393
Yuhan Corp.....	1,842	163,185	Endesa SA.....	42,831	948,206
* Yungjin Pharmaceutical Co. Ltd.....	5,170	7,166	Ercros SA.....	51,076	187,444
* Zeus Co. Ltd.....	3,673	32,657	Faes Farma SA.....	100,698	369,394
Zinus, Inc.....	3,482	51,155	Ferrovial SE.....	25,395	1,083,942
		<u>123,054,292</u>	Fluidra SA.....	13,851	355,625
TOTAL SOUTH KOREA....			#Ω Gestamp Automocion SA.....	64,750	177,209
SPAIN — (1.7%)			Ω Global Dominion Access SA.....	32,070	100,312
Acciona SA.....	8,528	960,836	* Grenergy Renovables SA.....	1,407	51,878
Acerinox SA.....	80,780	810,610	* Grifols SA.....	48,214	412,501
ACS Actividades de Construccion y Servicios SA.....	59,013	3,004,600	Grupo Catalana Occidente SA.....	12,918	514,370
Ω Aedas Homes SA.....	3,787	117,202	Grupo Empresarial San Jose SA.....	5,388	31,725
Ω Aena SME SA.....	9,390	2,022,232	Iberdrola SA.....	171,484	2,423,389
Alantra Partners SA....	903	8,160	Indra Sistemas SA....	57,643	1,104,808
Almirall SA.....	17,301	169,911	Industria de Diseno Textil SA.....	79,731	4,327,849
Amadeus IT Group SA.....	57,147	4,181,877	Laboratorio Reig Jofre SA.....	2,585	6,948
#* Amper SA.....	307,545	39,367	Laboratorios Farmaceuticos Rovi SA.....	9,177	619,740
Atresmedia Corp. de Medios de Comunicacion SA...	25,772	117,792	Linea Directa Aseguradora SA Cia de Seguros y Reaseguros.....	47,410	61,424
Audax Renovables SA.....	39,183	61,983	Logista Integral SA....	24,479	739,632
Azkoyen SA.....	5,948	38,823	Mapfre SA.....	324,382	901,242
Banco Bilbao Vizcaya Argentaria SA (BBVA SM).....	825,678	9,400,305	Melia Hotels International SA.....	24,569	182,974
Banco Bilbao Vizcaya Argentaria SA (BBVA US), Sponsored ADR.....	21,569	244,593			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SPAIN — (Continued)			SWEDEN — (Continued)		
Miquel y Costas & Miquel SA.....	8,269	\$ 112,394	Atlas Copco AB (ATCOA SS), Class A.....	180,663	\$3,018,112
Naturgy Energy Group SA.....	23,610	579,739	Atlas Copco AB (ATCOB SS), Class B.....	100,484	1,493,855
Ω Neinor Homes SA....	6,949	121,263	Atrium Ljungberg AB, Class B.....	10,829	191,516
#* Obrascon Huarte Lain SA.....	118,232	45,308	Ω Attendo AB.....	35,313	163,171
* Oryzon Genomics SA..	8,509	12,526	Avanza Bank Holding AB.....	29,591	887,358
Pharma Mar SA.....	1,111	106,278	# Axfood AB.....	17,325	371,523
Prim SA.....	1,285	12,939	Beijer Alma AB.....	12,926	205,488
* Promotora de Informaciones SA, Class A.....	69,984	23,752	Beijer Ref AB.....	12,176	180,678
Ω Prosegur Cash SA....	77,104	45,656	Bergman & Beving AB.....	11,723	340,358
Realia Business SA....	35,327	36,537	Betsson AB, Class B...	52,606	718,132
Redeia Corp. SA.....	61,860	1,040,554	#* Better Collective AS....	14,233	138,320
Repsol SA (REP SM)..	286,808	3,333,251	* BHG Group AB.....	23,795	57,692
Sacyr SA.....	178,936	585,300	* BICO Group AB.....	6,048	18,187
* Solaria Energia y Medio Ambiente SA.....	21,338	166,954	Bilia AB, Class A.....	26,527	310,995
*Ω Talgo SA.....	17,400	70,222	Billerud Aktiebolag....	66,864	686,505
* Tecnicas Reunidas SA.....	15,753	222,440	BioGaia AB, Class B...	19,554	213,854
Telefonica SA (TEF SM).....	1,059,154	4,315,308	* BiolInvent International AB.....	5,678	14,672
# Telefonica SA (TEF US), Sponsored ADR.....	31,697	128,056	Biotage AB.....	11,611	148,269
# Tubacex SA.....	43,844	155,044	Bjorn Borg AB.....	5,162	26,331
#* Tubos Reunidos SA..	19,513	11,404	Boliden AB.....	41,979	1,260,851
Ω Unicaja Banco SA....	445,187	633,458	* Bonava AB, Class B...	68,446	55,971
Vidrala SA.....	8,122	831,658	*Ω Boozt AB.....	6,801	80,056
Viscofan SA.....	16,067	1,016,794	Ω Bravida Holding AB....	66,165	528,002
TOTAL SPAIN.....		<u>67,530,306</u>	Bufab AB.....	6,591	276,954
SWEDEN — (2.0%)			Bulten AB.....	5,345	37,626
AAK AB.....	13,640	396,442	Bure Equity AB.....	25,410	924,440
Ω AcadeMedia AB.....	33,500	206,235	Byggmax Group AB....	23,427	104,455
AddLife AB, Class B...	28,328	386,111	* Camurus AB.....	4,628	248,050
Addnode Group AB....	33,132	351,836	* Carasent AB.....	3,685	7,278
AddTech AB, Class B..	28,906	843,713	* Castellum AB.....	31,041	336,665
AFRY AB.....	33,215	528,697	Catella AB.....	11,938	29,123
Alfa Laval AB.....	22,740	1,013,672	Catena AB.....	5,960	259,625
Ω Alimak Group AB.....	22,882	239,569	* Cavotec SA.....	12,443	21,765
Alleima AB.....	89,889	745,276	Cellavision AB.....	4,212	85,600
Alligo AB, Class B....	10,505	134,364	Cibus Nordic Real Estate AB publ.....	13,488	218,714
Ω Ambea AB.....	33,443	280,367	#* Cint Group AB.....	46,558	35,893
* Annehem Fastigheter AB, Class B.....	23,136	34,401	Clas Ohlson AB, Class B.....	15,766	336,510
AQ Group AB.....	22,705	324,532	Ω Cloetta AB, Class B....	70,892	180,833
Arise AB.....	10,752	36,622	Ω Coor Service Management Holding AB.....	26,480	75,561
Arjo AB, Class B.....	94,147	337,293	Corem Property Group AB (COREB SS), Class B.....	131,088	69,511
Assa Abloy AB, Class B.....	25,713	787,751	Ω Corem Property Group AB (CORED SS), Class D.....	2,165	44,989
			* C-RAD AB.....	3,079	8,990

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)			SWEDEN — (Continued)		
* Ctek AB.....	6,691	\$ 8,337	*Ω Hoist Finance AB.....	14,551	\$ 122,467
CTT Systems AB.....	2,479	63,358	Holmen AB (HOLMB		
Dios Fastigheter AB....	25,492	175,944	SS), Class B.....	13,019	493,298
Ω Dometic Group AB.....	102,537	519,250	Hufvudstaden AB,		
*Ω Dustin Group AB.....	65,556	22,666	Class A.....	16,447	183,101
Eastnine AB.....	25,612	113,458	* Humana AB.....	15,563	50,662
Elanders AB, Class B..	6,126	46,399	Husqvarna AB		
* Electrolux AB,			(HUSQA SS),		
Class B.....	29,060	263,323	Class A.....	4,692	25,116
Electrolux			Husqvarna AB		
Professional AB,			(HUSQB SS),		
Class B.....	61,030	421,794	Class B.....	86,329	459,714
Elekta AB, Class B....	75,083	444,965	Indutrade AB.....	24,134	664,389
* Embracer Group AB...	9,453	191,136	Instalco AB.....	64,854	184,672
* Enea AB.....	5,780	50,922	* International		
Engcon AB.....	7,932	74,271	Petroleum Corp.		
Eolus Vind AB,			(IPCO CN).....	1,551	20,181
Class B.....	4,740	22,756	#* International		
Ependion AB.....	9,101	100,519	Petroleum Corp.		
Epiroc AB (EPIA SS),			(IPCO SS).....	36,209	476,273
Class A.....	49,725	947,580	INVISIO AB.....	7,629	227,180
Epiroc AB (EPIB SS),			Inwido AB.....	26,224	481,982
Class B.....	29,749	496,642	ITAB Shop Concept		
Essity AB (ESSITYA			AB.....	21,477	41,691
SS), Class A.....	2,308	58,717	JM AB.....	22,732	337,554
Essity AB (ESSITYB			* John Mattson		
SS), Class B.....	46,339	1,173,571	Fastighetsforetagen		
Ω Evolution AB.....	12,494	958,535	AB.....	4,685	26,321
Ework Group AB.....	2,020	27,698	Kabe Group AB,		
Fabege AB.....	31,655	236,768	Class B.....	297	8,131
Fagerhult Group AB....	15,139	73,628	* Karnov Group AB.....	20,085	161,509
* Fastighets AB Balder,			#* K-fast Holding AB.....	34,295	49,462
Class B.....	51,845	368,913	* Klarabo Sverige AB,		
* Fastighets AB Trianon.	11,978	23,435	Class B.....	17,016	25,077
* Fastighetsbolaget			KNOW IT AB.....	9,982	124,384
Emilshus AB,			Lagercrantz Group		
Class B.....	1,004	4,096	AB, Class B.....	47,909	1,017,122
FastPartner AB			Lifco AB, Class B.....	12,938	424,262
(FPARA SS),			Lime Technologies		
Class A.....	12,373	69,565	AB.....	3,930	123,675
Fenix Outdoor			Lindab International		
International AG.....	1,057	64,590	AB.....	27,909	498,411
Fortnox AB.....	109,168	755,684	Loomis AB.....	26,003	827,630
Getinge AB, Class B...	30,311	595,217	* Maha Energy AB.....	17,285	9,810
Granges AB.....	39,772	482,413	* Medcap AB.....	2,656	96,226
*Ω Green Landscaping			Medicover AB,		
Group AB.....	5,224	32,228	Class B.....	17,774	328,314
# H & M Hennes &			MEKO AB.....	17,428	208,159
Mauritz AB,			Micro Systemation AB,		
Class B.....	41,894	558,146	Class B.....	5,052	25,229
Hanza AB.....	10,233	74,496	* Modern Times Group		
Heba Fastighets AB,			MTG AB, Class B... ..	28,759	267,043
Class B.....	12,948	37,536	Momentum Group AB..	11,799	186,307
Hemnet Group AB.....	25,257	839,279	Ω Munters Group AB.....	31,884	506,573
Hexagon AB, Class B..	78,641	910,484	Mycronic AB.....	18,519	750,805
* Hexatronic Group AB..	29,296	95,639	NCAB Group AB.....	50,694	304,761
Hexpol AB.....	69,885	653,874	NCC AB, Class B.....	34,038	548,984
HMS Networks AB.....	9,311	430,618			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)			SWEDEN — (Continued)		
Nederman Holding			Skandinaviska		
AB.....	2,314	\$ 44,998	Enskilda Banken AB		
* Net Insight AB,			(SEBC SS),		
Class B.....	74,509	47,855	Class C.....	1,726	\$ 25,176
New Wave Group AB,			Skanska AB, Class B..	45,055	965,296
Class B.....	46,314	441,341	SKF AB (SKFA SS),		
Nibe Industrier AB,			Class A.....	3,007	60,693
Class B.....	32,148	128,800	SKF AB (SKFB SS),		
Nilorngruppen AB,			Class B.....	54,642	1,103,647
Class B.....	2,755	17,407	SkiStar AB.....	15,716	237,371
* Nivika Fastigheter AB,			Solid Forsakring AB....	5,351	41,066
Class B.....	8,076	28,618	SSAB AB (SSABA		
* Nobia AB.....	115,904	42,455	SS), Class A.....	49,641	238,489
Nolato AB, Class B....	69,620	362,279	SSAB AB (SSABAH		
Nordic Waterproofing			FH), Class A.....	2,266	10,933
Holding AB.....	11,053	174,115	SSAB AB (SSABB		
Nordnet AB publ.....	27,399	651,321	SS), Class B.....	134,610	634,980
* Norion Bank AB.....	21,791	65,781	SSAB AB (SSABBH		
* Norva24 Group AB....	8,692	19,429	FH), Class B.....	12,844	60,506
* Note AB.....	7,145	105,324	* Stendorren		
# NP3 Fastigheter AB....	8,033	190,978	Fastigheter AB.....	3,083	60,487
Nyfosa AB.....	40,081	411,235	* Stillfront Group AB....	166,156	100,048
OEM International AB,			Storskogen Group AB,		
Class B.....	17,660	197,406	Class B.....	489,739	528,017
* Orron Energy AB.....	75,740	45,628	Svedbergs Group AB..	9,684	37,021
* Ovzon AB.....	22,398	38,217	Svenska Cellulosa AB		
Padox AB.....	28,788	524,217	SCA (SCAA SS),		
Peab AB, Class B....	64,301	461,213	Class A.....	3,121	42,597
Platzer Fastigheter			Svenska Cellulosa AB		
Holding AB,			SCA (SCAB SS),		
Class B.....	15,074	116,068	Class B.....	78,467	1,080,673
Prevas AB, Class B....	3,290	30,891	Svenska		
* Pricer AB, Class B....	61,892	62,398	Handelsbanken AB		
Proact IT Group AB....	15,437	166,481	(SHBA SS),		
Ratos AB, Class B....	77,071	241,588	Class A.....	74,650	825,903
RaySearch			# Svenska		
Laboratories AB.....	10,869	230,828	Handelsbanken AB		
Rejlers AB.....	4,668	62,424	(SHBB SS),		
Rottneros AB.....	37,562	32,132	Class B.....	1,473	22,063
Rvrc Holding AB.....	22,271	99,296	Sweco AB, Class B....	42,660	666,695
Saab AB, Class B....	5,220	112,839	# Swedbank AB,		
Sagax AB (SAGAB			Class A.....	63,812	1,389,407
SS), Class B.....	17,309	380,942	* Swedish Orphan		
Sandvik AB.....	65,004	1,341,227	Biovitrum AB.....	13,773	416,522
Scandi Standard AB...	21,297	161,006	Synsam AB.....	25,018	111,344
Ω Scandic Hotels Group			Systemair AB.....	26,063	198,792
AB.....	70,844	492,887	Tele2 AB, Class B....	98,298	1,094,539
* Sdiptech AB, Class B..	6,973	142,765	# Telefonaktiebolaget		
Sectra AB, Class B....	34,321	785,515	LM Ericsson		
Securitas AB, Class B.	63,201	804,109	(ERICA SS),		
* Sedana Medical AB....	19,405	32,008	Class A.....	9,881	74,578
* Sensys Gatso Group			Telefonaktiebolaget		
AB.....	4,148	23,651	LM Ericsson		
*Ω Sinch AB.....	241,126	510,291	(ERICB SS),		
Skandinaviska			Class B.....	380,654	2,866,277
Enskilda Banken AB			Telia Co. AB.....	444,781	1,310,377
(SEBA SS),			* TF Bank AB.....	2,793	93,209
Class A.....	141,257	2,002,212			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)			SWITZERLAND — (Continued)		
Ω Thule Group AB.....	8,201	\$ 259,661	Bellevue Group AG....	2,041	\$ 30,174
Trelleborg AB,			Berner Kantonalbank		
Class B.....	28,963	1,090,521	AG.....	1,938	524,055
Troax Group AB.....	14,558	305,799	BKW AG.....	3,871	660,428
Truecaller AB,			Bossard Holding AG,		
Class B.....	54,639	324,869	Class A.....	2,709	603,070
VBG Group AB,			Bucher Industries AG..	2,792	1,122,752
Class B.....	7,725	230,086	Burckhardt		
* Vestum AB.....	19,216	18,948	Compression		
#* Viaplay Group AB.....	147,624	8,074	Holding AG.....	1,203	908,917
Vitec Software Group			Burkhalter Holding		
AB, Class B.....	8,032	423,395	AG.....	1,989	215,098
Vitrolife AB.....	16,614	333,272	Bystronic AG.....	552	198,420
Volati AB.....	4,814	46,160	# Calida Holding AG....	461	11,404
Volvo AB (VOLVA SS),			Carlo Gavazzi Holding		
Class A.....	26,966	743,871	AG.....	167	34,955
Volvo AB (VOLVB			Cembra Money Bank		
SS), Class B.....	208,445	5,743,369	AG.....	11,681	1,150,976
#* Volvo Car AB,			Chocoladefabriken		
Class B.....	101,949	230,780	Lindt & Spruengli		
Wallenstam AB,			AG.....	8	905,461
Class B.....	53,598	231,371	* Cicolor Technologies		
Wihlborgs Fastigheter			Ltd.....	1,175	87,316
AB.....	43,452	430,533	Cie Financiere		
XANO Industri AB,			Richemont SA,		
Class B.....	1,575	7,727	Class A.....	33,209	6,419,915
* XSpray Pharma AB....	2,239	6,808	Cie Financiere		
			Tradition SA.....	955	202,893
TOTAL SWEDEN.....		<u>80,396,409</u>	Clariant AG.....	73,037	822,108
			Coltene Holding AG....	1,259	77,017
SWITZERLAND — (5.3%)			COSMO		
ABB Ltd.....	90,730	4,940,465	Pharmaceuticals		
Accelleron Industries			NV.....	2,478	178,811
AG (ACLN SW)....	37,593	1,878,711	CPH Group AG.....	347	30,357
Adecco Group AG....	52,144	1,241,324	Daetwyler Holding AG.	1,987	302,115
Alcon AG.....	71,822	6,542,302	DKSH Holding AG....	14,115	1,108,446
Allreal Holding AG....	6,223	1,165,083	dormakaba Holding		
ALSO Holding AG....	2,481	685,479	AG.....	1,240	890,394
* Aluflexpack AG.....	656	11,297	DSM-Firmenich AG....	14,338	1,463,757
* ams-OSRAM AG.....	34,657	257,225	EFG International AG..	45,706	715,062
APG SGA SA.....	441	100,511	Emmi AG.....	776	675,661
* Arbonia AG.....	21,920	298,085	EMS-Chemie Holding		
* Aryzta AG.....	333,720	659,880	AG.....	567	401,377
Ascom Holding AG....	11,095	41,936	# Feintool International		
Autoneum Holding			Holding AG.....	1,631	25,853
AG.....	1,032	144,323	Flughafen Zurich AG...	8,360	2,012,617
Avolta AG.....	26,038	1,176,934	Forbo Holding AG....	364	348,560
Baloise Holding AG....	15,489	2,826,291	Fundamenta Real		
Banque Cantonale de			Estate AG.....	4,475	82,968
Geneve.....	767	222,162	Ω Galenica AG.....	21,300	1,898,182
Banque Cantonale			Geberit AG.....	6,026	3,361,112
Vaudoise.....	9,755	984,427	Georg Fischer AG....	22,820	1,797,212
Barry Callebaut AG....	645	709,031	Givaudan SA.....	477	2,083,424
* Basilea			Glarner Kantonalbank..	1,297	31,590
Pharmaceutica Ag			# Gurit Holding AG,		
Allschwil.....	982	43,721	Class BR.....	1,515	30,805
Belimo Holding AG....	1,187	866,200	Helvetia Holding AG...	15,359	2,680,072
Bell Food Group AG...	885	258,437			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)			SWITZERLAND — (Continued)		
Hiag Immobilien			# Novavest Real Estate		
Holding AG.....	1,172	\$ 112,982	AG.....	1,587	\$ 60,293
Holcim AG (HOLN			OC Oerlikon Corp. AG		
FP).....	6,741	680,502	Pfaffikon.....	64,866	260,220
Holcim AG (HOLN			* Orascom		
SW).....	63,567	6,370,935	Development		
Huber & Suhner AG...	6,475	537,406	Holding AG.....	4,127	25,203
Hypothekbank			# Orior AG.....	2,610	112,790
Lenzburg AG.....	3	13,480	Partners Group		
Implenia AG.....	3,093	118,030	Holding AG.....	2,945	4,473,895
Inficon Holding AG....	699	901,006	Phoenix Mecano AG...	286	130,987
Interroll Holding AG....	169	396,346	Piazza AG, Class A....	241	91,746
Intershop Holding AG..	1,435	215,019	*Ω PolyPeptide Group		
Investis Holding SA....	981	120,652	AG.....	3,457	96,893
Julius Baer Group			PSP Swiss Property		
Ltd.....	42,427	2,981,104	AG.....	10,900	1,610,170
Jungfraubahn Holding			Rieter Holding AG....	1,113	107,748
AG.....	1,642	327,187	Roche Holding AG		
Kardex Holding AG....	1,807	558,694	(RO SW).....	2,458	817,422
Komax Holding AG....	684	101,083	Roche Holding AG		
* Kudelski SA.....	13,192	18,512	(ROG SW).....	52,911	16,633,721
Kuehne & Nagel			Romande Energie		
International AG....	7,037	1,599,037	Holding SA.....	2,262	116,309
Landis & Gyr Group			Sandoz Group AG		
AG.....	7,382	504,582	(SDZ SW).....	112,680	5,394,811
LEM Holding SA.....	71	67,313	# Sandoz Group AG		
Liechtensteinische			(SDZNY US), ADR..	11,882	567,603
Landesbank AG....	5,570	447,838	* Santhera		
Logitech International			Pharmaceuticals		
SA (LOGI US).....	15,276	1,488,188	Holding AG.....	2,341	43,959
Logitech International			Schindler Holding AG..	3,346	941,020
SA (LOGN SW).....	1,150	113,840	Schweier		
Lonza Group AG.....	7,196	4,562,927	Technologies AG....	201	100,441
Luzerner			#* Schweizerische		
Kantonalbank AG....	7,033	527,027	Nationalbank.....	18	71,358
Ω Medacta Group SA....	1,181	150,874	SFS Group AG.....	6,263	786,918
Ω Medmix AG.....	9,173	123,727	SGS SA.....	30,625	2,974,865
# Meier Tobler Group			Siegfried Holding AG...	1,579	1,773,537
AG.....	1,836	55,886	SIG Group AG.....	99,650	2,173,214
Metall Zug AG,			Sika AG.....	8,405	2,134,566
Class B.....	79	91,165	SKAN Group AG.....	913	78,856
Mikron Holding AG....	3,910	69,227	Softwareone Holding		
# Mobilezone Holding			AG.....	21,451	139,934
AG.....	14,545	182,136	Sonova Holding AG....	5,647	1,970,144
Mobimo Holding AG...	2,861	950,262	St. Galler		
* Molecular Partners			Kantonalbank AG....	1,088	538,358
AG.....	3,503	18,547	Stadler Rail AG.....	12,968	288,119
*Ω Montana Aerospace			Straumann Holding		
AG.....	7,478	133,353	AG.....	6,598	935,700
Naturenergie Holding			Sulzer AG.....	7,639	1,240,029
AG.....	1,434	54,006	Swatch Group AG		
Nestle SA.....	226,731	19,258,673	(UHR SW).....	5,555	1,029,124
Novartis AG (NOVN			Swatch Group AG		
SW).....	88,289	9,241,806	(UHRN SW).....	11,250	410,624
# Novartis AG (NVS			Swiss Life Holding		
US), Sponsored			AG.....	4,659	3,803,794
ADR.....	159,651	16,718,653	Swiss Prime Site AG...	26,900	3,070,947

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)			TAIWAN — (Continued)		
Swiss Re AG.....	47,666	\$ 7,277,039	* ACES Electronic Co.		
Swisscom AG.....	4,986	2,805,817	Ltd.....	39,719	\$ 74,943
Swissquote Group			* Acon Holding, Inc.....	79,041	31,657
Holding SA.....	4,529	1,966,116	Acter Group Corp.		
Tecan Group AG.....	616	158,137	Ltd.....	54,470	749,654
Temenos AG.....	15,937	1,355,229	Action Electronics Co.		
Thurgauer			Ltd.....	63,000	32,831
Kantonalbank.....	389	56,196	Actron Technology		
TX Group AG.....	1,242	254,297	Corp.....	14,000	66,815
u-blox Holding AG....	2,825	210,152	# ADATA Technology		
* UBS Group AG (UBS			Co. Ltd.....	96,600	223,435
US).....	7,117	252,069	Addcn Technology Co.		
UBS Group AG			Ltd.....	13,106	73,366
(UBSG SW).....	204,461	7,209,199	* Adimmune Corp.....	75,000	50,885
Valiant Holding AG....	6,005	712,067	Adlink Technology,		
Varia U.S. Properties			Inc.....	9,000	20,516
AG.....	573	19,126	Advanced Analog		
Ω VAT Group AG.....	3,893	1,495,534	Technology, Inc.....	11,000	19,982
Vaudoise Assurances			Advanced Ceramic X		
Holding SA.....	194	107,722	Corp.....	12,000	57,963
Vetropack Holding AG.	4,154	115,852	Advanced Energy		
Vontobel Holding AG...	11,746	867,952	Solution Holding		
VP Bank AG, Class A..	1,320	117,633	Co. Ltd.....	10,000	361,549
VZ Holding AG.....	5,041	867,750	Advanced		
* V-ZUG Holding AG....	602	30,849	International		
Walliser			Multitech Co. Ltd.....	60,000	136,615
Kantonalbank.....	157	19,557	* Advanced		
Warteck Invest AG.....	42	88,851	Optoelectronic		
Ypsomed Holding AG..	570	223,986	Technology, Inc.....	31,000	19,515
Zehnder Group AG....	2,900	160,268	Advanced Power		
Zueblin Immobilien			Electronics Corp.....	29,000	72,027
Holding AG.....	454	17,366	# Advanced Wireless		
Zug Estates Holding			Semiconductor Co...	41,000	117,143
AG, Class B.....	76	175,182	# Advantec Enterprise		
Zuger Kantonalbank...	33	312,686	Co. Ltd.....	96,571	240,671
Zurich Insurance			Advantech Co. Ltd....	23,757	271,983
Group AG.....	10,056	6,093,579	Aero Win Technology		
TOTAL SWITZERLAND.....		<u>216,934,692</u>	Corp.....	22,000	25,087
TAIWAN — (6.2%)			Aerospace Industrial		
91APP, Inc.....	18,000	48,299	Development Corp...	150,000	207,835
Aaeon Technology,			AGV Products Corp....	191,875	67,988
Inc.....	5,248	18,405	Air Asia Co. Ltd.....	10,000	11,569
Abico Avy Co. Ltd.....	46,062	46,727	Airoha Technology		
# Ability Enterprise Co.			Corp.....	6,000	121,603
Ltd.....	104,988	184,436	Airtac International		
Ability			Group.....	41,122	1,072,319
Opto-Electronics			Alchip Technologies		
Technology Co.			Ltd.....	10,000	930,297
Ltd.....	7,083	42,886	Alexander Marine Co.		
AcBel Polytech, Inc....	259,786	239,790	Ltd.....	9,108	53,191
Accton Technology			* ALI Corp.....	22,740	22,764
Corp.....	73,000	1,676,328	Allied Circuit Co. Ltd...	13,000	41,378
Acer E-Enabling			Allied Supreme Corp...	16,000	140,366
Service Business,			Allis Electric Co. Ltd....	41,768	122,844
Inc.....	6,000	47,660	Alltek Technology		
Acer, Inc.....	654,000	734,571	Corp.....	49,040	49,175

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
# Alltop Technology Co.			Asia Vital		
Ltd.....	16,000	\$ 127,609	Components Co.		
Alpha Networks, Inc....	78,072	82,250	Ltd.....	39,814	\$ 670,348
# Altek Corp.....	130,445	145,094	ASIX Electronics		
Amazing			Corp.....	12,000	36,653
Microelectronic			ASMedia Technology,		
Corp.....	21,965	55,110	Inc.....	4,260	257,107
Ambassador Hotel	109,000	179,179	ASolid Technology Co.		
AMPACS Corp.....	20,000	25,108	Ltd.....	10,000	15,212
Ampak Technology,			ASPEED Technology,		
Inc.....	7,000	28,643	Inc.....	6,500	685,551
Ampire Co. Ltd.....	28,000	27,001	ASROCK, Inc.....	11,000	76,591
Ample Electronic			Asustek Computer,		
Technology Co.			Inc.....	72,000	1,310,579
Ltd.....	7,000	22,087	ATE Energy		
AMPOC Far-East Co.			International Co.		
Ltd.....	22,000	65,500	Ltd.....	20,000	16,787
# AmTRAN Technology			Aten International Co.		
Co. Ltd.....	254,906	138,509	Ltd.....	33,000	75,206
* Amulaire Thermal			Auden Techno Corp....	13,000	41,642
Technology, Inc.....	11,000	9,930	Audix Corp.....	34,000	69,099
Anji Technology Co.			AUO Corp. (2409 TT)..	1,589,000	684,702
Ltd.....	22,000	26,421	AURAS Technology		
Anpec Electronics			Co. Ltd.....	5,000	92,716
Corp.....	18,799	95,108	Aurora Corp.....	14,100	27,233
Aopen, Inc.....	11,000	15,420	Avalue Technology,		
Apac Opto			Inc.....	20,000	54,848
Electronics, Inc.....	20,000	59,632	# Avermedia		
Apacer Technology,			Technologies.	21,000	30,539
Inc.....	35,750	48,595	Axiomtek Co. Ltd.....	20,993	81,089
APAQ Technology Co.			Azurewave		
Ltd.....	10,000	38,036	Technologies, Inc....	11,000	18,396
APCB, Inc.....	64,000	30,475	Bafang Yunji		
Apex Biotechnology			International Co.		
Corp.....	32,000	30,091	Ltd.....	14,000	64,099
* Apex International Co.			Bank of Kaohsiung		
Ltd.....	61,162	63,071	Co. Ltd.....	341,321	120,630
Apex Science &			Basso Industry Corp...	40,000	50,994
Engineering.	72,828	24,850	# BenQ Materials Corp..	46,000	41,643
Arcadyan Technology			# BES Engineering		
Corp.....	43,540	235,412	Corp.....	618,000	195,596
Ardentec Corp.....	268,990	561,736	Billion Electric Co.		
ARES International			Ltd.....	10,000	8,793
Corp.....	9,000	13,838	Bin Chuan Enterprise		
Argosy Research,			Co. Ltd.....	22,000	37,091
Inc.....	23,714	104,095	B'in Live Co. Ltd.....	8,800	21,073
Arizona RFID			Bionet Corp.....	6,425	16,010
Technology Cayman			Bionime Corp.....	11,000	22,263
Co. Ltd.....	7,000	60,888	#* Biostar Microtech		
ASE Technology			International Corp....	38,000	28,382
Holding Co. Ltd.....	220,931	1,146,744	Bioteque Corp.....	15,000	56,139
Asia Cement Corp....	567,000	705,926	Bizlink Holding, Inc....	43,000	813,762
Asia Optical Co., Inc...	63,000	298,219	Bon Fame Co. Ltd....	12,000	31,025
Asia Polymer Corp.....	171,319	75,224	* Bonny Worldwide Ltd..	3,000	23,919
Asia Tech Image, Inc...	12,000	40,267	Bora Pharmaceuticals		
			Co. Ltd.....	10,494	255,089

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Brave C&H Supply Co. Ltd.....	7,000	\$ 20,025	Chain Chon Industrial Co. Ltd.....	51,548	\$ 22,571
Bright Led Electronics Corp.....	41,000	27,481	* ChainQui Construction Development Co. Ltd.....	27,000	12,871
Brightek Optoelectronic Co. Ltd.....	11,000	16,037	Chaintech Technology Corp.....	13,000	13,868
Brighten Optix Corp....	2,248	8,806	* Champion Building Materials Co. Ltd....	106,200	30,907
Brighton-Best International Taiwan, Inc.....	109,423	113,756	Champion Microelectronic Corp.....	11,000	19,543
Brilliant Network & Automation Integrated System Co. Ltd.....	5,431	35,745	Chang Hwa Commercial Bank Ltd.....	903,071	498,681
# Browave Corp.....	19,000	95,457	Chang Wah Electromaterials, Inc.....	116,000	153,547
C Sun Manufacturing Ltd.....	12,939	74,336	Chang Wah Technology Co. Ltd.....	130,000	134,640
* Calin Technology Co. Ltd.....	21,000	21,522	Channel Well Technology Co. Ltd.....	60,000	142,074
* Caliway Biopharmaceuticals Co. Ltd.....	2,000	42,323	Chant Sincere Co. Ltd.....	12,000	25,851
* Cameo Communications, Inc.....	90,763	29,465	Charoen Pokphand Enterprise.....	65,000	183,718
Capital Futures Corp...	46,628	82,344	CHC Healthcare Group.....	46,000	62,145
Capital Securities Corp.....	787,680	616,739	CHC Resources Corp.....	33,000	67,381
* Career Technology MFG. Co. Ltd.....	139,886	62,976	Chen Full International Co. Ltd.....	38,000	51,593
Castles Technology Co. Ltd.....	18,742	46,423	Chenbro Micom Co. Ltd.....	10,000	78,856
Caswell, Inc.....	10,000	34,558	Cheng Loong Corp....	271,000	159,539
Catcher Technology Co. Ltd.....	161,000	966,936	* Cheng Mei Materials Technology Corp....	167,408	70,209
Cathay Consolidated, Inc.....	5,000	16,085	Cheng Shin Rubber Industry Co. Ltd....	536,000	806,339
Cathay Financial Holding Co. Ltd.....	601,286	1,212,360	Cheng Uei Precision Industry Co. Ltd....	139,000	287,061
Cathay Real Estate Development Co. Ltd.....	232,000	162,245	# Chenming Electronic Technology Corp....	32,000	134,812
CCP Contact Probes Co. Ltd.....	31,000	33,563	Chia Chang Co. Ltd....	40,000	48,897
* Celxpert Energy Corp.....	34,390	38,736	Chia Hsin Cement Corp.....	219,300	114,630
Cenra, Inc.....	47,500	53,625	Chicony Electronics Co. Ltd.....	257,773	1,193,693
# Center Laboratories, Inc.....	210,084	258,298	Chicony Power Technology Co. Ltd.....	54,481	208,604
Central Reinsurance Co. Ltd.....	76,880	59,631	Chief Telecom, Inc....	8,600	115,527
Century Iron & Steel Industrial Co. Ltd....	34,000	165,180			
Chailease Holding Co. Ltd.....	243,877	850,964			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Chien Kuo Construction Co. Ltd.....	35,360	\$ 29,642	Chung-Hsin Electric & Machinery Manufacturing Corp.....	130,000	\$ 608,611
Chien Shing Harbour Service Co. Ltd.....	9,000	12,491	Chunghwa Chemical Synthesis & Biotech Co. Ltd.....	19,000	19,076
China Airlines Ltd.....	1,491,000	1,171,622	Chunghwa Precision Test Tech Co. Ltd....	4,000	96,502
# China Bills Finance Corp.....	341,000	156,437	Chunghwa Telecom Co. Ltd. (2412 TT)...	133,000	507,865
China Ecotek Corp.....	6,000	11,003	Chunghwa Telecom Co. Ltd. (CHT US), Sponsored ADR.....	3,400	132,056
China Electric Manufacturing Corp.....	91,530	41,471	Chyang Sheng Texing Co. Ltd.....	19,000	14,373
China General Plastics Corp.....	116,626	44,478	Cleanaway Co. Ltd. (8422 TT).....	20,000	109,216
China Glaze Co. Ltd...	48,000	27,815	# Clevo Co.....	193,000	298,743
#* China Man-Made Fiber Corp.....	539,861	122,816	# CMC Magnetics Corp.....	450,929	133,277
# China Metal Products..	121,000	110,730	C-Media Electronics, Inc.....	8,000	13,691
China Motor Corp.....	104,200	254,974	Collins Co. Ltd.....	42,000	21,656
#* China Petrochemical Development Corp...	1,345,069	304,338	Compal Electronics, Inc.....	1,172,000	1,292,638
China Steel Chemical Corp.....	43,000	120,900	# Compeq Manufacturing Co. Ltd.....	442,000	923,601
China Steel Corp.....	1,585,000	970,003	Complex Micro Interconnection Co. Ltd.....	17,000	20,823
China Steel Structure Co. Ltd.....	25,000	38,814	Compucase Enterprise.....	24,000	58,770
China Wire & Cable Co. Ltd.....	31,000	32,754	Concord International Securities Co. Ltd....	50,238	21,735
Chinese Maritime Transport Ltd.....	33,000	39,572	Concord Securities Co. Ltd.....	238,795	102,832
Ching Feng Home Fashions Co. Ltd....	60,478	54,016	# Continental Holdings Corp.....	179,000	160,818
# Chin-Poon Industrial Co. Ltd.....	146,000	159,631	# Contrel Technology Co. Ltd.....	49,000	71,211
Chipbond Technology Corp.....	205,000	397,985	Coremax Corp.....	31,409	51,871
ChipMOS Technologies, Inc. (8150 TT).....	262,133	250,879	# Coretronic Corp.....	130,000	316,588
Chlitina Holding Ltd....	14,422	47,490	# Co-Tech Development Corp.....	90,552	148,078
Chong Hong Construction Co. Ltd.....	64,100	163,155	* Creative Sensor, Inc....	28,800	42,116
Chroma ATE, Inc.....	43,000	484,235	CSBC Corp. Taiwan... CTBC Financial Holding Co. Ltd.....	1,968,563	2,343,151
Chun Yuan Steel Industry Co. Ltd.....	185,000	100,897	CTCI Advanced Systems, Inc.....	2,000	10,259
# Chung Hung Steel Corp.....	239,000	140,375	CTCI Corp.....	206,000	247,892
Chung Hwa Chemical Industrial Works Ltd.....	21,000	17,812	CTI Traffic Industries Co. Ltd.....	6,000	21,274
Chung Hwa Food Industrial Co. Ltd....	5,000	13,093	CviLux Corp.....	28,360	42,101
#* Chung Hwa Pulp Corp.....	171,228	84,834	Cyberlink Corp.....	14,000	41,094

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
CyberPower Systems, Inc.....	17,850	\$ 188,044	* Edimax Technology Co. Ltd.....	97,000	\$ 83,598
* CyberTAN Technology, Inc.....	102,000	93,288	Edison Opto Corp.....	23,136	16,811
DA CIN Construction Co. Ltd.....	88,800	148,942	Edom Technology Co. Ltd.....	72,013	62,209
Dafeng TV Ltd.....	12,000	19,015	eGalax_eMPIA Technology, Inc.....	19,695	24,096
Dah San Electric Wire & Cable Co. Ltd.....	11,325	20,214	* EirGenix, Inc.....	6,000	14,687
Da-Li Development Co. Ltd.....	107,534	137,420	Elan Microelectronics Corp.....	105,900	476,625
# Darfon Electronics Corp.....	95,000	125,674	E-Lead Electronic Co. Ltd.....	17,429	30,827
# Darwin Precisions Corp.....	169,000	64,514	#* E-LIFE MALL Corp.....	23,000	55,176
Data Image Corp.....	7,000	9,858	Elite Advanced Laser Corp.....	18,768	187,489
Daxin Materials Corp...	12,900	87,090	# Elite Material Co. Ltd..	74,000	1,358,342
De Licacy Industrial Co. Ltd.....	84,811	44,383	Elite Semiconductor Microelectronics Technology, Inc.....	86,000	156,868
Delpha Construction Co. Ltd.....	61,000	72,911	Elitegroup Computer Systems Co. Ltd.....	128,000	86,100
Delta Electronics, Inc..	76,365	995,039	eMemory Technology, Inc.....	12,000	1,184,395
Depo Auto Parts Ind Co. Ltd.....	49,000	318,332	Emerging Display Technologies Corp...	46,000	37,387
DFI, Inc.....	8,000	17,249	Ennoconn Corp.....	30,840	265,620
Dimerco Data System Corp.....	12,704	47,245	Ennostar, Inc.....	240,450	338,945
Dimerco Express Corp.....	40,614	99,728	EnTie Commercial Bank Co. Ltd.....	251,000	107,328
DingZing Advanced Materials, Inc.....	5,000	23,253	Episil-Precision, Inc....	34,000	44,287
D-Link Corp.....	202,096	142,796	Eris Technology Corp..	3,000	18,604
Donpon Precision, Inc.....	24,000	23,918	Eson Precision Ind Co. Ltd.....	30,000	52,929
Drewloong Precision, Inc.....	5,000	23,046	Eternal Materials Co. Ltd.....	272,527	233,644
* Dyaco International, Inc.....	41,952	40,039	Eurocharm Holdings Co. Ltd.....	8,000	48,969
# Dynamic Holding Co. Ltd.....	94,086	163,883	Eva Airways Corp.....	947,922	1,366,723
Dynamic Medical Technologies, Inc....	4,400	12,147	Ever Supreme Bio Technology Co. Ltd.....	6,000	32,628
# Dynapack International Technology Corp.....	48,000	297,803	* Everest Textile Co. Ltd.....	164,535	35,681
E Ink Holdings, Inc....	69,000	579,155	Evergreen Aviation Technologies Corp...	26,000	82,126
E.Sun Financial Holding Co. Ltd.....	1,778,317	1,499,696	Evergreen International Storage & Transport Corp.....	215,000	196,484
Eastech Holding Ltd....	9,000	35,305	Evergreen Marine Corp. Taiwan Ltd.....	170,872	1,059,895
* Eastern Media International Corp....	76,985	39,498	EVERGREEN Steel Corp.....	50,000	133,939
Eclat Textile Co. Ltd....	34,583	550,975	# Everlight Chemical Industrial Corp.....	171,405	110,336
eCloudvalley Digital Technology Co. Ltd.....	11,000	38,497	# Everlight Electronics Co. Ltd.....	150,000	374,780
ECOVE Environment Corp.....	10,000	87,679			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Evertop Wire Cable Corp.....	47,000	\$ 26,036	# FLEXium Interconnect, Inc.....	118,112	\$229,106
Excel Cell Electronic Co. Ltd.....	19,000	12,352	Flytech Technology Co. Ltd.....	31,297	88,409
Excellence Opto, Inc...	31,000	23,873	FocalTech Systems Co. Ltd.....	46,000	106,167
Excelsior Medical Co. Ltd.....	46,375	121,826	# Forcecon Tech Co. Ltd.....	21,595	89,339
EZconn Corp.....	5,000	93,825	* Forest Water Environment Engineering Co. Ltd.....	18,576	21,204
Far Eastern Department Stores Ltd.....	328,000	220,496	Formosa Advanced Technologies Co. Ltd.....	62,000	54,183
Far Eastern International Bank...	818,032	334,704	Formosa Chemicals & Fibre Corp.....	589,000	501,678
Far Eastern New Century Corp.....	803,100	760,710	Formosa International Hotels Corp.....	20,672	123,581
Far EasTone Telecommunications Co. Ltd.....	393,061	1,053,956	Formosa Laboratories, Inc.....	40,544	89,442
Faraday Technology Corp.....	56,853	376,710	Formosa Oilseed Processing Co. Ltd..	14,700	20,473
Farglory F T Z Investment Holding Co. Ltd.....	28,563	36,677	Formosa Optical Technology Co. Ltd.....	10,000	33,758
# Farglory Land Development Co. Ltd.....	97,000	219,939	Formosa Petrochemical Corp.....	128,000	140,775
FDC International Hotels Corp.....	7,000	13,468	# Formosa Plastics Corp.....	459,000	504,254
Feature Integration Technology, Inc.....	8,000	16,173	# Formosa Sumco Technology Corp.....	23,000	62,915
* Federal Corp.....	103,926	57,626	# Formosa Taffeta Co. Ltd.....	301,000	172,855
Feedback Technology Corp.....	8,316	30,592	Formosan Rubber Group, Inc.....	96,399	75,978
Feng Hsin Steel Co. Ltd.....	165,000	334,532	Formosan Union Chemical.....	127,945	79,443
Feng TAY Enterprise Co. Ltd.....	148,312	589,737	# Fortune Electric Co. Ltd.....	27,300	461,831
FIC Global, Inc.....	12,000	13,673	Founding Construction & Development Co. Ltd.....	72,000	42,807
FineTek Co. Ltd.....	4,080	22,679	Foxconn Technology Co. Ltd.....	221,535	524,856
Firich Enterprises Co. Ltd.....	59,000	55,177	Foxsemicon Integrated Technology, Inc.....	36,357	335,872
* First Copper Technology Co. Ltd.....	27,000	30,401	Franbo Lines Corp.....	92,000	49,750
First Financial Holding Co. Ltd.....	1,539,854	1,299,404	Froch Enterprise Co. Ltd.....	89,000	44,543
# First Hi-Tec Enterprise Co. Ltd.....	27,554	89,958	# FSP Technology, Inc...	45,000	89,048
First Hotel.....	71,000	32,070			
First Insurance Co. Ltd.	96,000	73,811			
* First Steamship Co. Ltd.....	280,468	60,267			
FIT Holding Co. Ltd....	52,000	93,151			
Fitipower Integrated Technology, Inc.....	26,000	177,459			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Fu Chun Shin			# Global Mixed Mode		
Machinery			Technology, Inc.....	21,000	\$143,854
Manufacture Co.			Global PMX Co. Ltd....	9,000	28,188
Ltd.....	21,000	\$ 10,223	Global Unichip Corp....	18,000	713,713
Fu Hua Innovation Co.			Globalwafers Co. Ltd..	41,000	422,535
Ltd.....	69,948	68,073	Globe Union Industrial		
Fubon Financial			Corp.....	110,048	46,607
Holding Co. Ltd.....	662,568	1,855,976	# Gloria Material		
Fulgent Sun			Technology Corp.....	165,680	243,703
International			* GlycoNex, Inc.....	13,000	9,405
Holding Co. Ltd.....	45,143	192,189	Gold Circuit		
Fullerton Technology			Electronics Ltd.....	99,000	650,591
Co. Ltd.....	51,000	35,878	Goldsun Building		
#* Fulltech Fiber Glass			Materials Co. Ltd....	284,338	382,573
Corp.....	146,331	129,893	Good Will Instrument		
Fusheng Precision			Co. Ltd.....	25,000	32,803
Co. Ltd.....	37,000	368,341	Gordon Auto Body		
Fwusow Industry Co.			Parts.....	24,000	27,210
Ltd.....	60,471	26,347	Gourmet Master Co.		
G Shank Enterprise			Ltd.....	31,237	98,385
Co. Ltd.....	51,888	132,790	Grand Fortune		
Gamania Digital			Securities Co. Ltd....	82,159	31,084
Entertainment Co.			#* Grand Pacific		
Ltd.....	54,000	124,729	Petrochemical.....	451,478	155,037
* GCS Holdings, Inc.....	18,000	76,615	Grand Process		
GEM Services, Inc.....	25,210	53,717	Technology Corp.....	2,000	88,153
# Gemtek Technology			GrandTech CG		
Corp.....	153,000	150,835	Systems, Inc.....	22,775	38,062
* General Interface			Grape King Bio Ltd....	38,000	168,523
Solution Holding			Great China Metal		
Ltd.....	88,000	139,177	Industry.....	77,000	54,160
General Plastic			Great Taipei Gas Co.		
Industrial Co. Ltd....	20,480	21,319	Ltd.....	75,000	69,389
Generalplus			Great Tree Pharmacy		
Technology, Inc.....	19,000	30,147	Co. Ltd.....	27,014	122,528
Genesys Logic, Inc.....	21,000	109,874	# Great Wall Enterprise		
Genius Electronic			Co. Ltd.....	220,571	345,582
Optical Co. Ltd.....	35,616	482,029	Greatek Electronics,		
Genovate			Inc.....	148,000	276,730
Biotechnology Co.			Green World FinTech		
Ltd.....	13,390	9,752	Service Co. Ltd.....	28,000	53,891
GeoVision, Inc.....	20,449	34,720	Group Up Industrial		
Getac Holdings Corp...	163,000	586,661	Co. Ltd.....	10,000	67,668
GFC Ltd.....	15,000	47,146	GTM Holdings Corp....	52,000	54,461
Giant Manufacturing			Gudeng Precision		
Co. Ltd.....	75,994	335,934	Industrial Co. Ltd....	11,393	162,623
Giantplus Technology			Hannstar Board Corp..	117,393	185,738
Co. Ltd.....	117,000	48,968	#* HannStar Display		
# Gigabyte Technology			Corp.....	842,000	205,218
Co. Ltd.....	75,000	567,072	* HannsTouch Holdings		
* Gigasolar Materials			Co.....	188,079	47,711
Corp.....	16,790	35,889	Hanpin Electron Co.		
* Gigastorage Corp.....	129,000	53,249	Ltd.....	14,000	23,979
# Global Brands			Harvatek Corp.....	62,000	39,948
Manufacture Ltd.....	111,320	222,341	Heran Co. Ltd.....	9,000	28,140
Global Lighting			Hey Song Corp.....	106,000	132,361
Technologies, Inc....	23,000	39,146	Hi-Clearance, Inc.....	8,000	34,671

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Highlight Tech Corp....	19,096	\$ 28,700	Hua Yu Lien		
Highwealth			Development Co.		
Construction Corp...	406,329	524,575	Ltd.....	18,000	\$ 64,261
Hi-Lai Foods Co. Ltd...	6,000	27,817	Huaku Development		
HIM International			Co. Ltd.....	91,300	307,712
Music, Inc.....	11,900	42,026	Huang Hsiang		
Hiroca Holdings Ltd....	26,000	21,857	Construction Corp...	15,000	28,633
Hitron Technology,			Hung Ching		
Inc.....	38,559	33,322	Development &		
# Hiwin Technologies			Construction Co.		
Corp.....	52,949	468,943	Ltd.....	54,000	58,689
# Hiyes International			Hung Sheng		
Co. Ltd.....	10,379	55,391	Construction Ltd.....	147,664	106,499
Ho Tung Chemical			Hwa Fong Rubber		
Corp.....	340,125	83,364	Industrial Co. Ltd....	67,242	36,964
Hocheng Corp.....	105,780	52,315	Hwacom Systems,		
Holdings-Key Electric			Inc.....	35,000	21,746
Wire & Cable Co.			# Hwang Chang		
Ltd.....	39,000	53,103	General Contractor		
Holiday Entertainment			Co. Ltd.....	36,830	87,584
Co. Ltd.....	15,300	36,103	Ibase Technology,		
Holy Stone Enterprise			Inc.....	34,000	68,990
Co. Ltd.....	49,425	130,615	# IBF Financial Holdings		
Hon Hai Precision			Co. Ltd.....	1,246,512	547,720
Industry Co. Ltd.			ICARES Medicus,		
(2317 TT).....	746,624	3,986,698	Inc.....	2,400	9,199
Hong Pu Real Estate			Ichia Technologies,		
Development Co.			Inc.....	119,000	131,758
Ltd.....	97,000	92,182	# I-Chiun Precision		
Hong TAI Electric			Industry Co. Ltd.....	40,426	126,131
Industrial.....	66,000	62,031	* Ideal Bike Corp.....	33,000	8,146
Hong YI Fiber Industry			IEI Integration Corp....	47,340	110,254
Co.....	56,000	25,132	#* In Win Development,		
Horizon Securities Co.			Inc.....	10,000	25,480
Ltd.....	119,780	39,143	Infotrend Technology,		
# Hota Industrial			Inc.....	88,000	82,396
Manufacturing Co.			Info-Tek Corp.....	20,000	24,530
Ltd.....	70,263	126,557	Ingentec Corp.....	2,100	11,453
# Hotai Finance Co.			Innodisk Corp.....	24,523	151,836
Ltd.....	69,490	169,380	Innolux Corp.....	1,978,504	838,100
Hotai Motor Co. Ltd....	61,180	1,122,085	Inpaq Technology Co.		
* Hotron Precision			Ltd.....	23,945	57,763
Electronic Industrial			Insyde Software		
Co. Ltd.....	20,031	16,433	Corp.....	13,200	159,147
Hsin Kuang Steel Co.			Intai Technology		
Ltd.....	74,000	106,081	Corp.....	12,400	42,745
Hsin Yung Chien Co.			Integrated Service		
Ltd.....	12,390	34,160	Technology, Inc.....	27,109	109,462
Hsing TA Cement Co...	70,000	37,085	* IntelliEPI, Inc.....	6,000	17,761
HTC Corp.....	191,000	340,094	Interactive Digital		
Hu Lane Associate,			Technologies, Inc....	5,000	12,652
Inc.....	23,293	127,677	* International CSRC		
HUA ENG Wire &			Investment Holdings		
Cable Co. Ltd.....	132,000	101,974	Co.....	291,562	112,551
Hua Nan Financial			International Games		
Holdings Co. Ltd.....	1,146,405	975,233	System Co. Ltd.....	45,000	1,285,676
			# Inventec Corp.....	399,000	588,171

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Iron Force Industrial			King Slide Works Co.		
Co. Ltd.....	14,519	\$ 41,134	Ltd.....	8,000	\$ 362,373
I-Sheng Electric Wire			King Yuan Electronics		
& Cable Co. Ltd....	25,000	38,946	Co. Ltd.....	511,000	1,710,015
ITE Technology, Inc....	50,000	214,075	King's Town Bank Co.		
ITEQ Corp.....	86,029	190,235	Ltd.....	288,000	447,207
# Jarlytec Co. Ltd.....	21,000	104,216	#* King's Town		
Jean Co. Ltd.....	53,562	40,500	Construction Co.		
Jentech Precision			Ltd.....	34,000	62,943
Industrial Co. Ltd....	4,998	206,847	Kinik Co.....	18,000	163,221
Jetway Information			Kinko Optical Co. Ltd..	42,365	34,044
Co. Ltd.....	12,000	15,705	Kinpo Electronics.....	566,000	423,931
Jetwell Computer Co.			Kinsus Interconnect		
Ltd.....	6,000	28,675	Technology Corp....	121,000	352,450
Jia Wei Lifestyle, Inc...	20,442	43,175	KMC Kuei Meng		
Jih Lin Technology			International, Inc.....	17,300	66,631
Co. Ltd.....	28,000	42,419	KNH Enterprise Co.		
Jiin Yeeh Ding			Ltd.....	76,000	45,527
Enterprise Co. Ltd...	12,000	22,214	Ko Ja Cayman Co.		
# Jinan Acetate			Ltd.....	5,000	6,434
Chemical Co. Ltd....	16,107	409,782	KS Terminals, Inc.....	32,000	70,967
Johnson Health Tech			Kung Long Batteries		
Co. Ltd.....	23,000	131,538	Industrial Co. Ltd....	21,000	96,752
JPC connectivity, Inc...	15,250	61,749	* Kung Sing		
# JPP Holding Co. Ltd....	9,450	50,094	Engineering Corp....	190,573	59,523
JSL Construction &			# Kuo Toong		
Development Co.			International Co.		
Ltd.....	21,717	60,045	Ltd.....	80,315	129,953
K Laser Technology,			Kuo Yang		
Inc.....	44,000	25,897	Construction Co.		
Kaimei Electronic			Ltd.....	84,360	52,838
Corp.....	31,120	64,293	Kwong Lung		
Kaori Heat Treatment			Enterprise Co. Ltd...	34,000	60,460
Co. Ltd.....	9,000	79,417	L&K Engineering Co.		
Kedge Construction			Ltd.....	72,762	541,504
Co. Ltd.....	12,067	25,683	La Kaffa International		
Keding Enterprises			Co. Ltd.....	11,000	31,775
Co. Ltd.....	3,000	11,838	* LAN FA Textile.....	93,000	26,304
KEE TAI Properties			Lanner Electronics,		
Co. Ltd.....	164,430	69,897	Inc.....	31,850	93,052
Kenda Rubber			Largan Precision Co.		
Industrial Co. Ltd....	213,316	172,061	Ltd. (3008 TT).....	12,000	991,634
Kerry TJ Logistics Co.			Laser Tek Taiwan Co.		
Ltd.....	67,000	79,052	Ltd.....	13,300	22,536
* Key Ware Electronics			Laster Tech Corp.		
Co. Ltd.....	61,831	19,459	Ltd.....	36,000	35,480
Keystone Microtech			* Leader Electronics,		
Corp.....	6,000	86,939	Inc.....	43,000	18,556
KGI Financial Holding			Leadtrend Technology		
Co. Ltd.....	2,610,354	1,364,551	Corp.....	12,000	22,770
KHGEARS			* Lealea Enterprise Co.		
International Ltd....	7,000	44,286	Ltd.....	352,560	90,818
Kindom Development			LEE CHI Enterprises		
Co. Ltd.....	91,200	140,905	Co. Ltd.....	56,000	22,282
King Chou Marine			LeLon Electronics		
Technology Co.			Corp.....	28,000	86,152
Ltd.....	36,340	46,135			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Lemtech Holdings Co.			Marketech		
Ltd.....	9,656	\$ 41,711	International Corp....	24,000	\$ 108,216
Leo Systems, Inc.....	20,000	18,192	# Materials Analysis		
* Leofoo Development			Technology, Inc.....	18,151	134,565
Co. Ltd.....	19,000	10,757	Maxigen Biotech, Inc...	18,000	27,502
* Li Peng Enterprise			Mayer Steel Pipe		
Co. Ltd.....	236,600	51,113	Corp.....	76,800	64,841
Lian HWA Food Corp..	28,776	128,275	Mechema Chemicals		
Lida Holdings Ltd.....	28,240	19,795	International Corp....	16,000	30,177
Lien Hwa Industrial			* Medeon Biodesign,		
Holdings Corp.....	183,891	276,439	Inc.....	13,649	15,589
Lingsen Precision			MediaTek, Inc.....	81,000	3,507,869
Industries Ltd.....	117,000	61,320	Mega Financial		
Lintes Technology Co.			Holding Co. Ltd.....	750,626	882,709
Ltd.....	6,000	27,461	#* Megaforce Co. Ltd....	26,000	30,702
Lion Travel Service			Meiloon Industrial Co..	40,600	31,811
Co. Ltd.....	27,000	105,593	Mercuries &		
Lite-On Technology			Associates Holding		
Corp.....	270,417	885,007	Ltd.....	173,609	84,973
Liton Technology			Mercuries Data		
Corp.....	10,000	13,281	Systems Ltd.....	30,000	22,985
* Long Bon International			* Mercuries Life		
Co. Ltd.....	76,100	43,819	Insurance Co. Ltd....	1,038,818	205,289
Long Da Construction			Merida Industry Co.		
& Development			Ltd.....	63,000	299,342
Corp.....	61,000	60,070	Merry Electronics Co.		
* Longchen Paper &			Ltd.....	60,757	194,000
Packaging Co. Ltd...	278,641	94,495	METAAGE Corp.....	14,000	23,909
Longwell Co.....	24,000	56,325	* Microbio Co. Ltd.....	107,099	102,790
Loop			Micro-Star		
Telecommunication			International Co.		
International, Inc....	14,000	28,891	Ltd.....	184,000	1,007,095
Lotes Co. Ltd.....	6,700	377,496	Mildef Crete, Inc.....	18,000	45,229
Lotus Pharmaceutical			MIN AIK Technology		
Co. Ltd.....	45,000	350,899	Co. Ltd.....	37,600	26,127
Lucky Cement Corp....	35,000	15,389	Mitac Holdings Corp....	403,560	881,605
Lumax International			MJ International Co.		
Corp. Ltd.....	24,440	79,938	Ltd.....	2,000	2,672
* Lung Yen Life Service			* Mobiletron Electronics		
Corp.....	59,000	94,914	Co. Ltd.....	13,000	15,590
Lungteh Shipbuilding			momo.com, Inc.....	18,824	202,233
Co. Ltd.....	15,750	51,508	* MOSA Industrial		
Luxe Green Energy			Corp.....	30,297	19,912
Technology Co.			* Mosel Vitelic, Inc.....	21,000	19,331
Ltd.....	29,344	20,172	Motech Industries,		
# LuxNet Corp.....	16,000	116,570	Inc.....	82,000	51,176
M3 Technology, Inc....	9,000	28,958	MPI Corp.....	9,000	234,184
# M31 Technology			MSSCORPS Co. Ltd...	15,721	79,350
Corp.....	2,640	50,550	* My Humble House		
Macauto Industrial Co.			Hospitality		
Ltd.....	17,000	29,234	Management		
Macroblock, Inc.....	15,000	34,084	Consulting.....	19,000	31,040
Macronix International			Nak Sealing		
Co. Ltd.....	757,798	440,175	Technologies Corp...	25,000	86,737
Makalot Industrial Co.			Namchow Holdings		
Ltd.....	69,702	737,851	Co. Ltd.....	63,000	95,657

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Nan Liu Enterprise Co. Ltd.....	7,000	\$ 13,960	Orient Europharma Co. Ltd.....	8,000	\$ 11,882
Nan Pao Resins Chemical Co. Ltd....	15,000	146,982	Orient Semiconductor Electronics Ltd.....	146,107	146,714
* Nan Ren Lake Leisure Amusement Co. Ltd.....	32,000	13,546	Oriental Union Chemical Corp.....	143,000	64,312
Nan Ya Plastics Corp..	635,000	620,814	O-TA Precision Industry Co. Ltd....	21,422	45,891
Nan Ya Printed Circuit Board Corp.....	61,000	250,028	Pacific Construction Co.....	29,000	9,914
Nang Kuang Pharmaceutical Co. Ltd.....	14,000	17,748	Pacific Hospital Supply Co. Ltd.....	16,496	47,496
Nantex Industry Co. Ltd.....	94,780	96,138	* Paiho Shih Holdings Corp.....	58,159	45,372
#* Nanya Technology Corp.....	308,432	277,316	Pan Asia Chemical Corp.....	51,120	21,223
National Aerospace Fasteners Corp.....	8,000	23,473	Pan German Universal Motors Ltd.....	7,000	63,187
National Petroleum Co. Ltd.....	12,000	23,230	Pan Jit International, Inc.....	131,700	190,780
* Netronix, Inc.....	17,000	64,362	# Pan-International Industrial Corp.....	165,000	201,978
* New Asia Construction & Development Corp.....	60,000	31,256	Panion & BF Biotech, Inc.....	17,000	42,425
New Best Wire Industrial Co. Ltd....	14,400	13,067	Parade Technologies Ltd.....	24,000	508,131
* Newmax Technology Co. Ltd.....	26,000	19,714	* Paragon Technologies Co. Ltd.....	8,784	5,880
Nexcom International Co. Ltd.....	13,000	21,449	Parpro Corp.....	19,000	19,128
Nextronics Engineering Corp....	7,000	22,095	* PChome Online, Inc....	35,268	45,419
Nichidenbo Corp.....	52,030	105,440	# PCL Technologies, Inc.....	27,379	121,408
Nidec Chaun-Choung Technology Corp.....	11,000	59,394	P-Duke Technology Co. Ltd.....	23,968	67,491
Nien Hsing Textile Co. Ltd.....	51,245	30,212	Pegatron Corp.....	393,000	1,143,463
Nien Made Enterprise Co. Ltd.....	55,000	722,002	Pegavision Corp.....	15,684	175,560
Niko Semiconductor Co. Ltd.....	15,869	22,006	* PharmaEngine, Inc....	27,000	79,065
Nishoku Technology, Inc.....	16,000	70,684	* PharmaEssentia Corp.....	5,219	108,604
Nova Technology Corp.....	10,000	78,045	* Pihong Technology Co. Ltd.....	91,000	97,665
# Novatek Microelectronics Corp.....	107,000	1,681,512	# Phison Electronics Corp.....	40,000	569,172
# Nuvoton Technology Corp.....	38,000	104,873	Phoenix Silicon International Corp....	42,000	153,921
O-Bank Co. Ltd.....	458,620	138,412	Phoenix Tours International, Inc....	12,000	25,016
Ocean Plastics Co. Ltd.....	52,000	56,360	* Phytohealth Corp.....	18,000	8,937
OK Biotech Co. Ltd....	18,857	11,516	Pixart Imaging, Inc....	39,000	284,181
#* Oneness Biotech Co. Ltd.....	47,571	113,913	Planet Technology Corp.....	14,000	64,070
			Plastron Precision Co. Ltd.....	51,126	22,867
			Polytronics Technology Corp.....	12,564	21,445

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
# Posiflex Technology, Inc.....	14,000	\$ 141,421	Realtek Semiconductor Corp.....	39,000	\$642,365
Pou Chen Corp.....	613,000	679,834	Rechi Precision Co. Ltd.....	119,000	97,425
Power Wind Health Industry, Inc.....	11,968	41,332	Rexon Industrial Corp. Ltd.....	29,000	27,587
* Powerchip Semiconductor Manufacturing Corp.....	803,000	484,077	Rich Development Co. Ltd.....	258,530	76,306
Powertech Technology, Inc.....	289,000	1,003,107	* Right WAY Industrial Co. Ltd.....	42,000	15,644
Poya International Co. Ltd.....	20,353	300,799	* Ritek Corp.....	311,084	126,191
President Chain Store Corp.....	79,000	623,390	Rodex Fasteners Corp.....	13,000	14,567
President Securities Corp.....	455,652	360,675	Ruby Tech Corp.....	13,390	19,733
Primax Electronics Ltd.....	181,000	448,256	Ruentex Development Co. Ltd.....	372,888	475,580
* Prime Electronics & Satellitics, Inc.....	23,000	8,229	Ruentex Engineering & Construction Co... Ltd.....	26,600	123,382
# Prince Housing & Development Corp...	421,000	129,723	Ruentex Industries Ltd.....	176,904	370,510
Princeton Technology Corp.....	41,000	19,273	Run Long Construction Co. Ltd.....	134,200	145,538
Pro Hawk Corp.....	6,000	29,520	Sakura Development Co. Ltd.....	61,695	99,784
Progate Group Corp...	4,176	19,952	Sampo Corp.....	104,400	89,140
# Promate Electronic Co. Ltd.....	57,000	134,053	San Fang Chemical Industry Co. Ltd.....	75,679	87,179
Prosperity Dielectrics Co. Ltd.....	35,086	43,498	San Far Property Ltd...	66,925	42,337
PSS Co. Ltd.....	5,000	18,317	San Fu Chemical Co. Ltd.....	12,000	44,685
Qisda Corp.....	388,000	409,368	San Lien Technology Corp. Ltd.....	6,300	14,277
QST International Corp.....	30,563	56,475	San Shing Fastech Corp.....	44,000	73,473
Qualipoly Chemical Corp.....	21,000	31,337	Sanitar Co. Ltd.....	13,000	16,802
Quang Viet Enterprise Co. Ltd.....	17,000	50,992	Sanyang Motor Co. Ltd.....	153,000	326,565
Quanta Computer, Inc.....	72,000	570,826	Savior Lifetec Corp.....	72,074	44,020
Quanta Storage, Inc...	62,000	189,004	SCI Pharmtech, Inc...	17,901	46,794
* Quintain Steel Co. Ltd.....	68,209	22,660	Sciencetech Corp.....	5,000	55,663
Radiant Opto-Electronics Corp.....	159,000	966,910	ScinoPharm Taiwan Ltd.....	70,000	47,583
Radium Life Tech Co. Ltd.....	247,437	78,821	SciVision Biotech, Inc.....	7,000	25,821
Rafael Microelectronics, Inc.....	3,821	17,853	SDI Corp.....	40,000	111,373
Raydium Semiconductor Corp.....	18,000	211,034	Sea Sonic Electronics Co. Ltd.....	19,000	39,910
			Senao International Co. Ltd.....	28,000	27,842
			Senao Networks, Inc...	11,630	63,812
			Sensortek Technology Corp.....	9,000	63,585
			# Sercomm Corp.....	85,000	321,806
			Sesoda Corp.....	79,104	89,826

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Shanghai Commercial & Savings Bank Ltd.....	851,903	\$1,094,232	Simple Technology Co. Ltd.....	34,600	\$ 420,034
Shan-Loong Transportation Co. Ltd.....	44,000	23,419	Sinbon Electronics Co. Ltd.....	60,064	477,756
Sharehope Medicine Co. Ltd.....	17,681	15,176	Sincere Navigation Corp.....	133,900	99,690
Sheh Fung Screws Co. Ltd.....	11,000	17,083	Sinher Technology, Inc.....	28,000	27,408
Sheng Yu Steel Co. Ltd.....	40,000	29,417	Sinmag Equipment Corp.....	17,420	81,570
ShenMao Technology, Inc.....	21,000	41,848	Sino-American Silicon Products, Inc.....	197,000	698,333
Shieh Yih Machinery Industry Co. Ltd.....	28,000	27,494	Sinon Corp.....	180,000	243,575
Shih Her Technologies, Inc....	19,000	79,671	SinoPac Financial Holdings Co. Ltd.....	1,945,782	1,339,320
* Shih Wei Navigation Co. Ltd.....	165,666	80,126	Sinopower Semiconductor, Inc..	7,000	20,304
Shihlin Electric & Engineering Corp....	64,000	360,213	Sinphar Pharmaceutical Co. Ltd.....	32,767	30,836
* Shihlin Paper Corp.....	7,000	10,817	Sinyi Realty, Inc.....	80,544	68,688
* Shin Foong Specialty & Applied Materials Co. Ltd.....	7,000	11,690	Sirtec International Co. Ltd.....	42,800	39,243
Shin Hsiung Natural Gas Co. Ltd.....	14,677	20,548	Sitronix Technology Corp.....	51,000	322,514
* Shin Kong Financial Holding Co. Ltd.....	3,422,879	1,274,628	Siward Crystal Technology Co. Ltd.....	64,000	47,206
Shin Ruenn Development Co. Ltd.....	14,950	26,516	Soft-World International Corp....	21,000	78,721
Shin Zu Shing Co. Ltd.....	54,673	348,478	# Solar Applied Materials Technology Corp.....	117,398	213,778
* Shining Building Business Co. Ltd....	191,632	60,688	Soiteam, Inc.....	11,849	19,124
Shinkong Insurance Co. Ltd.....	78,000	246,486	* Solytech Enterprise Corp.....	26,000	9,877
Shinkong Synthetic Fibers Corp.....	548,000	251,162	Sonix Technology Co. Ltd.....	50,000	61,744
Shinkong Textile Co. Ltd.....	27,000	35,283	Southeast Cement Co. Ltd.....	63,000	38,184
Shiny Chemical Industrial Co. Ltd....	25,360	119,016	Speed Tech Corp.....	28,000	44,002
# Shuttle, Inc.....	77,000	44,793	Sporton International, Inc.....	26,330	161,994
Sigurd Microelectronics Corp.....	233,226	494,182	St. Shine Optical Co. Ltd.....	18,000	103,718
Silergy Corp.....	49,000	569,381	Standard Chemical & Pharmaceutical Co. Ltd.....	32,000	59,922
Silicon Integrated Systems Corp.....	87,000	161,351	Standard Foods Corp.....	105,402	112,373
Silicon Power Computer & Communications, Inc.....	16,000	15,185	Stark Technology, Inc..	19,200	84,374
			# S-Tech Corp.....	60,104	48,965
			Sumeeko Industries Co. Ltd.....	8,000	21,344
			* Sun Yad Construction Co. Ltd.....	51,149	21,114
			Sunfun Info Co. Ltd....	39,370	40,802

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Sunjuice Holdings Co.			TaiDoc Technology		
Ltd.....	5,000	\$ 19,730	Corp.....	16,471	\$ 71,677
* Sunko INK Co. Ltd.....	55,250	25,540	# Taiflex Scientific Co.		
SunMax			Ltd.....	73,280	100,446
Biotechnology Co.			Taimide Tech, Inc.....	34,450	69,973
Ltd.....	11,000	92,075	Tainan Enterprises		
Sunny Friend			Co. Ltd.....	37,000	38,804
Environmental			Tainan Spinning Co.		
Technology Co.			Ltd.....	467,240	194,994
Ltd.....	23,737	59,718	* Tainergy Tech Co.		
Sunonwealth Electric			Ltd.....	16,000	6,087
Machine Industry			Tai-Saw Technology		
Co. Ltd.....	76,000	222,953	Co. Ltd.....	27,000	18,997
Sunplus Innovation			# Taishin Financial		
Technology, Inc.....	6,000	26,138	Holding Co. Ltd.....	1,962,933	1,041,941
* Sunplus Technology			TaiSol Electronics Co.		
Co. Ltd.....	183,000	155,903	Ltd.....	17,000	30,620
Sunrex Technology			* Taisun Enterprise Co.		
Corp.....	34,561	64,940	Ltd.....	69,000	40,899
Sunspring Metal			TAI-TECH Advanced		
Corp.....	41,351	39,082	Electronics Co. Ltd..	20,000	67,795
Supreme Electronics			Taiwan Business		
Co. Ltd.....	169,487	309,486	Bank.....	2,081,027	950,639
Swancor Holding Co.			Taiwan Chinsan		
Ltd.....	20,000	52,194	Electronic Industrial		
Sweeten Real Estate			Co. Ltd.....	41,288	47,815
Development Co.			# Taiwan Cogeneration		
Ltd.....	24,719	22,880	Corp.....	139,728	173,646
# Symtek Automation			Taiwan Cooperative		
Asia Co. Ltd.....	16,111	108,563	Financial Holding		
Syncmold Enterprise			Co. Ltd.....	1,434,319	1,063,450
Corp.....	45,000	130,278	Taiwan Environment		
Synmosa Biopharma			Scientific Co. Ltd.....	24,000	19,029
Corp.....	71,649	73,382	Taiwan FamilyMart		
Synnex Technology			Co. Ltd.....	14,000	80,888
International Corp....	300,250	645,334	Taiwan Fertilizer Co.		
Syn-Tech Chem &			Ltd.....	231,000	366,205
Pharm Co. Ltd.....	8,000	22,676	Taiwan Fire & Marine		
Syscom Computer			Insurance Co. Ltd....	96,000	84,084
Engineering Co.....	18,000	30,943	Taiwan FU Hsing		
Systemx Corp.....	51,000	199,297	Industrial Co. Ltd....	36,000	56,846
T3EX Global Holdings			#* Taiwan Glass Industry		
Corp.....	35,039	81,257	Corp.....	400,046	203,132
# TA Chen Stainless			Taiwan High Speed		
Pipe.....	472,820	489,099	Rail Corp.....	306,000	254,202
Ta Ya Electric Wire &			Taiwan Hon Chuan		
Cable.....	130,382	162,377	Enterprise Co. Ltd...	102,149	500,557
Tah Hsin Industrial			Taiwan Hopax		
Corp.....	16,011	33,313	Chemicals		
TA-I Technology Co.			Manufacturing Co.		
Ltd.....	34,750	47,291	Ltd.....	60,069	68,387
#* Tai Tung			* Taiwan IC Packaging		
Communication Co.			Corp.....	25,000	10,960
Ltd.....	28,511	19,269	† Taiwan Land		
Taichung Commercial			Development Corp...	269,666	4,140
Bank Co. Ltd.....	1,428,459	820,546			

WORLD EX U.S. CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Taiwan Line Tek			Thermaltake		
Electronic.....	31,390	\$ 24,603	Technology Co.		
# Taiwan Mask Corp.....	58,000	85,078	Ltd.....	19,000	\$ 19,463
Taiwan Mobile Co.			Thinking Electronic		
Ltd.....	462,000	1,551,046	Industrial Co. Ltd....	24,000	118,623
Taiwan Navigation Co.			Thye Ming Industrial		
Ltd.....	88,000	77,711	Co. Ltd.....	44,800	89,841
Taiwan Paiho Ltd.....	103,000	209,541	Ton Yi Industrial		
Taiwan PCB Techvest			Corp.....	294,000	134,504
Co. Ltd.....	101,000	103,549	Tong Hsing Electronic		
# Taiwan Sakura Corp....	51,200	129,611	Industries Ltd.....	67,233	254,989
Taiwan Sanyo Electric			Tong Yang Industry		
Co. Ltd.....	28,000	32,924	Co. Ltd.....	129,000	421,717
Taiwan Secom Co.			Tong-Tai Machine &		
Ltd.....	88,000	329,801	Tool Co. Ltd.....	85,060	73,260
Taiwan Semiconductor			Top Union Electronics		
Co. Ltd.....	69,000	110,183	Corp.....	24,539	23,417
Taiwan Semiconductor			Topco Scientific Co.		
Manufacturing Co.			Ltd.....	50,288	440,777
Ltd. (2330 TT).....	1,170,000	39,046,510	Topco Technologies		
Taiwan Semiconductor			Corp.....	8,000	16,656
Manufacturing Co.			Topkey Corp.....	26,000	161,038
Ltd. (TSM US),			Topoint Technology		
Sponsored ADR.....	103,467	21,657,712	Co. Ltd.....	65,200	65,056
# Taiwan Shin Kong			Toung Loong Textile		
Security Co. Ltd.....	74,560	93,204	Manufacturing.....	42,840	25,606
Taiwan Speciality			* TPK Holding Co. Ltd..	114,000	129,671
Chemicals Corp.....	6,000	47,944	Trade-Van Information		
* Taiwan Styrene			Services Co.....	11,000	30,775
Monomer.....	119,000	36,579	# Transcend		
Taiwan Surface			Information, Inc.....	57,000	149,189
Mounting			Transcom, Inc.....	9,680	36,192
Technology Corp....	78,800	248,373	Tripod Technology		
Taiwan Taxi Co. Ltd....	11,292	44,032	Corp.....	149,000	873,885
#* Taiwan TEA Corp.....	281,000	164,183	Trusval Technology		
Taiwan Union			Co. Ltd.....	7,000	36,524
Technology Corp....	72,000	356,428	Tsann Kuen		
# Taiwan-Asia			Enterprise Co. Ltd..	11,226	10,310
Semiconductor			TSC Auto ID		
Corp.....	117,889	97,426	Technology Co.		
Taiyen Biotech Co.			Ltd.....	10,680	67,486
Ltd.....	42,000	40,684	TSEC Corp.....	149,790	77,285
#* Tatung Co. Ltd.....	318,000	420,744	TSRC Corp.....	201,000	124,724
TCC Group Holdings			Ttet Union Corp.....	12,000	53,166
Co. Ltd.....	923,102	892,227	TTFB Co. Ltd.....	4,989	30,777
TCI Co. Ltd.....	30,256	106,242	TTY Biopharm Co.		
Te Chang			Ltd.....	60,000	137,713
Construction Co.			* Tul Corp.....	19,000	40,766
Ltd.....	29,000	54,683	Tung Ho Steel		
Teco Electric &			Enterprise Corp.....	248,570	513,875
Machinery Co. Ltd..	440,000	713,237	Tung Thih Electronic		
Tehmag Foods Corp...	8,560	83,022	Co. Ltd.....	20,900	53,650
Tera Autotech Corp....	29,187	22,584	TURVO International		
Test Research, Inc....	42,000	158,538	Co. Ltd.....	10,410	70,158
Test Rite International			TXC Corp.....	99,000	293,875
Co. Ltd.....	62,000	38,114	# TYC Brother Industrial		
			Co. Ltd.....	116,000	224,337

WORLD EX U.S. CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Tycoons Group			# Vanguard International		
Enterprise.....	100,991	\$ 27,143	Semiconductor		
Tyntek Corp.....	110,000	70,066	Corp.....	264,146	\$ 757,106
# TZE Shin International			Ve Wong Corp.....	18,000	20,288
Co. Ltd.....	42,000	27,782	Ventec International		
* U-BEST Innovative			Group Co. Ltd.....	21,000	51,150
Technology Co.			Via Technologies, Inc..	25,000	70,985
Ltd.....	32,000	15,106	Viking Tech Corp.....	16,000	18,855
UDE Corp.....	34,000	91,692	Visco Vision, Inc.....	13,000	64,509
U-Ming Marine			VisEra Technologies		
Transport Corp.....	189,000	329,788	Co. Ltd.....	20,000	195,253
Unic Technology			# Visual Photonics		
Corp.....	28,000	23,806	Epitaxy Co. Ltd.....	34,500	169,122
Unimicron Technology			Vivotek, Inc.....	9,000	35,470
Corp.....	193,000	804,776	Vizionfocus, Inc.....	3,000	14,334
Union Bank of Taiwan.	720,360	337,991	Voltronic Power		
* Union Insurance Co.			Technology Corp.....	15,442	871,580
Ltd.....	11,000	10,716	# Wafer Works Corp.....	203,248	152,017
Uni-President			# Wafer Technology		
Enterprises Corp.....	966,560	2,294,942	Corp.....	56,789	102,785
Unitech Computer Co.			Wah Hong Industrial		
Ltd.....	14,000	15,344	Corp.....	27,000	33,770
#* Unitech Printed Circuit			Wah Lee Industrial		
Board Corp.....	208,079	191,267	Corp.....	76,500	267,464
* United Alloy-Tech Co...	16,000	19,330	# Walsin Lihwa Corp.....	669,038	497,790
United Integrated			# Walsin Technology		
Services Co. Ltd.....	47,000	724,339	Corp.....	105,398	294,688
# United			Walton Advanced		
Microelectronics			Engineering, Inc.....	127,000	51,852
Corp. (2303 TT).....	847,000	1,009,799	Wan Hai Lines Ltd.....	136,500	312,944
United Orthopedic			WEI Chih Steel		
Corp.....	24,422	69,364	Industrial Co. Ltd....	31,000	20,402
United Recommend			Wei Chuan Foods		
International Co.			Corp.....	104,000	56,530
Ltd.....	16,858	29,549	# Weikeng Industrial Co.		
#* United Renewable			Ltd.....	134,734	138,496
Energy Co. Ltd.....	509,206	154,694	Well Shin Technology		
*†† Unity Opto Technology			Co. Ltd.....	34,000	62,047
Co. Ltd.....	186,000	0	Welldone Co.....	8,000	11,651
Univacco Technology,			Wholetech System		
Inc.....	17,000	25,178	Hitech Ltd.....	19,000	60,718
# Universal Cement			#* Win Semiconductors		
Corp.....	213,397	183,810	Corp.....	112,840	353,385
Universal Vision			* Winbond Electronics		
Biotechnology Co.			Corp.....	1,076,936	467,446
Ltd.....	15,476	96,388	Winmate, Inc.....	13,000	65,765
UPC Technology			Winstek		
Corp.....	321,221	86,379	Semiconductor Co.		
* UPI Semiconductor			Ltd.....	28,000	92,576
Corp.....	14,000	92,970	WinWay Technology		
Userjoy Technology			Co. Ltd.....	4,000	145,028
Co. Ltd.....	9,794	22,375	Wisdom Marine Lines		
USI Corp.....	326,204	115,501	Co. Ltd.....	158,236	299,792
Utechzone Co. Ltd....	15,000	50,430	# Wiselink Co. Ltd.....	24,313	70,027
UVAT Technology Co.			Wistron Corp.....	448,288	1,471,214
Ltd.....	9,000	21,538	Wistron NeWeb Corp..	112,796	484,427
Value Valves Co. Ltd...	10,000	28,045	WITS Corp.....	10,329	32,724

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Wiwynn Corp.....	11,000	\$ 725,147	Yuanta Futures Co.		
Wonderful Hi-Tech Co. Ltd.....	44,357	46,274	Ltd.....	15,792	\$ 40,699
Wowprime Corp.....	35,184	239,798	Yuen Foong Yu Consumer Products Co. Ltd.....	35,000	44,662
WPG Holdings Ltd.....	425,520	908,822	# Yulon Finance Corp....	103,223	356,875
WT Microelectronics Co. Ltd.....	122,829	414,069	Yulon Motor Co. Ltd....	239,536	362,392
WUS Printed Circuit Co. Ltd.....	70,735	98,902	Yung Chi Paint & Varnish Manufacturing Co. Ltd.....	14,000	32,108
* XAC Automation Corp.....	17,000	11,455	# Yungshin Construction & Development Co. Ltd.....	30,000	114,436
XinTec, Inc.....	16,000	100,345	YungShin Global Holding Corp.....	51,800	82,601
X-Legend Entertainment Co. Ltd.....	8,000	24,188	Yusin Holding Corp.....	6,000	22,870
Xxentria Technology Materials Corp.....	60,813	104,457	Zeng Hsing Industrial Co. Ltd.....	23,635	76,857
Ya Horng Electronic Co. Ltd.....	6,000	10,342	Zenitron Corp.....	78,000	70,071
Yageo Corp.....	54,293	881,164	Zero One Technology Co. Ltd.....	40,528	157,204
Yang Ming Marine Transport Corp.....	243,215	499,056	Zhen Ding Technology Holding Ltd.....	185,400	664,082
Yankey Engineering Co. Ltd.....	18,022	258,527	* Zig Sheng Industrial Co. Ltd.....	168,000	47,602
YC INOX Co. Ltd.....	127,511	78,391	ZillTek Technology Corp.....	8,000	74,011
Yea Shin International Development Co. Ltd.....	106,352	99,240	* Zinwell Corp.....	137,000	61,488
* Yeh-Chiang Technology Corp.....	10,000	9,103	Zippy Technology Corp.....	45,000	84,529
Yem Chio Co. Ltd.....	185,936	96,648	Zyxel Group Corp.....	108,944	126,795
Yen Sun Technology Corp.....	11,000	15,268	TOTAL TAIWAN.....		<u>251,620,328</u>
* Yeong Guan Energy Technology Group Co. Ltd.....	48,096	53,601	THAILAND — (0.5%)		
YFC-Boneagle Electric Co. Ltd.....	32,321	24,141	AAPICO Hitech PCL (AH/F TB).....	71,300	30,277
YFY, Inc.....	469,000	425,908	* Absolute Clean Energy PCL.....	1,035,800	39,679
Yi Jinn Industrial Co. Ltd.....	97,440	58,828	Advanced Info Service PCL.....	74,900	631,673
Yieh Phui Enterprise Co. Ltd.....	373,536	175,340	Advanced Information Technology PCL.....	290,300	37,241
Yonyu Plastics Co. Ltd.....	38,000	28,733	AEON Thana Sinsap Thailand PCL.....	29,800	102,652
Young Fast Optoelectronics Co. Ltd.....	30,000	50,263	After You PCL.....	82,900	23,018
* Young Optics, Inc.....	14,000	24,806	Airports of Thailand PCL.....	162,100	265,955
Youngtek Electronics Corp.....	30,160	55,730	Allianz Ayudhya Capital PCL.....	9,200	8,469
Yuan High-Tech Development Co. Ltd.....	6,000	33,095	Amata Corp. PCL.....	237,000	175,947
Yuanta Financial Holding Co. Ltd.....	1,652,336	1,737,772	AP Thailand PCL.....	765,200	180,649
			Asia Plus Group Holdings PCL.....	679,600	46,820
			Asia Sermkij Leasing PCL, NVDR.....	24,600	6,355

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)			THAILAND — (Continued)		
Asia Sermkij Leasing			CK Power PCL.....	429,400	\$ 36,979
PCL.....	19,000	\$ 4,909	Com7 PCL.....	208,300	136,083
Asian Sea Corp. PCL..	80,200	18,576	CP ALL PCL.....	144,800	223,596
Asset World Corp.			CP Aextra PCL.....	73,228	58,169
PCL.....	915,100	85,871	Delta Electronics		
Assetwise PCL.....	49,300	11,419	Thailand PCL.....	175,300	655,911
B Grimm Power PCL..	143,200	64,637	Dhipaya Group		
Bangchak Corp. PCL..	348,900	357,448	Holdings PCL.....	133,200	79,900
Bangchak Sriracha			Diamond Building		
PCL.....	168,500	26,770	Products PCL.....	85,800	18,982
Bangkok Airways			Dohome PCL.....	74,540	16,269
PCL.....	108,200	60,084	Dynasty Ceramic		
Bangkok Bank PCL			PCL.....	989,220	46,120
(BBLF TB).....	165,200	755,480	Eastern Polymer		
Bangkok Bank PCL			Group PCL.....	259,000	25,996
(BBLR TB), NVDR...	28,900	132,163	Ekachai Medical Care		
# Bangkok Chain			PCL.....	97,682	18,855
Hospital PCL.....	256,300	108,837	Electricity Generating		
# Bangkok Commercial			PCL.....	36,100	119,529
Asset Management			# Energy Absolute PCL..	841,000	77,419
PCL.....	657,600	112,285	Erawan Group PCL....	614,700	61,333
Bangkok Dusit			Exotic Food PCL.....	42,200	22,306
Medical Services			Forth Corp. PCL.....	108,900	28,943
PCL, Class F.....	668,800	466,720	Frasers Property		
Bangkok Expressway			Thailand PCL.....	25,000	6,310
& Metro PCL.....	783,640	157,077	GFPT PCL.....	118,400	32,347
Bangkok Land PCL....	3,710,800	57,301	* Global Green		
Bangkok Life			Chemicals PCL.....	9,800	1,193
Assurance PCL,			# Global Power Synergy		
NVDR.....	137,800	73,657	PCL.....	50,831	46,416
Banpu PCL.....	1,782,533	264,667	Gulf Energy		
Banpu Power PCL.....	99,800	25,487	Development PCL...	78,400	134,450
BCPG PCL.....	240,000	45,969	Gunkul Engineering		
BEC World PCL.....	309,452	37,493	PCL.....	948,800	55,787
# Berli Jucker PCL.....	265,750	175,983	Haad Thip PCL.....	60,800	28,888
* Better World Green			Hana Microelectronics		
PCL.....	1,758,200	15,141	PCL.....	127,600	89,424
BKI Holdings PCL.....	15,100	129,140	Heng Leasing &		
Bluebik Group PCL....	12,900	13,791	Capital PCL.....	169,400	5,533
* BTS Group Holdings			Home Product Center		
PCL.....	681,400	124,443	PCL.....	856,920	222,659
Bumrungrad Hospital			# Ichitan Group PCL....	223,800	84,403
PCL.....	60,900	325,523	Index Livingmall PCL..	63,600	28,141
# Cal-Comp Electronics			Indorama Ventures		
Thailand PCL,			PCL.....	169,601	115,837
Class F.....	714,943	162,415	Intouch Holdings PCL..	10,900	31,478
# Carabao Group PCL...	45,100	94,419	# IRPC PCL.....	3,937,200	132,117
Central Pattana PCL...	154,700	243,477	IT City PCL.....	21,800	2,564
Central Plaza Hotel			I-TAIL Corp. PCL.....	61,200	30,895
PCL.....	77,700	65,183	#* Italian-Thai		
Central Retail Corp.			Development PCL...	1,448,300	19,784
PCL.....	259,275	256,003	# Jasmine International		
CH Karnchang PCL....	232,300	113,822	PCL.....	294,150	17,033
Charoen Pokphand			* Jasmine Technology		
Foods PCL.....	451,977	295,278	Solution PCL.....	12,300	19,724
# Chularat Hospital			# Jaymart Group		
PCL.....	1,586,400	102,698	Holdings PCL.....	101,700	32,919

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)			THAILAND — (Continued)		
# JMT Network Services			# Precious Shipping		
PCL.....	184,980	\$ 80,749	PCL.....	252,100	\$ 45,666
Karmarts PCL.....	394,800	113,721	Prima Marine PCL.....	355,600	77,086
Kasikornbank PCL			Property Perfect PCL..	2,100,385	8,108
(KBANKF TB).....	27,800	133,737	Pruksa Holding PCL...	247,300	47,000
KCE Electronics PCL..	207,800	135,757	PTG Energy PCL.....	374,700	82,896
KGI Securities			PTT Exploration &		
Thailand PCL.....	504,800	62,660	Production PCL.....	257,700	975,702
# Khon Kaen Sugar			PTT Global Chemical		
Industry PCL.....	625,296	33,238	PCL.....	250,400	159,869
# Kiatnakin Phatra Bank			# PTT Oil & Retail		
PCL.....	73,700	113,806	Business PCL.....	296,300	102,066
Krung Thai Bank PCL..	502,800	341,919	PTT PCL.....	1,306,600	1,222,209
# Krungthai Card PCL...	128,800	194,108	Quality Houses PCL...	2,391,732	121,451
Lalin Property PCL....	23,700	3,976	R&B Food Supply		
# Land & Houses PCL			PCL.....	50,900	8,616
(LHF TB).....	1,618,500	221,087	* Rabbit Holdings PCL,		
LH Financial Group			Class F.....	2,875,634	35,865
PCL.....	1,555,400	35,565	Rajthanee Hospital		
Loxley PCL.....	909,200	36,719	PCL.....	75,000	42,539
# LPN Development			# Ratch Group PCL.....	162,300	137,359
PCL.....	565,100	36,918	Ratchaphruek Hospital		
Major Cineplex Group			PCL.....	70,600	11,321
PCL.....	140,100	58,245	Ratchthani Leasing		
* Malee Group PCL.....	56,000	14,551	PCL.....	855,510	33,026
MBK PCL.....	284,412	153,713	Regional Container		
MC Group PCL.....	93,300	27,429	Lines PCL.....	140,400	100,062
MCS Steel PCL.....	101,800	18,743	Rojana Industrial Park		
# Mega Lifesciences			PCL.....	322,357	55,042
PCL.....	117,700	110,098	#* RS PCL.....	381,420	12,119
Minor International			S Hotels & Resorts		
PCL.....	487,446	347,400	PCL.....	530,400	31,501
MK Restaurants			Sabina PCL.....	76,585	40,481
Group PCL.....	68,400	35,749	Saha Pathana		
* Mono Next PCL.....	199,600	7,765	Inter-Holding PCL...	18,900	32,552
Moshi Moshi Retail			Saha Pathanapibul		
Corp. PLC.....	9,100	9,593	PCL.....	6,200	10,587
Muangthai Capital			Sahamitr Pressure		
PCL.....	124,500	161,748	Container PCL.....	69,300	19,036
Netbay PCL.....	27,100	11,910	Saha-Union PCL.....	22,400	20,621
Ngern Tid Lor PCL....	309,368	152,502	Saksiam Leasing		
Noble Development			PCL.....	176,300	21,988
PCL.....	285,199	18,802	* Samart Corp. PCL....	126,000	24,321
Nonthavej Hospital			Sansiri PCL.....	4,857,500	246,661
PCL.....	10,100	8,923	Sappe PCL.....	33,800	55,204
Northeast Rubber			SC Asset Corp. PCL...	708,025	56,348
PCL.....	278,200	40,481	SCB X PCL.....	77,300	286,934
NSL Foods PCL.....	14,900	11,725	† SCG Ceramics PCL...	312,000	1,760
# Origin Property PCL...	315,200	32,011	SCG Packaging PCL..	137,700	67,470
# Osotspa PCL.....	210,800	101,409	SCGJWD Logistics		
#* Plan B Media PCL....	782,564	167,319	PCL.....	77,700	19,382
* Platinum Group PCL...	367,600	20,522	Sermang Power		
Polyplex Thailand			Corp. Co. Ltd.....	81,457	12,578
PCL.....	171,000	52,303	Siam Cement PCL,		
Praram 9 Hospital			NVDR.....	3,600	16,463
PCL.....	83,800	54,996	Siam Cement PCL....	70,500	322,405

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)			THAILAND — (Continued)		
Siam Global House			Tisco Financial Group		
PCL.....	186,323	\$ 55,330	PCL (TISCOR TB),		
Siam Wellness Group			NVDR.....	31,000	\$ 91,596
PCL.....	183,000	30,160	TKS Technologies		
Siamgas & Petrochemicals			PCL.....	86,100	14,062
PCL.....	221,200	48,608	TMBThanachart Bank		
Sikarin PCL.....	215,200	55,278	PCL.....	2,923,949	171,920
* Singer Thailand PCL...	51,800	10,383	TOA Paint Thailand		
Singha Estate PCL....	496,000	10,458	PCL.....	134,000	48,149
SISB PCL.....	63,800	48,312	# TPI Polene PCL.....	2,384,500	70,809
* SKY ICT PCL.....	62,300	38,851	TPI Polene Power		
Somboon Advance			PCL.....	801,627	69,986
Technology PCL.....	74,100	23,545	TQM Alpha PCL.....	74,800	42,203
SPCG PCL.....	175,825	42,031	Triple i Logistics PCL..	38,800	5,646
# Sri Trang			* True Corp. PCL,		
Agro-Industry PCL...	301,540	140,584	NVDR.....	154,200	53,575
Sri Trang Gloves			* True Corp. PCL.....	709,593	246,540
Thailand PCL.....	261,300	63,240	TTW PCL.....	254,500	67,640
# Srinanaporn Marketing			Union Auction PCL....	164,600	36,904
PCL.....	160,000	57,966	United Paper PCL.....	73,700	16,852
Srisawad Capital 1969			Univanich Palm Oil		
PCL.....	209,300	8,080	PCL.....	213,600	61,527
Srisawad Corp. PCL...	167,713	184,273	#* VGI PCL.....	515,200	46,510
Srivichai Vejvivat PCL.	36,300	8,516	WHA Corp. PCL.....	972,900	137,521
Star Petroleum			WHA Utilities & Power		
Refining PCL.....	482,813	75,988	PCL.....	205,600	23,689
* STP & I PCL.....	412,920	36,295	* Xspring Capital PCL...	1,577,100	44,491
# Supalai PCL.....	452,400	225,696	TOTAL THAILAND.....		<u>20,660,636</u>
* Super Energy Corp.			TURKEY — (0.2%)		
PCL.....	5,584,020	36,481	* Adese Alisveris		
SVI PCL.....	101,500	20,496	Merkezleri Ticaret		
TAC Consumer PCL...	98,800	12,264	AS.....	348,713	20,025
# Taokaenoi Food & Marketing PCL.....	197,000	48,263	Akbank TAS.....	545,982	986,784
Thai Life Insurance			Akansa Cimento AS..	2,348	13,646
PCL.....	153,300	47,800	Aksa Akriklik Kimya		
Thai Oil PCL.....	241,284	186,292	Sanayii AS.....	254,208	81,838
Thai Stanley Electric			Aksa Enerji Uretim		
PCL (STANLY/F			AS.....	23,194	26,581
TB).....	8,800	56,968	* Aksigorta AS.....	75,104	16,821
Thai Union Group			Alarko Holding AS....	38,338	92,014
PCL.....	686,200	244,526	* Albaraka Turk Katilim		
Thai Vegetable Oil			Bankasi AS.....	411,937	82,226
PCL.....	55,450	34,579	* Alkim Alkali Kimya AS.	53,714	25,974
# Thaicom PCL.....	188,200	63,711	* Anadolu Anonim Turk		
Thaifoods Group PCL..	489,900	45,971	Sigorta Sirketi.....	59,865	184,337
Thanachart Capital			# Anadolu Efes Biracilik		
PCL.....	97,700	144,338	Ve Malt Sanayii AS..	13,237	59,588
# Thoresen Thai			Anadolu Hayat		
Agencies PCL.....	544,900	72,168	Emeklilik AS.....	37,705	104,582
Tipco Asphalt PCL			* Arcelik AS.....	4,722	16,689
(TASCO/F TB).....	132,881	71,422	ARD Grup Bilisim		
TIPCO Foods PCL.....	96,200	29,139	Teknolojileri AS.....	21,045	21,234
# Tisco Financial Group			Aselsan Elektronik		
PCL (TISCO/F TB)..	37,100	109,620	Sanayi Ve Ticaret		
			AS.....	20,836	51,505
			Aygaz AS.....	2,288	10,143

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)			TURKEY — (Continued)		
* Bera Holding AS.....	237,186	\$112,845	* Gozde Girisim		
BIM Birlesik			Sermayesi Yatirim		
Magazalar AS.....	9,443	144,868	Ortakligi AS.....	53,484	\$ 34,937
* Biotrend Cevre VE			* GSD Holding AS.....	65,759	6,635
Enerji Yatirimlari			#* Ipek Dogal Enerji		
AS.....	18,642	7,613	Kaynaklari		
Borusan Yatirim ve			Arastirma Ve Uretim		
Pazarlama AS.....	421	21,117	AS.....	24,192	37,436
Brisa Bridgestone			* Is Finansal Kiralama		
Sabanci Sanayi ve			AS.....	84,577	30,807
Ticaret AS.....	3,447	8,103	Is Yatirim Menkul		
Bursa Cimento			Degerler AS.....	123,776	154,403
Fabrikasi AS.....	47,810	11,263	Jantsa Jant Sanayi Ve		
Celebi Hava Servisi			Ticaret AS.....	14,466	9,849
AS.....	350	18,777	Kalekim Kimyevi		
* Cemas Dokum Sanayi			Maddeler Sanayi ve		
AS.....	180,154	14,776	Ticaret AS.....	14,044	12,565
Cemtas Celik Makina			* Kardemir Karabuk		
Sanayi Ve Ticaret			Demir Celik Sanayi		
AS.....	34,288	8,572	ve Ticaret AS		
Coca-Cola Icecek AS..	66,132	105,021	(KRDMA TI),		
Deva Holding AS.....	4,903	9,758	Class A.....	38,641	37,699
Dogan Sirketler Grubu			* Kardemir Karabuk		
Holding AS.....	492,406	186,341	Demir Celik Sanayi		
Dogus Otomotiv			ve Ticaret AS		
Servis ve Ticaret			(KRDMD TI),		
AS.....	2,591	13,599	Class D.....	198,891	151,069
Eczacibasi Yatirim			KOC Holding AS.....	109,375	518,494
Holding Ortakligi			Kocaer Celik Sanayi		
AS.....	2,051	10,800	Ve Ticaret AS.....	27,412	9,184
EGE Endustri VE			* Konya Cimento		
Ticaret AS.....	186	49,084	Sanayii AS.....	70	12,385
EIS Eczacibasi Ilac ve			* Kordsa Teknik Tekstil		
Sinai ve Finansal			AS.....	17,841	33,835
Yatirimlar Sanayi ve			* Koza Anadolu Metal		
Ticaret AS.....	41,357	51,627	Madencilik		
Ω Enerjisa Enerji AS.....	30,781	52,502	Isletmeleri AS.....	19,377	37,522
Enka Insaat ve Sanayi			Lokman Hekim		
AS.....	92,855	125,921	Engurusag Saglik		
Erbosan Erciyas Boru			Turizm Egitim		
Sanayii ve Ticaret			Hizmetleri ve Insaat		
AS.....	1,914	9,397	Taahhut AS.....	22,284	13,371
# Eregli Demir ve Celik			* Margun Enerji Uretim		
Fabrikalari TAS.....	162,654	101,699	Sanayi VE Ticaret		
Escar Turizm			AS.....	17,170	11,008
Tasimacilik Ticaret			Ω Mavi Giyim Sanayi Ve		
AS.....	14,254	18,030	Ticaret AS, Class B.	69,056	136,579
* European Endustri			#* MIA Teknoloji AS.....	19,115	19,791
Insaat Sanayi VE			Migros Ticaret AS.....	4,758	77,519
Ticaret AS.....	70,490	8,393	*Ω MLP Saglik Hizmetleri		
Ford Otomotiv Sanayi			AS.....	5,480	59,986
AS.....	1,638	42,456	* NET Holding AS.....	46,404	57,305
Global Yatirim Holding			Nuh Cimento Sanayi		
AS.....	120,279	58,989	AS.....	6,465	49,820

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)			TURKEY — (Continued)		
#* ODAS Elektrik Uretim ve Sanayi Ticaret AS.....	119,899	\$ 18,851	* Turkiye Sinai Kalkinma Bankasi AS.....	135,650	\$ 51,454
* Orge Enerji Elektrik Taahhut AS.....	5,154	12,194	# Turkiye Sise ve Cam Fabrikalari AS.....	216,994	229,689
* Oyak Cimento Fabrikalari AS.....	68,721	46,491	* Turkiye Vakiflar Bankasi TAO, Class D.....	70,573	53,934
* Pegasus Hava Tasimaciligi AS.....	42,673	278,599	* Ulker Biskuvi Sanayi AS.....	49,077	164,824
#* Petkim Petrokimya Holding AS.....	190,463	92,864	Vakko Tekstil ve Hazir Giyim Sanayi Isletmeleri AS.....	3,205	6,942
* Politeknik Metal Sanayi ve Ticaret AS.....	48	9,083	* Vestel Elektronik Sanayi ve Ticaret AS.....	32,970	56,289
* Ral Yatirim Holding AS.....	1,386	15,574	Yapi ve Kredi Bankasi AS.....	587,344	502,572
* Reysas Tasimacilik ve Lojistik Ticaret AS... Sarkuysan Elektrolitik Bakir Sanayi ve Ticaret AS.....	74,551	37,930	* Yatas Yatak ve Yorgan Sanayi ve Ticaret AS.....	61,645	47,147
* Sasa Polyester Sanayi AS.....	4	0	* Zorlu Enerji Elektrik Uretim AS.....	297,691	33,824
Sekerbank Turk AS....	297,514	33,476			
Selcuk Ecza Deposu Ticaret ve Sanayi AS.....	62,356	121,445	TOTAL TURKEY.....		8,971,351
Sok Marketler Ticaret AS.....	46,219	50,126	UNITED ARAB EMIRATES — (0.6%)		
Suwen Tekstil Sanayi Pazarlama AS.....	11,684	7,044	Abu Dhabi Commercial Bank PJSC.....	476,602	1,553,237
* TAV Havalimanlari Holding AS.....	10,591	82,020	Abu Dhabi Islamic Bank PJSC.....	386,084	1,638,937
* Tekfen Holding AS.....	67,495	119,860	Abu Dhabi National Hotels.....	1,632,177	261,263
* Teknosa Ic Ve Dis Ticaret AS.....	29,428	23,761	Abu Dhabi National Insurance Co. PSC..	30,930	52,626
# Tofas Turk Otomobil Fabrikasi AS.....	16,778	104,021	Abu Dhabi National Oil Co. for Distribution PJSC....	622,153	608,953
* Tumosan Motor ve Traktor Sanayi AS...	5,955	18,576	* Abu Dhabi Ports Co. PJSC.....	205,109	276,417
#* Turk Altin Isletmeleri AS.....	30,310	19,058	Abu Dhabi Ship Building Co. PJSC...	10,866	18,143
* Turk Hava Yollari AO...	66,244	584,822	ADNOC Drilling Co. PJSC.....	358,586	527,069
* Turk Telekomunikasyon AS.....	70,630	99,490	Agility Global PLC.....	682,622	245,272
Turk Traktor ve Ziraat Makineleri AS.....	510	9,751	Agthia Group PJSC....	116,608	195,784
Turkcell Iletisim Hizmetleri AS.....	164,166	493,730	Air Arabia PJSC.....	766,156	643,922
# Turkiye Garanti Bankasi AS.....	48,988	173,858	* Ajman Bank PJSC.....	257,469	119,017
# Turkiye Is Bankasi AS, Class C.....	1,235,332	487,209	* AL Seer Marine Supplies & Equipment Co. LLC. Aldar Properties PJSC.....	150,742	313,624
# Turkiye Petrol Rafinerileri AS.....	92,661	364,543	Alpha Dhabi Holding PJSC.....	19,959	61,926

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED ARAB EMIRATES — (Continued)			UNITED ARAB EMIRATES — (Continued)		
Amanat Holdings			National Central		
PJSC.....	473,891	\$ 139,214	Cooling Co. PJSC...	102,310	\$ 81,381
Americana			* National Corp. for		
Restaurants			Tourism & Hotels....	86,901	60,047
International PLC -			Palms Sports PrJSC...	10,658	25,545
Foreign Co.....	440,085	281,208	* Presight AI Holding		
* Amlak Finance PJSC..	316,009	73,869	PLC.....	40,192	25,145
*†† Arabtec Holding			RAK Properties PJSC..	448,701	147,482
PJSC.....	67,000	0	Ras Al Khaimah		
* Aramex PJSC.....	223,999	172,494	Ceramics.....	197,957	139,062
Burjeel Holdings PLC..	329,970	179,429	Salik Co. PJSC.....	294,922	388,787
* Dana Gas PJSC.....	2,081,662	430,455	* Space42 PLC.....	314,767	174,718
Deyaar Development			Taaleem Holdings		
PJSC.....	530,218	134,178	PJSC.....	29,415	33,894
Dubai Electricity &			TECOM Group PJSC..	110,219	93,385
Water Authority			* Union Properties		
PJSC.....	452,504	315,408	PJSC.....	961,862	<u>112,221</u>
Dubai Financial			TOTAL UNITED ARAB		
Market PJSC.....	365,233	146,033	EMIRATES.....		<u>23,295,108</u>
Dubai Investments			UNITED KINGDOM — (8.3%)		
PJSC.....	868,434	512,584	3i Group PLC.....	62,197	2,988,150
Dubai Islamic Bank			4imprint Group PLC....	10,160	752,008
PJSC.....	619,453	1,296,078	abrdn PLC.....	621,195	1,188,080
Emaar Development			* Accesso Technology		
PJSC.....	415,278	1,483,189	Group PLC.....	1,225	7,526
Emaar Properties			* Accsys Technologies		
PJSC.....	1,028,746	3,775,818	PLC.....	1,612	869
Emirates Central			Admiral Group PLC....	36,517	1,220,051
Cooling Systems			Advanced Medical		
Corp.....	704,662	335,359	Solutions Group		
Emirates Driving Co....	104,206	78,746	PLC.....	48,082	124,576
Emirates Integrated			AG Barr PLC.....	27,400	206,621
Telecommunications			Ω Airtel Africa PLC.....	353,354	629,151
Co. PJSC.....	208,587	447,121	Ω AJ Bell PLC.....	130,504	716,716
Emirates NBD Bank			Alfa Financial		
PJSC.....	370,341	2,102,101	Software Holdings		
* Emirates Reem			PLC.....	42,001	115,186
Investments PJSC...	18,399	14,732	* Alliance Pharma PLC..	108,493	81,929
Emirates			Anglo American PLC...	119,747	3,506,334
Telecommunications			Anglo-Eastern		
Group Co. PJSC....	196,636	915,049	Plantations PLC.....	7,046	58,815
* EMSTEEL Building			Antofagasta PLC.....	26,624	564,546
Materials PJSC.....	689,064	232,418	* AO World PLC.....	69,722	85,004
* Eshraq Investments			Ashmore Group PLC...	106,725	224,192
PJSC.....	555,277	53,341	Ashtead Group PLC...	59,713	3,891,610
Fertiglobe PLC.....	244,774	165,219	Ashtead Technology		
First Abu Dhabi Bank			Holdings PLC.....	15,209	105,081
PJSC.....	368,331	1,457,032	#* ASOS PLC.....	16,329	85,654
* Ghitha Holding PJSC..	12,206	81,967	Associated British		
* Gulf Navigation			Foods PLC.....	42,973	1,008,342
Holding PJSC.....	41,242	59,233	#*Ω Aston Martin Lagonda		
* Gulf Pharmaceutical			Global Holdings		
Industries PSC.....	102,715	43,028	PLC.....	39,203	50,813
* Manazel PJSC.....	560,892	51,522	AstraZeneca PLC		
* Multiply Group PJSC...	754,878	433,349	(AZN LN).....	47,070	6,607,478
National Bank of Ras					
Al-Khaimah PSC....	9,222	16,495			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)			UNITED KINGDOM — (Continued)		
AstraZeneca PLC (AZN US), Sponsored ADR.....	92,295	\$ 6,530,794	Capital Ltd.....	80,305	\$ 75,450
Atalaya Mining Copper SA.....	44,749	189,732	Capricorn Energy PLC.....	30,070	115,928
* Auction Technology Group PLC.....	19,370	147,776	Card Factory PLC.....	119,515	139,624
Ω Auto Trader Group PLC.....	159,756	1,556,000	* Carnival PLC (CCL LN).....	4,905	122,974
Aviva PLC.....	261,096	1,654,971	Castings PLC.....	1,541	5,132
Avon Technologies PLC.....	4,262	78,321	Central Asia Metals PLC.....	54,796	102,131
B&M European Value Retail SA.....	247,748	989,109	Centrica PLC.....	1,621,757	2,850,247
Babcock International Group PLC.....	187,974	1,251,290	Chemring Group PLC..	38,755	152,502
BAE Systems PLC.....	101,491	1,534,161	Chesnara PLC.....	56,933	187,952
Ω Bakkavor Group PLC..	69,648	114,902	Clarkson PLC.....	5,180	273,904
Balfour Beatty PLC....	170,034	978,892	* Close Brothers Group PLC.....	42,193	166,441
Bank of Georgia Group PLC.....	18,144	1,065,081	Ω CMC Markets PLC.....	32,124	88,818
Barclays PLC (BARC LN).....	1,157,795	4,243,312	Coats Group PLC.....	503,715	597,270
Barratt Redrow PLC....	457,114	2,560,621	Coca-Cola HBC AG....	19,150	664,780
Beazley PLC.....	239,062	2,468,390	Cohort PLC.....	4,887	69,591
Begbies Traynor Group PLC.....	13,528	15,552	Compass Group PLC..	102,564	3,533,766
Bellway PLC.....	46,452	1,499,466	Computacenter PLC...	27,107	781,048
Berkeley Group Holdings PLC.....	24,000	1,148,274	Conduit Holdings Ltd...	20,557	115,697
Bloomsbury Publishing PLC.....	23,687	195,398	Ω ConvaTec Group PLC.	173,830	529,997
Bodycote PLC.....	55,197	435,021	Costain Group PLC....	67,870	80,020
#* boohoo Group PLC....	178,266	63,700	Cranswick PLC.....	13,296	828,085
BP PLC (BP LN).....	266,095	1,376,587	Crest Nicholson Holdings PLC.....	104,000	230,443
BP PLC (BP US), Sponsored ADR.....	344,281	10,693,368	Croda International PLC.....	7,087	291,916
Braemar PLC.....	11,607	38,584	* Currys PLC.....	527,609	610,634
Breedon Group PLC....	79,543	428,177	CVS Group PLC.....	20,708	251,156
Ω Bridgepoint Group PLC.....	42,049	196,604	DCC PLC.....	27,217	1,876,669
British American Tobacco PLC (BATS LN).....	137,570	5,458,218	* De La Rue PLC.....	47,772	67,484
Brooks Macdonald Group PLC.....	3,134	57,928	DFS Furniture PLC....	79,112	130,630
BT Group PLC.....	1,939,305	3,398,925	# Diageo PLC (DEO US), Sponsored ADR.....	17,152	2,057,725
Bunzl PLC.....	21,182	901,647	Diageo PLC (DGE LN).....	34,410	1,025,088
Burberry Group PLC...	59,305	866,760	Diploma PLC.....	10,829	606,345
Burford Capital Ltd....	49,954	703,336	Direct Line Insurance Group PLC.....	437,042	1,447,949
Bytes Technology Group PLC (BYI SJ).....	18,573	105,529	DiscoverIE Group PLC.....	19,238	151,511
Bytes Technology Group PLC (BYIT LN).....	76,000	432,623	Diversified Energy Co. PLC (DEC LN).....	8,438	135,461
C&C Group PLC.....	105,094	189,054	Domino's Pizza Group PLC.....	87,880	326,913
			dotdigital group PLC...	52,815	56,782
			Dowlais Group PLC....	425,460	376,420
			Dr. Martens PLC.....	55,801	49,520
			Drax Group PLC.....	155,871	1,201,314
			DS Smith PLC.....	434,940	3,119,082
			Dunelm Group PLC....	43,470	531,122
			easyJet PLC.....	69,018	435,934
			Ecora Resources PLC.....	55,621	42,656

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)			UNITED KINGDOM — (Continued)		
* EKF Diagnostics			# GSK PLC (GSK US),		
Holdings PLC.....	10,269	\$ 3,173	Sponsored ADR.....	112,261	\$3,959,445
Elementis PLC.....	141,938	275,023	Gulf Keystone		
Energiean PLC.....	61,762	707,672	Petroleum Ltd.....	100,579	212,438
* EnQuest PLC.....	686,836	100,806	* Gulf Marine Services		
Entain PLC.....	133,950	1,163,078	PLC.....	49,766	10,579
Epwin Group PLC.....	22,733	26,170	*Ω Gym Group PLC.....	51,692	87,747
Essentra PLC.....	68,719	105,907	H&T Group PLC.....	11,660	49,763
*†† Evraz PLC.....	100,308	0	Haleon PLC (HLN		
Experian PLC.....	76,607	3,773,632	LN).....	442,530	2,062,726
FDM Group Holdings			# Haleon PLC (HLN		
PLC.....	28,866	84,265	US), ADR.....	7,340	69,510
Firstgroup PLC.....	307,314	619,548	Halfords Group PLC...	49,448	86,753
Flowtech Fluidpower			Halma PLC.....	17,692	662,765
PLC.....	12,279	10,535	Harbour Energy PLC...	232,426	670,966
* Flutter Entertainment			Hargreaves Lansdown		
PLC.....	6,666	1,787,587	PLC.....	93,133	1,269,207
Foresight Group			Hargreaves Services		
Holdings Ltd.....	22,346	108,804	PLC.....	7,815	61,671
Ω Forterra PLC.....	51,264	101,608	Harworth Group PLC..	45,760	99,028
Foxtons Group PLC....	89,171	74,359	Hays PLC.....	364,250	343,999
* Frasers Group PLC....	33,822	265,555	Headlam Group PLC...	18,512	29,732
Fresnillo PLC.....	44,710	382,689	Helical PLC.....	54,773	121,843
Fuller Smith & Turner			* Helios Towers PLC....	150,788	176,202
PLC, Class A.....	14,301	97,581	Henry Boot PLC.....	27,912	70,828
#* Fund Technologies			Hikma		
PLC.....	3,342	77,000	Pharmaceuticals		
*Ω Funding Circle			PLC.....	32,924	933,379
Holdings PLC.....	61,038	95,377	Hill & Smith PLC.....	21,306	522,154
Future PLC.....	44,099	498,927	Hilton Food Group		
Galliford Try Holdings			PLC.....	21,966	240,420
PLC.....	20,826	96,461	Hiscox Ltd.....	106,599	1,437,891
Games Workshop			* Hochschild Mining		
Group PLC.....	11,804	2,121,754	PLC.....	136,754	297,228
* Gaming Realms PLC..	58,159	25,851	Hollywood Bowl		
Gamma			Group PLC.....	66,226	230,093
Communications			*Ω Hostelworld Group		
PLC.....	17,469	289,077	PLC.....	15,138	24,373
GB Group PLC.....	77,440	335,476	Howden Joinery		
* Genel Energy PLC....	63,993	51,169	Group PLC.....	194,268	1,963,570
Genuit Group PLC.....	71,508	346,128	HSBC Holdings PLC		
Genus PLC.....	1,101	26,362	(HSBA LN).....	462,320	4,828,524
* Georgia Capital PLC...	14,057	209,959	# HSBC Holdings PLC		
Glencore PLC.....	662,854	2,863,825	(HSBC US),		
Gooch & Housego			Sponsored ADR.....	138,463	7,259,615
PLC.....	9,024	49,418	Hunting PLC.....	60,729	260,553
Goodwin PLC.....	208	18,938	Ω Ibstock PLC.....	102,115	213,037
†† Gracell			IDOX PLC.....	32,237	25,173
Biotechnologies,			IG Group Holdings		
Inc., ADR.....	16,505	1,816	PLC.....	122,833	1,549,624
Grafton Group PLC,			IMI PLC.....	98,926	2,447,658
CDI.....	62,669	717,193	Impax Asset		
Grainger PLC.....	278,315	731,794	Management Group		
Greencore Group			PLC.....	26,454	72,246
PLC.....	162,456	389,220	Imperial Brands PLC...	122,389	4,127,893
Greggs PLC.....	41,462	1,105,942	Inchcape PLC.....	148,308	1,234,690
* Griffin Mining Ltd.....	14,013	25,660	* Indivior PLC.....	14,579	172,020
GSK PLC (GSK LN)...	149,747	2,608,536			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)			UNITED KINGDOM — (Continued)		
Informa PLC.....	137,023	\$1,462,089	Liontrust Asset Management PLC...	19,640	\$ 108,767
IntegraFin Holdings PLC.....	86,782	389,081	Lloyds Banking Group PLC (LLOY LN).....	6,682,958	5,138,287
InterContinental Hotels Group PLC (IHG LN).....	2,901	386,795	Lloyds Banking Group PLC (LYG US), ADR.....	43,364	132,260
# InterContinental Hotels Group PLC (IHG US), ADR.....	13,252	1,785,365	London Investment Group PLC.....	2,223	10,049
Intermediate Capital Group PLC.....	53,725	1,565,462	London Stock Exchange Group PLC.....	7,836	1,166,059
International Distribution Services PLC.....	293,304	1,323,918	LSL Property Services PLC.....	21,252	77,237
International Personal Finance PLC.....	88,750	141,191	Ω Luceco PLC.....	17,334	33,780
International Workplace Group PLC.....	241,253	512,466	M&C Saatchi PLC.....	26,191	59,204
Intertek Group PLC....	27,973	1,764,217	M&G PLC.....	546,606	1,408,132
Investec PLC.....	165,436	1,062,870	Macfarlane Group PLC.....	47,125	63,459
iomart Group PLC.....	17,289	15,271	Man Group PLC.....	303,426	801,890
* IP Group PLC.....	249,822	162,626	Marks & Spencer Group PLC.....	817,287	3,385,693
#* IQE PLC.....	250,080	45,864	Marshalls PLC.....	64,748	209,154
#* ITM Power PLC.....	11,679	5,271	* Marston's PLC.....	396,627	199,542
ITV PLC.....	946,743	868,309	* McBride PLC.....	53,087	90,072
J D Wetherspoon PLC.....	32,691	252,234	Me Group International PLC....	106,144	281,133
J Sainsbury PLC.....	505,272	1,586,931	Mears Group PLC.....	43,229	190,429
* James Fisher & Sons PLC.....	13,516	51,364	Melrose Industries PLC.....	131,457	992,119
James Halstead PLC..	29,041	61,806	* Metro Bank Holdings PLC.....	34,840	43,972
JD Sports Fashion PLC.....	459,254	503,985	Midwich Group PLC...	19,506	64,282
JET2 PLC.....	20,824	393,395	* Mitchells & Butlers PLC.....	120,118	343,563
* John Wood Group PLC.....	265,664	237,429	Mitie Group PLC.....	362,970	519,762
Johnson Matthey PLC.....	42,884	758,132	MJ Gleeson PLC.....	17,134	103,201
Johnson Service Group PLC.....	113,318	190,654	* Mobico Group PLC....	126,056	114,285
Jupiter Fund Management PLC...	98,687	97,775	Mondi PLC.....	92,757	1,443,833
Just Group PLC.....	331,163	678,384	MONY Group PLC.....	181,767	435,280
Kainos Group PLC.....	22,073	224,715	* Moonpig Group PLC...	51,732	145,507
Keller Group PLC.....	53,847	910,462	Morgan Advanced Materials PLC.....	86,536	291,833
Kier Group PLC.....	140,860	260,761	Morgan Sindall Group PLC.....	10,550	479,527
Kingfisher PLC.....	526,024	1,598,074	MP Evans Group PLC.....	12,136	155,249
Kitwave Group PLC....	9,363	33,237	* N Brown Group PLC...	24,360	11,904
Knights Group Holdings PLC.....	8,396	11,932	National Grid PLC (NG LN).....	77,407	939,043
Lancashire Holdings Ltd.....	77,881	626,595	# National Grid PLC (NGG US), Sponsored ADR.....	24,845	1,525,483
Learning Technologies Group PLC.....	4,309	4,878	NatWest Group PLC (NWG LN).....	555,405	2,961,225
Legal & General Group PLC.....	718,816	2,146,482			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)			UNITED KINGDOM — (Continued)		
NatWest Group PLC (NWG US), Sponsored ADR.....	158,532	\$1,708,980	PZ Cussons PLC.....	37,864	\$ 36,596
NCC Group PLC.....	87,564	155,788	QinetiQ Group PLC....	120,356	552,519
Next 15 Group PLC....	31,599	132,459	Ω Quilter PLC.....	368,383	737,543
Next PLC.....	15,976	1,963,604	Rank Group PLC.....	58,950	65,051
* Nexxen International Ltd. (NEXN US), ADR.....	968	9,273	Rathbones Group PLC.....	13,811	297,153
Ninety One PLC.....	130,370	241,043	*†† Raven Property Group Ltd.....	39,205	0
Norcros PLC.....	29,191	83,936	Reach PLC.....	169,851	185,276
* Ocado Group PLC.....	28,835	106,797	Reckitt Benckiser Group PLC.....	81,198	5,369,521
Ω On the Beach Group PLC.....	24,136	76,852	Record PLC.....	26,759	18,495
OSB Group PLC.....	153,961	801,070	RELX PLC (REL LN)... RELX PLC (RELX US), Sponsored ADR.....	38,132	1,893,499
Oxford Instruments PLC.....	14,863	384,717	RELX PLC (REN NA)..	40,644	2,027,709
* Oxford Nanopore Technologies PLC...	26,379	47,572	Renew Holdings PLC..	48,598	2,413,025
Pagegroup PLC.....	113,363	458,248	Renewi PLC.....	14,848	134,507
Pan African Resources PLC.....	656,500	325,109	Renishiaw PLC.....	26,731	265,161
Paragon Banking Group PLC.....	89,126	888,494	Renold PLC.....	1,962	87,282
PayPoint PLC.....	10,409	91,891	Rentokil Initial PLC....	76,389	49,404
# Pearson PLC (PSO US), Sponsored ADR.....	74,421	1,240,598	Rentokil Initial PLC....	191,740	939,055
Pennon Group PLC....	56,953	407,089	RHI Magnesita NV.....	6,366	275,159
Persimmon PLC.....	81,557	1,273,544	Ricardo PLC.....	11,713	36,476
* Petra Diamonds Ltd....	23,432	7,948	Rightmove PLC.....	260,241	2,141,507
Pets at Home Group PLC.....	122,390	342,927	Rio Tinto PLC (RIO LN).....	2,919	175,788
Pharos Energy PLC....	34,521	10,311	Rio Tinto PLC (RIO US), Sponsored ADR.....	114,867	6,939,115
Phoenix Group Holdings PLC.....	87,770	565,678	Robert Walters PLC...	14,202	51,013
* Phoenix Spree Deutschland Ltd....	14,613	29,120	#* Rockhopper Exploration PLC.....	200,148	82,448
Pinewood Technologies Group PLC.....	25,427	107,597	* Rolls-Royce Holdings PLC.....	591,139	4,407,618
* Playtech PLC.....	54,204	493,665	Rotork PLC.....	200,906	866,504
Plus500 Ltd.....	34,070	1,194,348	RS Group PLC.....	89,755	722,154
Polar Capital Holdings PLC.....	33,728	209,128	RWS Holdings PLC....	89,535	151,550
Pollen Street Group Ltd.....	2,712	26,498	S&U PLC.....	1,185	24,298
Porvair PLC.....	4,392	37,238	#* S4 Capital PLC.....	21,078	9,751
# PPHE Hotel Group Ltd.....	4,166	67,230	Ω Sabre Insurance Group PLC.....	54,083	88,504
Premier Foods PLC....	262,916	611,825	* Saga PLC.....	40,900	62,588
Prudential PLC (PRU LN).....	101,805	847,214	Sage Group PLC.....	95,020	1,579,183
Prudential PLC (PUK US), ADR.....	34,364	571,473	*†† Savannah Energy PLC.....	205,545	28,034
* PureTech Health PLC (PRTC LN).....	64,889	119,830	Savills PLC.....	49,686	656,068
			Schroders PLC.....	121,231	529,416
			Secure Trust Bank PLC.....	4,722	25,817
			Senior PLC.....	99,878	203,444
			Serco Group PLC.....	393,560	753,148
			Severfield PLC.....	94,328	57,174
			Severn Trent PLC....	29,182	911,392
			Shell PLC (SHEL LN)..	33,667	1,105,448
			Shell PLC (SHEL US), ADR.....	431,715	28,428,436
			* SIG PLC.....	245,058	44,423

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)			UNITED KINGDOM — (Continued)		
* Sigmaroc PLC.....	100,353	\$ 90,460	United Utilities Group PLC.....	81,690	\$ 1,032,163
Smith & Nephew PLC (SN LN).....	35,305	447,707	Vanquis Banking Group PLC.....	77,415	50,174
Smith & Nephew PLC (SNN US), Sponsored ADR.....	11,193	284,078	Vertu Motors PLC.....	104,508	69,112
Smiths Group PLC.....	37,720	960,735	Vesuvius PLC.....	88,954	452,394
Softcat PLC.....	48,702	965,570	Victorian Plumbing Group PLC.....	23,086	30,426
* SolGold PLC.....	234,479	20,866	Victrex PLC.....	15,200	186,388
Spectris PLC.....	17,884	668,528	* Videndum PLC.....	15,306	18,919
Speedy Hire PLC.....	195,133	66,271	* Vistry Group PLC.....	122,422	901,225
Spirax Group PLC.....	7,158	711,687	Vodafone Group PLC (VOD LN).....	2,568,065	2,187,850
Ω Spire Healthcare Group PLC.....	93,859	272,109	# Volex PLC.....	26,053	93,570
* Spirent Communications PLC.....	77,583	177,115	Volution Group PLC....	35,726	234,674
SSE PLC.....	126,645	2,551,329	Vp PLC.....	1,242	9,193
SSP Group PLC.....	145,468	327,726	#* WAG Payment Solutions PLC.....	17,824	16,759
St. James's Place PLC.....	87,682	1,138,606	*Ω Watches of Switzerland Group PLC.....	76,240	539,400
Standard Chartered PLC.....	310,696	4,178,710	* Watkin Jones PLC.....	69,828	27,996
SThree PLC.....	43,306	135,989	Weir Group PLC.....	36,595	1,091,657
* Strix Group PLC.....	55,971	33,376	WH Smith PLC.....	42,707	691,061
*†† Studio Retail Group PLC.....	7,838	0	Whitbread PLC.....	43,370	1,504,357
STV Group PLC.....	6,164	15,291	Wickes Group PLC....	91,550	209,391
* Synthomer PLC.....	46,565	89,583	Wilmington PLC.....	8,381	40,226
Tate & Lyle PLC.....	116,411	948,883	* Wise PLC, Class A. ...	13,801	190,143
Tatton Asset Management PLC...	8,599	70,322	*Ω Wizz Air Holdings PLC.....	1,105	17,478
Taylor Wimpey PLC....	978,939	1,449,805	WPP PLC (WPP LN)...	69,892	664,404
TBC Bank Group PLC.....	15,540	643,192	WPP PLC (WPP US), Sponsored ADR.....	14,579	692,211
Team Internet Group PLC.....	39,440	52,616	* Xaar PLC.....	14,848	14,840
Telecom Plus PLC.....	27,579	571,081	XPS Pensions Group PLC.....	39,143	168,517
Tesco PLC.....	1,215,906	5,596,072	Young & Co.'s Brewery PLC (YNGA LN), Class A.....	6,162	59,782
* THG PLC.....	151,339	76,330	Young & Co.'s Brewery PLC (YNGN LN).....	4,565	32,292
Ω TI Fluid Systems PLC.	131,220	316,846	Zigup PLC.....	94,490	357,608
Topps Tiles PLC.....	69,344	32,257	Zotfoams PLC.....	4,323	16,325
TP ICAP Group PLC...	301,553	1,019,835	TOTAL UNITED KINGDOM.....		337,664,712
*Ω Trainline PLC.....	83,879	368,383	UNITED STATES — (0.1%)		
Travis Perkins PLC....	96,019	844,864	* ADTRAN Holdings, Inc.....	21,109	224,467
Treatt PLC.....	8,368	43,446	Alcoa Corp., CDI.....	6,688	230,753
Trifast PLC.....	24,484	23,061	* Gran Tierra Energy, Inc.....	437	2,522
TT Electronics PLC....	65,123	73,490	* Gran Tierra Energy, Inc. (GTE CN).....	13,205	75,048
#* Tullow Oil PLC.....	278,819	62,218			
Ultimate Products PLC.....	6,327	7,930			
Unilever PLC (UL US), Sponsored ADR.....	127,916	7,339,820			
Unilever PLC (ULVR LN).....	15,104	865,112			
Unilever PLC (UNA NA).....	15,026	860,133			

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED STATES — (Continued)			BRAZIL — (Continued)		
Smurfit WestRock PLC.....	30,168	\$ 1,601,619	Marcopolo SA, 6.623%.....	131,936	\$ 188,059
TOTAL UNITED STATES...		<u>2,134,409</u>	Petroleo Brasileiro SA, 16.113%.....	742,084	4,785,918
TOTAL COMMON STOCKS.....		<u>3,970,850,704</u>	Raizen SA, 1.381%....	392,743	127,687
PREFERRED STOCKS — (0.5%)			Randon SA Implementos e Participacoes, 3.992%.....	71,363	111,244
BRAZIL — (0.2%)			Schulz SA, 7.640%....	27,962	29,761
* Alpargatas SA.....	51,093	54,205	Taurus Armas SA, 3.765%.....	20,900	28,825
Banco ABC Brasil SA, 8.156%.....	34,146	117,851	Unipar Carbocloro SA, 8.335%.....	7,118	59,730
Ω Banco BMG SA, 9.788%.....	88,887	57,493	Usinas Siderurgicas de Minas Gerais SA Usiminas, 5.137%...	189,393	<u>178,567</u>
Banco Bradesco SA, 9.216%.....	282,863	585,179	TOTAL BRAZIL.....		<u>9,207,797</u>
Banco do Estado do Rio Grande do Sul SA, 9.604%.....	79,980	141,784	CHILE — (0.0%)		
Banco Mercantil do Brasil SA, 5.771%...	3,501	22,855	Embotelladora Andina SA, 8.954%.....	47,804	<u>159,586</u>
Banco Pan SA, 3.500%.....	79,299	93,627	COLOMBIA — (0.0%)		
Banco Pine SA, 10.738%.....	35,036	26,679	Grupo Aval Acciones y Valores SA, 4.663%.....	235,543	30,752
* Braskem SA.....	25,500	60,259	Grupo de Inversiones Suramericana SA, 4.888%.....	11,420	<u>77,781</u>
Centrais Eletricas Brasileiras SA, 9.184%.....	14,000	95,105	TOTAL COLOMBIA.....		<u>108,533</u>
Centrais Eletricas de Santa Catarina SA, 7.823%.....	1,700	23,266	GERMANY — (0.3%)		
Cia de Ferro Ligas da Bahia FERBASA, 6.755%.....	44,272	59,014	Bayerische Motoren Werke AG, 8.168%..	9,853	748,660
Cia De Sanena Do Parana, 6.145%.....	205,398	180,653	#Ω Dr. Ing hc F Porsche AG, 3.772%.....	11,745	747,795
Cia Energetica de Minas Gerais, 12.126%.....	292,281	548,147	Draegerwerk AG & Co. KGaA, 3.203%..	2,818	165,935
Cia Energetica do Ceara, 3.969%.....	3,900	16,617	Einhell Germany AG, 1.549%.....	1,782	117,150
Cia Paranaense de Energia - Copel Class B, 4.376%....	171,936	285,381	FUCHS SE, 2.538%...	24,279	1,103,553
Energisa SA, 5.739%..	193	230	Henkel AG & Co. KGaA, 2.202%.....	21,317	1,862,756
Eucatex SA Industria e Comercio, 10.332%.....	26,314	60,381	Jungheinrich AG, 3.012%.....	19,888	514,010
Gerdau SA, 4.549%...	60,750	179,005	Porsche Automobil Holding SE, 6.716%.....	35,499	1,402,950
Isa Energia Brasil SA, 3.307%.....	73,168	297,978	# Sartorius AG, 0.266%..	362	104,463
Itau Unibanco Holding SA, 7.138%.....	136,948	792,295	Sixt SE, 6.667%.....	6,464	396,585
Klabin SA, 6.025%.....	3	2	STO SE & Co. KGaA, 4.456%.....	1,089	129,227
			Villeroy & Boch AG, 6.885%.....	2,636	41,652

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)			HONG KONG — (0.0%)		
Volkswagen AG,			* APAC Resources Ltd.		
9.258%.....	34,480	\$ 3,515,784	Warrants		
TOTAL GERMANY.....		<u>10,850,520</u>	12/15/2027.....	38,819	\$ 426
PHILIPPINES — (0.0%)			ITALY — (0.0%)		
Cebu Air, Inc.,			*# Webuild SpA Warrants		
6.000%.....	55,128	34,866	08/02/2030.....	6,942	<u>0</u>
TOTAL PREFERRED			SOUTH KOREA — (0.0%)		
STOCKS.....		<u>20,361,302</u>	* Hyundai Motor		
RIGHTS/WARRANTS — (0.0%)			Securities Co. Ltd.		
AUSTRALIA — (0.0%)			Rights 02/27/2025...	5,786	<u>4,022</u>
* Arafura Rare Earths			SPAIN — (0.0%)		
Ltd. Warrants			*# ACS Actividades de		
06/20/2025.....	7,729	53	Construccion y		
* Imugene Ltd.			Servicios SA Rights		
Warrants			02/07/2025.....	59,013	<u>29,141</u>
08/31/2026.....	22,893	228	TAIWAN — (0.0%)		
* Panoramic Resources			* Career Technology		
Ltd.....	87,701	0	Co. Ltd. Rights		
* Silver Mines Ltd.			02/10/2025.....	7,910	193
Rights 06/17/26....	9,517	<u>0</u>	* CCP Contact Probes		
TOTAL AUSTRALIA.....		<u>281</u>	Co. Ltd. Rights.....	5,075	752
BELGIUM — (0.0%)			* Hwang Chang		
*# Gimv NV Rights			General Contractor		
02/06/2025.....	8,122	7,415	Co. Ltd. Rights.....	2,302	1,470
BRAZIL — (0.0%)			* Leader Electronics,		
* Banco Pine SA			Inc. Rights.....	1,754	0
Warrants			* Sun Yad Construction		
12/31/2049.....	68	35	Co. Ltd. Rights		
* Diagnosticos da			02/18/2025.....	8,284	<u>418</u>
America SA			TOTAL TAIWAN.....		<u>2,833</u>
Warrants			THAILAND — (0.0%)		
04/30/2025.....	97	9	* Better World Green		
* Empreendimentos			PCL Warrants.....	293,033	0
Pague Menos SA			* Better World Green		
Rights 02/20/2025...	6,686	137	PCL Warrants		
* Equatorial Energia SA			08/13/2025.....	293,033	174
Rights 02/13/2025...	423	344	* Energy Absolute PCL		
* Smartfit Escola de			Warrants		
Ginastica e Danca			02/28/2028.....	140,166	0
SA Rights			* Jasmine International		
02/04/2025.....	775	448	PCL Warrants		
TOTAL BRAZIL.....		<u>973</u>	10/10/2031.....	756,525	8,986
CANADA — (0.0%)			* Northeast Rubber		
* Constellation			PCL Warrants		
Software, Inc.			05/15/2026.....	46,367	730
Warrants			* Thoresen Thai		
03/31/2040.....	1,541	<u>0</u>	Agencies PCL		
			Rights.....	272,450	0

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	Shares	Value»		Shares	Value†
THAILAND — (Continued)			SECURITIES LENDING COLLATERAL — (2.2%)		
* VGI PCL Warrants			@§ The DFA Short Term		
09/03/2025.....	122,415	\$ 4,980	Investment Fund. . . .	7,830,412	\$ 90,582,206
TOTAL THAILAND.....		<u>14,870</u>	TOTAL INVESTMENTS — (100.0%)		
TOTAL			(Cost \$3,178,759,386)^.		<u>\$4,081,854,173</u>
RIGHTS/WARRANTS....		<u>59,961</u>			
TOTAL INVESTMENT					
SECURITIES					
(Cost \$3,088,183,908)....		<u>3,991,271,967</u>			

As of January 31, 2025, World ex U.S. Core Equity Portfolio had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
S&P 500® Emini Index.....	109	03/21/25	\$33,254,181	\$33,066,512	\$(187,669)
Total Futures Contracts.....			<u>\$33,254,181</u>	<u>\$33,066,512</u>	<u>\$(187,669)</u>

As of January 31, 2025, the value of Rule 144A securities amounted to \$108,239,333 or 2.6% of net assets.

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Assets				
Common Stocks				
Australia.....	\$ 3,165,860	\$ 178,715,527	\$ 15,095	\$ 181,896,482
Austria.....	—	14,521,231	—	14,521,231
Belgium.....	673,908	28,863,103	—	29,537,011
Brazil.....	39,593,488	1,173	—	39,594,661
Canada.....	305,789,453	561,097	—	306,350,550
Chile.....	856,270	5,019,668	—	5,875,938
China.....	21,441,961	294,728,536	69,142	316,239,639
Colombia.....	1,192,232	51,362	—	1,243,594
Czech Republic.....	—	1,537,469	—	1,537,469
Denmark.....	—	75,502,712	—	75,502,712
Egypt.....	86,980	141,220	—	228,200
Finland.....	520,725	45,703,295	—	46,224,020
France.....	1,711,709	211,865,696	—	213,577,405
Germany.....	3,833,104	206,042,286	—	209,875,390
Greece.....	—	6,051,623	—	6,051,623
Hong Kong.....	—	41,210,492	20,718	41,231,210
Hungary.....	—	2,659,769	—	2,659,769
India.....	8,879,488	237,169,011	—	246,048,499
Indonesia.....	69,110	21,489,573	17,174	21,575,857
Ireland.....	—	12,279,249	—	12,279,249
Israel.....	1,899,628	25,856,265	—	27,755,893
Italy.....	29,767	81,351,810	—	81,381,577
Japan.....	1,387,743	622,788,452	—	624,176,195
Kuwait.....	—	9,515,792	—	9,515,792

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Malaysia.....	—	\$ 21,530,788	\$ 24	\$ 21,530,812
Mexico.....	\$ 22,856,293	742,762	—	23,599,055
Netherlands.....	19,331,071	73,314,149	—	92,645,220
New Zealand.....	—	8,520,276	—	8,520,276
Norway.....	178,935	21,416,586	13,403	21,608,924
Peru.....	428,426	—	—	428,426
Philippines.....	19,037	7,578,731	2,865	7,600,633
Poland.....	—	14,595,214	—	14,595,214
Portugal.....	—	9,218,998	—	9,218,998
Qatar.....	—	10,244,640	—	10,244,640
Saudi Arabia.....	37,669	45,247,615	—	45,285,284
Singapore.....	17,182	29,827,719	—	29,844,901
South Africa.....	2,587,971	35,998,141	—	38,586,112
South Korea.....	363,289	122,663,750	27,253	123,054,292
Spain.....	372,649	67,157,657	—	67,530,306
Sweden.....	27,459	80,368,950	—	80,396,409
Switzerland.....	25,568,815	191,365,877	—	216,934,692
Taiwan.....	21,789,768	229,826,420	4,140	251,620,328
Thailand.....	373,809	20,285,067	1,760	20,660,636
Turkey.....	—	8,971,351	—	8,971,351
United Arab Emirates.....	—	23,295,108	—	23,295,108
United Kingdom.....	83,255,258	254,379,604	29,850	337,664,712
United States.....	1,676,667	457,742	—	2,134,409
Preferred Stocks				
Brazil.....	9,207,797	—	—	9,207,797
Chile.....	—	159,586	—	159,586
Colombia.....	108,533	—	—	108,533
Germany.....	—	10,850,520	—	10,850,520
Philippines.....	—	34,866	—	34,866
Rights/Warrants				
Australia.....	—	281	—	281
Belgium.....	—	7,415	—	7,415
Brazil.....	—	973	—	973
Hong Kong.....	—	426	—	426
South Korea.....	—	4,022	—	4,022
Spain.....	—	29,141	—	29,141
Taiwan.....	—	2,833	—	2,833
Thailand.....	—	14,870	—	14,870
Securities Lending Collateral.....	—	90,582,206	—	90,582,206
Total Investments in Securities.....	\$579,332,054	\$3,502,320,695	\$201,424<>	\$4,081,854,173
Financial Instruments				
Liabilities				
Futures Contracts**.....	(187,669)	—	—	(187,669)
Total Financial Instruments.....	\$ (187,669)	—	—	\$ (187,669)

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

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

SELECTIVELY HEDGED GLOBAL EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2025

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
DOMESTIC EQUITIES — (60.7%)		
U.S. Core Equity 2 Portfolio.....	4,782,182	\$190,091,728
INTERNATIONAL EQUITIES — (39.3%)		
International Core Equity Portfolio.....	4,525,457	72,316,793
Emerging Markets Core Equity Portfolio.....	2,176,207	50,879,726
TOTAL INTERNATIONAL EQUITIES.....		<u>123,196,519</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$161,741,825)^.....		<u>\$313,288,247</u>

As of January 31, 2025, 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 267,810	CHF 243,000	State Street Bank and Trust	02/10/25	\$ 818
USD 4,746,848	CHF 4,295,000	UBS AG	02/10/25	27,792
USD 1,992,611	DKK 13,988,000	Citibank, N.A.	02/12/25	47,174
USD 46,421	ILS 166,000	Barclays Capital	02/28/25	9
USD 33,618	ILS 120,000	UBS AG	02/28/25	67
USD 14,946,972	JPY 2,293,121,000	State Street Bank and Trust	03/03/25	115,811
USD 488,454	HKD 3,800,000	Citibank, N.A.	03/19/25	248
USD 9,305,552	HKD 72,255,000	HSBC Bank	03/19/25	22,573
USD 17,024,972	EUR 16,354,000	Bank of New York Mellon	03/28/25	17,239
USD 952,010	EUR 911,000	UBS AG	03/28/25	4,593
USD 94,956	SEK 1,041,000	Citibank, N.A.	04/01/25	751
USD 4,324,406	CAD 6,201,000	Citibank, N.A.	04/15/25	44,466
USD 672,628	SGD 910,000	Citibank, N.A.	04/22/25	914
USD 4,206,828	AUD 6,750,000	Australia and New Zealand Bank	04/29/25	8,386
Total Appreciation				\$ 290,841
AUD 6,548,000	USD 4,079,208	Australia and New Zealand Bank	02/03/25	\$ (8,316)
USD 14,764,519	JPY 2,322,243,000	State Street Bank and Trust	02/03/25	(208,517)
USD 4,069,654	AUD 6,548,000	State Street Bank and Trust	02/03/25	(1,237)
JPY 2,322,243,000	USD 15,088,220	State Street Bank and Trust	02/03/25	(115,184)
DKK 1,461,000	USD 204,181	Citibank, N.A.	02/12/25	(987)
USD 561,200	ILS 2,036,000	HSBC Bank	02/28/25	(8,050)
HKD 3,704,000	USD 476,184	State Street Bank and Trust	03/19/25	(311)
USD 195,849	NZD 349,000	Royal Bank of Canada	03/28/25	(1,181)
USD 1,737,539	SEK 19,202,000	Bank of New York Mellon	04/01/25	(135)
Total (Depreciation)				\$ (343,918)
Total Appreciation (Depreciation)				\$ (53,077)

SELECTIVELY HEDGED GLOBAL EQUITY PORTFOLIO

CONTINUED

As of January 31, 2025, Selectively Hedged Global Equity Portfolio had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
S&P 500 [®] Emini Index.....	10	03/21/25	\$3,070,819	\$3,033,625	\$(37,194)
Total Futures Contracts			<u>\$3,070,819</u>	<u>\$3,033,625</u>	<u>\$(37,194)</u>

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Assets				
Affiliated Investment Companies.....	\$313,288,247	—	—	\$313,288,247
Total Investments in Securities.....	<u>\$313,288,247</u>	<u>—</u>	<u>—</u>	<u>\$313,288,247</u>
Financial Instruments				
Assets				
Forward Currency Contracts**.....	—	\$ 290,841	—	290,841
Liabilities				
Forward Currency Contracts**.....	—	(343,918)	—	(343,918)
Futures Contracts**.....	(37,194)	—	—	(37,194)
Total Financial Instruments.....	<u>\$ (37,194)</u>	<u>\$ (53,077)</u>	<u>—</u>	<u>\$ (90,271)</u>

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

**EMERGING MARKETS PORTFOLIO
SCHEDULE OF INVESTMENTS**

**January 31, 2025
(Unaudited)**

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
The Emerging Markets Series.....	<u>\$5,148,576,301</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES [^]	<u>\$5,148,576,301</u>

Summary of the Portfolio's Master Fund's investments as of January 31, 2025, based on their valuation inputs, is located within this report (see Security Valuation Note).

EMERGING MARKETS SMALL CAP PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2025

(Unaudited)

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
The Emerging Markets Small Cap Series.....	<u>\$3,494,466,843</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES [^]	<u>\$3,494,466,843</u>

Summary of the Portfolio's Master Fund's investments as of January 31, 2025, based on their valuation inputs, is located within this report (see Security Valuation Note).

**EMERGING MARKETS VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS**

January 31, 2025

(Unaudited)

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Dimensional Emerging Markets Value Fund.	\$10,704,886,143
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES [^]	<u>\$10,704,886,143</u>

Summary of the Portfolio's Master Fund's investments as of January 31, 2025, based on their valuation inputs, is located within this report (see Security Valuation Note).

EMERGING MARKETS CORE EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (97.6%)			BRAZIL — (Continued)		
BRAZIL — (3.0%)			Brisanet Servicos de Telecomunicacoes SA.....	677,047	\$ 315,118
* Allianca Saude e Participacoes SA...	18,481	\$ 37,284	C&A Modas SA.....	1,239,948	2,077,171
Allied Tecnologia SA..	110,840	132,195	Caixa Seguridade Participacoes SA...	144,031	361,800
Allos SA.....	1,706,264	5,547,354	Camil Alimentos SA...	756,666	616,307
* Allpark Empreendimentos Participacoes e Servicos SA.....	71,405	30,179	CCR SA.....	3,387,542	6,509,543
Alupar Investimento SA.....	900,508	4,374,607	Centrais Eletricas Brasileiras SA.....	1,509,708	9,323,220
Ambev SA (ABEV US), ADR.....	3,022,063	5,590,817	* Cia Brasileira de Aluminio.....	805,427	749,741
* Ambipar Participacoes e Empreendimentos SA.....	18,840	424,058	* Cia Brasileira de Distribuicao.....	1,813,695	837,942
Anima Holding SA....	1,802,879	635,506	Cia de Saneamento Basico do Estado de Sao Paulo SABESP (SBSP3 BZ).....	806,780	13,055,532
Armac Locacao Logistica E Servicos SA.....	137,000	115,338	Cia de Saneamento de Minas Gerais Copasa MG.....	1,237,611	4,739,476
Atacadao SA.....	1,445,643	1,531,221	Cia De Sanena Do Parana (SAPR11 BZ).....	1,369,458	6,010,660
Auren Energia SA.....	1,518,612	2,107,433	Cia De Sanena Do Parana (SAPR3 BZ).....	873,328	769,610
* Automob Participacoes SA...	2,069,028	109,752	Cia Energetica de Minas Gerais (CIG US), Sponsored ADR.....	369,856	691,630
B3 SA - Brasil Bolsa Balcao.....	4,106,916	7,863,791	Cia Energetica de Minas Gerais (CMIG3 BZ).....	1,257,688	3,238,885
Banco Bradesco SA (BBDC3 BZ).....	1,944,390	3,666,495	Cia Paranaense de Energia - Copel.....	1,753,488	2,601,405
Banco BTG Pactual SA.....	841,892	4,692,024	Cia Siderurgica Nacional SA (CSNA3 BZ).....	3,113,810	4,843,308
Banco do Brasil SA...	4,883,774	23,131,709	# Cia Siderurgica Nacional SA (SID US), Sponsored ADR.....	2,722,363	4,301,334
Banco Santander Brasil SA.....	613,371	2,724,671	* Cogna Educacao SA.. Construtora Tenda SA.....	13,965,794	3,369,542
BB Seguridade Participacoes SA...	1,509,262	9,953,193	Cosan SA.....	690,143	1,697,000
Bemobi Mobile Tech SA.....	244,678	566,891	CPFL Energia SA.....	2,748,865	3,640,663
* Blau Farmaceutica SA.....	80,747	179,206	Cruzeiro do Sul Educacional SA....	474,446	2,791,121
Boa Safra Sementes SA.....	47,017	86,648	CSU Digital SA.....	811,575	477,720
BrasilAgro - Co. Brasileira de Propriedades Agricolas.....	402,218	1,560,268		215,633	590,366
#* Braskem SA, ADR, Class A.....	111,668	518,139			
Brava Energia.....	707,567	2,715,707			
BRF SA.....	6,554,646	24,551,672			

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)			BRAZIL — (Continued)		
Cury Construtora e Incorporadora SA...	768,620	\$ 2,843,501	* Hidrovias do Brasil SA.....	1,797,452	\$ 815,059
Cyrela Brazil Realty SA			Hypera SA.....	1,347,320	4,214,373
Empreendimentos e Participacoes.....	1,834,683	6,413,801	Intelbras SA Industria de Telecomunicacao Eletronica Brasileira.....	174,582	428,385
Ω Desktop SA.....	325,970	558,897	lochpe Maxion SA....	898,657	2,091,313
* Dexco SA.....	3,088,908	3,118,481	Irani Papel e Embalagem SA.....	623,194	778,453
* Diagnosticos da America SA.....	167,757	53,392	* IRB-Brasil Resseguros SA.....	460,766	4,170,824
Dimed SA Distribuidora da Medicamentos.....	551,444	783,187	Jalles Machado SA... JBS SA.....	902,487	711,915
Direcional Engenharia SA.....	532,359	2,621,691	JHSF Participacoes SA.....	2,723,270	16,514,692
EcoRodovias Infraestrutura e Logistica SA.....	1,233,547	1,097,603	JSL SA.....	2,633,767	1,784,673
Eletromia SA.....	168,158	848,552	Kepler Weber SA.....	419,265	402,474
* Embraer SA (EMBR3 BZ).....	656,049	6,701,881	Kepler Weber SA..... Klabin SA.....	902,276	1,591,784
* Embraer SA (ERJ US), Sponsored ADR.....	905,779	37,109,766	Lavvi Empreendimentos Imobiliarios SA.....	5,209,277	20,002,597
Empreendimentos Pague Menos SA...	1,281,216	690,588	Localiza Rent a Car SA.....	363,254	539,531
* Energisa SA.....	1,102,659	7,483,073	LOG Commercial Properties e Participacoes SA...	607,701	3,210,056
* Eneva SA.....	2,358,433	4,762,024	* Log-in Logistica Intermodal SA.....	212,777	688,133
Engie Brasil Energia SA.....	575,061	3,621,161	* Lojas Quero-Quero SA.....	246,000	881,450
* Enjoei SA.....	122,799	28,997	Lojas Renner SA....	1,627,875	646,242
Equatorial Energia SA.....	2,737,450	14,122,760	Ω LWSA SA.....	5,431,390	12,686,146
Eternit SA.....	362,800	325,921	* M Dias Branco SA....	2,721,331	1,564,612
Even Construtora e Incorporadora SA...	826,719	868,585	* Magazine Luiza SA... Mahle Metal Leve SA.....	337,520	1,332,973
Ez Tec Empreendimentos e Participacoes SA.....	770,701	1,674,849	Marcopolo SA.....	1,044,521	1,333,344
Fleury SA.....	1,549,420	3,139,114	Marfrig Global Foods SA.....	64,100	310,955
Fras-Le SA.....	247,175	915,690	Melnick Even Desenvolvimento Imobiliario SA.....	914,768	998,660
# Gerdau SA, Sponsored ADR....	2,601,477	7,570,299	Mills Locacao Servicos e Logistica SA.....	1,321,685	3,593,668
Ω GPS Participacoes e Empreendimentos SA.....	1,048,098	2,688,373	* Minerva SA.....	279,106	184,350
* Grupo Casas Bahia SA.....	1,473,282	1,442,009	Moura Dubeux Engenharia SA.....	1,248,913	1,959,691
Grupo Mateus SA....	2,180,031	2,491,869	Movida Participacoes SA.....	298,325	247,071
Grupo SBF SA.....	778,248	1,536,774	* MPM Corporeos SA... MRV Engenharia e Participacoes SA...	371,393	803,280
Guararapes Confecoos SA.....	666,928	742,927	* Multilaser Industrial SA.....	1,364,346	922,163
*Ω Hapvida Participacoes e Investimentos SA...	13,957,871	5,779,904		90,300	11,280

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)			BRAZIL — (Continued)		
Multiplan			*Ω Ser Educacional SA...	338,381	\$ 308,038
Empreendimentos			* Serena Energia SA...	690,768	770,665
Imobiliarios SA.....	786,639	\$ 3,015,154	* Simpar SA.....	2,003,944	1,237,881
Natura & Co. Holding			SLC Agricola SA.....	1,406,551	4,178,221
SA.....	2,539,725	5,484,438	Smartfit Escola de		
Neoenergia SA.....	522,028	1,674,870	Ginastica e Danca		
* Oceanpact Servicos			SA.....	824,477	2,748,233
Maritimos SA.....	194,584	183,128	# Suzano SA (SUZ		
Odontoprev SA.....	1,559,568	3,015,566	US), Sponsored		
* Oncoclinicas do			ADR.....	59,174	639,081
Brasil Servicos			Suzano SA (SUZB3		
Medicos SA.....	363,909	132,635	BZ).....	2,400,104	25,614,854
* Orizon Valorizacao			SYN prop e tech SA..	241,434	203,259
de Residuos SA....	187,973	1,332,911	Tegma Gestao		
Ouro Fino Saude			Logistica SA.....	242,109	1,250,306
Animal			Telefonica Brasil SA		
Participacoes SA...	3,400	10,647	(VIV US), ADR.....	78,887	696,572
Pet Center Comercio			Telefonica Brasil SA		
e Participacoes			(VIVT3 BZ).....	547,193	4,856,718
SA.....	850,269	682,363	TIM SA.....	2,984,548	7,972,005
Petroleo Brasileiro			TOTVS SA.....	864,930	5,040,942
SA (PBR US),			Transmissora Alianca		
Sponsored ADR....	762,734	10,838,450	de Energia Eletrica		
Petroleo Brasileiro			SA.....	1,647,439	9,446,476
SA (PBRA US),			Tres Tentos		
Sponsored ADR....	348,573	4,496,592	Agroindustrial SA...	346,690	943,245
Petroleo Brasileiro			Trisul SA.....	450,379	409,222
SA (PETR3 BZ)....	16,003,488	114,055,368	Tupy SA.....	635,515	2,324,982
Petroleo Brasileiro			# Ultrapar		
SA (PETR3 BZ)....	1,271,651	3,453,273	Participacoes SA		
Petroreconcavo SA...			(UGP US),		
Plano & Plano			Sponsored ADR....	12,552	35,648
Desenvolvimento			Ultrapar		
Imobiliario SA.....	272,300	460,353	Participacoes SA		
Porto Seguro SA.....	1,165,320	7,974,118	(UGPA3 BZ).....	2,700,243	7,642,306
* Portobello SA.....	370,204	231,851	Unifique		
Positivo Tecnologia			Telecomunicacoes		
SA.....	637,782	623,153	SA.....	987,274	582,831
PRIO SA.....	2,973,525	20,856,220	Unipar Carbocloro		
* Qualicorp Consultoria			SA.....	63,155	524,126
e Corretora de			Usinas Siderurgicas		
Seguros SA.....	761,261	252,709	de Minas Gerais		
Raia Drogasil SA....	3,998,182	14,428,634	SA Usiminas.....	625,852	582,581
Ω Rede D'Or Sao Luiz			Vale SA (VALE US),		
SA.....	239,597	1,145,907	Sponsored ADR....	1,040,592	9,667,100
Romi SA.....	403,722	650,758	Vale SA (VALE3 BZ)..	8,041,867	74,542,132
Rumo SA.....	734,564	2,312,776	Valid Solucoes e		
Santos Brasil			Servicos de		
Participacoes SA...	2,688,054	6,062,329	Seguranca em		
Sao Carlos			Meios de		
Empreendimentos			Pagamento e		
e Participacoes			Identificacao SA....	492,637	2,009,645
SA.....	29,500	95,203	Vamos Locacao de		
Sao Martinho SA....	1,342,496	5,212,350	Caminhoes		
# Sendas Distribuidora			Maquinas e		
SA (ASAI US),			Equipamentos SA..	1,403,024	1,161,974
ADR.....	112,571	647,283			
Sendas Distribuidora					
SA (ASAI3 BZ)....	6,136,866	7,077,708			

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)			CHILE — (Continued)		
Vibra Energia SA.....	5,125,738	\$ 14,787,680	Enel Americas SA (ENELAM CI).....	37,095,576	\$ 3,337,401
Vittia Fertilizantes E Biologicos SA.....	27,695	26,444	Enel Chile SA (ENELCHIL CI).....	45,932,753	2,727,812
Vivara Participacoes SA.....	360,900	1,323,412	Enel Chile SA (ENIC US), ADR.....	24,772	75,307
Vulcabras SA.....	617,334	1,796,845	* Engie Energia Chile SA.....	2,079,222	2,076,591
WEG SA.....	1,828,249	17,218,680	Falabella SA.....	734,096	2,780,145
Wilson Sons SA.....	612,227	1,777,790	Forus SA.....	455,509	835,944
Wiz Co.....	348,603	356,116	Grupo Security SA....	6,363,721	1,749,287
XP, Inc., BDR.....	22,450	306,554	Instituto de Diagnostico SA.....	4,394	8,658
YDUQS Participacoes SA...*	2,115,296	3,710,061	Inversiones Aguas Metropolitanas SA..	3,027,558	2,354,789
* Zamp SA.....	1,881,863	937,059	Inversiones La Construccion SA....	231,285	2,058,872
TOTAL BRAZIL.....		<u>810,894,338</u>	Latam Airlines Group SA.....	34,221,452	517,955
CHILE — (0.4%)			Latam Airlines Group SA, ADR.....	965	29,375
Aguas Andinas SA, Class A.....	11,850,790	3,785,683	* Masisa SA.....	3,525,317	53,121
Banco de Chile (BCH US), ADR.....	323,576	8,005,273	Molibdenos y Metales SA.....	84,693	328,221
Banco de Chile (CHILE CI).....	8,969,120	1,110,350	Multiexport Foods SA.....	3,567,240	846,862
Banco de Credito e Inversiones SA.....	160,011	4,888,822	Parque Arauco SA....	3,253,289	5,585,578
Banco Santander Chile (BSAC US), ADR.....	286,880	5,855,220	PAZ Corp. SA.....	1,378,694	715,291
Besalco SA.....	2,741,825	1,734,602	Plaza SA.....	705,989	1,264,563
Camanchaca SA.....	49,415	1,788	* Ripley Corp. SA.....	6,515,665	1,896,714
* CAP SA.....	592,796	3,286,703	Salfacorp SA.....	3,627,989	2,197,883
Cencosud SA.....	4,611,462	11,749,167	Sigdo Koppers SA....	1,861,026	2,087,060
Cencosud Shopping SA.....	483,138	808,037	SMU SA.....	14,466,639	2,623,710
Cia Cervecerias Unidas SA (CCU CI).....	127,680	777,649	Sociedad Matriz SAAM SA.....	25,942,048	2,833,947
# Cia Cervecerias Unidas SA (CCU US), Sponsored ADR.....	75,722	919,265	# Sociedad Quimica y Minera de Chile SA, Sponsored ADR.....	239,745	9,479,517
Cia Sud Americana de Vapores SA....*	41,057,236	2,288,794	* Socovesa SA.....	1,574,885	141,284
* Clinica Las Condes SA.....	371	4,729	SONDA SA.....	4,054,513	1,563,471
Colbun SA.....	24,454,832	3,291,180	Vina Concha y Toro SA.....	2,965,338	3,390,419
* Cristalerias de Chile SA.....	59,157	165,309	TOTAL CHILE.....		<u>118,016,914</u>
Embotelladora Andina SA, ADR, Class B.....	87,477	1,705,802	CHINA — (24.9%)		
Empresa Nacional de Telecomunicaciones SA.....	1,396,787	4,410,422	360 Security Technology, Inc., Class A.....	284,634	434,097
Empresas CMPC SA..	3,064,114	5,227,992	361 Degrees International Ltd.....	7,709,000	4,140,426
Empresas Copec SA..	656,039	4,383,438	37 Interactive Entertainment Network Technology Group Co. Ltd., Class A...*	507,434	1,045,491
* Empresas Hites SA...*	743,911	56,912	Ω 3SBio, Inc.....	14,735,500	11,371,319

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* 5I5J Holding Group		
Co. Ltd., Class A...	1,880,900	\$ 791,769
AAC Technologies		
Holdings, Inc.....	6,229,000	32,455,745
ABA Chemicals		
Corp., Class A.....	55,100	46,840
Accelink		
Technologies Co.		
Ltd., Class A.....	38,635	257,954
* ADAMA Ltd.,		
Class A.....	264,600	206,622
* Addisino Co. Ltd.,		
Class A.....	359,400	340,661
Advanced		
Micro-Fabrication		
Equipment, Inc.		
China, Class A....	4,480	111,715
Advanced Technology		
& Materials Co.		
Ltd., Class A.....	528,400	840,742
* AECC Aero Science		
& Technology Co.		
Ltd., Class A.....	170,400	418,911
AECC Aero-Engine		
Control Co. Ltd.,		
Class A.....	366,687	993,976
AECC Aviation Power		
Co. Ltd., Class A...	103,572	534,496
* Aerospace Hi-Tech		
Holdings Group		
Ltd., Class A.....	397,211	560,849
Aerospace Intelligent		
Manufacturing		
Technology Co.		
Ltd., Class A.....	181,700	424,420
#* Agile Group Holdings		
Ltd.....	11,990,465	963,190
#* Agora, Inc., ADR.....	92,804	518,774
Agricultural Bank of		
China Ltd.,		
Class H.....	66,539,460	36,647,479
Aier Eye Hospital		
Group Co. Ltd.,		
Class A.....	1,153,434	1,967,326
#* AIM Vaccine Co. Ltd..	99,400	74,454
*Ω Alnnovation		
Technology Group		
Co. Ltd.....	604,900	453,808
#* Air China Ltd.,		
Class H.....	3,568,000	2,190,775
Aisino Corp.,		
Class A.....	519,800	611,834
* AIX, Inc., Sponsored		
ADR.....	171,270	64,723
Ajisen China		
Holdings Ltd.....	4,413,000	476,979

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
#Ω AK Medical Holdings		
Ltd.....	2,366,000	\$ 1,371,016
#*Ω Akeso, Inc.....	1,547,000	12,106,995
Alibaba Group		
Holding Ltd. (9988		
HK).....	23,663,866	290,272,344
Alibaba Group		
Holding Ltd. (BABA		
US), Sponsored		
ADR.....	697,227	68,913,917
#* Alibaba Pictures		
Group Ltd.....	91,770,000	6,273,712
#Ω A-Living Smart City		
Services Co. Ltd....	4,929,750	1,718,521
*Ω Alliance International		
Education Leasing		
Holdings Ltd.....	898,000	24,654
Allmed Medical		
Products Co. Ltd.,		
Class A.....	350,800	463,550
Aluminum Corp. of		
China Ltd.,		
Class H.....	22,100,000	14,224,868
* Amlogic Shanghai		
Co. Ltd., Class A...	25,848	300,683
Amoy Diagnostics		
Co. Ltd., Class A...	199,606	574,230
An Hui Wenergy Co.		
Ltd., Class A.....	414,139	410,748
* ANE Cayman, Inc.....	709,000	655,232
#* Angang Steel Co.		
Ltd., Class H.....	14,665,908	2,856,638
Angel Yeast Co. Ltd.,		
Class A.....	190,400	909,681
Anhui Anfu Battery		
Technology Co.		
Ltd., Class A.....	106,562	395,248
Anhui Anke		
Biotechnology		
Group Co. Ltd.,		
Class A.....	401,600	454,232
Anhui Conch Cement		
Co. Ltd., Class H...	3,090,000	8,330,300
Anhui Construction		
Engineering Group		
Co. Ltd., Class A...	650,516	410,878
Anhui Expressway		
Co. Ltd., Class H...	2,510,000	3,416,074
Anhui Guangxin		
Agrochemical Co.		
Ltd., Class A.....	461,472	745,424
Anhui Gujing		
Distillery Co. Ltd.,		
Class A.....	55,302	1,271,360
Anhui Heli Co. Ltd.,		
Class A.....	408,400	1,000,675

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Anhui Hengyuan Coal Industry & Electricity Power Co. Ltd., Class A...	1,008,957	\$1,255,568	Anker Innovations Technology Co. Ltd., Class A.....	91,130	\$ 1,368,764
Anhui Honglu Steel Construction Group Co. Ltd., Class A...	326,795	748,942	ANTA Sports Products Ltd.....	4,172,400	44,391,139
Anhui Huilong Agricultural Means of Production Co. Ltd., Class A.....	548,700	412,642	Anton Oilfield Services Group.....	20,948,000	1,824,451
Anhui Jianghuai Automobile Group Corp. Ltd., Class A.....	89,100	502,696	* Anyang Iron & Steel, Inc., Class A.....	424,900	106,496
Anhui Jiangnan Chemical Industry Co. Ltd., Class A...	1,286,280	1,028,301	Aoshikang Technology Co. Ltd., Class A.....	176,500	594,829
Anhui Jinhe Industrial Co. Ltd., Class A...	210,782	702,632	Aotecar New Energy Technology Co. Ltd., Class A.....	1,618,700	664,165
Anhui Kouzi Distillery Co. Ltd., Class A...	180,428	893,970	* Aowei Holdings Ltd....	187,000	28,672
* Anhui Tatfook Technology Co. Ltd., Class A.....	465,600	706,580	Apeloa Pharmaceutical Co. Ltd., Class A...	400,000	837,097
Anhui Transport Consulting & Design Institute Co. Ltd., Class A...	495,948	596,532	ApicHope Pharmaceutical Group Co. Ltd.....	208,590	456,988
Anhui Truchum Advanced Materials & Technology Co. Ltd., Class A.....	864,000	1,001,057	Appotronics Corp. Ltd., Class A.....	147,339	289,700
Anhui Xinbo Aluminum Co. Ltd., Class A.....	106,540	240,812	APT Medical, Inc., Class A.....	17,024	888,850
Anhui Xinhua Media Co. Ltd., Class A...	369,800	346,588	APT Satellite Holdings Ltd.....	2,260,000	629,734
Anhui Yingjia Distillery Co. Ltd., Class A.....	116,021	896,366	Arcsoft Corp. Ltd., Class A.....	14,806	100,786
Anhui Yingliu Electromechanical Co. Ltd., Class A...	351,400	1,085,172	Arctech Solar Holding Co. Ltd., Class A...	34,945	287,649
Anhui Zhongding Sealing Parts Co. Ltd., Class A.....	911,000	1,769,904	*Ω Arrail Group Ltd.....	138,000	44,869
Anji Microelectronics Technology Shanghai Co. Ltd., Class A.....	49,921	1,009,400	*Ω Asclepis Pharma, Inc..	799,000	417,183
Anjoy Foods Group Co. Ltd., Class A...	90,034	938,766	* Asia - Potash International Investment Guangzhou Co. Ltd., Class A.....	246,500	697,196
			Asia Cement China Holdings Corp.....	3,848,000	1,150,217
			Ω AsiaInfo Technologies Ltd.....	1,446,800	1,058,727
			Asian Star Anchor Chain Co. Ltd. Jiangsu, Class A....	429,000	452,791
			Asymchem Laboratories Tianjin Co. Ltd., Class A.....	44,860	461,984
			Aurisco Pharmaceutical Co. Ltd., Class A...	74,800	207,675
			Autel Intelligent Technology Corp. Ltd., Class A.....	177,112	954,542

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Autobio Diagnostics Co. Ltd., Class A...	70,755	\$ 391,615	Ω Bank of Qingdao Co. Ltd., Class H.....	831,000	\$ 326,681
Avary Holding Shenzhen Co. Ltd., Class A.....	478,631	2,681,523	Bank of Shanghai Co. Ltd., Class A...	2,128,012	2,728,012
AVIC Industry-Finance Holdings Co. Ltd., Class A.....	1,167,600	551,423	Bank of Suzhou Co. Ltd., Class A.....	925,859	1,012,866
AviChina Industry & Technology Co. Ltd., Class H.....	18,890,212	8,812,276	Bank of Xi'an Co. Ltd., Class A.....	1,355,569	656,937
Avicopter PLC, Class A.....	66,300	330,326	* Baoding Tianwei Baobian Electric Co. Ltd., Class A...	122,271	124,951
Bafang Electric Suzhou Co. Ltd., Class A.....	91,827	289,960	Baoji Titanium Industry Co. Ltd., Class A.....	105,000	421,958
Ω BAIC Motor Corp. Ltd., Class H.....	17,726,500	4,997,345	Baoshan Iron & Steel Co. Ltd., Class A...	4,977,937	4,808,284
* Baidu, Inc. (9888 HK), Class A.....	1,300,750	14,706,903	* Baosheng Science & Technology Innovation Co. Ltd., Class A.....	939,200	594,699
#* Baidu, Inc. (BIDU US), Sponsored ADR.....	317,226	28,740,676	Baowu Magnesium Technology Co. Ltd., Class A.....	580,463	907,838
Ω BAIOO Family Interactive Ltd.....	7,872,000	282,327	Baoxiniao Holding Co. Ltd., Class A...	1,033,152	591,363
*Ω Bairong, Inc.....	416,000	442,375	* Baoye Group Co. Ltd., Class H.....	1,560,440	859,605
Baiyin Nonferrous Group Co. Ltd., Class A.....	1,710,100	660,444	* Baozun, Inc. (9991 HK), Class A.....	21,000	21,844
Bank of Beijing Co. Ltd., Class A.....	3,303,908	2,728,265	* Baozun, Inc. (BZUN US), Sponsored ADR.....	310,903	1,004,217
Bank of Changsha Co. Ltd., Class A...	1,177,447	1,499,088	BBMG Corp., Class H.....	17,541,404	1,625,572
Bank of Chengdu Co. Ltd., Class A.....	1,314,600	3,117,852	#* Be Friends Holding Ltd.....	1,212,000	137,060
Bank of China Ltd., Class H.....	175,981,702	91,040,216	Bear Electric Appliance Co. Ltd., Class A.....	84,796	495,331
Bank of Chongqing Co. Ltd., Class H...	4,656,000	3,577,549	Beauty Farm Medical & Health Industry, Inc.....	20,500	49,942
Bank of Communications Co. Ltd., Class H...	18,192,618	14,717,127	Befar Group Co. Ltd., Class A.....	1,117,900	600,219
* Bank of Gansu Co. Ltd., Class H.....	80,000	2,566	Beibuwan Port Co. Ltd., Class A.....	810,445	960,076
Bank of Guiyang Co. Ltd., Class A.....	1,097,100	894,258	* BeiGene Ltd. (6160 HK).....	262,000	4,549,454
Bank of Hangzhou Co. Ltd., Class A...	1,007,359	2,051,888	* BeiGene Ltd. (BGNE US), ADR.....	5,202	1,170,398
Bank of Jiangsu Co. Ltd., Class A.....	4,424,360	6,059,195	Beijing Aerospace Shenzhou Intelligent Equipment Technology Co. Ltd., Class A.....	36,000	62,224
Bank of Nanjing Co. Ltd., Class A.....	2,535,196	3,733,835			
Bank of Ningbo Co. Ltd., Class A.....	1,555,049	5,664,897			

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Beijing Balance			Beijing GeoEnviron		
Medical			Engineering &		
Technology Co.			Technology, Inc.,		
Ltd., Class A.	12,696	\$ 180,378	Class A.	995,928	\$ 706,962
Beijing Bei Mo Gao			* Beijing Haixin Energy		
Ke Friction Material			Technology Co.		
Co. Ltd., Class A. . .	84,862	255,124	Ltd., Class A.	1,382,656	585,272
* Beijing Capital			Beijing Haohua		
Development Co.			Energy Resource		
Ltd., Class A.	1,531,900	497,609	Co. Ltd., Class A. . .	401,000	437,157
Beijing Capital			* Beijing Health		
Eco-Environment			Holdings Ltd.	13,284,000	131,364
Protection Group			Beijing Huafeng Test		
Co. Ltd., Class A. . .	4,216,630	1,831,512	& Control		
* Beijing Capital			Technology Co.		
International Airport			Ltd., Class A.	18,987	331,123
Co. Ltd., Class H. . .	13,942,000	5,089,913	* Beijing Jetsen		
Beijing Changjiu			Technology Co.		
Logistics Corp.,			Ltd., Class A.	1,474,891	1,246,666
Class A.	82,900	81,020	Beijing Jingneng		
# Beijing			Clean Energy Co.		
Chunlizhengda			Ltd., Class H.	7,352,000	1,730,522
Medical			Beijing Jingyuntong		
Instruments Co.			Technology Co.		
Ltd., Class H.	378,750	417,796	Ltd., Class A.	1,375,770	494,835
* Beijing Compass			Beijing Kingsoft		
Technology			Office Software,		
Development Co.			Inc., Class A.	19,457	850,041
Ltd., Class A.	7,781	96,480	* Beijing Leike Defense		
* Beijing Cuiwei Tower			Technology Co.		
Co. Ltd., Class A. . .	313,600	329,254	Ltd., Class A.	654,500	361,658
Beijing Dabeinong			Beijing New Building		
Technology Group			Materials PLC,		
Co. Ltd., Class A. . .	639,200	362,491	Class A.	406,679	1,757,010
Beijing Dahao			Beijing North Star		
Technology Corp.			Co. Ltd., Class H. . .	4,882,000	453,202
Ltd., Class A.	184,980	388,066	* Beijing Orient		
Beijing Easpring			National		
Material			Communication		
Technology Co.			Science &		
Ltd., Class A.	151,000	770,630	Technology Co.		
* Beijing E-Hualu			Ltd., Class A.	583,055	832,751
Information			Beijing Oriental		
Technology Co.			Jicheng Co. Ltd.,		
Ltd., Class A.	7,400	21,160	Class A.	83,200	301,293
Beijing Energy			Beijing Originwater		
International			Technology Co.		
Holding Co. Ltd.	2,276,000	295,027	Ltd., Class A.	664,873	423,920
Beijing Enterprises			* Beijing Philisense		
Holdings Ltd.	3,690,028	12,673,829	Technology Co.		
Beijing Enterprises			Ltd., Class A.	709,200	462,166
Water Group Ltd. . . .	30,758,469	8,537,657	Beijing Relpow		
Beijing Gehua CATV			Technology Co.		
Network Co. Ltd.,			Ltd., Class A.	266,542	368,421
Class A.	794,800	785,118			

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Beijing Roborock Technology Co. Ltd., Class A.....	31,413	\$ 995,023	Beijing Tong Ren Tang Co. Ltd., Class A.....	161,472	\$ 823,522
Beijing Sanlian Hope Shin-Gosen Technical Service Co. Ltd., Class A...	167,814	424,478	Beijing Ultrapower Software Co. Ltd., Class A.....	652,700	1,129,387
Beijing Sanyuan Foods Co. Ltd., Class A.....	765,200	432,815	Beijing United Information Technology Co. Ltd., Class A.....	343,074	1,230,543
Beijing Science Sun Pharmaceutical Co. Ltd., Class A...	255,300	239,932	Ω Beijing Urban Construction Design & Development Group Co. Ltd., Class H.....	1,744,000	361,395
Beijing Shiji Information Technology Co. Ltd., Class A.....	165,909	150,355	Beijing Wandong Medical Technology Co. Ltd., Class A.....	104,000	206,945
* Beijing Shougang Co. Ltd., Class A.....	1,391,400	579,928	Beijing Wantai Biological Pharmacy Enterprise Co. Ltd., Class A.....	20,598	193,366
* Beijing Shunxin Agriculture Co. Ltd., Class A.....	257,200	611,895	* Beijing Watertek Information Technology Co. Ltd., Class A.....	862,743	373,127
Beijing Sifang Automation Co. Ltd., Class A.....	108,800	244,642	Beijing WKW Automotive Parts Co. Ltd., Class A...	842,200	426,040
Beijing Sinnet Technology Co. Ltd., Class A.....	563,510	1,081,550	Beijing Yanjing Brewery Co. Ltd., Class A.....	768,500	1,202,203
* Beijing Sinohtec Co. Ltd., Class H.....	3,990	10,114	Beijing Yuanliu Hongyuan Electronic Technology Co. Ltd., Class A.....	90,507	437,229
Beijing SL Pharmaceutical Co. Ltd., Class A...	514,965	480,043	Beijing Zhong Ke San Huan High-Tech Co. Ltd., Class A.....	522,405	760,033
Beijing SPC Environment Protection Tech Co. Ltd., Class A...	1,049,745	550,685	Beijing-Shanghai High Speed Railway Co. Ltd., Class A.....	6,539,352	5,153,685
Beijing Strong Biotechnologies, Inc., Class A.....	370,505	675,376	* Beiqi Foton Motor Co. Ltd., Class A...	3,112,600	1,006,117
Beijing SuperMap Software Co. Ltd., Class A.....	150,100	329,716	* Bengang Steel Plates Co. Ltd., Class A...	657,918	301,976
* Beijing Teamsun Technology Co. Ltd., Class A.....	290,880	361,012	Best Pacific International Holdings Ltd.....	1,484,000	567,165
* Beijing Thunisoft Corp. Ltd., Class A.....	495,900	464,289			
Beijing Tiantan Biological Products Corp. Ltd., Class A.....	94,644	272,409			
# Beijing Tong Ren Tang Chinese Medicine Co. Ltd....	1,825,000	1,952,623			

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Bestore Co. Ltd.,			Bright Dairy & Food		
Class A.	270,452	\$ 561,275	Co. Ltd., Class A. ...	641,369	\$ 721,761
* Bestway Marine &			* Brie Biosciences Ltd. ...	186,500	26,942
Energy Technology			Brilliance China		
Co. Ltd., Class A. ...	874,400	539,384	Automotive		
Bethel Automotive			Holdings Ltd.	20,104,000	9,838,080
Safety Systems			Bros Eastern Co.		
Co. Ltd., Class A. ...	98,700	623,077	Ltd., Class A.	188,700	136,414
Betta			B-Soft Co. Ltd.,		
Pharmaceuticals			Class A.	719,515	404,372
Co. Ltd., Class A. ...	55,156	432,344	BTG Hotels Group		
Beyondsoft Corp.,			Co. Ltd., Class A. ...	517,771	954,929
Class A.	221,300	390,591	BYD Co. Ltd.,		
BGI Genomics Co.			Class H.	2,014,800	70,800,751
Ltd., Class A.	91,500	491,376	BYD Electronic		
Biem.L.Fdlkk			International Co.		
Garment Co. Ltd.,			Ltd.	3,844,222	20,990,976
Class A.	424,400	1,115,165	By-health Co. Ltd.,		
Binhai Investment			Class A.	228,829	355,488
Co. Ltd.	1,401,053	210,804	* C C Land Holdings		
Binjiang Service			Ltd.	13,761,530	2,031,482
Group Co. Ltd.	405,000	1,002,288	C&D International		
Black Peony Group			Investment Group		
Co. Ltd., Class A. ...	623,982	400,100	Ltd.	3,840,030	6,308,478
Bloomage			C&D Property		
Biotechnology			Management		
Corp. Ltd. (688363			Group Co. Ltd.	1,082,000	355,713
C1), Class A.	44,950	300,573	C&S Paper Co. Ltd.,		
#Ω Blue Moon Group			Class A.	596,790	545,600
Holdings Ltd.	1,719,000	749,215	Caitong Securities		
* Blue Sail Medical Co.			Co. Ltd., Class A. ...	800,190	843,561
Ltd., Class A.	592,028	388,929	*Ω CALB Group Co.		
Bluestar Adisseo Co.,			Ltd.	16,200	29,346
Class A.	266,700	431,664	Camel Group Co.		
Ω BOC Aviation Ltd.	1,325,500	9,991,710	Ltd., Class A.	858,100	972,235
BOC International			Cangzhou Mingzhu		
China Co. Ltd.,			Plastic Co. Ltd.,		
Class A.	334,200	481,449	Class A.	872,668	410,903
* BOE HC SemiTek			Canmax		
Corp.	581,200	561,803	Technologies Co.		
BOE Technology			Ltd., Class A.	316,080	951,771
Group Co. Ltd.,			Canny Elevator Co.		
Class A.	9,193,679	5,657,832	Ltd., Class A.	442,200	412,754
BOE Varitronix Ltd.	2,147,000	1,997,845	#*Ω CanSino Biologics,		
* Bohai Leasing Co.			Inc., Class H.	348,600	1,264,363
Ltd., Class A.	1,919,585	944,968	Canvest		
Bomin Electronics			Environmental		
Co. Ltd., Class A. ...	226,700	237,296	Protection Group		
Bosideng			Co. Ltd.	2,812,000	1,712,570
International			* Capital Environment		
Holdings Ltd.	24,350,157	11,787,015	Holdings Ltd.	13,364,000	170,175
BOTH Engineering			Castech, Inc.,		
Technology Co.			Class A.	179,157	822,037
Ltd., Class A.	99,800	150,925	Cathay Biotech, Inc.,		
Boyaa Interactive			Class A.	46,659	284,526
International Ltd.	504,000	326,151			

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
CCCC Design & Consulting Group Co. Ltd., Class A...	478,400	\$ 562,389	Changhong Meiling Co. Ltd., Class A...	751,700	\$820,871
CCS Supply Chain Management Co. Ltd., Class A.....	651,300	361,693	Changjiang & Jinggong Steel Building Group Co. Ltd., Class A.....	525,125	212,874
*†† CECEP COSTIN New Materials Group Ltd.....	2,583,000	0	Changjiang Publishing & Media Co. Ltd., Class A...	694,600	866,220
CECEP Solar Energy Co. Ltd., Class A...	1,393,500	848,406	Changjiang Securities Co. Ltd., Class A...	1,004,899	884,550
CECEP Wind-Power Corp., Class A.....	1,906,790	791,809	Changshu Fengfan Power Equipment Co. Ltd., Class A...	526,650	309,872
Center International Group Co. Ltd., Class A.....	141,500	179,878	* ChangYuan Technology Group Ltd., Class A.....	433,400	291,724
Central China Land Media Co. Ltd., Class A.....	379,543	592,608	Changzheng Engineering Technology Co. Ltd., Class A.....	197,700	437,661
†† Central China Management Co. Ltd.....	6,510,074	16,710	Changzhou Qianhong Biopharma Co. Ltd., Class A.....	651,000	521,461
Central China New Life Ltd.....	2,033,000	307,397	Changzhou Xingyu Automotive Lighting Systems Co. Ltd., Class A...	51,220	930,338
Central China Securities Co. Ltd., Class H.....	5,955,000	1,207,872	* Chanjet Information Technology Co. Ltd., Class H.....	50,100	41,676
* CETC Chips Technology, Inc., Class A.....	132,200	228,979	Chaoju Eye Care Holdings Ltd.....	967,500	377,114
CETC Cyberspace Security Technology Co. Ltd., Class A.....	104,700	230,445	Chaowei Power Holdings Ltd.....	4,586,000	843,442
CETC Digital Technology Co. Ltd., Class A.....	277,865	870,003	Chaozhou Three-Circle Group Co. Ltd., Class A...	150,173	784,748
# CGN New Energy Holdings Co. Ltd....	13,948,000	4,020,153	Ω Cheerwin Group Ltd...	403,000	93,746
* CGN Nuclear Technology Development Co. Ltd., Class A.....	518,900	492,773	* Chen Lin Education Group Holdings Ltd.....	628,000	111,749
Ω CGN Power Co. Ltd., Class H.....	24,536,000	7,940,826	Cheng De Lolo Co. Ltd., Class A.....	639,500	774,978
Changchun Faway Automobile Components Co. Ltd., Class A.....	516,810	620,580	Chengdu ALD Aviation Manufacturing Corp., Class A.....	77,820	153,462
Changchun High-Tech Industry Group Co. Ltd., Class A.....	93,118	1,197,061	Chengdu B-Ray Media Co. Ltd., Class A.....	378,300	234,059
Changchun UP Optotech Co. Ltd., Class A.....	63,500	327,696	Chengdu Fusen Noble-House Industrial Co. Ltd., Class A.....	249,430	455,692

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Chengdu Galaxy Magnets Co. Ltd., Class A.....	36,000	\$ 121,043	China Animal Husbandry Industry Co. Ltd., Class A...	477,500	\$ 423,684
Chengdu Guibao Science & Technology Co. Ltd., Class A.....	187,200	364,930	China Automotive Engineering Research Institute Co. Ltd., Class A...	415,200	966,391
Chengdu Hongqi Chain Co. Ltd., Class A.....	489,400	350,716	China Baoan Group Co. Ltd., Class A...	719,012	824,178
Chengdu Kanghong Pharmaceutical Group Co. Ltd., Class A.....	430,741	1,146,437	China Bester Group Telecom Co. Ltd., Class A.....	40,690	115,507
Chengdu Kanghua Biological Products Co. Ltd., Class A...	84,825	601,330	*Ω China BlueChemical Ltd., Class H.....	13,925,122	3,905,094
Chengdu Leejun Industrial Co. Ltd., Class A.....	511,700	454,298	*Ω China Bohai Bank Co. Ltd., Class H...	6,992,000	844,852
Chengdu Spaceon Electronics Co. Ltd., Class A.....	32,448	67,754	* China Boton Group Co. Ltd.....	172,000	34,594
Chengdu Wintrue Holding Co. Ltd., Class A.....	602,800	655,410	China CAMC Engineering Co. Ltd., Class A.....	670,993	715,720
Chengdu Xingrong Environment Co. Ltd., Class A.....	686,192	691,896	China Chengtong Development Group Ltd.....	546,000	7,474
Chengtun Mining Group Co. Ltd., Class A.....	520,300	363,687	# China Chunlai Education Group Co. Ltd.....	735,000	399,252
Chenguang Biotech Group Co. Ltd., Class A.....	327,246	377,099	China Cinda Asset Management Co. Ltd., Class H.....	65,119,000	9,936,976
Chengxin Lithium Group Co. Ltd., Class A.....	264,600	465,639	China CITIC Bank Corp. Ltd., Class H.....	28,167,607	20,119,257
Chengzhi Co. Ltd., Class A.....	351,800	358,976	*Ω China CITIC Financial Asset Management Co. Ltd., Class H.....	21,948,000	1,957,186
Chervon Holdings Ltd.....	185,500	456,873	# China Coal Energy Co. Ltd., Class H...	11,418,168	13,124,437
Chifeng Jilong Gold Mining Co. Ltd., Class A.....	540,200	1,350,751	China Coal Xinji Energy Co. Ltd., Class A.....	720,500	704,736
* Chiho Environmental Group Ltd.....	602,000	36,901	*†† China Common Rich Renewable Energy Investments Ltd.....	37,310,000	0
* China Aerospace International Holdings Ltd.....	12,782,600	622,602	China Communications Services Corp. Ltd., Class H.....	18,417,327	10,479,019
China Aircraft Leasing Group Holdings Ltd.....	1,894,500	807,100	China Conch Environment Protection Holdings Ltd.....	10,016,000	889,251
* China Anchu Energy Storage Group Ltd.....	946,000	29,743	China Conch Venture Holdings Ltd.....	10,350,500	8,377,609

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
China Construction Bank Corp., Class H.	256,203,302	\$208,476,506	Ω China Feihe Ltd.	30,700,000	\$21,131,284
China CSSC Holdings Ltd., Class A.	181,178	839,188	China Film Co. Ltd., Class A.	445,400	712,205
China CYTS Tours Holding Co. Ltd., Class A.	514,300	712,638	* China First Heavy Industries Co. Ltd., Class A.	1,603,900	581,697
# China Datang Corp. Renewable Power Co. Ltd., Class H. ...	14,456,000	3,942,388	China Foods Ltd.	8,252,000	2,836,147
China Design Group Co. Ltd., Class A. ...	579,045	712,941	China Galaxy Securities Co. Ltd., Class H.	13,405,000	12,211,102
Ω China Development Bank Financial Leasing Co. Ltd., Class H.	10,180,000	1,483,217	China Gas Holdings Ltd.	19,774,200	16,392,261
China Dongxiang Group Co. Ltd.	20,490,888	868,746	#* China Glass Holdings Ltd.	3,692,000	180,511
#Ω China East Education Holdings Ltd.	4,307,500	1,435,159	#* China Gold International Resources Corp. Ltd. (2099 HK)	1,621,900	9,252,610
#* China Eastern Airlines Corp. Ltd., Class H.	7,706,000	2,477,327	China Great Wall Securities Co. Ltd., Class A.	583,600	624,373
# China Education Group Holdings Ltd.	9,611,962	4,252,293	* China Greatwall Technology Group Co. Ltd., Class A. ...	198,200	356,171
China Electronics Huada Technology Co. Ltd.	5,610,000	927,902	China Green Electricity Investment of Tianjin Co. Ltd., Class A.	617,905	717,769
China Electronics Optics Valley Union Holding Co. Ltd.	6,460,000	198,594	China Haisum Engineering Co. Ltd., Class A.	157,400	212,496
China Energy Engineering Corp. Ltd. (3996 HK), Class H.	4,914,000	600,933	China Hanking Holdings Ltd.	4,987,000	531,166
China Energy Engineering Corp. Ltd. (601868 C1), Class A.	7,215,075	2,240,312	# China Harmony Auto Holding Ltd.	5,879,000	401,752
China Enterprise Co. Ltd., Class A.	1,069,001	396,182	* China High Speed Railway Technology Co. Ltd., Class A.	1,255,792	439,403
China Everbright Bank Co. Ltd., Class H.	7,117,000	2,782,419	#* China High Speed Transmission Equipment Group Co. Ltd.	3,938,000	426,613
China Everbright Environment Group Ltd.	17,391,777	7,606,882	China Hongqiao Group Ltd.	14,292,500	24,027,404
Ω China Everbright Greentech Ltd.	5,292,000	526,837	#†† China Huiyuan Juice Group Ltd.	2,951,846	132,820
China Everbright Ltd.	7,584,896	4,768,183	Ω China International Capital Corp. Ltd., Class H.	4,155,600	6,917,936
* China Express Airlines Co. Ltd., Class A.	627,600	618,391	China International Marine Containers Group Co. Ltd., Class H.	5,665,540	3,982,862

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
China Isotope & Radiation Corp.....	276,600	\$ 372,121	China Merchants Property Operation & Service Co. Ltd., Class A.....	467,800	\$ 632,534
China Jinmao Holdings Group Ltd.....	40,714,043	4,776,312	#Ω China Merchants Securities Co. Ltd., Class H.....	958,460	1,763,399
China Jushi Co. Ltd., Class A.....	858,407	1,340,190	#*†† China Metal Recycling Holdings Ltd.....	1,955,133	0
China Kepei Education Group Ltd.....	3,464,000	647,952	China Minsheng Banking Corp. Ltd., Class H.....	14,439,960	6,889,106
China Kings Resources Group Co. Ltd., Class A...	135,550	474,105	# China Modern Dairy Holdings Ltd.....	22,979,000	2,686,537
China Leadshine Technology Co. Ltd., Class A.....	119,900	567,609	China National Accord Medicines Corp. Ltd., Class A.....	227,229	805,292
China Lesso Group Holdings Ltd.....	11,375,000	4,957,407	# China National Building Material Co. Ltd., Class H...	34,312,150	16,410,829
China Life Insurance Co. Ltd., Class H...	5,744,000	10,663,120	China National Chemical Engineering Co. Ltd., Class A.....	1,360,300	1,398,515
*Ω China Lilang Ltd.....	3,609,000	1,855,000	China National Electric Apparatus Research Institute Co. Ltd., Class A...	83,508	248,787
* China Literature Ltd...	1,606,200	5,408,458	China National Gold Group Gold Jewellery Co. Ltd., Class A.....	555,400	653,852
China Longevity Group Co. Ltd.....	893,399	29,467	China National Medicines Corp. Ltd., Class A.....	216,482	963,506
China Longyuan Power Group Corp. Ltd., Class H.....	7,481,000	5,515,873	China National Nuclear Power Co. Ltd., Class A.....	4,248,021	5,715,006
* China Maple Leaf Educational Systems Ltd.....	12,100,000	459,839	* China National Software & Service Co. Ltd., Class A...	9,200	55,096
China Medical System Holdings Ltd.....	9,950,800	8,981,569	#Ω China New Higher Education Group Ltd.....	7,343,000	1,074,590
China Meheco Group Co. Ltd., Class A...	528,901	772,222	* China Nonferrous Metal Industry's Foreign Engineering & Construction Co. Ltd., Class A.....	899,800	616,981
# China Meidong Auto Holdings Ltd.....	4,354,000	1,245,996	China Nonferrous Mining Corp. Ltd....	12,399,000	8,175,137
China Mengniu Dairy Co. Ltd.....	12,098,000	24,251,606			
China Merchants Bank Co. Ltd., Class H.....	15,816,646	86,992,840			
China Merchants Energy Shipping Co. Ltd., Class A...	2,507,196	2,396,297			
China Merchants Expressway Network & Technology Holdings Co. Ltd., Class A.....	249,300	441,146			
China Merchants Land Ltd.....	12,962,000	418,313			
China Merchants Port Holdings Co. Ltd....	9,587,122	16,302,672			

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
China Northern Rare Earth Group High-Tech Co. Ltd., Class A.....	382,818	\$ 1,110,383	China Railway Tielong Container Logistics Co. Ltd., Class A.....	1,063,200	\$ 854,140
* China Nuclear Energy Technology Corp. Ltd.....	1,180,000	48,987	* China Rare Earth Holdings Ltd.....	9,802,399	468,283
* China Oil & Gas Group Ltd.....	33,760,000	704,381	China Reinsurance Group Corp., Class H.....	24,878,000	2,597,153
China Oilfield Services Ltd., Class H.....	8,836,000	7,909,500	China Resource & Environment Co. Ltd., Class A.....	410,300	277,567
China Oriental Group Co. Ltd.....	10,070,000	1,465,159	China Resources Beer Holdings Co. Ltd.....	7,703,661	23,355,566
# China Overseas Grand Oceans Group Ltd.....	13,786,450	3,090,260	China Resources Boya Bio-pharmaceutical Group Co. Ltd., Class A.....	196,700	786,875
China Overseas Land & Investment Ltd....	7,972,533	12,706,741	China Resources Building Materials Technology Holdings Ltd.....	18,498,946	3,582,885
China Overseas Property Holdings Ltd.....	9,261,344	5,727,126	China Resources Double Crane Pharmaceutical Co. Ltd., Class A...	379,554	1,013,915
China Pacific Insurance Group Co. Ltd., Class H...	8,715,865	25,962,666	China Resources Gas Group Ltd.....	5,391,100	18,326,166
China Petroleum & Chemical Corp., Class H.....	76,532,400	41,855,991	China Resources Land Ltd.....	11,783,610	35,869,278
China Petroleum Engineering Corp., Class A.....	162,800	77,431	China Resources Medical Holdings Co. Ltd.....	7,900,000	3,802,173
China Power International Development Ltd....	22,822,600	8,517,828	China Resources Microelectronics Ltd., Class A.....	48,115	302,972
*†† China Properties Investment Holdings Ltd.....	397,000	0	Ω China Resources Mixc Lifestyle Services Ltd.....	2,121,000	8,031,203
China Publishing & Media Co. Ltd., Class A.....	1,060,293	1,019,323	Ω China Resources Pharmaceutical Group Ltd.....	12,377,000	8,327,469
China Qinfa Group Ltd.....	112,000	20,013	China Resources Power Holdings Co. Ltd.....	6,312,820	14,039,986
China Railway Group Ltd., Class H.....	10,304,000	4,990,079	China Resources Sanjiu Medical & Pharmaceutical Co. Ltd., Class A...	321,860	1,964,421
China Railway Hi-tech Industry Co. Ltd., Class A...	780,700	842,679	# China Risun Group Ltd.....	9,680,000	3,382,282
China Railway Materials Co. Ltd., Class A.....	1,513,500	529,435	* China Ruifeng Renewable Energy Holdings Ltd.....	652,400	50,285
Ω China Railway Signal & Communication Corp. Ltd., Class H.....	5,008,000	2,024,663			

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
#* China Ruyi Holdings Ltd.....	23,744,000	\$ 7,593,451	China Testing & Certification International Group Co. Ltd., Class A...	443,588	\$ 438,022
#* China Sanjiang Fine Chemicals Co. Ltd.....	6,240,000	1,528,108	China Tianying, Inc., Class A.....	842,156	528,939
* China Shanshui Cement Group Ltd.....	80,000	5,270	# China Tobacco International HK Co. Ltd.....	1,184,000	4,273,297
Ω China Shengmu Organic Milk Ltd....	6,000,000	137,557	#Ω China Tourism Group Duty Free Corp. Ltd. (1880 HK), Class H.....	41,700	251,522
China Shenhua Energy Co. Ltd., Class H.....	11,838,000	47,736,708	China Tourism Group Duty Free Corp. Ltd. (601888 C1), Class A.....	107,317	902,750
China Shineway Pharmaceutical Group Ltd.....	2,716,000	2,890,511	Ω China Tower Corp. Ltd., Class H.....	214,180,000	30,851,029
China South Publishing & Media Group Co. Ltd., Class A.....	340,934	648,299	* China Traditional Chinese Medicine Holdings Co. Ltd....	23,080,000	5,660,594
* China Southern Airlines Co. Ltd., Class H.....	8,308,000	3,963,317	China TransInfo Technology Co. Ltd., Class A.....	418,842	475,756
China Southern Power Grid Energy Efficiency&Clean Energy Co. Ltd. (003035 C2), Class A.....	804,519	459,036	China Travel International Investment Hong Kong Ltd.....	16,551,892	2,149,726
China Southern Power Grid Technology Co. Ltd., Class A.....	43,731	181,174	#* China Tungsten & Hightech Materials Co. Ltd., Class A...	754,160	988,252
China Starch Holdings Ltd.....	19,565,000	491,102	* China Vanke Co. Ltd., Class H.....	8,521,976	6,366,203
China State Construction Development Holdings Ltd.....	3,722,000	924,591	* China Vered Financial Holding Corp. Ltd.....	37,510,000	221,756
China State Construction Engineering Corp. Ltd., Class A.....	7,859,092	6,120,470	China Water Affairs Group Ltd.....	5,406,000	3,125,277
China State Construction International Holdings Ltd.....	15,778,000	23,159,240	China West Construction Group Co. Ltd., Class A...	834,500	695,039
* China Sunshine Paper Holdings Co. Ltd.....	5,651,500	1,480,805	China World Trade Center Co. Ltd., Class A.....	243,400	838,799
China Suntien Green Energy Corp. Ltd., Class H.....	10,087,000	4,812,244	China XD Electric Co. Ltd., Class A...	691,300	695,481
China Taiping Insurance Holdings Co. Ltd.....	13,474,530	20,113,981	China XLX Fertiliser Ltd.....	5,425,000	2,837,618
			China Yangtze Power Co. Ltd., Class A...	2,583,803	10,283,868
			# China Yongda Automobiles Services Holdings Ltd.....	9,180,000	2,996,014

EMERGING MARKETS CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
#*Ω China Youran Dairy Group Ltd.....	1,780,000	\$ 449,048	Chongqing Road & Bridge Co. Ltd., Class A.....	418,600	\$ 317,182
#*Ω China Yuhua Education Corp. Ltd.....	16,216,000	770,020	Chongqing Rural Commercial Bank Co. Ltd., Class H...	16,086,000	9,845,793
China Zhenhua Group Science & Technology Co. Ltd., Class A.....	108,800	617,513	Chongqing Sanfeng Environment Group Corp. Ltd., Class A.....	1,263,600	1,419,260
China Zheshang Bank Co. Ltd., Class H.....	1,699,599	491,716	Chongqing Taiji Industry Group Co. Ltd., Class A.....	199,700	517,497
#†† China Zhongwang Holdings Ltd.....	14,337,979	579,636	Chongqing Zhifei Biological Products Co. Ltd., Class A...	323,767	1,079,656
China-Singapore Suzhou Industrial Park Development Group Co. Ltd., Class A.....	262,500	263,335	Chongqing Zongshen Power Machinery Co. Ltd., Class A...	90,702	272,127
# Chinasoft International Ltd....	18,842,000	12,714,381	Chongyi Zhangyuan Tungsten Industry Co. Ltd., Class A...	750,100	689,937
Chinese Universe Publishing & Media Group Co. Ltd., Class A.....	481,672	797,562	Chow Tai Seng Jewellery Co. Ltd., Class A.....	543,089	945,222
Chongqing Brewery Co. Ltd., Class A...	113,800	870,908	CIG Shanghai Co. Ltd., Class A.....	88,300	486,123
Chongqing Changan Automobile Co. Ltd., Class A.....	1,314,536	2,279,915	CIMC Enric Holdings Ltd.....	5,994,000	5,411,199
Chongqing Chuanyi Automation Co. Ltd., Class A.....	278,349	824,818	Cisen Pharmaceutical Co. Ltd., Class A...	335,600	627,637
Chongqing Department Store Co. Ltd., Class A...	244,221	1,005,651	CITIC Heavy Industries Co. Ltd., Class A.....	617,700	333,695
Chongqing Fuling Electric Power Industrial Co. Ltd., Class A.....	621,385	806,083	CITIC Ltd.....	14,587,567	16,526,843
Chongqing Fuling Zhacai Group Co. Ltd., Class A.....	452,930	835,750	CITIC Resources Holdings Ltd.....	23,184,000	1,027,217
Chongqing Gas Group Corp. Ltd., Class A.....	639,400	510,088	CITIC Securities Co. Ltd., Class H.....	4,231,650	11,529,242
Chongqing Machinery & Electric Co. Ltd., Class H.....	3,385,962	300,633	City Development Environment Co. Ltd., Class A.....	506,640	897,596
Chongqing Pharscin Pharmaceutical Co. Ltd., Class A...	21,400	36,274	#* Citychamp Watch & Jewellery Group Ltd.....	8,878,000	798,435
Chongqing Port Co. Ltd., Class A.....	1,049,700	682,724	#* ClouDr Group Ltd....	28,900	4,682
			#* CMGE Technology Group Ltd.....	9,486,000	994,831
			CMOC Group Ltd., Class H.....	12,318,000	9,100,172
			CMST Development Co. Ltd., Class A...	1,217,100	991,438
			* CNFinance Holdings Ltd., ADR.....	48,387	59,516

EMERGING MARKETS CORE EQUITY PORTFOLIO

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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
CNGR Advanced			# COSCO SHIPPING		
Material Co. Ltd.,			Energy		
Class A.	173,599	\$ 810,182	Transportation Co.		
CNNC Hua Yuan			Ltd., Class H.	7,704,000	\$ 7,108,541
Titanium Dioxide			# COSCO SHIPPING		
Co. Ltd., Class A. . .	848,073	496,762	Holdings Co. Ltd.,		
CNOOC Energy			Class H.	14,681,349	22,034,026
Technology &			COSCO SHIPPING		
Services Ltd.,			International Hong		
Class A.	2,600,600	1,504,546	Kong Co. Ltd.	3,626,000	2,039,133
CNSIG Inner			COSCO SHIPPING		
Mongolia Chemical			Ports Ltd.	10,350,373	5,988,401
Industry Co. Ltd.,			COSCO SHIPPING		
Class A.	706,190	733,058	Specialized		
* COFCO			Carriers Co. Ltd.,		
Biotechnology Co.			Class A.	489,600	462,811
Ltd., Class A.	524,083	388,065	COSCO SHIPPING		
COFCO Capital			Technology Co.		
Holdings Co. Ltd.,			Ltd., Class A.	122,000	249,579
Class A.	67,300	118,723	CQ Pharmaceutical		
#* COFCO Joycome			Holding Co. Ltd.,		
Foods Ltd.	21,883,000	3,865,514	Class A.	1,145,354	808,599
COFCO Sugar			#* Crazy Sports Group		
Holding Co. Ltd.,			Ltd.	16,280,600	207,616
Class A.	780,453	1,027,624	CRRC Corp. Ltd.,		
Cofoe Medical			Class H.	7,286,000	4,613,071
Technology Co.			Crystal Clear		
Ltd., Class A.	91,950	427,602	Electronic Material		
* COL Group Co. Ltd.,			Co. Ltd., Class A. . .	279,066	317,695
Class A.	32,800	111,056	Ω CSC Financial Co.		
* Comba Telecom			Ltd., Class H.	892,500	1,110,726
Systems Holdings			CSG Holding Co.		
Ltd.	14,060,000	1,831,227	Ltd., Class A.	1,475,396	1,014,235
Concord New Energy			CSPC Innovation		
Group Ltd.	60,035,909	3,671,191	Pharmaceutical		
Consun			Co. Ltd., Class A. . .	105,257	417,824
Pharmaceutical			CSPC		
Group Ltd.	3,334,000	3,372,576	Pharmaceutical		
Contec Medical			Group Ltd.	50,486,400	29,104,319
Systems Co. Ltd.,			# CSSC Hong Kong		
Class A.	22,900	41,111	Shipping Co. Ltd.	10,726,000	2,393,202
Contemporary			CSSC Science &		
Amperex			Technology Co.		
Technology Co.			Ltd., Class A.	209,600	345,562
Ltd., Class A.	923,820	32,938,236	CTS International		
Continental			Logistics Corp.		
Aerospace			Ltd., Class A.	950,850	800,943
Technologies			* CWT International		
Holding Ltd.	16,594,207	234,846	Ltd.	23,990,000	225,654
*†† Coolpad Group Ltd.	20,470,000	28,898	Cybird Technologies,		
COSCO SHIPPING			Inc., Class A.	117,700	164,414
Development Co.			Daan Gene Co. Ltd.,		
Ltd., Class H.	26,543,300	3,532,699	Class A.	385,180	280,728
			#* Dada Nexus Ltd.,		
			ADR.	58,015	105,587

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Dajin Heavy Industry Co. Ltd., Class A...	267,400	\$ 732,309	Dirui Industrial Co. Ltd., Class A.....	72,900	\$ 149,872
Dalian Bio-Chem Co. Ltd., Class A.....	84,672	278,598	Do-Fluoride New Materials Co. Ltd., Class A.....	342,951	533,534
Dalian Huarui Heavy Industry Group Co. Ltd., Class A.....	1,308,263	896,264	Dong-E-E-Jiao Co. Ltd., Class A.....	132,743	1,112,876
# Dalipal Holdings Ltd...	1,812,000	2,257,800	Dongfang Electric Corp. Ltd., Class H.....	1,409,200	1,633,847
Daqin Railway Co. Ltd., Class A.....	2,784,238	2,555,676	Dongfang Electronics Co. Ltd., Class A...	347,053	458,076
Dashang Co. Ltd., Class A.....	266,975	970,964	Dongfeng Electronic Technology Co. Ltd., Class A.....	163,230	224,742
DaShenLin Pharmaceutical Group Co. Ltd., Class A.....	456,756	888,322	# Dongfeng Motor Group Co. Ltd., Class H.....	16,158,000	6,457,398
# Datang International Power Generation Co. Ltd., Class H...	11,924,000	2,054,808	Dongguan Aohai Technology Co. Ltd., Class A.....	125,740	704,487
* Datang Telecom Technology Co. Ltd., Class A.....	244,900	270,790	Dongguan Development Holdings Co. Ltd., Class A.....	289,900	402,115
Dawnrays Pharmaceutical Holdings Ltd.....	5,718,982	881,093	Dongguan Yutong Optical Technology Co. Ltd., Class A...	79,700	223,968
Dazhong Transportation Group Co. Ltd., Class A.....	576,400	479,035	Donghua Testing Technology Co. Ltd., Class A.....	36,300	200,672
DBG Technology Co. Ltd., Class A.....	93,756	350,777	* Dongjiang Environmental Co. Ltd., Class H.....	691,195	147,786
DeHua TB New Decoration Materials Co. Ltd., Class A.....	542,283	820,705	Dongxing Securities Co. Ltd., Class A...	581,155	851,845
Deppon Logistics Co. Ltd., Class A.....	455,000	916,981	Dongyue Group Ltd...	13,139,000	14,019,213
* Dezhan Healthcare Co. Ltd., Class A...	1,012,400	419,309	# DouYu International Holdings Ltd., ADR.....	67,516	1,058,646
DHC Software Co. Ltd., Class A.....	697,312	685,722	Dynagreen Environmental Protection Group Co. Ltd., Class H...	2,883,000	1,236,509
Dian Diagnostics Group Co. Ltd., Class A.....	577,879	834,803	Eaglerise Electric & Electronic China Co. Ltd., Class A...	320,800	792,211
Digital China Group Co. Ltd., Class A...	264,025	1,195,333	#*Ω East Buy Holding Ltd.....	1,421,000	2,999,122
# Digital China Holdings Ltd.....	4,366,000	1,623,333	East Money Information Co. Ltd., Class A.....	564,830	1,792,326
Digital China Information Service Group Co. Ltd., Class A.....	222,757	335,912	Eastcompeace Technology Co. Ltd., Class A.....	128,700	178,296
#* Dingdang Health Technology Group Ltd.....	681,000	38,972			

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CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Easyhome New Retail Group Co. Ltd., Class A.....	2,085,200	\$ 981,695	* EverChina International Holdings Co. Ltd....	18,107,500	\$ 290,200
E-Commodities Holdings Ltd.....	13,936,000	2,007,048	Excellence Commercial Property & Facilities Management Group Ltd.....	656,000	107,045
Ecovacs Robotics Co. Ltd., Class A...	66,292	391,194	Explosive Co. Ltd., Class A.....	184,900	262,843
Edan Instruments, Inc., Class A.....	254,388	384,102	Eyebright Medical Technology Beijing Co. Ltd., Class A...	35,270	462,028
Edifier Technology Co. Ltd., Class A...	218,600	485,344	Fangda Carbon New Material Co. Ltd., Class A.....	739,329	463,137
Edvantage Group Holdings Ltd.....	3,108,088	823,726	Fangda Special Steel Technology Co. Ltd., Class A.....	1,055,631	603,007
EEKA Fashion Holdings Ltd.....	1,924,000	2,127,738	Far East Horizon Ltd.....	14,691,000	10,833,875
EIT Environmental Development Group Co. Ltd., Class A.....	145,919	310,531	Far East Smarter Energy Co. Ltd., Class A.....	994,800	642,527
Electric Connector Technology Co. Ltd., Class A.....	162,850	1,377,095	* Farasis Energy Gan Zhou Co. Ltd., Class A.....	256,681	402,316
*†† Elion Energy Co. Ltd., Class A.....	1,910,265	76,258	FAW Jiefang Group Co. Ltd., Class A...	212,500	230,482
EmbedWay Technologies Shanghai Corp., Class A.....	57,300	174,081	FAWER Automotive Parts Co. Ltd., Class A.....	1,154,378	823,868
ENN Energy Holdings Ltd.....	2,574,500	17,524,756	Feilong Auto Components Co. Ltd., Class A.....	396,100	723,292
ENN Natural Gas Co. Ltd., Class A.....	662,095	1,866,234	Ferrotec Anhui Technology Development Co. Ltd., Class A.....	49,300	276,238
Eoptolink Technology, Inc. Ltd., Class A...	98,044	1,700,854	FESCO Group Co. Ltd., Class A.....	188,700	486,439
Era Co. Ltd., Class A.	762,200	444,670	Fiberhome Telecommunication Technologies Co. Ltd., Class A.....	226,700	591,817
Espressif Systems Shanghai Co. Ltd., Class A.....	10,625	397,406	Fibocom Wireless, Inc., Class A.....	283,094	1,179,551
Essex Bio-technology Ltd.....	1,674,000	619,210	* FIH Mobile Ltd.....	12,138,000	1,250,887
Eternal Asia Supply Chain Management Ltd., Class A.....	715,400	405,794	* Financial Street Holdings Co. Ltd., Class A.....	897,357	375,432
EVA Precision Industrial Holdings Ltd.....	10,808,516	876,712	FinVolution Group, ADR.....	887,644	6,781,600
Eve Energy Co. Ltd., Class A.....	220,597	1,297,820			
Ever Sunshine Services Group Ltd.....	5,280,000	1,250,755			
Ω Everbright Securities Co. Ltd., Class H...	878,200	858,160			

EMERGING MARKETS CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
First Capital Securities Co. Ltd., Class A.	597,100	\$ 636,371	Fujian Boss Software Development Co. Ltd., Class A.	291,996	\$ 585,727
First Tractor Co. Ltd., Class H.	1,682,000	1,572,046	Fujian Foxit Software Development JSC Ltd., Class A.	23,430	233,011
# Flat Glass Group Co. Ltd., Class H.	2,305,000	3,413,724	Fujian Funeng Co. Ltd., Class A.	719,783	911,210
* Flowing Cloud Technology Ltd.	222,000	7,613	Fujian Kuncai Material Technology Co. Ltd., Class A.	81,100	219,758
Focus Lightings Tech Co. Ltd., Class A. ...	313,600	571,630	Fujian Longking Co. Ltd., Class A.	462,211	790,926
Focus Media Information Technology Co. Ltd., Class A.	2,460,600	2,241,215	Fujian Qingshan Paper Industry Co. Ltd., Class A.	819,300	253,368
* Focused Photonics Hangzhou, Inc., Class A.	137,800	329,049	* Fujian Snowman Group Co. Ltd., Class A.	148,000	136,837
Focuslight Technologies, Inc., Class A.	27,506	246,545	Fujian Star-net Communication Co. Ltd., Class A. ...	135,508	366,065
Foryou Corp., Class A.	187,100	764,799	Fujian Sunner Development Co. Ltd., Class A.	406,208	791,493
Foshan Electrical & Lighting Co. Ltd., Class A.	577,900	476,163	Fujian Tianma Science & Technology Group Co. Ltd., Class A. ...	47,850	72,688
Foshan Haitian Flavouring & Food Co. Ltd., Class A. ...	549,025	3,115,329	Fujian Yuanli Active Carbon Co. Ltd., Class A.	179,000	367,886
Foshan Nationstar Optoelectronics Co. Ltd., Class A. ...	386,684	533,983	* Fulin Precision Co. Ltd., Class A.	210,300	475,836
* Foshan Yowant Technology Co. Ltd., Class A.	350,579	309,864	* Fullshare Holdings Ltd.	9,650	685
Fosun International Ltd.	11,174,620	6,110,466	Fushun Special Steel Co. Ltd., Class A. ...	430,900	319,129
* Founder Holdings Ltd.	1,086,000	160,179	Ω Fuyao Glass Industry Group Co. Ltd., Class H.	2,797,200	18,889,850
Founder Securities Co. Ltd., Class A. ...	730,500	788,179	Gan & Lee Pharmaceuticals Co. Ltd., Class A. ...	74,000	450,141
Fountain SET Holdings Ltd.	234,000	18,439	Ω Ganfeng Lithium Group Co. Ltd., Class H.	1,100,239	2,746,725
Foxconn Industrial Internet Co. Ltd., Class A.	2,432,256	7,219,486	Gansu Energy Chemical Co. Ltd., Class A.	3,848,240	1,379,536
Fu Shou Yuan International Group Ltd.	10,633,000	5,859,147	* Gansu Jiu Steel Group Hongxing Iron & Steel Co. Ltd., Class A.	962,600	195,262
Fuan Pharmaceutical Group Co. Ltd., Class A.	337,800	202,623			
# Fufeng Group Ltd.	17,110,800	11,444,580			
*†† Fuguiniao Co. Ltd.	782,600	0			
Fujian Apex Software Co. Ltd., Class A. ...	66,160	322,031			

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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Gansu Shangfeng Cement Co. Ltd., Class A.	677,390	\$ 677,906	Ω Giant Biogene Holding Co. Ltd....	1,608,400	\$11,943,023
Gansu Yasheng Industrial Group Co. Ltd., Class A...	1,353,900	523,149	Giant Network Group Co. Ltd., Class A...	279,348	489,923
Gaona Aero Material Co. Ltd., Class A...	249,000	511,951	Giantec Semiconductor Corp., Class A.....	18,472	175,862
# Gaush Meditech Ltd...	96,100	113,008	Ginlong Technologies Co. Ltd., Class A...	78,559	551,116
G-bits Network Technology Xiamen Co. Ltd., Class A.	22,600	645,710	Glarun Technology Co. Ltd., Class A...	182,787	478,172
GCL Energy Technology Co. Ltd., Class A.....	709,995	723,074	GoerTek, Inc., Class A.	459,244	1,759,093
* GCL New Energy Holdings Ltd.....	2,556,218	158,146	Goldcard Smart Group Co. Ltd., Class A.	140,500	248,075
* GCL System Integration Technology Co. Ltd., Class A.....	60,800	20,915	Ω Golden Throat Holdings Group Co. Ltd.....	1,082,500	458,921
#* GCL Technology Holdings Ltd.....	93,070,320	14,691,754	Goldenmax International Group Ltd., Class A.	368,071	415,317
GD Power Development Co. Ltd., Class A.....	1,913,278	1,107,964	Goldpac Group Ltd....	2,119,000	277,440
* GDS Holdings Ltd. (9698 HK), Class A.	3,888,300	10,511,439	Goldwind Science & Technology Co. Ltd., Class H.....	5,009,984	3,511,459
#* GDS Holdings Ltd. (GDS US), ADR....	145,833	3,166,034	* GOME Retail Holdings Ltd.....	26,230,660	64,369
Geely Automobile Holdings Ltd.....	28,923,000	53,547,943	Goneo Group Co. Ltd., Class A.	58,580	575,914
GEM Co. Ltd., Class A.	1,492,900	1,308,415	* Goodbaby International Holdings Ltd.....	1,859,000	264,042
Gemdale Corp., Class A.	531,600	336,534	GoodWe Technologies Co. Ltd. (688390 C1), Class A.	38,734	205,200
# Gemdale Properties & Investment Corp. Ltd.....	56,724,000	1,975,545	Gotion High-tech Co. Ltd., Class A.	323,200	922,803
GemPharmatech Co. Ltd., Class A.....	110,347	199,215	Grand Pharmaceutical Group Ltd.....	10,364,500	5,621,187
Ω Genertec Universal Medical Group Co. Ltd.....	6,836,000	4,224,015	Grandblue Environment Co. Ltd., Class A.	135,827	425,845
Geovis Technology Co. Ltd., Class A...	64,144	434,549	* Grandjoy Holdings Group Co. Ltd., Class A.	1,031,601	377,226
GEPIC Energy Development Co. Ltd., Class A.....	522,400	436,881	# Great Wall Motor Co. Ltd., Class H.....	5,321,250	8,696,051
Getein Biotech, Inc., Class A.	305,578	333,905	* Greatoo Intelligent Equipment, Inc., Class A.	174,200	147,761
GF Securities Co. Ltd., Class H.....	3,127,400	4,241,331	Greatown Holdings Ltd., Class A.	768,452	324,752

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Greatview Aseptic Packaging Co. Ltd.....	6,663,000	\$2,246,340	Guangdong Fenghua Advanced Technology Holding Co. Ltd., Class A.....	136,400	\$ 272,319
Gree Electric Appliances, Inc. of Zhuhai, Class A....	686,953	4,260,963	* Guangdong Golden Dragon Development, Inc., Class A.....	32,900	58,201
* Gree Real Estate Co. Ltd., Class A.....	418,257	346,452	Guangdong Goworld Co. Ltd., Class A...	276,600	392,759
# Greentown China Holdings Ltd.....	7,939,000	8,800,951	Guangdong Great River Smarter Logistics Co. Ltd., Class A.....	207,564	286,420
Ω Greentown Management Holdings Co. Ltd....	5,033,000	1,890,438	* Guangdong Guanhao High-Tech Co. Ltd., Class A.....	272,004	119,782
Greentown Service Group Co. Ltd.....	11,792,000	5,495,612	Guangdong Haid Group Co. Ltd., Class A.....	317,568	2,178,826
GRG Banking Equipment Co. Ltd., Class A.....	431,426	663,378	Guangdong HEC Technology Holding Co. Ltd., Class A.....	343,545	565,514
GRG Metrology & Test Group Co. Ltd., Class A.....	364,000	919,824	Guangdong Hongda Holdings Group Co. Ltd., Class A...	329,900	1,200,349
Guangdong Aofei Data Technology Co. Ltd., Class A...	378,043	689,499	Guangdong Hongtu Technology Holdings Co. Ltd., Class A.....	502,100	797,796
Guangdong Baolihua New Energy Stock Co. Ltd., Class A...	574,411	335,338	Guangdong Huate Gas Co. Ltd., Class A.....	35,656	216,144
Guangdong Construction Engineering Group Co. Ltd., Class A...	1,533,000	736,533	Guangdong Insight Brand Marketing Group Co. Ltd., Class A.....	22,700	202,384
* Guangdong Create Century Intelligent Equipment Group Corp. Ltd., Class A.....	361,828	313,011	Guangdong Investment Ltd.....	12,158,000	9,203,974
Guangdong DFP New Material Group Co. Ltd.....	789,800	358,471	Guangdong Jia Yuan Technology Shares Co. Ltd., Class A...	177,017	361,180
* Guangdong Dongfang Precision Science & Technology Co. Ltd., Class A.....	999,402	1,563,425	Guangdong Kinlong Hardware Products Co. Ltd., Class A...	158,300	495,882
Guangdong Dongpeng Holdings Co. Ltd., Class A.....	578,388	488,157	* Guangdong Land Holdings Ltd.....	2,346,494	60,281
Guangdong Dowstone Technology Co. Ltd., Class A.....	331,132	602,006	Guangdong Provincial Expressway Development Co. Ltd., Class A.....	812,311	1,449,694
Guangdong Ellington Electronics Technology Co. Ltd., Class A.....	565,816	793,970			

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
* Guangdong Shenglu Telecommunication Tech Co. Ltd., Class A.	270,000	\$ 214,553	# Guangzhou Automobile Group Co. Ltd., Class H...	8,745,690	\$3,433,833
Guangdong Sirio Pharma Co. Ltd., Class A.	104,390	361,009	Guangzhou Baiyun International Airport Co. Ltd., Class A. . .	709,426	920,690
Guangdong South New Media Co. Ltd., Class A.	153,310	842,659	Guangzhou Baiyunshan Pharmaceutical Holdings Co. Ltd., Class H.	1,212,000	2,728,898
Guangdong Tapai Group Co. Ltd., Class A.	343,395	371,893	Guangzhou Development Group, Inc., Class A.	541,900	465,513
* Guangdong TCL Smart Home Appliances Co. Ltd.	241,000	422,239	Guangzhou Great Power Energy & Technology Co. Ltd., Class A.	109,100	380,096
Guangdong Topstar Technology Co. Ltd., Class A.	46,762	188,182	Guangzhou Haige Communications Group, Inc. Co., Class A.	468,950	668,490
Guangdong Vanward New Electric Co. Ltd., Class A.	564,800	838,175	Guangzhou Haoyang Electronic Co. Ltd., Class A.	64,900	388,578
Guangdong Xinbao Electrical Appliances Holdings Co. Ltd., Class A.	509,400	1,100,660	Guangzhou KDT Machinery Co. Ltd., Class A.	312,310	747,471
* Guangdong Zhongnan Iron & Steel Co. Ltd., Class A.	1,450,581	503,415	Guangzhou Kingmed Diagnostics Group Co. Ltd., Class A. . .	158,100	534,991
Guangdong Zhongsheng Pharmaceutical Co. Ltd., Class A. . .	247,604	362,843	* Guangzhou Lingnan Group Holdings Co. Ltd., Class A. . .	148,500	194,559
Guanghui Energy Co. Ltd., Class A.	2,456,214	2,063,047	Guangzhou Port Co. Ltd., Class A.	525,800	231,849
* Guanghui Logistics Co. Ltd., Class A. . .	555,700	723,393	Guangzhou Restaurant Group Co. Ltd., Class A. . .	310,087	672,337
Guangshen Railway Co. Ltd., Class H. . .	11,236,700	3,042,844	Guangzhou Shiyuan Electronic Technology Co. Ltd., Class A.	133,724	647,828
Guangxi Liugong Machinery Co. Ltd., Class A.	454,063	730,639	Guangzhou Sie Consulting Co. Ltd., Class A.	203,100	570,472
Guangxi LiuYao Group Co. Ltd., Class A.	273,400	663,102	Guangzhou Tinci Materials Technology Co. Ltd., Class A.	179,960	455,272
Guangxi Wuzhou Zhongheng Group Co. Ltd., Class A. . .	1,947,914	621,484	Guangzhou Wondfo Biotech Co. Ltd., Class A.	145,714	448,527
* GuangYuYuan Chinese Herbal Medicine Co. Ltd., Class A.	95,100	231,772			

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Guangzhou Yuexiu Capital Holdings Group Co. Ltd., Class A.....	756,337	\$ 674,419	Guoyuan Securities Co. Ltd., Class A... #	791,545	\$ 867,247
Guangzhou Zhujiang Brewery Co. Ltd., Class A.....	372,700	469,782	Gushengtang Holdings Ltd.....	471,200	1,654,105
Guilin Layn Natural Ingredients Corp., Class A.....	154,820	159,306	H World Group Ltd. (1179 HK).....	1,026,500	3,323,246
Guilin Sanjin Pharmaceutical Co. Ltd., Class A... *	274,782	511,981	# H World Group Ltd. (HTHT US), ADR...	380,656	12,234,284
Guizhou Broadcasting & TV Information Network Co. Ltd., Class A.....	139,200	155,032	#*Ω Haichang Ocean Park Holdings Ltd...	9,407,000	678,170
Guizhou Chanhen Chemical Corp., Class A.....	181,400	561,200	Ω Haidilao International Holding Ltd.....	6,770,000	12,700,638
Guizhou Gas Group Corp. Ltd., Class A.....	623,240	564,675	Haier Smart Home Co. Ltd. (600690 C1), Class A.....	914,762	3,506,494
Guizhou Panjiang Refined Coal Co. Ltd., Class A.....	603,972	416,774	Haier Smart Home Co. Ltd. (6690 HK), Class H.....	8,063,799	26,671,487
Guizhou Qianyuan Power Co. Ltd., Class A.....	125,200	250,523	Hailir Pesticides & Chemicals Group Co. Ltd., Class A... *	220,124	381,284
Guizhou Sanli Pharmaceutical Co. Ltd., Class A... *	133,600	236,250	* Hainan Airlines Holding Co. Ltd., Class A.....	5,452,800	1,226,027
Guizhou Tyre Co. Ltd., Class A.....	1,401,776	935,468	Hainan Haide Capital Management Co. Ltd., Class A..... *	309,539	255,722
Guizhou Xinbang Pharmaceutical Co. Ltd., Class A... *	1,112,897	604,145	* Hainan Haiqi Transportation Group Co. Ltd., Class A.....	107,900	263,007
Guizhou Zhenhua E-chem, Inc., Class A.....	296,032	408,937	* Hainan Haiyao Co. Ltd., Class A.....	345,000	205,300
* Guoguang Electric Co. Ltd., Class A... #	194,763	487,525	Hainan Jinpan Smart Technology Co. Ltd., Class A.....	47,376	260,511
# Guolian Securities Co. Ltd., Class H... *	758,000	384,852	#* Hainan Meilan International Airport Co. Ltd., Class H... *	1,840,000	1,869,875
Guomai Technologies, Inc., Class A.....	499,854	528,851	Hainan Mining Co. Ltd., Class A.....	377,100	352,867
Guosen Securities Co. Ltd., Class A... *	764,897	1,090,263	Hainan Strait Shipping Co. Ltd., Class A.....	1,108,500	962,667
* Guosheng Financial Holding, Inc., Class A.....	147,476	275,772	Haisco Pharmaceutical Group Co. Ltd., Class A.....	106,757	469,814
#Ω Guotai Junan Securities Co. Ltd., Class H.....	967,200	1,435,505	Haitian International Holdings Ltd.....	5,844,000	15,536,608
			Haitong Securities Co. Ltd., Class H... *	6,654,000	5,823,016
			Ω Haitong UniTrust International Leasing Co. Ltd., Class H.....	5,964,000	705,069

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Hand Enterprise Solutions Co. Ltd., Class A.	598,809	\$1,628,673	Hangzhou Tigermed Consulting Co. Ltd. (300347 C2), Class A.	29,300	\$ 198,350
Hangcha Group Co. Ltd., Class A.	601,756	1,597,534	#Ω Hangzhou Tigermed Consulting Co. Ltd. (3347 HK), Class H.	379,100	1,369,819
Hangjin Technology Co. Ltd., Class A. ...	109,700	254,556	Hangzhou Zhongtai Cryogenic Technology Corp., Class A.	135,900	222,518
Hangxiao Steel Structure Co. Ltd., Class A.	1,457,364	495,199	Han's Laser Technology Industry Group Co. Ltd., Class A.	191,361	677,528
Hangzhou Binjiang Real Estate Group Co. Ltd., Class A. ...	564,499	671,355	Ω Hansoh Pharmaceutical Group Co. Ltd.	1,794,000	4,128,798
Hangzhou Chang Chuan Technology Co. Ltd., Class A. ...	41,400	253,804	Hanwei Electronics Group Corp., Class A.	108,000	399,884
Hangzhou Electronic Soul Network Technology Co. Ltd., Class A.	124,800	375,076	Haohua Chemical Science & Technology Co. Ltd., Class A.	82,300	320,736
Hangzhou First Applied Material Co. Ltd., Class A. ...	385,806	776,300	*Ω Harbin Bank Co. Ltd., Class H.	3,347,000	150,698
Hangzhou GreatStar Industrial Co. Ltd.	244,400	1,086,355	Harbin Boshi Automation Co. Ltd., Class A.	411,266	1,017,371
Hangzhou Haoyue Personal Care Co. Ltd., Class A.	89,758	484,038	Harbin Electric Co. Ltd., Class H.	4,808,587	1,962,488
Hangzhou Honghua Digital Technology Stock Co. Ltd., Class A.	14,228	136,176	Harbin Electric Corp. Jiamusi Electric Machine Co. Ltd., Class A.	546,173	823,777
Hangzhou Huawang New Material Technology Co. Ltd., Class A.	212,240	368,082	* Harbin Gloria Pharmaceuticals Co. Ltd., Class A. ...	1,138,900	392,246
Hangzhou Iron & Steel Co., Class A. ...	187,400	134,327	* Harbin Pharmaceutical Group Co. Ltd., Class A.	1,717,336	879,940
Hangzhou Lion Microelectronics Co. Ltd., Class A. ...	172,020	543,732	HBIS Resources Co. Ltd., Class A.	445,700	876,101
Hangzhou Onechance Tech Corp., Class A.	109,900	422,273	*Ω HBM Holdings Ltd.	1,796,000	847,892
Hangzhou Oxygen Plant Group Co. Ltd., Class A.	263,057	749,698	Health & Happiness H&H International Holdings Ltd.	1,896,000	1,990,915
Hangzhou Robam Appliances Co. Ltd., Class A.	189,845	548,426	Healthcare Co. Ltd., Class A.	27,490	25,317
Hangzhou Shunwang Technology Co. Ltd., Class A.	114,200	256,351	* Hebei Changshan Biochemical Pharmaceutical Co. Ltd., Class A. ...	229,400	582,559
Hangzhou Sunrise Technology Co. Ltd., Class A.	232,600	532,300			

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
* Hebei Construction Group Corp. Ltd., Class H.	215,500	\$ 15,505	Henan Yuguang Gold & Lead Co. Ltd., Class A.	861,100	\$ 790,367
Hebei Hengshui Laobaigan Liquor Co. Ltd., Class A. ...	208,000	541,087	* Henan Yuneng Holdings Co. Ltd., Class A.	499,099	264,654
Hebei Sinopack Electronic Technology Co. Ltd., Class A.	37,520	255,403	* Henan Zhongfu Industry Co. Ltd., Class A.	1,500,100	643,088
Hebei Yangyuan Zhihui Beverage Co. Ltd., Class A. ...	268,134	816,061	Henan Zhongyuan Expressway Co. Ltd., Class A.	1,011,125	574,013
Hefei Meiya Optoelectronic Technology, Inc., Class A.	276,410	546,118	Hengan International Group Co. Ltd.	5,287,622	14,475,533
Hefei Urban Construction Development Co. Ltd., Class A.	460,061	417,933	* Hengdeli Holdings Ltd.	7,280,834	114,991
Heilongjiang Agriculture Co. Ltd., Class A.	379,800	745,968	Hengdian Group DMEGC Magnetics Co. Ltd., Class A. ...	537,630	955,051
# Helens International Holdings Co. Ltd.	280,000	73,728	Hengdian Group Tospo Lighting Co. Ltd., Class A.	112,100	179,057
Hello Group, Inc., Sponsored ADR.	1,452,574	10,444,007	Hengli Petrochemical Co. Ltd., Class A. ...	1,323,812	2,736,659
Henan Liliang Diamond Co. Ltd., Class A.	144,500	655,395	Hengtong Logistics Co. Ltd., Class A. ...	81,300	104,885
Henan Lingrui Pharmaceutical Co., Class A.	313,700	937,490	Hengtong Optic-electric Co. Ltd., Class A.	596,604	1,289,588
Henan Mingtai AI Industrial Co. Ltd., Class A.	371,100	634,201	Hengyi Petrochemical Co. Ltd., Class A. ...	1,012,044	856,779
Henan Pinggao Electric Co. Ltd., Class A.	485,600	1,197,940	* Hesai Group, ADR.	1,110	17,138
Henan Shenhua Coal Industry & Electricity Power Co. Ltd., Class A. ...	774,392	1,982,425	Hesteel Co. Ltd., Class A.	4,520,900	1,340,030
Henan Shuanghui Investment & Development Co. Ltd., Class A.	565,143	2,053,539	Hexing Electrical Co. Ltd., Class A.	207,610	1,082,808
Henan Thinker Automatic Equipment Co. Ltd., Class A.	253,100	824,300	HG Technologies Co. Ltd., Class A.	58,700	134,593
* Henan Yicheng New Energy Co. Ltd., Class A.	1,001,500	525,687	* Hi Sun Technology China Ltd.	9,834,000	379,446
			Hiecise Precision Equipment Co. Ltd., Class A.	41,620	185,097
			Hisense Home Appliances Group Co. Ltd., Class H. ...	2,788,000	9,714,979
			Hisense Visual Technology Co. Ltd., Class A.	221,700	724,432
			Hitelevision Co. Ltd., Class A.	101,000	329,826
			Hithink RoyalFlush Information Network Co. Ltd., Class A.	61,216	2,380,074

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
HLA Group Corp.			# Huadian Power		
Ltd., Class A.	1,076,000	\$ 1,304,792	International Corp.		
HMT Xiamen New			Ltd., Class H.	6,306,000	\$3,084,593
Technical Materials			Huadong Medicine		
Co. Ltd., Class A. . .	99,400	530,710	Co. Ltd., Class A. . .	385,032	1,851,013
* HNA Technology Co.			Huaфон Chemical Co.		
Ltd., Class A.	962,771	332,139	Ltd., Class A.	1,344,691	1,501,583
Homeland Interactive			Huafu Fashion Co.		
Technology Ltd.	452,000	76,601	Ltd., Class A.	931,250	604,268
Hongfa Technology			Huagong Tech Co.		
Co. Ltd., Class A. . .	172,336	819,600	Ltd., Class A.	117,400	637,638
* Honghua Group Ltd. . .	9,408,000	144,576	Huaibei Mining		
Hongli Zhihui Group			Holdings Co. Ltd.,		
Co. Ltd., Class A. . .	328,600	306,225	Class A.	943,000	1,836,848
* Hongmian Zhihui			Huakai Yibai		
Science &			Technology Co.		
Technology			Ltd., Class A.	220,480	432,073
Innovation Co. Ltd.			Hualan Biological		
Guangzhou.	431,400	175,222	Engineering, Inc.,		
Hongrun Construction			Class A.	349,760	763,489
Group Co. Ltd.,			Huaming Power		
Class A.	770,700	544,005	Equipment Co.		
Hongta Securities			Ltd., Class A.	143,100	331,573
Co. Ltd., Class A. . .	284,549	309,079	Huaneng Power		
* Hopson Development			International, Inc.,		
Holdings Ltd.	8,848,352	3,392,606	Class H.	10,330,000	5,420,414
Horizon Construction			Huangshan Novel		
Development Ltd. . . .	3,114,960	486,377	Co. Ltd., Class A. . .	314,421	450,854
Hoshine Silicon			Huangshan Tourism		
Industry Co. Ltd.,			Development Co.		
Class A.	61,800	442,909	Ltd., Class A.	437,600	668,993
Hoymiles Power			#* Huanxi Media Group		
Electronics, Inc.,			Ltd.	2,260,000	132,520
Class A.	12,815	179,004	Huapont Life		
Hoyuan Green			Sciences Co. Ltd.,		
Energy Co. Ltd.,			Class A.	657,623	349,358
Class A.	182,026	388,308	* Huarong International		
#Ω Hua Hong			Financial Holdings		
Semiconductor			Ltd.	206,000	3,637
Ltd.	4,589,000	13,599,071	Ω Huatai Securities Co.		
Huaan Securities Co.			Ltd., Class H.	2,964,800	5,105,612
Ltd., Class A.	867,940	672,755	Huaxi Securities Co.		
Huabao Flavours &			Ltd., Class A.	480,900	534,279
Fragrances Co.			Huaxia Bank Co.		
Ltd., Class A.	69,300	143,015	Ltd., Class A.	2,003,788	2,099,948
* Huachangda			Huaxin Cement Co.		
Intelligent			Ltd. (600801 C1),		
Equipment Group			Class A.	667,224	1,133,398
Co. Ltd., Class A. . .	55,100	43,309	Huaxin Cement Co.		
Huada Automotive			Ltd. (6655 HK),		
Technology Corp.			Class H.	917,300	890,148
Ltd., Class A.	86,300	394,476	Huayu Automotive		
Huadian Heavy			Systems Co. Ltd.,		
Industries Co. Ltd.,			Class A.	943,531	2,187,589
Class A.	626,000	580,727			

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
* Hubei Biocause Pharmaceutical Co. Ltd., Class A...	1,029,137	\$ 540,586	Hunan TV & Broadcast Intermediary Co. Ltd., Class A.	509,900	\$ 503,227
Hubei Chutian Smart Communication Co. Ltd., Class A...	1,568,516	954,173	Hunan Valin Steel Co. Ltd., Class A...	2,191,200	1,371,310
* Hubei Dinglong Co. Ltd., Class A.	104,300	372,354	Hunan Zhongke Electric Co. Ltd., Class A.	371,000	752,759
Hubei Energy Group Co. Ltd., Class A...	904,500	604,950	Hundsun Technologies, Inc., Class A.	107,129	385,202
Hubei Huitian New Materials Co. Ltd., Class A.	266,300	316,015	HUYA, Inc., ADR.	566,793	1,983,775
Hubei Jumpcan Pharmaceutical Co. Ltd., Class A...	358,905	1,366,511	*Ω Hygeia Healthcare Holdings Co. Ltd.	2,820,600	4,620,348
Hubei Xingfa Chemicals Group Co. Ltd., Class A...	440,078	1,329,570	Hymson Laser Technology Group Co. Ltd., Class A...	128,870	535,653
Hubei Yihua Chemical Industry Co. Ltd., Class A...	384,900	641,484	* Hytera Communications Corp. Ltd., Class A.	281,902	481,091
Hubei Zhenhua Chemical Co. Ltd., Class A.	283,700	501,479	* HyUnion Holding Co. Ltd., Class A.	565,900	434,102
Huishang Bank Corp. Ltd., Class H.	425,400	134,887	* IAT Automobile Technology Co. Ltd., Class A.	138,000	223,797
*Ω Huitongda Network Co. Ltd., Class H...	31,900	59,371	*Ω iDreamSky Technology Holdings Ltd.	380,400	79,136
Huizhou Desay Sv Automotive Co. Ltd., Class A.	65,916	988,005	Iflytek Co. Ltd., Class A.	84,490	592,232
Humanwell Healthcare Group Co. Ltd., Class A...	408,900	1,225,913	IKD Co. Ltd., Class A.	363,133	887,580
Hunan Aihua Group Co. Ltd., Class A...	221,922	472,747	*Ω IMAX China Holding, Inc.	933,100	890,758
Hunan Corun New Energy Co. Ltd., Class A.	318,900	183,780	Imeik Technology Development Co. Ltd., Class A.	44,940	1,058,906
* Hunan Er-Kang Pharmaceutical Co. Ltd., Class A...	1,195,500	413,197	Industrial & Commercial Bank of China Ltd., Class H.	124,830,725	84,969,273
Hunan Friendship & Apollo Commercial Co. Ltd., Class A...	755,300	477,940	Industrial Bank Co. Ltd., Class A.	3,638,780	10,205,659
Hunan Gold Corp. Ltd., Class A.	573,904	1,372,900	Industrial Securities Co. Ltd., Class A...	1,005,632	829,968
Hunan Jiudian Pharmaceutical Co. Ltd., Class A...	111,840	239,926	Infocore Environment Technology Group Co. Ltd., Class A...	775,242	510,349
* Hunan Kaimeite Gases Co. Ltd., Class A.	134,400	119,224	*Ω Ingdan, Inc.	3,976,000	643,229
* Hunan New Wellful Co. Ltd., Class A...	615,900	500,432	Ingenic Semiconductor Co. Ltd., Class A.	23,400	208,904
			Inkeverse Group Ltd..	3,157,000	705,932

EMERGING MARKETS CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
* INKON Life			iRay Technology Co.		
Technology Co.			Ltd., Class A.	24,413	\$ 344,119
Ltd., Class A.	138,500	\$ 164,883	* IRICO Display		
Inmyshow Digital			Devices Co. Ltd.,		
Technology Group			Class A.	1,020,500	1,194,023
Co. Ltd., Class A. ...	1,098,700	775,899	# IVD Medical Holding		
* Inner Mongolia			Ltd.	677,000	158,979
BaoTou Steel			JA Solar Technology		
Union Co. Ltd.,			Co. Ltd., Class A. ...	803,114	1,378,224
Class A.	6,794,100	1,667,533	Jade Bird Fire Co.		
Inner Mongolia Dian			Ltd., Class A.	423,013	668,560
Tou Energy Corp.			Jafron Biomedical		
Ltd., Class A.	808,212	2,256,327	Co. Ltd., Class A. ...	149,867	555,133
Inner Mongolia			Jangho Group Co.		
ERDOS Resources			Ltd., Class A.	857,700	628,949
Co. Ltd., Class A. ...	583,264	775,289	Jason Furniture		
* Inner Mongolia Furui			Hangzhou Co. Ltd.,		
Medical Science			Class A.	238,757	966,096
Co. Ltd., Class A. ...	87,100	390,086	JCET Group Co. Ltd.,		
Inner Mongolia			Class A.	464,706	2,495,956
Junzheng Energy			JCHX Mining		
& Chemical			Management Co.		
Industry Group Co.			Ltd., Class A.	128,800	709,897
Ltd., Class A.	2,429,776	1,755,587	*Ω JD Health		
Inner Mongolia			International, Inc.	2,333,600	9,662,828
MengDian			*Ω JD Logistics, Inc.	6,023,000	10,371,462
HuaNeng Thermal			JD.com, Inc. (9618		
Power Corp. Ltd.,			HK), Class A.	4,618,342	93,940,862
Class A.	854,400	493,654	JD.com, Inc. (JD		
Inner Mongolia			US), ADR.	54,206	2,207,268
Xingye Silver&Tin			JF SmartInvest		
Mining Co. Ltd.,			Holdings Ltd.	110,500	324,141
Class A.	470,200	812,910	* JH Educational		
Inner Mongolia Yili			Technology, Inc.	668,000	66,331
Industrial Group			Jia Yao Holdings Ltd..	253,000	139,140
Co. Ltd., Class A. ...	1,047,500	4,035,879	Jiajiayue Group Co.		
Inner Mongolia Yuan			Ltd., Class A.	310,701	431,385
Xing Energy Co.			Jiang Su Suyan		
Ltd., Class A.	1,457,300	1,160,165	Jingshen Co. Ltd.,		
*Ω InnoCare Pharma			Class A.	481,400	730,586
Ltd.	2,782,000	1,977,913	Jiangling Motors		
*Ω Innovent Biologics,			Corp. Ltd.,		
Inc.	233,500	993,671	Class A.	384,025	1,196,628
Innuovo Technology			Jianglong		
Co. Ltd., Class A. ...	561,500	849,957	Shipbuilding Co.		
Insigma Technology			Ltd., Class A.	124,600	200,761
Co. Ltd., Class A. ...	383,800	351,831	Jiangsu Asia-Pacific		
Inspur Digital			Light Alloy		
Enterprise			Technology Co.		
Technology Ltd.	2,578,000	1,469,976	Ltd., Class A.	815,600	664,582
Intco Medical			Jiangsu Azure Corp.,		
Technology Co.			Class A.	541,640	916,014
Ltd., Class A.	194,408	729,936	Jiangsu Bojun		
# Intron Technology			Industrial		
Holdings Ltd.	1,592,000	231,931	Technology Co.		
#* iQIYI, Inc., ADR.	3,953,410	8,578,900	Ltd., Class A.	142,135	487,421

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Jiangsu Boqian New Materials Stock Co. Ltd., Class A...	6,100	\$ 24,787	* Jiangsu High Hope International Group Corp., Class A.....	582,700	\$ 205,995
Jiangsu Changbao Steeltube Co. Ltd., Class A.....	510,200	359,426	Jiangsu Hongdou Industrial Co. Ltd., Class A.....	428,928	131,315
Jiangsu Changshu Automotive Trim Group Co. Ltd., Class A.....	285,500	553,837	Jiangsu Hongtian Technology Co. Ltd., Class A.....	90,000	324,846
Jiangsu Changshu Rural Commercial Bank Co. Ltd., Class A.....	1,122,880	1,147,903	* Jiangsu Hoperun Software Co. Ltd., Class A.....	41,500	275,155
* Jiangsu Dagang Co. Ltd., Class A.....	180,200	342,957	Jiangsu Huachang Chemical Co. Ltd., Class A.....	745,600	841,921
Jiangsu Dingsheng New Energy Materials Co. Ltd., Class A.....	593,940	691,548	* Jiangsu Huahong Technology Stock Co. Ltd., Class A...	40,274	35,852
Jiangsu Eastern Shenghong Co. Ltd., Class A.....	1,108,953	1,310,588	Jiangsu Jianguyin Rural Commercial Bank Co. Ltd., Class A.....	1,172,500	703,867
Jiangsu Expressway Co. Ltd., Class H...	5,022,000	5,591,913	Jiangsu Jibeier Pharmaceutical Co. Ltd., Class A...	14,909	45,835
Jiangsu Financial Leasing Co. Ltd., Class A.....	1,695,840	1,240,342	Jiangsu Jiejie Microelectronics Co. Ltd., Class A...	202,437	928,912
Jiangsu General Science Technology Co. Ltd., Class A.....	1,129,000	863,951	Jiangsu Kanion Pharmaceutical Co. Ltd., Class A...	334,780	608,568
Jiangsu Gian Technology Co. Ltd., Class A.....	76,900	411,022	Jiangsu King's Luck Brewery JSC Ltd., Class A.....	261,601	1,572,722
Jiangsu Guomao Reducer Co. Ltd., Class A.....	306,385	578,062	Jiangsu Leili Motor Co. Ltd., Class A...	52,576	320,311
Jiangsu Guotai International Group Co. Ltd., Class A...	725,795	724,699	Jiangsu Lianyungang Port Co. Ltd., Class A.....	867,100	448,769
* Jiangsu Haili Wind Power Equipment Technology Co. Ltd., Class A.....	56,900	443,025	Jiangsu Lihua Foods Group Co. Ltd.....	260,860	680,794
Jiangsu Hengli Hydraulic Co. Ltd., Class A.....	105,354	902,598	Jiangsu Linyang Energy Co. Ltd., Class A.....	647,200	615,767
Jiangsu Hengrui Pharmaceuticals Co. Ltd., Class A...	343,914	2,120,953	* Jiangsu Lopal Tech Co. Ltd., Class A...	239,000	322,767
Jiangsu Hengshun Vinegar Industry Co. Ltd., Class A...	332,128	344,218	Jiangsu Nata Opto-electronic Material Co. Ltd., Class A.....	103,800	526,346
			Jiangsu Nhwa Pharmaceutical Co. Ltd., Class A...	260,900	826,958
			Jiangsu Pacific Quartz Co. Ltd., Class A.....	206,250	749,618

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Jiangsu Phoenix Publishing & Media Corp. Ltd., Class A.	571,000	\$ 887,552	Jiangsu Yoke Technology Co. Ltd., Class A.	52,300	\$ 432,224
Jiangsu Provincial Agricultural Reclamation & Development Corp., Class A.	624,300	821,887	Jiangsu Yuyue Medical Equipment & Supply Co. Ltd., Class A.	192,674	952,488
Jiangsu Rainbow Heavy Industries Co. Ltd., Class A. ...	368,300	302,602	Jiangsu Zhangjiagang Rural Commercial Bank Co. Ltd., Class A.	2,067,071	1,217,746
Jiangsu Shagang Co. Ltd., Class A.	652,732	479,032	Jiangsu Zhongtian Technology Co. Ltd., Class A.	779,306	1,468,468
Jiangsu Shemar Electric Co. Ltd., Class A.	168,100	614,572	Jiangsu Zijin Rural Commercial Bank Co. Ltd., Class A. ...	1,932,052	741,155
Jiangsu Shentong Valve Co. Ltd., Class A.	295,702	499,194	Jiangxi Bank Co. Ltd., Class H.	121,500	11,506
Jiangsu Shuangxing Color Plastic New Materials Co. Ltd., Class A.	649,100	441,044	* Jiangxi Black Cat Carbon Black Co. Ltd., Class A.	228,900	318,019
Jiangsu Sidike New Material Science & Technology Co. Ltd. (300806 C2), Class A.	152,540	325,911	Jiangxi Copper Co. Ltd., Class H.	4,908,000	7,789,781
Jiangsu Sidike New Material Science & Technology Co. Ltd. (300806 CH), Class A.	46,144	98,590	* Jiangxi Fushine Pharmaceutical Co. Ltd., Class A. ...	245,900	275,805
* Jiangsu Sopo Chemical Co., Class A.	483,716	475,975	Jiangxi Ganneng Co. Ltd., Class A.	285,600	323,158
Jiangsu Suzhou Rural Commercial Bank Co. Ltd., Class A.	942,100	695,568	Jiangxi Ganyue Expressway Co. Ltd., Class A.	493,200	364,572
Jiangsu ToLand Alloy Co. Ltd., Class A. ...	126,370	372,474	Jiangxi Guotai Group Co. Ltd., Class A. ...	307,700	461,501
Jiangsu Xinquan Automotive Trim Co. Ltd., Class A. ...	119,700	789,808	Jiangxi Huangshanghuang Group Food Co. Ltd., Class A.	218,000	245,149
Jiangsu Yanghe Distillery Co. Ltd., Class A.	363,058	3,933,424	Jiangxi Wannianqing Cement Co. Ltd., Class A.	485,348	339,870
Jiangsu Yangnong Chemical Co. Ltd., Class A.	121,390	933,038	Jiangxi Xinyu Guoke Technology Co. Ltd., Class A.	162,143	568,645
Jiangsu Yinhe Electronics Co. Ltd., Class A.	338,000	250,142	Jiangyin Haida Rubber & Plastic Co. Ltd., Class A. ...	297,800	381,396
			* Jiangyin Hengrun Heavy Industries Co. Ltd., Class A. ...	119,000	167,365
			Jiangyin Jianghua Microelectronics Materials Co. Ltd., Class A.	79,100	174,824

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Jiangzhong			Jinmao Property		
Pharmaceutical			Services Co. Ltd....	345,664	\$ 110,184
Co. Ltd., Class A...	331,900	\$1,048,295	Jinneng Holding		
Jianmin			Shanxi Coal		
Pharmaceutical			Industry Co. Ltd.,		
Group Co. Ltd.,			Class A.	619,700	1,117,559
Class A.	62,900	367,601	* Jinneng Holding		
Jiaozuo Wanfang			Shanxi Electric		
Aluminum			Power Co. Ltd.,		
Manufacturing Co.			Class A.	1,055,100	362,489
Ltd., Class A.	777,790	771,125	Jinneng		
Jiayou International			Science&Technology		
Logistics Co. Ltd.,			Co. Ltd., Class A...	480,459	370,143
Class A.	293,875	722,668	#Ω Jinxin Fertility Group		
Jiaze Renewables			Ltd.	11,194,500	3,496,124
Co. Ltd.	475,100	219,666	Jinyu Bio-Technology		
Jilin Aodong			Co. Ltd., Class A...	655,000	599,405
Pharmaceutical			Jinzai Food Group		
Group Co. Ltd.,			Co. Ltd., Class A...	252,800	430,516
Class A.	144,570	331,515	JiuGui Liquor Co.		
* Jilin Chemical Fibre,			Ltd., Class A.	45,000	277,899
Class A.	1,293,000	607,535	#Ω Jiumaojiu		
Jilin Electric Power			International		
Co. Ltd., Class A...	967,000	687,383	Holdings Ltd.	9,257,000	3,137,152
Jilin OLED Material			Jiuzhitang Co. Ltd.,		
Tech Co. Ltd.,			Class A.	161,745	177,433
Class A.	8,960	27,059	Jizhong Energy		
† Jilin Zixin			Resources Co.		
Pharmaceutical			Ltd., Class A.	1,534,400	1,275,093
Industrial Co. Ltd.,			JL Mag Rare-Earth		
Class A.	244,700	2,358	Co. Ltd. (300748		
# Jinchuan Group			C2), Class A.	209,387	572,446
International			JNBY Design Ltd.	1,738,000	3,674,783
Resources Co.			Joicare		
Ltd.	17,701,000	1,188,213	Pharmaceutical		
Jinduicheng			Group Industry Co.		
Molybdenum Co.			Ltd., Class A.	608,949	915,767
Ltd., Class A.	1,186,700	1,722,503	Joinn Laboratories		
Jinghua			China Co. Ltd.,		
Pharmaceutical			Class A.	184,104	409,039
Group Co. Ltd.,			Ω Joinn Laboratories		
Class A.	455,700	458,664	China Co. Ltd.,		
Jingjin Equipment,			Class H.	13,900	15,138
Inc., Class A.	301,780	700,530	Jointo Energy		
Jinhong Gas Co.			Investment Co.		
Ltd., Class A.	266,229	621,516	Ltd. Hebei,		
Jinhui Liquor Co.			Class A.	635,500	461,493
Ltd., Class A.	118,300	307,943	Jointown		
* Jinke Smart Services			Pharmaceutical		
Group Co. Ltd.,			Group Co. Ltd.,		
Class H.	131,100	116,237	Class A.	1,480,002	1,018,241
# JinkoSolar Holding			Jolywood Suzhou		
Co. Ltd., ADR.	334,495	6,947,461	Sunwatt Co. Ltd.,		
Jinlei Technology Co.			Class A.	485,900	375,658
Ltd., Class A.	163,500	439,636			

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Jonjee Hi-Tech Industrial & Commercial Holding Co. Ltd., Class A.....	180,078	\$ 526,080	Kidswant Children Products Co. Ltd., Class A.....	675,297	\$ 1,194,139
Joy City Property Ltd.....	23,312,000	611,879	Kinetic Development Group Ltd.....	10,422,000	1,659,083
Joyoung Co. Ltd., Class A.....	359,034	487,215	Kingboard Holdings Ltd.....	5,236,666	13,344,220
JS Corrugating Machinery Co. Ltd., Class A.....	284,000	475,191	Kingboard Laminates Holdings Ltd.....	8,013,484	8,036,604
#*Ω JS Global Lifestyle Co. Ltd.....	7,886,500	1,854,238	KingClean Electric Co. Ltd., Class A...	159,268	509,951
* JSTI Group, Class A..	712,300	934,949	Kingfa Sci & Tech Co. Ltd., Class A...	860,790	1,105,814
Ju Teng International Holdings Ltd.....	6,558,090	734,924	Kingnet Network Co. Ltd., Class A.....	543,300	1,045,040
Juewei Food Co. Ltd., Class A.....	501,699	1,008,972	Kingsemi Co. Ltd., Class A.....	2,000	20,720
Juneyao Airlines Co. Ltd., Class A.....	518,800	948,142	* Kingsoft Corp. Ltd.....	5,774,600	29,193,033
Jutal Offshore Oil Services Ltd.....	944,000	85,889	* Ko Yo Chemical Group Ltd.....	1,440,000	7,575
#*Ω JW Cayman Therapeutics Co. Ltd.....	141,500	25,472	Konfoong Materials International Co. Ltd., Class A.....	18,059	175,447
Kailuan Energy Chemical Co. Ltd., Class A.....	550,100	496,064	* Konka Group Co. Ltd., Class A.....	751,100	467,558
Kaishan Group Co. Ltd., Class A.....	667,000	887,085	KPC Pharmaceuticals, Inc., Class A.....	466,396	1,044,519
Kangji Medical Holdings Ltd.....	1,324,000	1,095,138	Kuaijishan Shaoxing Wine Co. Ltd., Class A.....	265,300	376,420
* KBC Corp. Ltd., Class A.....	118,303	313,121	*Ω Kuaishou Technology.	7,493,100	41,006,982
Keboda Technology Co. Ltd., Class A...	41,900	353,967	Kuangda Technology Group Co. Ltd., Class A.....	971,500	657,107
Keda Industrial Group Co. Ltd., Class A.....	688,100	769,439	Kunlun Energy Co. Ltd.....	24,232,000	23,137,494
KEDE Numerical Control Co. Ltd., Class A.....	24,495	222,346	Kunshan Dongwei Technology Co. Ltd., Class A.....	14,110	50,919
Keeson Technology Corp. Ltd., Class A.....	138,302	213,084	Kunshan Huguang Auto Harness Co. Ltd., Class A.....	80,900	400,427
Kehua Data Co. Ltd., Class A.....	262,260	1,036,378	Kunshan Kinglai Hygienic Materials Co. Ltd., Class A...	130,820	426,212
Keli Motor Group Co. Ltd., Class A.....	156,600	354,241	* Kunwu Jiuding Investment Holdings Co. Ltd., Class A.....	155,582	277,236
Keli Sensing Technology Ningbo Co. Ltd., Class A...	13,000	137,575	Kweichow Moutai Co. Ltd., Class A.....	184,374	36,631,300
Keshun Waterproof Technologies Co. Ltd., Class A.....	675,700	441,758	KWG Group Holdings Ltd. (1813 H1).....	263,500	11,836
			#* KWG Group Holdings Ltd. (1813 HK).....	9,620,144	436,291

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
* KWG Living Group Holdings Ltd.....	8,727,072	\$ 384,512	* LianChuang Electronic Technology Co. Ltd., Class A.	196,200	\$ 240,002
* Kyland Technology Co. Ltd., Class A.	154,400	252,621	Lianhe Chemical Technology Co. Ltd., Class A.	494,797	406,645
Lakala Payment Co. Ltd., Class A.	239,668	585,488	* Liao Ning Oxiranchem, Inc. (300082 C2), Class A.	100	82
Lancy Co. Ltd., Class A.	256,100	542,457	* Liao Ning Oxiranchem, Inc. (300082 CH), Class A.	224,600	184,443
* Lanzhou LS Heavy Equipment Co. Ltd., Class A.	334,600	243,778	Liaoning Cheng Da Co. Ltd., Class A.	441,134	594,053
Lao Feng Xiang Co. Ltd., Class A.	179,880	1,281,889	Liaoning Energy Industry Co. Ltd., Class A.	510,500	253,834
Laobaixing Pharmacy Chain JSC, Class A.	308,691	667,831	Liaoning Port Co. Ltd., Class H.	1,482,000	134,460
Launch Tech Co. Ltd., Class H.	432,500	538,639	* Lier Chemical Co. Ltd., Class A.	513,180	600,019
LB Group Co. Ltd., Class A.	595,785	1,493,120	* Lifestyle China Group Ltd.	1,898,000	207,413
Lee & Man Chemical Co. Ltd.	1,849,339	955,249	#* Lifetech Scientific Corp.	19,428,000	3,246,405
Lee & Man Paper Manufacturing Ltd.	9,787,200	2,818,838	Lijiang Yulong Tourism Co. Ltd., Class A.	378,620	447,733
Lee's Pharmaceutical Holdings Ltd.	2,451,000	386,481	Linewell Software Co. Ltd., Class A.	133,100	229,940
*Ω Legend Holdings Corp., Class H.	5,046,500	4,770,886	# Lingbao Gold Group Co. Ltd., Class H.	2,484,000	1,519,491
Lenovo Group Ltd.	38,084,000	45,931,154	Lingyi iTech Guangdong Co., Class A.	1,577,100	1,854,783
Lens Technology Co. Ltd., Class A.	1,156,528	4,163,749	#Ω Linklogis, Inc., Class B.	4,006,000	790,250
Leo Group Co. Ltd., Class A.	190,700	94,998	* Liuzhou Iron & Steel Co. Ltd., Class A.	931,417	354,611
Leoch International Technology Ltd.	539,000	104,929	Livzon Pharmaceutical Group, Inc., Class H.	1,288,717	4,364,922
Lepu Medical Technology Beijing Co. Ltd., Class A.	335,330	480,649	Lizhong Sitong Light Alloys Group Co. Ltd., Class A.	301,740	673,371
* Leshan Giantstar Farming & Husbandry Corp. Ltd., Class A.	222,500	514,787	# LK Technology Holdings Ltd.	3,870,000	1,385,608
Levima Advanced Materials Corp., Class A.	192,700	349,141	Loncin Motor Co. Ltd., Class A.	1,279,488	1,792,849
LexinFintech Holdings Ltd., ADR.	777,806	6,144,667	Ω Longfor Group Holdings Ltd.	7,485,000	9,514,108
Leyard Optoelectronic Co. Ltd., Class A.	572,150	467,909			
* Li Auto, Inc. (2015 HK), Class A.	1,220,000	14,359,303			
#* Li Auto, Inc. (LI US), ADR.	49,980	1,170,532			
Li Ning Co. Ltd.	16,724,583	34,585,070			

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Longhua Technology Group Luoyang Co. Ltd., Class A...	438,831	\$ 415,259	Mango Excellent Media Co. Ltd., Class A.....	591,497	\$ 2,271,339
LONGi Green Energy Technology Co. Ltd., Class A.....	809,715	1,660,861	#*Ω Maoyan Entertainment.....	2,891,000	3,213,219
Longshine Technology Group Co. Ltd., Class A...	244,551	342,218	Marsessenger Kitchenware Co. Ltd., Class A.....	66,100	121,783
Lonking Holdings Ltd.....	15,402,000	3,347,697	Maxscend Microelectronics Co. Ltd., Class A...	18,688	202,601
Lontium Semiconductor Corp., Class A.....	18,489	230,087	Maxvision Technology Corp., Class A.....	101,500	328,435
* Lotus Holdings Co. Ltd.....	584,400	407,225	Mayinglong Pharmaceutical Group Co. Ltd., Class A.....	116,800	405,561
Lucky Harvest Co. Ltd., Class A.....	152,500	909,066	* MCC Meili Cloud Computing Industry Investment Co. Ltd., Class A.....	30,200	39,778
Luenmei Quantum Co. Ltd., Class A...	493,705	378,022	Ω Medlive Technology Co. Ltd.....	261,500	293,762
Luoniushan Co. Ltd., Class A.....	536,000	454,700	MeiG Smart Technology Co. Ltd., Class A.....	16,400	91,071
* Luoxin Pharmaceuticals Group Stock Co. Ltd., Class A.....	481,697	235,898	Meihua Holdings Group Co. Ltd., Class A.....	785,600	1,088,879
Luoyang Xinqianglian Slewing Bearing Co. Ltd., Class A...	222,290	609,036	Meilleure Health International Industry Group Ltd.....	420,000	15,724
Lushang Freda Pharmaceutical Co. Ltd., Class A...	468,800	450,664	Meinian Onehealth Healthcare Holdings Co. Ltd., Class A.....	1,466,000	882,200
Luxi Chemical Group Co. Ltd., Class A...	714,800	1,168,124	#Ω Meitu, Inc.....	10,128,500	5,474,791
Luxin Venture Capital Group Co. Ltd., Class A.....	250,900	419,531	*Ω Meituan, Class B....	4,363,560	83,049,680
Luxshare Precision Industry Co. Ltd., Class A.....	1,375,261	7,664,021	Mesnac Co. Ltd., Class A.....	804,100	968,061
Luyang Energy-Saving Materials Co. Ltd....	271,310	463,998	# Metallurgical Corp. of China Ltd., Class H.....	10,798,000	2,114,383
*Ω Luye Pharma Group Ltd.....	14,098,500	3,773,214	M-Grass Ecology & Environment Group Co. Ltd., Class A...	896,623	578,260
Luzhou Laojiao Co. Ltd., Class A.....	248,147	3,973,564	MicroPort NeuroScientific Corp.....	43,777	57,883
#* Maanshan Iron & Steel Co. Ltd., Class H.....	11,090,177	2,486,056	#* Microport Scientific Corp.....	2,232,200	1,864,130
Maccura Biotechnology Co. Ltd., Class A.....	400,873	683,684	Micro-Tech Nanjing Co. Ltd., Class A...	3,400	32,749
Malion New Materials Co. Ltd., Class A...	40,650	45,093	Midea Group Co. Ltd., Class A.....	1,183,746	12,078,130

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
#Ω Midea Real Estate Holding Ltd.....	2,330,400	\$ 876,665	Nancal Technology Co. Ltd., Class A...	71,484	\$ 356,729
Milkyway Intelligent Supply Chain Service Group Co. Ltd., Class A.....	91,900	666,448	* Nanfang Zhongjin Environment Co. Ltd., Class A.....	1,112,700	530,713
Min Xin Holdings Ltd.....	742,000	216,878	Nanhua Futures Co. Ltd., Class A.....	466,400	755,697
Ming Yang Smart Energy Group Ltd., Class A.....	409,016	586,455	NanJi E-Commerce Co. Ltd., Class A...	677,950	463,976
Ming Yuan Cloud Group Holdings Ltd.....	5,446,000	1,845,079	Nanjing Cosmos Chemical Co. Ltd., Class A.....	37,600	128,948
* Mingfa Group International Co. Ltd.....	4,092,000	52,319	Nanjing Hanrui Cobalt Co. Ltd., Class A.....	69,500	313,360
# MINISO Group Holding Ltd.....	2,003,400	11,541,633	Nanjing Iron & Steel Co. Ltd., Class A...	2,527,900	1,618,063
* Minmetals Development Co. Ltd., Class A.....	584,900	556,691	Nanjing King-Friend Biochemical Pharmaceutical Co. Ltd., Class A...	116,628	217,741
* Minmetals Land Ltd...	9,937,644	376,258	Nanjing Pharmaceutical Co. Ltd., Class A...	1,077,100	726,631
* Minth Group Ltd.....	6,615,000	13,211,900	* Nanjing Sample Technology Co. Ltd., Class H.....	1,000	41
Miracle Automation Engineering Co. Ltd., Class A.....	77,100	144,898	Nanjing Securities Co. Ltd., Class A...	479,160	557,054
Miracll Chemicals Co. Ltd., Class A.....	38,575	89,345	* Nanjing Tanker Corp., Class A.....	1,500,600	660,801
MLS Co. Ltd., Class A.....	460,500	517,570	Nanjing Xinjiekou Department Store Co. Ltd., Class A...	803,048	711,887
* MMG Ltd.....	42,530,799	14,006,622	Nantong Jianghai Capacitor Co. Ltd., Class A.....	384,800	1,280,207
*Ω Mobvista, Inc.....	2,335,000	2,151,832	Nantong Jiangshan Agrochemical & Chemical LLC, Class A.....	211,800	424,104
* MOG Digitech Holdings Ltd.....	518,000	65,019	NARI Technology Co. Ltd., Class A.....	899,226	2,865,048
Monalisa Group Co. Ltd., Class A.....	280,455	360,554	Natural Food International Holding Ltd.....	96,000	6,126
Montage Technology Co. Ltd., Class A...	15,822	149,018	NAURA Technology Group Co. Ltd., Class A.....	37,800	1,971,989
Moon Environment Technology Co. Ltd., Class A.....	667,300	1,101,624	* NavInfo Co. Ltd., Class A.....	399,600	479,229
Morimatsu International Holdings Co. Ltd....	948,000	574,756	* Nayuki Holdings Ltd...	519,000	78,409
Motic Xiamen Electric Group Co. Ltd., Class A.....	153,700	346,922	NBTM New Materials Group Co. Ltd., Class A.....	243,500	579,375
Muyuan Foods Co. Ltd., Class A.....	608,937	3,132,787			
*†† Myhome Real Estate Development Group Co. Ltd., Class A.....	1,308,300	0			
MYS Group Co. Ltd., Class A.....	833,000	391,684			

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
NetDragon Websoft Holdings Ltd.....	2,218,500	\$ 2,890,775	Ningbo Joyson Electronic Corp., Class A.....	392,831	\$ 925,771
*Ω NetEase Cloud Music, Inc.....	33,450	525,590	Ningbo Orient Wires & Cables Co. Ltd., Class A.....	102,157	744,617
NetEase, Inc. (9999 HK).....	3,062,200	62,944,080	Ningbo Peacebird Fashion Co. Ltd., Class A.....	336,700	671,986
NetEase, Inc. (NTES US), ADR.....	79,791	8,206,504	Ningbo Ronbay New Energy Technology Co. Ltd., Class A...	131,716	576,134
Neusoft Corp., Class A.....	141,900	185,691	Ningbo Sanxing Medical Electric Co. Ltd., Class A...	375,058	1,573,656
Neutech Group Ltd....	115,200	39,980	Ningbo Shanshan Co. Ltd., Class A...	172,500	165,597
New China Life Insurance Co. Ltd., Class H.....	3,557,900	11,134,873	Ningbo Sunrise Elc Technology Co. Ltd., Class A.....	122,000	282,138
New Hope Dairy Co. Ltd., Class A.....	280,100	560,552	Ningbo Tuopu Group Co. Ltd., Class A...	194,876	1,767,141
* New Hope Liuhe Co. Ltd., Class A.....	310,932	373,138	Ningbo Xusheng Group Co. Ltd., Class A.....	448,940	988,880
* New Journey Health Technology Group Co. Ltd., Class A...	332,700	114,019	Ningbo Yongxin Optics Co. Ltd., Class A.....	28,200	366,947
Neway Valve Suzhou Co. Ltd., Class A...	168,400	637,986	Ningbo Yunsheng Co. Ltd., Class A.....	686,400	718,932
* Newborn Town, Inc....	2,170,000	1,322,083	Ningbo Zhoushan Port Co. Ltd., Class A.....	1,013,670	508,494
Newland Digital Technology Co. Ltd., Class A.....	317,789	871,804	Ningxia Baofeng Energy Group Co. Ltd., Class A.....	1,472,700	3,560,411
Nexteer Automotive Group Ltd.....	7,430,000	3,442,942	Ningxia Building Materials Group Co. Ltd., Class A...	194,600	365,381
#* Nine Dragons Paper Holdings Ltd.....	12,705,000	5,164,184	Ningxia Orient Tantalum Industry Co. Ltd., Class A...	95,600	187,545
* Ninestar Corp., Class A.....	78,028	274,416	* Ningxia Western Venture Industrial Co. Ltd., Class A...	503,000	355,555
Ningbo BaoSi Energy Equipment Co. Ltd., Class A.....	141,900	172,833	* NIO, Inc. (9866 HK), Class A.....	176,980	765,836
Ningbo Boway Alloy Material Co. Ltd., Class A.....	277,900	760,149	#* NIO, Inc. (NIO US), ADR.....	645,832	2,789,994
Ningbo Changhong Polymer Scientific & Technical, Inc., Class A.....	51,600	77,771	#* Niu Technologies, Sponsored ADR....	200,154	404,311
Ningbo Haitian Precision Machinery Co. Ltd., Class A.....	197,800	560,055	NKY Medical Holdings Ltd., Class A.....	257,950	499,337
Ningbo Huaxiang Electronic Co. Ltd., Class A.....	677,500	1,177,437	Noah Holdings Ltd., Sponsored ADR....	90,260	954,951
* Ningbo Jifeng Auto Parts Co. Ltd., Class A.....	53,400	85,819			
Ningbo Jintian Copper Group Co. Ltd., Class A.....	1,142,700	962,843			

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
#Ω Nongfu Spring Co. Ltd., Class H.	4,801,200	\$22,650,591	OPT Machine Vision Tech Co. Ltd., Class A.	29,277	\$ 317,338
Norinco International Cooperation Ltd., Class A.	671,073	897,001	ORG Technology Co. Ltd., Class A.	1,849,800	1,284,749
North China Pharmaceutical Co. Ltd., Class A. ...	1,000,800	765,593	Orient International Enterprise Ltd., Class A.	427,567	384,907
North Electro-Optic Co. Ltd., Class A. ...	130,900	185,560	Orient Overseas International Ltd.	594,500	7,958,707
North Huajin Chemical Industries Co. Ltd., Class A.	955,212	573,824	#Ω Orient Securities Co. Ltd., Class H.	2,344,800	1,517,483
North Industries Group Red Arrow Co. Ltd., Class A. ...	381,965	719,719	* Oriental Energy Co. Ltd., Class A.	522,429	706,411
Northeast Pharmaceutical Group Co. Ltd., Class A.	1,600,662	1,104,233	Oriental Pearl Group Co. Ltd., Class A. ...	595,141	608,823
Northeast Securities Co. Ltd., Class A. ...	661,227	699,731	* Ourpalm Co. Ltd., Class A.	438,300	332,282
Northking Information Technology Co. Ltd., Class A.	283,029	561,317	Ovctek China, Inc., Class A.	278,240	639,453
Novoray Corp., Class A.	70,600	614,701	* Pacific Online Ltd.	34,195	1,363
* NSFOCUS Technologies Group Co. Ltd., Class A.	274,070	268,984	* Pacific Securities Co. Ltd., Class A.	523,800	283,225
* Nuode New Materials Co. Ltd., Class A. ...	820,000	419,386	Pacific Shuanglin Bio-pharmacy Co. Ltd., Class A.	219,203	641,488
NYOCOR Co. Ltd., Class A.	373,300	277,446	* Pangang Group Vanadium Titanium & Resources Co. Ltd., Class A.	2,411,831	913,281
*Ω Ocumension Therapeutics.	647,000	361,440	PCI Technology Group Co. Ltd., Class A.	625,140	390,814
* Offcn Education Technology Co. Ltd., Class A.	970,800	435,153	* PDD Holdings, Inc., ADR.	1,044,626	116,904,096
Offshore Oil Engineering Co. Ltd., Class A.	1,225,122	909,372	*Ω Peijia Medical Ltd.	1,597,000	744,758
* OFILM Group Co. Ltd., Class A.	497,000	808,166	* Peking University Resources Holdings Co. Ltd.	2,806,500	60,214
Olympic Circuit Technology Co. Ltd., Class A.	273,080	1,219,883	*†† Pengdu Agriculture & Animal Husbandry Co. Ltd., Class A. ...	3,368,870	64,924
Onewo, Inc., Class H.	673,700	1,909,446	People.cn Co. Ltd., Class A.	77,800	240,112
Oppein Home Group, Inc., Class A.	123,390	1,114,825	People's Insurance Co. Group of China Ltd. , Class H.	18,397,000	9,415,241
Oppl Lighting Co. Ltd., Class A.	222,221	509,515	Perennial Energy Holdings Ltd.	710,000	72,127
			Perfect World Co. Ltd., Class A.	161,000	232,100
			PetroChina Co. Ltd., Class H.	96,738,000	73,960,179

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
PharmaBlock			Pou Sheng		
Sciences Nanjing,			International		
Inc., Class A.	113,600	\$ 490,836	Holdings Ltd.	16,009,609	\$ 1,029,294
#Ω Pharmaron Beijing			Power Construction		
Co. Ltd., Class H. ...	1,446,850	2,646,829	Corp. of China		
* Phenix Optical Co.			Ltd., Class A.	2,700,800	1,894,693
Ltd., Class A.	53,600	170,990	* Powerwin Tech		
PhiChem Corp.,			Group Ltd.	240,000	82,072
Class A.	249,005	546,143	Prinx Chengshan		
PICC Property &			Holdings Ltd.	603,500	598,245
Casualty Co. Ltd.,			* Productive		
Class H.	19,579,398	31,811,229	Technologies Co.		
* Piesat Information			Ltd.	742,000	21,313
Technology Co.			Pulike Biological		
Ltd., Class A.	70,157	166,857	Engineering, Inc.,		
Ping An Bank Co.			Class A.	131,400	224,307
Ltd., Class A.	4,109,901	6,509,454	PW Medtech Group		
#Ω Ping An Healthcare &			Ltd.	3,816,000	450,380
Technology Co.			Pylon Technologies		
Ltd.	9,302,005	7,345,873	Co. Ltd., Class A. ...	45,089	235,249
Ping An Insurance			* Q Technology Group		
Group Co. of			Co. Ltd.	2,854,000	2,855,917
China Ltd.,			* Qi An Xin Technology		
Class H.	23,334,500	131,389,176	Group, Inc.,		
Pingdingshan Tianan			Class A.	70,001	242,849
Coal Mining Co.			Qianhe Condiment &		
Ltd., Class A.	815,838	1,015,169	Food Co. Ltd.,		
PNC Process			Class A.	299,015	480,710
Systems Co. Ltd.,			Qifu Technology, Inc.,		
Class A.	177,720	558,446	ADR.	1,029,222	41,065,958
POCO Holding Co.			* Qinchuan Machine		
Ltd., Class A.	42,860	315,426	Tool & Tool Group		
* Polaris Bay Group			Share Co. Ltd.,		
Co. Ltd., Class A. ...	579,000	540,592	Class A.	346,200	475,503
Poly Developments &			Qingdao Citymedia		
Holdings Group			Co. Ltd., Class A. ...	543,833	512,653
Co. Ltd., Class A. ...	1,264,405	1,456,434	Qingdao East Steel		
Poly Property Group			Tower Stock Co.		
Co. Ltd.	16,386,987	3,085,222	Ltd., Class A.	811,575	796,673
Poly Property			Qingdao Eastsoft		
Services Co. Ltd.,			Communication		
Class H.	1,274,200	4,495,019	Technology Co.		
Pony Testing			Ltd., Class A.	231,501	514,834
International Group			Qingdao Gaoce		
Co. Ltd., Class A. ...	265,070	271,871	Technology Co.		
Ω Pop Mart			Ltd., Class A.	397,410	547,713
International Group			Qingdao Gon		
Ltd.	2,162,600	26,228,668	Technology Co.		
Porton Pharma			Ltd., Class A.	183,900	610,282
Solutions Ltd.,			Qingdao Haier		
Class A.	334,300	728,269	Biomedical Co.		
Ω Postal Savings Bank			Ltd., Class A.	141,584	627,122
of China Co. Ltd.,			Qingdao Hanhe		
Class H.	22,768,000	13,592,165	Cable Co. Ltd.,		
			Class A.	1,370,392	620,235

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Qingdao Hiron			Realcan		
Commercial Cold			Pharmaceutical		
Chain Co. Ltd.,			Group Co. Ltd.,		
Class A.	256,940	\$ 397,550	Class A.	834,100	\$ 319,186
Qingdao Huicheng			Red Avenue New		
Environmental			Materials Group		
Technology Group			Co. Ltd., Class A. ...	39,200	181,693
Co. Ltd., Class A. ...	50,200	621,140	*Ω Red Star Macalline		
Qingdao NovelBeam			Group Corp. Ltd.,		
Technology Co.			Class H.	2,952,914	572,332
Ltd., Class A.	28,435	168,574	*Ω Redco Properties		
Ω Qingdao Port			Group Ltd.	10,310,000	201,122
International Co.			Renhe Pharmacy Co.		
Ltd., Class H.	1,739,000	1,352,863	Ltd., Class A.	653,300	505,792
Qingdao Rural			Renrui Human		
Commercial Bank			Resources		
Corp., Class A.	1,531,267	631,829	Technology		
Qingdao Sentury Tire			Holdings Ltd.	112,300	57,519
Co. Ltd., Class A. ...	260,260	901,130	Rianlon Corp.,		
Qingdao TGOOD			Class A.	150,800	585,545
Electric Co. Ltd.,			Richinfo Technology		
Class A.	164,900	543,663	Co. Ltd., Class A. ...	118,700	486,291
* Qinghai Salt Lake			Risen Energy Co.		
Industry Co. Ltd.,			Ltd., Class A.	330,208	487,514
Class A.	999,300	2,282,038	* RiseSun Real Estate		
* Qingling Motors Co.			Development Co.		
Ltd., Class H.	5,354,000	340,363	Ltd., Class A.	1,098,102	210,705
Qinhuangdao Port			* Rising Nonferrous		
Co. Ltd., Class H. ...	4,875,500	1,292,929	Metals Share Co.		
* QuantumCTek Co.			Ltd., Class A.	109,600	429,923
Ltd., Class A.	2,968	106,532	Riyue Heavy Industry		
* Qudian, Inc.,			Co. Ltd., Class A. ...	312,825	522,047
Sponsored ADR.	478,889	1,350,467	Rizhao Port Co. Ltd.,		
Queclink Wireless			Class A.	2,927,800	1,228,683
Solutions Co. Ltd.,			RoboTechnik		
Class A.	106,050	214,746	Intelligent		
Quectel Wireless			Technology Co.		
Solutions Co. Ltd.,			Ltd., Class A.	24,760	612,410
Class A.	62,034	770,042	Rockchip Electronics		
Quick Intelligent			Co. Ltd., Class A. ...	25,200	575,872
Equipment Co.			Rongan Property Co.		
Ltd., Class A.	126,100	406,451	Ltd., Class A.	342,900	91,715
#* Radiance Holdings			* RongFa Nuclear		
Group Co. Ltd.	2,385,000	866,117	Equipment Co.		
Rainbow Digital			Ltd., Class A.	776,300	502,053
Commercial Co.			Rongsheng		
Ltd., Class A.	947,094	615,630	Petrochemical Co.		
Range Intelligent			Ltd., Class A.	1,830,978	2,231,941
Computing			* Roshow Technology		
Technology Group			Co. Ltd., Class A. ...	423,700	436,239
Co. Ltd., Class A. ...	50,700	419,469	Ruida Futures Co.		
Rayhoo Motor Dies			Ltd., Class A.	196,651	386,003
Co. Ltd., Class A. ...	105,944	551,238	Runjian Co. Ltd.,		
Raytron Technology			Class A.	124,963	555,219
Co. Ltd., Class A. ...	72,968	502,822	SAIC Motor Corp.		
			Ltd., Class A.	918,355	2,174,057

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Sailun Group Co. Ltd., Class A.	806,500	\$1,705,169	* Shaanxi Heimao Coking Co. Ltd., Class A.	559,100	\$ 237,565
Sanan Optoelectronics Co. Ltd., Class A.	452,500	716,563	Shan Xi Hua Yang Group New Energy Co. Ltd., Class A.	1,472,746	1,375,404
Sangfor Technologies, Inc., Class A.	31,672	260,755	Shandong Bohui Paper Industrial Co. Ltd., Class A.	881,000	578,926
Sanjiang Shopping Club Co. Ltd., Class A.	96,700	131,921	Shandong Buchang Pharmaceuticals Co. Ltd., Class A.	384,887	775,739
Sanquan Food Co. Ltd., Class A.	432,230	678,599	* Shandong Chenming Paper Holdings Ltd., Class H.	2,811,533	368,182
* Sansteel Minguang Co. Ltd. Fujian, Class A.	1,458,556	657,633	Shandong Dawn Polymer Co. Ltd., Class A.	211,200	342,941
Sansure Biotech, Inc., Class A.	133,807	372,994	Shandong Denghai Seeds Co. Ltd., Class A.	605,300	887,693
# Sany Heavy Equipment International Holdings Co. Ltd.	8,910,500	5,784,766	* Shandong Dongyue Silicone Material Co. Ltd., Class A.	539,200	565,642
Sany Heavy Industry Co. Ltd., Class A.	847,341	1,883,313	Ω Shandong Gold Mining Co. Ltd., Class H.	1,890,250	3,279,800
Satellite Chemical Co. Ltd., Class A.	1,211,883	3,351,696	Shandong Haihua Co. Ltd., Class A.	539,800	386,806
SDIC Capital Co. Ltd., Class A.	466,300	457,254	Shandong Head Group Co. Ltd., Class A.	189,126	320,840
SDIC Power Holdings Co. Ltd., Class A.	1,011,516	2,005,794	Shandong Himile Mechanical Science & Technology Co. Ltd., Class A.	288,241	2,057,917
Sealand Securities Co. Ltd., Class A.	1,346,700	743,574	Shandong Hi-speed Co. Ltd., Class A.	467,325	650,573
#* Seazen Group Ltd.	18,199,047	4,044,251	* Shandong Hi-Speed New Energy Group Ltd.	1,670,600	380,072
* Seazen Holdings Co. Ltd., Class A.	284,781	443,873	Shandong Hi-Speed Road & Bridge Group Co. Ltd., Class A.	1,058,500	838,167
S-Enjoy Service Group Co. Ltd.	2,169,000	822,603	Shandong Hualu Hengsheng Chemical Co. Ltd., Class A.	536,561	1,554,305
Seres Group Co. Ltd., Class A.	142,925	2,629,813	Shandong Huatai Paper Industry Shareholding Co. Ltd., Class A.	695,060	331,012
SF Holding Co. Ltd., Class A.	1,155,555	6,276,467			
SG Micro Corp., Class A.	24,600	287,013			
Shaanxi Beiyuan Chemical Industry Group Co. Ltd., Class A.	183,700	101,098			
Shaanxi Coal Industry Co. Ltd., Class A.	3,029,900	9,077,853			
Shaanxi Construction Engineering Group Corp. Ltd., Class A.	1,012,700	606,011			

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Shandong Humon Smelting Co. Ltd., Class A.	524,356	\$ 790,026	* Shanghai Aerospace Automobile Electromechanical Co. Ltd., Class A. ...	562,100	\$ 509,054
Shandong Jincheng Pharmaceutical Group Co. Ltd., Class A.	237,500	417,835	* Shanghai Aiko Solar Energy Co. Ltd., Class A.	141,400	203,795
Shandong Jinjing Science & Technology Co. Ltd., Class A.	1,118,471	794,050	Shanghai AJ Group Co. Ltd., Class A. ...	962,935	640,274
Shandong Linglong Tyre Co. Ltd., Class A.	543,382	1,358,415	Shanghai Allist Pharmaceuticals Co. Ltd., Class A. ...	79,179	747,807
Shandong Lukang Pharma, Class A. ...	564,800	695,194	Shanghai AtHub Co. Ltd., Class A.	405,672	1,116,181
Shandong Nanshan Aluminum Co. Ltd., Class A.	2,799,880	1,572,582	Shanghai Bailian Group Co. Ltd., Class A.	501,700	675,187
Shandong Pharmaceutical Glass Co. Ltd., Class A.	250,000	831,460	* Shanghai Bairun Investment Holding Group Co. Ltd., Class A.	238,358	801,105
Shandong Publishing & Media Co. Ltd., Class A.	852,100	1,314,523	Shanghai Baolong Automotive Corp., Class A.	126,200	616,538
Shandong Sun Paper Industry JSC Ltd., Class A.	961,588	1,853,404	Shanghai Baosight Software Co. Ltd., Class A.	250,362	1,001,433
Shandong Weifang Rainbow Chemical Co. Ltd., Class A. ...	121,100	815,947	Shanghai Baosteel Packaging Co. Ltd., Class A.	762,664	496,691
Shandong Weigao Group Medical Polymer Co. Ltd., Class H.	18,698,000	11,669,271	Shanghai Belling Co. Ltd., Class A.	26,200	131,003
Shandong WIT Dyne Health Co. Ltd., Class A.	184,500	718,139	Shanghai BOCHU Electronic Technology Corp. Ltd., Class A.	20,170	555,887
Shandong Xiantan Co. Ltd., Class A. ...	526,863	421,984	Shanghai Bright Meat Group Co. Ltd., Class A.	558,700	507,727
Shandong Xinhua Pharmaceutical Co. Ltd., Class H. ...	1,303,200	950,409	Shanghai Chicmax Cosmetic Co. Ltd. ...	65,900	305,581
Shandong Yisheng Livestock & Poultry Breeding Co. Ltd., Class A.	507,500	623,121	Shanghai Chinafortune Co. Ltd., Class A.	576,431	1,123,948
Shandong Yulong Gold Co. Ltd., Class A.	377,100	638,105	Shanghai Chlor-Alkali Chemical Co. Ltd., Class A.	489,200	763,491
Shanghai Acrel Co. Ltd., Class A.	24,100	64,944	Shanghai Construction Group Co. Ltd., Class A. ...	2,729,435	938,477
			Shanghai Daimay Automotive Interior Co. Ltd., Class A. ...	458,666	570,725
			Shanghai Datun Energy Resources Co. Ltd., Class A. ...	549,400	954,992

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
* Shanghai DZH Ltd., Class A.	90,200	\$ 102,474	Shanghai Huaфон Aluminium Corp., Class A.	106,400	\$ 294,795
#* Shanghai Electric Group Co. Ltd., Class H.	6,970,000	2,372,692	Shanghai Huayi Group Co. Ltd., Class A.	654,200	609,792
Shanghai Electric Power Co. Ltd., Class A.	498,406	599,331	Shanghai Industrial Holdings Ltd.	3,322,000	4,830,862
Shanghai Environment Group Co. Ltd., Class A. . .	391,775	425,266	Shanghai Industrial Urban Development Group Ltd.	16,019,025	690,842
* Shanghai Feilo Acoustics Co. Ltd., Class A.	266,900	144,990	# Shanghai INT Medical Instruments Co. Ltd.	96,000	365,163
Shanghai Fengyuzhu Culture & Technology Co. Ltd., Class A.	29,200	35,759	Shanghai International Airport Co. Ltd., Class A. . .	40,400	185,179
Shanghai Fosun Pharmaceutical Group Co. Ltd., Class H.	1,083,500	1,826,489	Shanghai Jahwa United Co. Ltd., Class A.	159,500	343,383
# Shanghai Fudan Microelectronics Group Co. Ltd., Class H.	714,000	1,347,775	Shanghai Jinjiang International Hotels Co. Ltd., Class A. . .	291,462	1,061,047
Shanghai Fudan-Zhangjiang Bio-Pharmaceutical Co. Ltd., Class H. . .	584,000	176,718	Shanghai Jinqiao Export Processing Zone Development Co. Ltd., Class A. . .	204,433	307,378
Shanghai Fullhan Microelectronics Co. Ltd., Class A. . .	56,147	490,816	Shanghai Kaibao Pharmaceutical Co. Ltd., Class A. . .	585,400	490,672
Shanghai Ganglian E-Commerce Holdings Co. Ltd., Class A.	125,932	424,014	Shanghai Kelai Mechatronics Engineering Co. Ltd., Class A.	53,300	138,601
Shanghai Gench Education Group Ltd.	52,000	18,964	Shanghai Liangxin Electrical Co. Ltd., Class A.	582,891	549,281
Shanghai Gentech Co. Ltd., Class A. . .	117,693	591,239	Shanghai Lingang Holdings Corp. Ltd., Class A.	430,340	578,873
Shanghai Hanbell Precise Machinery Co. Ltd., Class A. . .	393,348	983,712	Shanghai Lujiazui Finance & Trade Zone Development Co. Ltd., Class A. . .	87,600	109,383
Ω Shanghai Haohai Biological Technology Co. Ltd., Class H.	156,080	498,038	Shanghai M&G Stationery, Inc., Class A.	229,299	896,496
#*Ω Shanghai Henlius Biotech, Inc., Class H.	69,700	150,364	Shanghai Mechanical & Electrical Industry Co. Ltd., Class A.	230,900	565,889
Shanghai Huace Navigation Technology Ltd., Class A.	83,535	463,555	* Shanghai Mediclon, Inc., Class A.	61,955	235,314

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Shanghai MicroPort Endovascular MedTech Group Co. Ltd., Class A...	39,612	\$ 576,052	Shanghai Tongji Science & Technology Industrial Co. Ltd., Class A.....	384,400	\$ 427,468
* Shanghai Milkground Food Tech Co. Ltd., Class A.....	352,300	889,529	Shanghai Tunnel Engineering Co. Ltd., Class A.....	720,395	633,816
Shanghai Pharmaceuticals Holding Co. Ltd., Class H.....	2,936,800	4,666,004	Shanghai Waigaoqiao Free Trade Zone Group Co. Ltd., Class A.....	363,661	584,838
Shanghai Pioneer Holding Ltd.....	3,009,000	861,127	Shanghai Wanye Enterprises Co. Ltd., Class A.....	160,310	328,125
Shanghai Pret Composites Co. Ltd., Class A.....	220,300	280,438	Shanghai Yaoji Technology Co. Ltd., Class A.....	231,500	894,590
Shanghai Pudong Construction Co. Ltd., Class A.....	534,380	449,189	Shanghai Yuyuan Tourist Mart Group Co. Ltd., Class A...	697,600	541,046
Shanghai Pudong Development Bank Co. Ltd., Class A...	3,427,519	5,040,782	Shanghai Zhangjiang High-Tech Park Development Co. Ltd., Class A.....	141,157	469,179
Shanghai Putailai New Energy Technology Co. Ltd., Class A.....	303,899	617,981	* Shanghai Zhonggu Logistics Co. Ltd., Class A.....	931,400	1,198,901
Shanghai QiFan Cable Co. Ltd., Class A.....	268,300	563,984	Shanghai Zijiang Enterprise Group Co. Ltd., Class A...	1,126,382	1,003,765
Shanghai RAAS Blood Products Co. Ltd., Class A.....	591,912	569,350	Shanjin International Gold Co. Ltd., Class A.....	550,580	1,282,525
Shanghai Runda Medical Technology Co. Ltd., Class A.....	400,100	904,150	Shannon Semiconductor Technology Co. Ltd., Class A.....	79,000	303,972
Shanghai Rural Commercial Bank Co. Ltd., Class A...	995,600	1,146,679	Shantui Construction Machinery Co. Ltd., Class A.....	645,400	892,686
* Shanghai Shibe Hi-Tech Co. Ltd., Class A.....	411,000	253,552	Shanxi Blue Flame Holding Co. Ltd., Class A.....	882,498	756,196
Shanghai Shyndec Pharmaceutical Co. Ltd., Class A...	420,400	680,198	Shanxi Coal International Energy Group Co. Ltd., Class A.....	985,700	1,501,540
Shanghai Stonehill Technology Co. Ltd., Class A.....	2,256,626	1,271,311	Shanxi Coking Co. Ltd., Class A.....	743,797	391,934
Shanghai Taisheng Wind Power Equipment Co. Ltd., Class A.....	674,600	644,283	Shanxi Coking Coal Energy Group Co. Ltd., Class A.....	1,803,041	1,842,117
			Shanxi Guoxin Energy Corp. Ltd., Class A.....	1,190,860	393,179

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Shanxi Hi-speed Group Co. Ltd., Class A.	1,081,400	\$ 711,156	Shenzhen Agricultural Power Group Co. Ltd., Class A.	510,438	\$ 463,237
Shanxi Lanhua Sci-Tech Venture Co. Ltd., Class A. . .	983,130	1,056,338	Shenzhen Airport Co. Ltd., Class A.	934,083	910,354
Shanxi Lu'an Environmental Energy Development Co. Ltd., Class A.	1,076,748	1,867,872	Shenzhen Aisidi Co. Ltd., Class A.	795,938	1,393,792
* Shanxi Meijin Energy Co. Ltd., Class A. . .	840,600	478,019	Shenzhen Batian Ecotypic Engineering Co. Ltd., Class A.	495,700	578,023
Shanxi Securities Co. Ltd., Class A.	405,800	337,410	Shenzhen BSC Technology Co. Ltd., Class A.	60,500	239,907
* Shanxi Taigang Stainless Steel Co. Ltd., Class A.	934,292	438,147	Shenzhen Capchem Technology Co. Ltd., Class A.	73,040	336,639
Shanxi Xinghuacun Fen Wine Factory Co. Ltd., Class A. . .	190,929	4,551,271	Shenzhen Center Power Tech Co. Ltd., Class A.	200,200	449,977
Sharetronic Data Technology Co. Ltd., Class A.	36,900	466,245	Shenzhen Cereals Holdings Co. Ltd., Class A.	581,050	518,138
Shede Spirits Co. Ltd., Class A.	101,800	754,053	Shenzhen Click Technology Co. Ltd., Class A.	222,400	397,722
Shenergy Co. Ltd., Class A.	1,024,033	1,228,526	Shenzhen Colibri Technologies Co. Ltd., Class A.	201,400	435,132
Shengda Resources Co. Ltd., Class A. . .	228,030	438,428	Shenzhen Comix Group Co. Ltd., Class A.	314,200	297,692
Shenghe Resources Holding Co. Ltd., Class A.	403,700	594,576	Shenzhen Das Intellitech Co. Ltd., Class A.	970,200	430,742
*Ω Shengjing Bank Co. Ltd., Class H.	702,500	91,701	Shenzhen Desay Battery Technology Co., Class A.	254,681	793,064
Shenguan Holdings Group Ltd.	4,272,000	160,416	* Shenzhen Dynanonic Co. Ltd., Class A. . .	92,787	412,087
* Shengyi Electronics Co. Ltd., Class A. . .	36,188	182,120	Shenzhen Energy Group Co. Ltd., Class A.	817,400	691,604
Shengyi Technology Co. Ltd., Class A. . .	466,582	1,926,836	Shenzhen Envicool Technology Co. Ltd., Class A.	150,650	848,424
Shenma Industry Co. Ltd., Class A.	438,700	450,960	* Shenzhen Everwin Precision Technology Co. Ltd., Class A.	293,460	756,132
Shennan Circuits Co. Ltd., Class A.	87,483	1,582,236	Shenzhen Expressway Corp. Ltd., Class H.	3,928,000	3,316,318
Ω Shenwan Hongyuan Group Co. Ltd., Class H.	3,114,400	870,759	Shenzhen Fastprint Circuit Tech Co. Ltd., Class A.	264,622	393,146
* Shenyang Jinbei Automotive Co. Ltd., Class A.	634,600	581,337			
Shenyang Xingqi Pharmaceutical Co. Ltd., Class A. . .	52,584	507,395			

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Shenzhen Fortune Trend Technology Co. Ltd., Class A...	3,307	\$ 69,829	Shenzhen Kangtai Biological Products Co. Ltd., Class A...	120,144	\$ 238,843
Shenzhen FRD Science & Technology Co. Ltd., Class A.....	125,633	335,429	Shenzhen Kedali Industry Co. Ltd., Class A.....	91,320	1,380,544
Shenzhen Fuanna Bedding & Furnishing Co. Ltd., Class A.....	569,100	690,839	Shenzhen Kingkey Smart Agriculture Times Co. Ltd., Class A.....	603,700	1,329,373
Shenzhen Gas Corp. Ltd., Class A.....	879,816	805,374	Shenzhen Kinwong Electronic Co. Ltd., Class A.....	199,824	951,680
Shenzhen Gongjin Electronics Co. Ltd., Class A.....	398,103	506,796	Shenzhen Kstar Science & Technology Co. Ltd., Class A.....	215,400	692,101
Shenzhen H&T Intelligent Control Co. Ltd., Class A...	213,100	514,825	Shenzhen Laibao Hi-tech Co. Ltd., Class A.....	463,500	681,770
#*Ω Shenzhen Hepalink Pharmaceutical Group Co. Ltd., Class H.....	316,000	153,805	Shenzhen Leaguer Co. Ltd., Class A...	679,300	751,373
Shenzhen Honor Electronic Co. Ltd., Class A.....	29,200	488,909	Shenzhen Lifotronic Technology Co. Ltd., Class A.....	197,341	388,035
Shenzhen Hopewind Electric Co. Ltd., Class A.....	210,600	914,705	Shenzhen Megmeet Electrical Co. Ltd., Class A.....	213,316	1,851,289
Shenzhen Inovance Technology Co. Ltd., Class A.....	147,975	1,232,037	Shenzhen Microgate Technology Co. Ltd., Class A.....	508,900	855,161
Shenzhen International Holdings Ltd.....	11,091,914	9,928,015	Shenzhen Mindray Bio-Medical Electronics Co. Ltd., Class A.....	183,272	5,894,141
Shenzhen Investment Ltd.....	21,103,674	2,198,997	Shenzhen MTC Co. Ltd., Class A.....	1,266,138	937,114
Shenzhen Invt Electric Co. Ltd., Class A.....	460,800	469,494	* Shenzhen Neptunus Bioengineering Co. Ltd., Class A.....	856,700	280,220
Shenzhen Jieshun Science & Technology Industry Co. Ltd., Class A.....	333,400	359,581	Shenzhen New Industries Biomedical Engineering Co. Ltd., Class A.....	85,400	729,828
Shenzhen Jinjia Group Co. Ltd., Class A.....	875,400	485,388	* Shenzhen New Nanshan Holding Group Co. Ltd., Class A.....	1,534,701	465,192
Shenzhen Jufei Optoelectronics Co. Ltd., Class A...	806,500	763,003	Shenzhen Noposin Crop Science Co. Ltd., Class A.....	501,500	683,110
Shenzhen Kaifa Technology Co. Ltd., Class A.....	292,821	772,818	* Shenzhen Overseas Chinese Town Co. Ltd., Class A.....	1,460,276	491,913

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
# Shenzhen Pagoda Industrial Group Corp. Ltd.....	2,063,000	\$ 334,016	Shenzhen United Winners Laser Co. Ltd., Class A.	81,244	\$ 174,168
Shenzhen Qingyi Photomask Ltd., Class A.	87,573	313,664	Shenzhen Weiguang Biological Products Co. Ltd., Class A. ...	78,000	287,569
Shenzhen Salubris Pharmaceuticals Co. Ltd., Class A. ...	64,100	263,646	Shenzhen Woer Heat-Shrinkable Material Co. Ltd., Class A.	644,300	2,287,415
Shenzhen SC New Energy Technology Corp., Class A.	113,071	1,004,526	Shenzhen Yan Tian Port Holding Co. Ltd., Class A.	1,012,796	661,384
Shenzhen SED Industry Co. Ltd., Class A.	257,489	579,556	Shenzhen Yinghe Technology Co. Ltd., Class A.	419,786	1,066,529
Shenzhen SEG Co. Ltd., Class A.	585,000	615,664	* Shenzhen Yitao Intelligent Control Co. Ltd., Class A. ...	136,100	144,545
Shenzhen Senior Technology Material Co. Ltd., Class A.	468,370	634,364	Shenzhen YUTO Packaging Technology Co. Ltd., Class A.	275,880	1,058,860
Shenzhen Sinexcel Electric Co. Ltd., Class A.	150,100	607,467	Shenzhen Zhongjin Lingnan Nonfemet Co. Ltd., Class A. ...	2,368,280	1,548,509
Shenzhen Sunline Tech Co. Ltd., Class A.	89,300	154,728	Shenzhou International Group Holdings Ltd.	1,786,900	13,462,226
Shenzhen Sunlord Electronics Co. Ltd., Class A.	262,070	1,110,757	Shida Shinghwa Advanced Material Group Co. Ltd., Class A.	67,300	302,894
Shenzhen Sunnypol Optoelectronics Co. Ltd., Class A. ...	79,900	293,281	Shijiazhuang Yiling Pharmaceutical Co. Ltd., Class A. ...	255,601	480,041
Shenzhen Suntak Circuit Technology Co. Ltd., Class A. ...	571,800	821,225	Shinva Medical Instrument Co. Ltd., Class A.	380,640	843,476
Shenzhen Sunway Communication Co. Ltd., Class A. ...	200,754	663,990	Shiyue Daotian Group Co. Ltd.	100,500	71,166
Shenzhen Tagen Group Co. Ltd., Class A.	1,252,145	691,163	# Shoucheng Holdings Ltd.	14,291,640	1,824,405
Shenzhen Topband Co. Ltd., Class A. ...	454,871	898,056	Shougang Fushan Resources Group Ltd.	21,207,003	6,493,805
Shenzhen Topraysolar Co. Ltd., Class A.	791,000	364,031	†† Shouhang High-Tech Energy Co. Ltd., Class A.	1,336,400	51,509
Shenzhen Topway Video Communication Co. Ltd., Class A. ...	402,400	423,974	Shuangliang Eco-Energy Systems Co. Ltd., Class A.	1,648,200	1,228,959
Shenzhen Transsion Holdings Co. Ltd., Class A.	102,790	1,425,718	Shui On Land Ltd.	28,208,276	2,322,532

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Sichuan Changhong Electric Co. Ltd., Class A.	329,100	\$ 390,988	Sichuan Yahua Industrial Group Co. Ltd., Class A. ...	320,700	\$ 583,215
Sichuan Chengfei Integration Technology Corp., Class A.	160,100	368,134	Sieyuan Electric Co. Ltd., Class A.	172,940	1,926,290
Sichuan Chuantou Energy Co. Ltd., Class A.	517,808	1,133,652	Sihuan Pharmaceutical Holdings Group Ltd.	26,935,000	2,052,589
Sichuan Development Lomon Co. Ltd., Class A.	238,300	430,269	SIIC Environment Holdings Ltd. (807 HK)	259,000	29,994
Sichuan EM Technology Co. Ltd., Class A.	560,600	611,709	#Ω Simcere Pharmaceutical Group Ltd.	5,098,000	4,488,834
# Sichuan Expressway Co. Ltd., Class H. ...	4,528,000	1,938,002	Sineng Electric Co. Ltd., Class A.	151,900	805,679
Sichuan Furong Technology Co. Ltd., Class A.	194,957	321,006	Sino Biopharmaceutical Ltd.	61,166,495	22,235,845
Sichuan Haite High-tech Co. Ltd., Class A.	415,083	559,640	Sino Wealth Electronic Ltd., Class A.	6,441	20,729
Sichuan Hebang Biotechnology Co. Ltd., Class A.	1,753,420	459,506	Sino-Agri Leading Biosciences Co. Ltd., Class A.	28,900	56,356
Sichuan Hexie Shuangma Co. Ltd., Class A.	498,043	944,410	Sinocare, Inc., Class A.	91,460	281,706
* Sichuan Hongda Co. Ltd., Class A.	393,600	417,858	* Sinochem International Corp., Class A.	1,006,937	520,985
Sichuan Injet Electric Co. Ltd., Class A. ...	118,225	827,216	Sinofert Holdings Ltd.	16,022,673	2,309,966
Sichuan Jiuyuan Yinhai Software Co. Ltd., Class A. ...	40,105	94,399	Sinolink Securities Co. Ltd., Class A. ...	270,300	307,562
Sichuan Kelun Pharmaceutical Co. Ltd., Class A. ...	371,963	1,444,264	* Sinolink Worldwide Holdings Ltd.	15,777,885	275,189
* Sichuan Lutianhua Co. Ltd., Class A. ...	966,300	597,422	Sinoma International Engineering Co., Class A.	1,171,750	1,546,676
Sichuan New Energy Power Co. Ltd., Class A.	380,500	576,311	Sinoma Science & Technology Co. Ltd., Class A.	504,695	847,793
Sichuan Road & Bridge Group Co. Ltd., Class A.	2,053,960	2,034,583	Sinomach Automobile Co. Ltd., Class A. ...	418,200	367,168
Sichuan Swellfun Co. Ltd., Class A.	113,805	730,297	* Sinomach Heavy Equipment Group Co. Ltd., Class A. ...	603,500	240,651
Sichuan Teway Food Group Co. Ltd., Class A.	329,200	620,423	Sinomach Precision Industry Group Co. Ltd., Class A.	351,000	633,706
			Sinomine Resource Group Co. Ltd., Class A.	145,940	762,497

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Sinopec Engineering Group Co. Ltd., Class H.	10,926,000	\$ 8,744,038	Songcheng Performance Development Co. Ltd., Class A.	194,500	\$ 241,714
Sinopec Kantons Holdings Ltd.....	7,660,000	4,301,725	Sonoscape Medical Corp., Class A.	43,500	168,539
* Sinopec Oilfield Equipment Corp., Class A.	775,385	669,558	SooChow Securities Co. Ltd., Class A. ...	903,921	939,319
* Sinopec Oilfield Service Corp., Class H.	16,120,000	1,397,089	*# South Manganese Investment Ltd.....	4,644,000	204,338
* Sinopec Shanghai Petrochemical Co. Ltd., Class H.	20,941,000	3,262,659	Southern Publishing & Media Co. Ltd., Class A.	346,700	770,500
Sinopec-Allsino Bio Pharmaceutical Co. Ltd., Class A. ...	34,195	230,109	Southwest Securities Co. Ltd., Class A. ...	1,209,100	729,134
Sinopharm Group Co. Ltd., Class H. ...	7,686,000	20,327,462	SPIC Industry-Finance Holdings Co. Ltd., Class A.	79,600	62,402
Sino-Platinum Metals Co. Ltd., Class A. ...	235,213	445,843	Spring Airlines Co. Ltd., Class A.	184,900	1,374,493
Sinoseal Holding Co. Ltd., Class A.	131,727	659,645	SSY Group Ltd.....	13,666,506	5,555,766
Sinosoft Co. Ltd., Class A.	228,580	645,199	Stanley Agricultural Group Co. Ltd., Class A.	751,500	752,715
Sinosteel Engineering & Technology Co. Ltd., Class A.	1,057,368	939,164	Star Lake Bioscience Co., Inc. Zhaoqing Guangdong, Class A.	1,128,400	987,027
Sinosteel New Materials Co. Ltd., Class A.	366,200	368,134	StarPower Semiconductor Ltd., Class A.	36,220	420,689
Sinotrans Ltd., Class H.	19,256,000	9,186,938	State Grid Information & Communication Co. Ltd., Class A. ...	316,526	777,134
Sinotruk Hong Kong Ltd.....	5,474,000	15,953,581	State Grid Yingda Co. Ltd., Class A. ...	536,900	376,467
Sinotruk Jinan Truck Co. Ltd., Class A. ...	474,273	1,213,148	STO Express Co. Ltd., Class A.	1,103,600	1,621,608
Skshu Paint Co. Ltd., Class A.	72,320	426,173	Sumavision Technologies Co. Ltd., Class A.	737,200	539,683
Skyworth Digital Co. Ltd., Class A.	240,699	402,980	Sumec Corp. Ltd., Class A.	894,200	1,174,402
Skyworth Group Ltd...	10,568,246	3,650,511	Sun Art Retail Group Ltd.....	18,465,500	4,038,863
#Ω Smoore International Holdings Ltd.....	5,052,000	8,178,636	* Sun Create Electronics Co. Ltd., Class A.	120,797	341,936
Snowsky Salt Industry Group Co. Ltd., Class A.	920,100	682,689	*# Sun King Technology Group Ltd.....	6,342,000	1,103,395
* SOHO China Ltd.....	16,246,839	1,360,119	Sunflower Pharmaceutical Group Co. Ltd., Class A.	348,700	859,645
* Sohu.com Ltd., ADR..	72,129	908,104			
Solareast Holdings Co. Ltd., Class A. ...	14,100	20,391			
* Solargiga Energy Holdings Ltd.....	152,000	1,565			

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Sungrow Power Supply Co. Ltd., Class A.	260,243	\$ 2,587,282	Suzhou TFC Optical Communication Co. Ltd., Class A. ...	58,972	\$ 819,410
Suning Universal Co. Ltd., Class A.	1,749,300	539,801	Suzhou TZTEK Technology Co. Ltd., Class A.	62,199	346,218
Sunny Optical Technology Group Co. Ltd.	2,927,100	26,345,242	Suzhou Veichi Electric Co. Ltd., Class A.	49,957	351,686
Sunresin New Materials Co. Ltd., Class A.	108,300	736,019	* Suzhou Zelgen Biopharmaceutical Co. Ltd., Class A. ...	11,411	103,542
Sunrise Group Co. Ltd., Class A.	664,930	520,335	SY Holdings Group Ltd.	1,571,000	1,588,698
* Sunstone Development Co. Ltd., Class A.	214,600	425,422	Symphony Holdings Ltd.	7,630,000	812,341
Sunward Intelligent Equipment Co. Ltd., Class A.	746,500	718,567	SYoung Group Co. Ltd., Class A.	237,933	382,905
Sunwoda Electronic Co. Ltd., Class A. ...	196,799	581,448	T&S Communications Co. Ltd., Class A. ...	25,000	409,535
Suofeiya Home Collection Co. Ltd., Class A.	313,634	709,911	Taiji Computer Corp. Ltd., Class A.	90,628	288,111
SUPCON Technology Co. Ltd., Class A. ...	32,203	223,894	* Taiyuan Heavy Industry Co. Ltd., Class A.	2,349,200	768,762
Suzhou Anjie Technology Co. Ltd., Class A.	186,700	391,452	* Talkweb Information System Co. Ltd., Class A.	62,200	144,218
Suzhou Dongshan Precision Manufacturing Co. Ltd., Class A.	496,767	2,300,941	* Tangrenshen Group Co. Ltd., Class A. ...	716,185	482,242
Suzhou Gold Mantis Construction Decoration Co. Ltd., Class A.	1,558,047	733,409	* Tangshan Jidong Cement Co. Ltd., Class A.	763,707	522,700
Suzhou Good-Ark Electronics Co. Ltd., Class A.	217,537	300,236	Tangshan Port Group Co. Ltd., Class A. ...	1,476,730	920,785
Suzhou Maxwell Technologies Co. Ltd., Class A.	30,273	386,717	Tangshan Sanyou Chemical Industries Co. Ltd., Class A.	1,042,539	772,969
* Suzhou Secote Precision Electronic Co. Ltd., Class A.	56,560	463,570	Tangshan Sunfar Silicon Industry Co. Ltd., Class A.	24,300	35,131
Suzhou SLAC Precision Equipment Co. Ltd., Class A.	185,900	256,655	Tasly Pharmaceutical Group Co. Ltd., Class A.	349,900	712,847
Suzhou Sushi Testing Group Co. Ltd., Class A.	294,721	457,517	Tayho Advanced Materials Group Co. Ltd., Class A. ...	525,100	650,874
			TBEA Co. Ltd., Class A.	1,286,280	2,120,735
			TCL Electronics Holdings Ltd.	8,352,932	7,324,327
			TCL Technology Group Corp., Class A.	4,478,818	3,102,925

EMERGING MARKETS CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
TCL Zhonghuan Renewable Energy Technology Co. Ltd., Class A.....	521,852	\$ 598,849	Tianjin Port Co. Ltd., Class A.....	611,200	\$ 401,226
TDG Holdings Co. Ltd., Class A.....	474,400	450,772	Tianjin Port Development Holdings Ltd.....	12,235,200	1,065,773
*†† Tech-Pro, Inc.....	37,652,000	0	Tianjin Ringpu Bio-Technology Co. Ltd., Class A.....	320,970	787,127
Ten Pao Group Holdings Ltd.....	1,000,000	196,343	Tianjin Teda Co. Ltd., Class A.....	923,601	488,290
Tencent Holdings Ltd.....	15,419,203	811,284,018	Tianjin You Fa Steel Pipe Group Stock Co. Ltd., Class A...	894,400	647,665
Tencent Music Entertainment Group, ADR.....	1,154,679	13,833,054	* Tianma Microelectronics Co. Ltd., Class A...	705,512	816,969
# Tenfu Cayman Holdings Co. Ltd....	101,000	47,998	Tianneng Battery Group Co. Ltd., Class A.....	106,287	387,891
Three Squirrels, Inc., Class A.....	156,800	704,726	# Tianneng Power International Ltd.....	7,163,952	6,891,354
Three's Co. Media Group Co. Ltd., Class A.....	163,092	705,196	# Tianqi Lithium Corp., Class H.....	459,800	1,337,075
Tian An China Investment Co. Ltd.....	1,286,357	765,798	Tianrun Industry Technology Co. Ltd., Class A.....	1,010,800	763,738
Tian Di Science & Technology Co. Ltd., Class A.....	805,200	666,703	Tianshan Aluminum Group Co. Ltd., Class A.....	1,628,800	2,064,247
# Tian Lun Gas Holdings Ltd.....	740,000	333,680	TianShan Material Co. Ltd., Class A...	598,601	439,151
*†† Tian Shan Development Holding Ltd.....	1,584,000	0	Tianshui Huatian Technology Co. Ltd., Class A.....	947,207	1,471,780
Tiande Chemical Holdings Ltd.....	496,000	72,697	Tibet Cheezheng Tibetan Medicine Co. Ltd., Class A...	63,700	185,302
Tiangong International Co. Ltd.....	10,194,000	2,438,063	Tibet Mineral Development Co. Ltd., Class A.....	113,800	318,327
Tianjin 712 Communication & Broadcasting Co. Ltd., Class A.....	103,284	227,538	Tibet Rhodiola Pharmaceutical Holding Co., Class A.....	98,110	487,929
Tianjin Capital Environmental Protection Group Co. Ltd., Class H...	2,506,000	1,039,308	* Tibet Water Resources Ltd.....	6,597,000	297,258
Tianjin Chase Sun Pharmaceutical Co. Ltd., Class A...	871,551	418,904	Time Interconnect Technology Ltd.....	1,352,000	760,694
Tianjin Development Holdings Ltd.....	2,103,800	535,924	Tingyi Cayman Islands Holding Corp.....	8,852,000	13,496,125
Tianjin Pharmaceutical Da Re Tang Group Corp. Ltd., Class A.....	56,221	236,751	Titan Wind Energy Suzhou Co. Ltd., Class A.....	1,031,459	1,022,100
			TK Group Holdings Ltd.....	172,000	42,871

EMERGING MARKETS CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
TKD Science & Technology Co. Ltd., Class A.....	197,108	\$ 401,325	* TPV Technology Co. Ltd., Class A.	1,316,100	\$ 478,397
Tofflon Science & Technology Group Co. Ltd., Class A...	222,644	385,034	Transfar Zhilian Co. Ltd., Class A.	789,198	469,384
Toly Bread Co. Ltd., Class A.	782,534	626,442	TravelSky Technology Ltd., Class H.	5,078,938	6,258,429
Tomson Group Ltd....	2,999,036	1,151,492	Triangle Tyre Co. Ltd., Class A.	289,800	613,946
Tong Ren Tang Technologies Co. Ltd., Class H.	4,819,000	3,025,275	* Trigiant Group Ltd....	6,560,000	272,045
Tongcheng Travel Holdings Ltd.....	8,107,600	20,438,063	Trina Solar Co. Ltd., Class A.	447,295	1,059,657
* Tongdao Liepin Group.....	1,176,800	442,830	* Trip.com Group Ltd. (TCOM US), ADR...	913,870	64,126,258
* Tongding Interconnection Information Co. Ltd., Class A.	570,600	358,674	#* Triumph New Energy Co. Ltd., Class H...	1,222,000	589,904
TongFu Microelectronics Co. Ltd., Class A...	334,815	1,310,100	Triumph Science & Technology Co. Ltd., Class A.	219,100	332,370
Tonghua Dongbao Pharmaceutical Co. Ltd., Class A...	402,160	426,732	*†† Trony Solar Holdings Co. Ltd.....	2,133,000	0
* Tonghua Golden-Horse Pharmaceutical Industry Co. Ltd., Class A.	48,100	98,200	* Troy Information Technology Co. Ltd., Class A.	179,300	223,727
Tongkun Group Co. Ltd., Class A.	568,666	936,856	Truking Technology Ltd., Class A.	365,700	330,098
Tongling Jingda Special Magnet Wire Co. Ltd., Class A.	1,114,400	1,061,173	Truly International Holdings Ltd.....	13,731,000	2,123,227
Tongling Nonferrous Metals Group Co. Ltd., Class A.	3,337,900	1,515,414	#Ω Tsaker New Energy Tech Co. Ltd.....	220,500	23,597
Tongwei Co. Ltd., Class A.	971,044	2,731,714	* Tsinghua Tongfang Co. Ltd., Class A...	419,900	392,207
Tongyu Heavy Industry Co. Ltd., Class A.	2,354,300	777,684	Tsingtao Brewery Co. Ltd., Class H.	2,304,000	14,150,726
Topchoice Medical Corp., Class A.	69,202	392,295	†† Tunghsu Optoelectronic Technology Co. Ltd., Class A.	2,895,700	111,610
Topsec Technologies Group, Inc., Class A.	677,900	671,695	Tungkong, Inc., Class A.	142,800	245,170
Ω Topsports International Holdings Ltd.....	14,818,000	5,481,504	* Tuniu Corp., Sponsored ADR....	88,047	87,202
Towngas Smart Energy Co. Ltd.....	4,859,708	1,887,547	Unigroup Guoxin Microelectronics Co. Ltd., Class A...	62,739	512,838
			Unilumin Group Co. Ltd., Class A.	669,131	639,097
			Uni-President China Holdings Ltd.....	11,492,308	11,567,764
			Unisplendour Corp. Ltd., Class A.	198,320	693,644
			# United Energy Group Ltd.....	9,285,100	443,283
			Universal Scientific Industrial Shanghai Co. Ltd., Class A...	544,633	1,174,780

EMERGING MARKETS CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
#†† Untrade.Lumena			Wangsu Science & Technology Co. Ltd., Class A.	738,840	\$ 1,066,973
Newmat.	391,649	\$ 0	# Wanguo Gold Group Ltd.	664,000	1,139,043
* UTour Group Co. Ltd., Class A.	475,600	486,724	Wanhua Chemical Group Co. Ltd., Class A.	879,528	8,326,681
V V Food & Beverage Co. Ltd., Class A.	760,800	346,019	Want Want China Holdings Ltd.	29,515,000	18,037,775
Valiant Co. Ltd., Class A.	447,727	625,832	Wanxiang Qianchao Co. Ltd., Class A.	1,235,519	1,029,614
Vats Liquor Chain Store Management JSC Ltd. (300755 C2), Class A.	183,328	436,263	Warom Technology, Inc. Co., Class A.	206,414	578,505
Vats Liquor Chain Store Management JSC Ltd. (300755 CH), Class A.	7,900	18,800	Wasion Holdings Ltd.	4,776,000	4,734,318
Vatti Corp. Ltd., Class A.	491,100	474,498	Wasu Media Holding Co. Ltd., Class A.	734,500	726,793
* Vcanbio Cell & Gene Engineering Corp. Ltd., Class A.	166,700	454,422	# Weibo Corp. (WB US), Sponsored ADR.	552,309	5,423,674
Ω VCredit Holdings Ltd.	109,600	35,146	Weichai Power Co. Ltd., Class H.	11,822,120	20,572,816
#*††ΩVenus MedTech Hangzhou, Inc., Class H.	816,500	110,028	Weifu High-Technology Group Co. Ltd., Class A.	236,747	593,068
Venustech Group, Inc., Class A.	183,400	379,038	Weihai Guangtai Airport Equipment Co. Ltd., Class A.	165,200	235,982
* Verisilicon Microelectronics Shanghai Co. Ltd., Class A.	2,926	19,815	Weihai Guangwei Composites Co. Ltd., Class A.	176,520	741,761
Victory Giant Technology Huizhou Co. Ltd., Class A.	278,500	2,069,320	*Ω Weimob, Inc.	2,101,000	624,599
Vipshop Holdings Ltd., ADR.	2,727,478	39,193,859	* Wellhope Foods Co. Ltd., Class A.	529,444	579,397
* Visionox Technology, Inc., Class A.	499,500	628,649	Wencan Group Co. Ltd., Class A.	282,800	902,091
Visual China Group Co. Ltd., Class A.	55,000	181,851	Wens Foodstuff Group Co. Ltd., Class A.	399,266	889,643
*Ω Viva Biotech Holdings.	5,817,500	600,366	Wenzhou Yihua Connector Co. Ltd., Class A.	63,600	363,187
* Vnet Group, Inc., ADR.	346,697	2,416,478	West China Cement Ltd.	21,952,000	4,149,305
Walvax Biotechnology Co. Ltd., Class A.	224,200	345,947	Western Metal Materials Co. Ltd., Class A.	222,800	523,271
* Wanda Film Holding Co. Ltd., Class A.	550,000	836,300	Western Mining Co. Ltd., Class A.	675,800	1,630,418
Wangneng Environment Co. Ltd., Class A.	343,491	702,886	* Western Region Gold Co. Ltd., Class A.	367,200	620,590
			Western Securities Co. Ltd., Class A.	816,630	862,050

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Western			Wuling Motors		
Superconducting			Holdings Ltd.....	880,000	\$ 47,613
Technologies Co.			WUS Printed Circuit		
Ltd., Class A.....	81,978	\$ 484,752	Kunshan Co. Ltd.,		
# Wharf Holdings Ltd....	2,052,000	5,013,050	Class A.....	323,380	1,867,720
Will Semiconductor			Wushang Group Co.		
Co. Ltd. Shanghai,			Ltd., Class A.....	514,700	597,508
Class A.....	25,488	372,125	#Ω WuXi AppTec Co.		
Willfar Information			Ltd., Class H.....	1,126,260	8,016,026
Technology Co.			Wuxi Autowell		
Ltd., Class A.....	59,477	293,688	Technology Co.		
Winall Hi-Tech Seed			Ltd., Class A.....	110,708	622,649
Co. Ltd., Class A...	127,115	178,596	Wuxi Best Precision		
Windey Energy			Machinery Co.		
Technology Group			Ltd., Class A.....	210,570	764,309
Co. Ltd., Class A...	333,438	597,216	*Ω Wuxi Biologics		
Wingtech Technology			Cayman, Inc.....	9,824,000	23,515,817
Co. Ltd., Class A...	129,997	604,028	Wuxi Boton		
Winner Medical Co.			Technology Co.		
Ltd., Class A.....	88,325	494,754	Ltd., Class A.....	208,338	532,552
Winning Health			Wuxi Chipown		
Technology Group			Micro-Electronics		
Co. Ltd., Class A...	491,000	443,478	Ltd., Class A.....	39,976	261,245
Wolong Electric			Wuxi Huaguang		
Group Co. Ltd.,			Environment &		
Class A.....	822,395	2,351,581	Energy Group Co.		
* World Union Group,			Ltd., Class A.....	704,600	877,234
Inc., Class A.....	1,047,377	342,487	Wuxi Lead Intelligent		
Wuchan Zhongda			Equipment Co.		
Group Co. Ltd.,			Ltd., Class A.....	49,500	133,087
Class A.....	1,140,550	749,698	Wuxi NCE Power Co.		
Wuhan Dr. Laser			Ltd., Class A.....	96,600	429,274
Technology Corp.			Wuxi Paike New		
Ltd., Class A.....	54,940	457,371	Materials		
Wuhan East Lake			Technology Co.		
High Technology			Ltd., Class A.....	73,698	516,855
Group Co. Ltd.,			Wuxi Rural		
Class A.....	185,300	243,668	Commercial Bank		
Wuhan			Co. Ltd., Class A...	803,300	646,517
Easydiagnosis			Wuxi Taiji Industry		
Biomedicine Co.			Ltd. Co., Class A...	659,456	616,182
Ltd., Class A.....	81,696	204,013	Wuxi Xinje Electric		
Wuhan Fingu			Co. Ltd., Class A...	75,000	463,586
Electronic			Wuzhou Special		
Technology Co.			Paper Group Co.		
Ltd., Class A.....	186,300	278,663	Ltd., Class A.....	172,811	307,151
Wuhan Jingce			XCMG Construction		
Electronic Group			Machinery Co.		
Co. Ltd., Class A...	13,800	109,878	Ltd., Class A.....	2,166,000	2,283,835
Wuhan Raycus Fiber			XGD, Inc., Class A....	289,994	873,719
Laser Technologies			Ω Xiabuxiabu Catering		
Co. Ltd., Class A...	85,300	214,635	Management		
Wuhu Token Science			China Holdings Co.		
Co. Ltd., Class A...	763,240	654,582	Ltd.....	7,319,000	834,678
Wuliangye Yibin Co.					
Ltd., Class A.....	841,312	14,837,042			

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Xiamen Amoytop			* Xiangtan Electric		
Biotech Co. Ltd.,			Manufacturing Co.		
Class A.	71,126	\$ 793,711	Ltd., Class A.	403,530	\$ 566,917
Xiamen Bank Co.			Xiangtan		
Ltd., Class A.	973,161	745,282	Electrochemical		
Xiamen C & D, Inc.,			Scientific Co. Ltd.,		
Class A.	483,230	639,651	Class A.	337,100	469,227
* Xiamen Changelight			Xianhe Co. Ltd.,		
Co. Ltd., Class A. ...	243,788	367,300	Class A.	281,207	843,210
Xiamen Comfort			*Ω Xiaomi Corp.,		
Science &			Class B.	9,622,200	48,227,003
Technology Group			Xilinmen Furniture		
Co. Ltd., Class A. ...	276,826	246,402	Co. Ltd., Class A. ...	254,400	588,128
Xiamen Faratronic			Xinfengming Group		
Co. Ltd., Class A. ...	36,058	613,943	Co. Ltd., Class A. ...	903,412	1,450,155
* Xiamen Hongxin			Xingfa Aluminium		
Electronics			Holdings Ltd.	360,000	321,282
Technology Group,			Xinhua Winshare		
Inc., Class A.	44,800	133,890	Publishing & Media		
Xiamen International			Co. Ltd., Class H. ...	3,324,000	4,623,440
Airport Co. Ltd.,			Xinhuanet Co. Ltd.,		
Class A.	126,156	254,606	Class A.	102,814	326,282
Xiamen Intretech,			Xinjiang		
Inc., Class A.	231,684	457,793	Communications		
Xiamen ITG Group			Construction Group		
Corp. Ltd.,			Co. Ltd., Class A. ...	276,100	409,443
Class A.	718,463	633,110	Xinjiang Joinworld		
Xiamen Jihong			Co. Ltd., Class A. ...	434,546	420,958
Technology Co.			Xinjiang Qingsong		
Ltd., Class A.	262,170	463,816	Building Materials		
Xiamen Kingdomway			& Chemicals		
Group Co.,			Group Co. Ltd.,		
Class A.	345,929	683,113	Class A.	1,046,900	545,807
Xiamen Port			Xinjiang Xintai		
Development Co.			Natural Gas Co.		
Ltd., Class A.	348,800	343,708	Ltd., Class A.	72,225	299,919
Xiamen Tungsten Co.			Xinjiang Xinxin		
Ltd., Class A.	425,462	1,143,025	Mining Industry Co.		
Xiamen Xiangyu Co.			Ltd., Class H.	6,474,000	709,190
Ltd., Class A.	1,420,300	1,216,439	Xinjiang Xuefeng		
Xi'an Manareco New			Sci-Tech Group		
Materials Co. Ltd.,			Co. Ltd., Class A. ...	725,900	879,678
Class A.	52,241	233,393	* Xinjiang Zhongtai		
Xi'an Shaangu			Chemical Co. Ltd.,		
Power Co. Ltd.,			Class A.	293,700	182,875
Class A.	721,545	804,987	*# Xinte Energy Co.		
Xi'an Triangle			Ltd., Class H.	3,980,800	3,732,401
Defense Co. Ltd.,			Xinxiang Chemical		
Class A.	124,638	370,570	Fiber Co. Ltd.,		
Xiandai Investment			Class A.	1,110,000	628,096
Co. Ltd., Class A. ...	1,204,238	702,397	Xinxiang Richful Lube		
Xiangcai Co. Ltd.,			Additive Co. Ltd.,		
Class A.	453,908	409,376	Class A.	141,940	933,278
Xiangpiaopiao Food			Xinxing Ductile Iron		
Co. Ltd., Class A. ...	101,300	201,859	Pipes Co. Ltd.,		
			Class A.	947,950	465,339

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
# Xinyi Energy Holdings Ltd.....	14,907,211	\$ 1,515,937	Yantai Eddie Precision Machinery Co. Ltd., Class A.	251,830	\$ 596,555
Xinyi Solar Holdings Ltd.....	46,796,006	19,292,748	Yantai Jereh Oilfield Services Group Co. Ltd., Class A. ...	283,692	1,624,596
Xinyu Iron & Steel Co. Ltd., Class A. ...	905,500	461,305	YanTai Shuangta Food Co. Ltd., Class A.	316,350	226,351
Xinzhi Group Co. Ltd., Class A.	305,800	601,830	Yantai Zhenghai Bio-tech Co. Ltd., Class A.	69,050	191,617
* Xizang Zhufeng Resources Co. Ltd., Class A.	343,800	492,437	Yantai Zhenghai Magnetic Material Co. Ltd., Class A. ...	469,000	774,611
Xizi Clean Energy Equipment Manufacturing Co. Ltd., Class A.	247,000	418,820	* Yatsen Holding Ltd., ADR.	16,528	52,394
* XPeng, Inc., Class A. ...	1,496,700	11,374,700	#* Yeahka Ltd.....	567,200	596,988
Xtep International Holdings Ltd.....	11,742,506	9,073,436	Yealink Network Technology Corp. Ltd., Class A.	119,620	678,681
Xuji Electric Co. Ltd., Class A.	247,100	919,062	Yechiu Metal Recycling China Ltd., Class A.	831,540	267,662
* Xunlei Ltd., ADR.	133,711	331,603	Yeebo International Holdings Ltd.....	190,000	95,618
* XXF Group Holdings Ltd.....	5,000	3,470	YGSOFT, Inc., Class A.	446,671	352,198
Ω Yadea Group Holdings Ltd.....	7,146,408	11,867,862	Yibin Tianyuan Group Co. Ltd., Class A. ...	721,300	409,357
* YaGuang Technology Group Co. Ltd., Class A.	369,100	271,905	#*Ω YiChang HEC ChangJiang Pharmaceutical Co. Ltd., Class H. ...	2,155,800	2,546,815
Yangling Metron New Material, Inc., Class A.	165,580	429,948	Yifan Pharmaceutical Co. Ltd., Class A. ...	256,600	380,302
* Yangmei Chemical Co. Ltd., Class A. ...	916,200	264,093	Yifeng Pharmacy Chain Co. Ltd., Class A.	360,951	1,137,412
Ω Yangtze Optical Fibre & Cable Joint Stock Co. Ltd., Class H.	839,500	1,769,631	Yihai International Holding Ltd.....	3,271,000	5,642,566
Yangzhou Yangjie Electronic Technology Co. Ltd., Class A.	143,500	856,659	Yinbang Clad Material Co. Ltd., Class A.	128,100	194,938
Yankershop Food Co. Ltd., Class A.	54,772	403,212	Yindu Kitchen Equipment Co. Ltd., Class A.	34,100	120,575
# Yankuang Energy Group Co. Ltd., Class H.	17,643,499	18,663,513	Yingkou Jinchen Machinery Co. Ltd., Class A.	7,100	24,475
Yantai Changyu Pioneer Wine Co. Ltd., Class A.	111,642	332,481	Yip's Chemical Holdings Ltd.....	1,348,000	256,469
Yantai China Pet Foods Co. Ltd., Class A.	163,916	867,899	Yiren Digital Ltd., Sponsored ADR. ...	317,292	1,802,219
Yantai Dongcheng Pharmaceutical Co. Ltd., Class A. ...	301,994	528,614	Ω Yixin Group Ltd.....	3,911,500	403,528

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Yixintang			Yunnan Baiyao		
Pharmaceutical			Group Co. Ltd.,		
Group Co. Ltd.,			Class A.	174,177	\$1,392,393
Class A.	475,823	\$ 817,865	Yunnan Chihong		
Yizumi Holdings Co.			Zinc&Germanium		
Ltd., Class A.	286,600	820,078	Co. Ltd., Class A. ...	1,172,600	898,740
Yonfer Agricultural			Yunnan Copper Co.		
Technology Co.			Ltd., Class A.	651,900	1,150,126
Ltd., Class A.	849,800	1,502,187	Yunnan Energy		
Yongjin Technology			Investment Co.		
Group Co. Ltd.	286,200	795,844	Ltd., Class A.	241,600	378,132
YongXing Special			Yunnan Energy New		
Materials			Material Co. Ltd.,		
Technology Co.			Class A.	224,995	898,788
Ltd., Class A.	166,618	888,708	Yunnan Lincang		
* Yonyou Network			Xinyuan		
Technology Co.			Germanium		
Ltd., Class A.	123,643	187,077	Industrial Co. Ltd.,		
Yotrio Group Co. Ltd.,			Class A.	141,500	357,751
Class A.	1,055,000	496,272	Yunnan Nantian		
Youcare			Electronics		
Pharmaceutical			Information Co.		
Group Co. Ltd.,			Ltd., Class A.	120,891	267,535
Class A.	175,457	356,097	Yunnan Tin Co. Ltd.,		
Youngor Fashion Co.			Class A.	791,200	1,585,591
Ltd., Class A.	566,800	638,400	Yunnan Yuntianhua		
Youngy Co. Ltd.,			Co. Ltd., Class A. ...	506,953	1,613,365
Class A.	89,800	379,567	Yusys Technologies		
Youzu Interactive Co.			Co. Ltd., Class A. ...	164,539	444,023
Ltd., Class A.	444,500	539,976	Yutong Bus Co. Ltd.,		
YTO Express Group			Class A.	582,006	2,287,348
Co. Ltd., Class A. ...	793,975	1,502,847	Yutong Heavy		
Yuan Longping			Industries Co. Ltd.,		
High-tech			Class A.	152,502	243,946
Agriculture Co.			Zangge Mining Co.		
Ltd., Class A.	85,300	120,173	Ltd., Class A.	90,900	386,659
Yuexiu Property Co.			ZBOM Home		
Ltd.	14,338,956	8,980,858	Collection Co. Ltd.,		
Yuexiu Services			Class A.	263,038	420,183
Group Ltd.	699,500	283,592	Zengame Technology		
Yuexiu Transport			Holding Ltd.	1,768,000	520,624
Infrastructure Ltd.	3,783,415	1,789,232	Zhangzhou		
* Yueyang Forest &			Pientzehuang		
Paper Co. Ltd.,			Pharmaceutical		
Class A.	765,600	514,511	Co. Ltd., Class A. ...	65,903	1,843,597
Yum China Holdings,			Zhaojin Mining		
Inc. (9987 HK)	59,400	2,709,055	Industry Co. Ltd.,		
Yum China Holdings,			Class H.	5,778,666	9,163,637
Inc. (YUMC US)	1,120,797	51,836,861	Zhefu Holding Group		
YUNDA Holding			Co. Ltd., Class A. ...	1,898,531	785,322
Group Co. Ltd.,			Zhejiang Asia-Pacific		
Class A.	1,170,786	1,216,783	Mechanical &		
Yunnan Aluminium			Electronic Co. Ltd.,		
Co. Ltd., Class A. ...	1,062,000	2,428,910	Class A.	338,700	372,975

EMERGING MARKETS CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Zhejiang Ausun Pharmaceutical Co. Ltd., Class A...	220,640	\$ 257,341	Zhejiang Hailiang Co. Ltd., Class A.	740,561	\$1,080,681
Zhejiang Cfmoto Power Co. Ltd., Class A.	32,800	933,708	Zhejiang Hailide New Material Co. Ltd., Class A.	707,100	431,461
Zhejiang China Commodities City Group Co. Ltd., Class A.	876,200	1,557,263	Zhejiang HangKe Technology, Inc. Co., Class A.	201,410	492,292
Zhejiang Chint Electrics Co. Ltd., Class A.	543,490	1,659,868	* Zhejiang Hangmin Co. Ltd., Class A. ...	870,200	854,823
Zhejiang Communications Technology Co. Ltd., Class A.	1,217,509	647,113	* Zhejiang Hisoar Pharmaceutical Co. Ltd., Class A. ...	673,224	461,091
Zhejiang Conba Pharmaceutical Co. Ltd., Class A. ...	1,344,700	842,287	* Zhejiang Hisun Pharmaceutical Co. Ltd., Class A. ...	957,300	1,132,632
Zhejiang Crystal-Optech Co. Ltd., Class A.	455,162	1,378,843	Zhejiang Huace Film & Television Co. Ltd., Class A.	637,000	663,659
Zhejiang Dahua Technology Co. Ltd., Class A.	547,900	1,148,251	Zhejiang Huahai Pharmaceutical Co. Ltd., Class A. ...	452,879	969,147
Zhejiang Daily Digital Culture Group Co. Ltd., Class A.	258,000	364,204	Zhejiang Huakang Pharmaceutical Co. Ltd., Class A. ...	130,700	253,373
Zhejiang Dingli Machinery Co. Ltd., Class A.	115,896	1,080,294	Zhejiang Huangma Technology Co. Ltd., Class A.	316,300	485,342
* Zhejiang Dun'An Artificial Environment Co. Ltd., Class A.	536,940	838,467	Zhejiang Huayou Cobalt Co. Ltd., Class A.	420,135	1,697,740
Zhejiang Expressway Co. Ltd., Class H. ...	8,928,039	6,425,341	Zhejiang International Group Co. Ltd., Class A.	135,340	194,938
Zhejiang Garden Biopharmaceutical Co. Ltd., Class A. ...	271,648	518,122	Zhejiang Jiahua Energy Chemical Industry Co. Ltd., Class A.	664,200	724,537
#*†† Zhejiang Glass Co. Ltd., Class H.	192,000	0	Zhejiang Jiechang Linear Motion Technology Co. Ltd., Class A.	198,407	737,279
Zhejiang Gongdong Medical Technology Co. Ltd., Class A.	20,580	84,003	Zhejiang Jiemei Electronic & Technology Co. Ltd., Class A.	137,412	357,991
Zhejiang Guyuelongshan Shaoxing Wine Co. Ltd., Class A.	768,900	882,519	Zhejiang Jinggong Integration Technology Co. Ltd., Class A.	63,200	137,923
Zhejiang Haikong Nanke Huatie Digital Intelligence & Technology Co. Ltd.	1,348,400	976,059	Zhejiang Jingsheng Mechanical & Electrical Co. Ltd., Class A.	338,670	1,431,497
			Zhejiang Jingu Co. Ltd., Class A.	203,150	320,305

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Zhejiang Jingxin Pharmaceutical Co. Ltd., Class A...	497,820	\$ 841,306	Zhejiang Shaoxing RuiFeng Rural Commercial Bank Co. Ltd., Class A...	934,700	\$ 718,294
Zhejiang JIULI Hi-tech Metals Co. Ltd., Class A.....	436,384	1,495,106	Zhejiang Shibao Co. Ltd., Class H.....	314,000	120,470
Zhejiang Jiuzhou Pharmaceutical Co. Ltd., Class A...	370,800	666,150	Zhejiang Shouxiangu Pharmaceutical Co. Ltd., Class A...	115,400	318,830
Zhejiang Jolly Pharmaceutical Co. Ltd., Class A...	17,500	35,613	Zhejiang Shuanghuan Driveline Co. Ltd., Class A.....	108,800	524,729
Zhejiang Juhua Co. Ltd., Class A.....	258,820	919,908	Zhejiang Songyuan Automotive Safety Systems Co. Ltd., Class A.....	91,300	388,052
Zhejiang Lante Optics Co. Ltd., Class A.....	131,521	494,397	Zhejiang Southeast Space Frame Co. Ltd., Class A.....	643,426	370,064
Zhejiang Longsheng Group Co. Ltd., Class A.....	378,634	505,273	* Zhejiang Sunriver Culture Tourism Co. Ltd., Class A...	231,000	247,694
Zhejiang Medicine Co. Ltd., Class A...	436,569	908,117	Zhejiang Supor Co. Ltd., Class A.....	88,169	646,018
Zhejiang Meida Industrial Co. Ltd., Class A.....	322,500	328,250	Zhejiang Taihua New Material Group Co. Ltd., Class A.....	470,900	705,929
Zhejiang Meorient Commerce & Exhibition, Inc., Class A.....	118,350	317,568	* Zhejiang Tiantie Science & Technology Co. Ltd., Class A.....	484,922	273,685
Zhejiang Narada Power Source Co. Ltd., Class A.....	88,200	170,259	Zhejiang Tianyu Pharmaceutical Co. Ltd., Class A...	186,202	445,933
Zhejiang NHU Co. Ltd., Class A.....	757,379	2,352,160	* Zhejiang Tony Electronic Co. Ltd., Class A.....	54,000	132,557
Zhejiang Orient Financial Holdings Group Co. Ltd., Class A.....	970,977	685,454	Zhejiang Wanfeng Auto Wheel Co. Ltd., Class A.....	933,447	2,189,610
* Zhejiang Orient Gene Biotech Co. Ltd., Class A.....	117,838	466,972	Zhejiang Wanliyang Co. Ltd., Class A...	872,541	755,356
Zhejiang Qianjiang Motorcycle Co. Ltd., Class A.....	430,600	1,184,143	Zhejiang Wanma Co. Ltd., Class A.....	806,000	936,004
Zhejiang Runtu Co. Ltd., Class A.....	642,250	611,413	Zhejiang Wansheng Co. Ltd., Class A...	23,800	32,303
Zhejiang Sanhua Intelligent Controls Co. Ltd., Class A...	210,800	890,598	Zhejiang Weiming Environment Protection Co. Ltd., Class A.....	486,793	1,359,434
Zhejiang Sanmei Chemical Industry Co. Ltd., Class A...	52,340	312,815	Zhejiang Weixing Industrial Development Co. Ltd., Class A.....	263,800	523,219
Zhejiang Semir Garment Co. Ltd., Class A.....	1,509,125	1,293,973			

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Zhejiang Weixing New Building Materials Co. Ltd., Class A.	452,757	\$ 760,808	Zheshang Development Group Co. Ltd., Class A.	583,617	\$ 482,021
Zhejiang Wolwo Bio-Pharmaceutical Co. Ltd., Class A. . .	124,901	336,271	Zheshang Securities Co. Ltd., Class A. . .	493,900	770,472
Zhejiang XCC Group Co. Ltd., Class A. . .	299,700	1,797,031	Zhewen Interactive Group Co. Ltd., Class A.	951,420	858,774
Zhejiang Xianju Pharmaceutical Co. Ltd., Class A. . .	496,099	675,961	* Zhihu, Inc.	13,500	15,501
Zhejiang Xinan Chemical Industrial Group Co. Ltd., Class A.	390,293	431,915	* Zhong An Group Ltd..	14,556,888	211,788
Zhejiang Xinao Textiles, Inc., Class A.	622,900	562,087	#*Ω ZhongAn Online P&C Insurance Co. Ltd., Class H.	4,836,500	7,517,322
Zhejiang Xinhua Chemical Co. Ltd., Class A.	95,300	308,829	* Zhongfu Straits Pingtan Development Co. Ltd., Class A.	261,000	102,774
Zhejiang Yankon Group Co. Ltd., Class A.	135,829	66,561	Zhongji Innolight Co. Ltd., Class A.	82,271	1,302,890
Zhejiang Yasha Decoration Co. Ltd., Class A.	737,700	380,241	Zhongjin Gold Corp. Ltd., Class A.	980,800	1,797,191
Zhejiang Yinlun Machinery Co. Ltd., Class A.	480,900	1,337,350	ZhongMan Petroleum & Natural Gas Group Corp. Ltd., Class A.	87,500	232,470
Zhejiang Yonggui Electric Equipment Co. Ltd., Class A. . .	34,300	79,952	* Zhongnongfa Seed Industry Group Co. Ltd., Class A.	358,400	325,626
Zhejiang Yonghe Refrigerant Co. Ltd., Class A.	201,600	581,963	Zhongshan Broad Ocean Motor Co. Ltd., Class A.	1,203,500	952,442
* Zhejiang Yongtai Technology Co. Ltd., Class A.	306,384	353,353	Zhongshan Public Utilities Group Co. Ltd., Class A.	250,900	304,301
Zhejiang Zhaolong Interconnect Technology Co. Ltd., Class A.	71,700	555,115	Zhongsheng Group Holdings Ltd.	7,476,500	11,823,971
Zhende Medical Co. Ltd., Class A.	160,611	485,233	Zhongtai Securities Co. Ltd., Class A. . .	505,700	434,038
# Zhengzhou Coal Mining Machinery Group Co. Ltd., Class H.	2,464,400	3,234,450	*†† Zhongtian Financial Group Co. Ltd., Class A.	4,312,400	0
Zhengzhou GL Tech Co. Ltd., Class A. . .	13,400	22,751	Zhongtong Bus Holding Co. Ltd., Class A.	393,500	622,365
Zhenjiang Dongfang Electric Heating Technology Co. Ltd., Class A.	1,245,100	756,768	* Zhongyu Energy Holdings Ltd.	1,846,550	1,061,605
			Zhongyuan Environment-Protection Co. Ltd., Class A. . .	773,300	916,640
			Ω Zhou Hei Ya International Holdings Co. Ltd.	8,819,000	1,937,641
			Zhuhai Huafa Properties Co. Ltd., Class A.	452,438	332,760

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			COLOMBIA — (Continued)		
Zhuzhou CRRC			Bolsa de Valores de		
Times Electric Co.			Colombia.....	20,739	\$ 56,619
Ltd., Class H.....	1,664,450	\$ 6,415,767	Celsia SA ESP.....	1,437,754	1,271,925
Zhuzhou Hongda			Cementos Argos SA..	1,685,305	4,144,127
Electronics Corp.			* Corp. Financiera		
Ltd., Class A.....	120,532	477,989	Colombiana SA.....	399,328	1,669,485
Zhuzhou Kibing			Grupo Argos SA.....	511,253	2,421,917
Group Co. Ltd.,			# Grupo Aval Acciones		
Class A.....	1,318,700	1,040,772	y Valores SA, ADR.	16,747	46,892
* Zhuzhou Smelter			Grupo Energia		
Group Co. Ltd.,			Bogota SA ESP....	3,219,558	2,067,255
Class A.....	184,400	210,705	Interconexion		
Zhuzhou Times New			Electrica SA ESP...	1,153,334	5,068,635
Material			Mineros SA.....	417,293	483,782
Technology Co.			Promigas SA ESP....	69,923	117,564
Ltd., Class A.....	537,900	907,959	TOTAL COLOMBIA.....		<u>28,068,507</u>
Zibo Qixiang Tengda			CZECH REPUBLIC — (0.1%)		
Chemical Co. Ltd.,			CEZ AS.....	434,330	19,024,299
Class A.....	597,900	399,530	Komerčni Banka AS...	180,880	6,635,235
Zijin Mining Group			Ω Moneta Money Bank		
Co. Ltd., Class H...	14,342,000	27,112,634	AS.....	718,905	4,061,392
ZJAMP Group Co.			# Philip Morris CR AS...	2,019	1,426,138
Ltd., Class A.....	68,900	82,057	TOTAL CZECH		
Ω ZJLD Group, Inc.....	52,600	45,172	REPUBLIC.....		<u>31,147,064</u>
ZJMI Environmental			EGYPT — (0.0%)		
Energy Co. Ltd.,			Commercial		
Class A.....	491,127	856,415	International Bank		
# Zonqing			- Egypt (CIB)		
Environmental Ltd..	48,000	38,433	(CBKD LI), GDR....	5,324,276	7,833,804
# Zoomlion Heavy			* EFG Holding SAE		
Industry Science &			(EFGD LI), GDR....	34,192	27,218
Technology Co.			* EFG Holding SAE		
Ltd., Class H.....	5,067,200	3,763,616	(EFGZF US),		
ZTE Corp., Class H...	2,449,592	8,563,809	GDR.....	131,241	104,993
ZTO Express			TOTAL EGYPT.....		<u>7,966,015</u>
Cayman, Inc.			GREECE — (0.5%)		
(2057 HK).....	516,900	9,896,411	Aegean Airlines SA...	245,956	2,766,655
ZTO Express			#* Aktor SA Holding		
Cayman, Inc. (ZTO			Company Technical		
US), ADR.....	1,047,004	19,537,095	& Energy Projects..	133,992	715,392
* Zx, Inc.....	90,400	90,398	Alpha Services &		
*Ω Zylox-Tonbridge			Holdings SA.....	4,479,043	8,240,342
Medical			Athens Water Supply		
Technology Co.			& Sewage Co. SA..	169,494	1,071,529
Ltd.....	76,000	108,748	Autohellas Tourist &		
TOTAL CHINA.....		<u>6,826,665,407</u>	Trading SA.....	118,800	1,345,783
COLOMBIA — (0.1%)			Avax SA.....	173,111	346,019
Almacenes Exito SA,			Bank of Greece.....	29,037	432,833
BDR.....	1,028,839	1,709,436	Ellaktor SA.....	256,653	595,567
Bancolombia SA			# ElvalHalcor SA.....	395,854	857,465
(BCOLO CB).....	422,977	4,335,388	Eurobank Ergasias		
Bancolombia SA (CIB			Services &		
US), Sponsored			Holdings SA.....	6,228,786	15,588,945
ADR.....	118,217	4,675,482			

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	Shares	Value»		Shares	Value»
GREECE — (Continued)			HONG KONG — (Continued)		
*†† FF Group.....	156,853	\$ 0	#†† Untrade.China Dili. ...	10,753,661	\$ 170,857
Fourlis Holdings SA...	270,617	1,152,329	TOTAL HONG KONG.....		3,759,094
GEK Terna SA.....	365,348	7,076,350	HUNGARY — (0.2%)		
Hellenic Exchanges -			* 4iG Nyrt.....	55,331	193,852
Athens Stock			Magyar Telekom		
Exchange SA.....	134,432	690,784	Telecommunications		
Hellenic			PLC.....	1,146,807	4,038,387
Telecommunications			#* MASTERPLAST Nyrt.	4,476	31,983
Organization SA....	419,969	6,350,456	MOL Hungarian Oil &		
Helleniq Energy			Gas PLC.....	2,441,089	17,833,288
Holdings SA.....	409,154	3,179,106	# Opus Global Nyrt....	852,804	1,174,079
Holding Co. ADMIE			OTP Bank Nyrt.....	503,133	31,128,542
IPTO SA.....	213,869	593,248	Richter Gedeon Nyrt..	130,520	3,380,279
Ideal Holdings SA.....	59,686	372,222	TOTAL HUNGARY.....		57,780,410
Intracom Holdings			INDIA — (20.2%)		
SA.....	404,007	1,296,308	360 ONE WAM Ltd....	758,203	8,813,640
Jumbo SA.....	289,474	7,820,208	* 3i Infotech Ltd.....	349,409	114,273
Kri-Kri Milk Industry			3M India Ltd.....	4,383	1,489,891
SA.....	52,669	877,578	63 Moons		
* LAMDA Development			Technologies Ltd....	43,482	374,943
SA.....	356,829	2,570,952	Aarti Drugs Ltd.....	250,368	1,169,787
* Lavipharm SA.....	161,049	143,953	Aarti Industries Ltd....	1,027,271	5,277,158
Metlen Energy &			Aarti Pharmalabs		
Metals SA.....	224,068	8,054,489	Ltd.....	222,937	1,496,581
Motor Oil Hellas			* Aavas Financiers		
Corinth Refineries			Ltd.....	130,949	2,578,929
SA.....	325,983	7,202,475	ABB India Ltd.....	60,222	4,082,272
National Bank of			Abbott India Ltd.....	9,321	2,815,654
Greece SA.....	1,396,185	12,098,752	ACC Ltd.....	258,706	5,972,066
OPAP SA.....	411,805	7,064,220	Accelya Solutions		
Piraeus Financial			India Ltd.....	6,390	106,085
Holdings SA.....	1,273,424	5,761,546	Action Construction		
Piraeus Port Authority			Equipment Ltd.....	341,269	5,000,883
SA.....	49,221	1,526,104	* Adani Energy		
Profile Systems &			Solutions Ltd.....	390,286	3,374,840
Software SA.....	36,862	202,085	Adani Enterprises		
Public Power Corp.			Ltd.....	87,196	2,302,517
SA.....	406,294	5,542,090	* Adani Green Energy		
Quest Holdings SA....	170,341	1,114,683	Ltd.....	239,681	2,770,131
Sarantis SA.....	106,477	1,258,889	Adani Ports &		
Terna Energy SA.....	146,477	3,038,607	Special Economic		
Thrace Plastics			Zone Ltd.....	1,234,282	15,586,597
Holding & Co.....	82,044	346,129	* Adani Power Ltd.....	2,548,910	15,062,644
Titan Cement			Adani Total Gas Ltd...	436,762	3,222,230
International SA			* Adani Wilmar Ltd.....	28,924	88,778
(TITC BB).....	210,081	10,034,458	ADF Foods Ltd.....	153,241	476,062
Titan Cement			* Aditya Birla Capital		
International SA			Ltd.....	3,272,393	6,738,963
(TITC GA).....	46,180	2,184,849	* Aditya Birla Fashion		
TOTAL GREECE.....		129,513,400	& Retail Ltd.....	428,731	1,349,120
HONG KONG — (0.0%)			Aditya Birla Real		
Amrita Global.....	1,972,000	151,850	Estate Ltd.....	287,934	7,116,846
PAX Global			Advanced Enzyme		
Technology Ltd.....	5,582,000	3,436,387	Technologies Ltd....	294,271	1,115,003
			Aegis Logistics Ltd....	960,492	7,726,838

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	Shares	Value»		Shares	Value»
INDIA — (Continued)			INDIA — (Continued)		
* Aether Industries			Aptech Ltd.....	66,751	\$ 120,551
Ltd.....	26,377	\$ 251,844	Aptus Value Housing		
* Affle India Ltd.....	109,107	1,898,502	Finance India Ltd...	77,223	268,851
Agarwal Industrial			* Arman Financial		
Corp. Ltd.....	14,768	192,565	Services Ltd.....	13,149	214,205
AGI Greenpac Ltd....	221,725	2,000,156	Artemis Medicare		
Agro Tech Foods			Services Ltd.....	48,262	175,931
Ltd.....	48,493	443,506	Arvind Fashions Ltd...	435,675	2,396,364
Ahluwalia Contracts			Arvind Ltd.....	1,495,872	5,845,938
India Ltd.....	168,736	1,658,361	Arvind SmartSpaces		
AIA Engineering Ltd...	243,348	10,371,809	Ltd.....	19,935	186,081
Ajanta Pharma Ltd....	358,229	11,100,592	Asahi India Glass		
Ajmera Realty & Infra			Ltd.....	422,488	3,270,222
India Ltd.....	26,154	284,452	* Ashapura Minechem		
Akzo Nobel India			Ltd.....	121,486	661,456
Ltd.....	63,815	2,791,308	Ashiana Housing		
Alembic Ltd.....	629,826	849,111	Ltd.....	134,057	504,088
Alembic			Ashok Leyland Ltd....	7,025,758	17,561,438
Pharmaceuticals			* Ashoka Buildcon Ltd..	1,398,768	4,138,085
Ltd.....	487,649	5,153,664	* Asian Granito India		
Alicon Castalloy Ltd...	1,923	21,587	Ltd.....	234,555	164,601
Alkerm Laboratories			Asian Paints Ltd.....	750,250	19,913,209
Ltd.....	77,540	4,523,314	Associated Alcohols		
Alkyl Amines			& Breweries Ltd....	597	8,768
Chemicals.....	56,482	1,109,997	Ω Aster DM Healthcare		
* Allcargo Gati Ltd.....	274,212	229,034	Ltd.....	840,295	4,752,357
Allcargo Logistics			Astra Microwave		
Ltd.....	2,729,032	1,329,741	Products Ltd.....	114,927	971,021
* Allcargo Terminals			Astral Ltd.....	401,140	6,964,254
Ltd.....	686,770	260,385	AstraZeneca Pharma		
Amara Raja Energy			India Ltd.....	22,859	1,907,704
& Mobility Ltd.....	885,207	10,560,130	* Atul Auto Ltd.....	20,509	122,140
* Amber Enterprises			Atul Ltd.....	100,867	7,306,465
India Ltd.....	76,953	5,742,345	Ω AU Small Finance		
Ambika Cotton Mills			Bank Ltd.....	936,436	6,491,265
Ltd.....	2,805	49,074	AurionPro Solutions		
Ambuja Cements			Ltd.....	47,220	811,947
Ltd.....	1,005,199	5,928,476	Aurobindo Pharma		
Amrutanjan Health			Ltd.....	1,291,469	17,405,624
Care Ltd.....	47,776	367,278	Automotive Axles		
Anant Raj Ltd.....	587,468	4,032,858	Ltd.....	35,359	696,828
Andhra Paper Ltd....	146,140	147,069	Avadh Sugar &		
Andhra Sugars Ltd. ...	356,515	353,546	Energy Ltd.....	45,897	236,401
Angel One Ltd.....	345,581	9,322,223	Avantel Ltd.....	71,244	112,076
*Ω Antony Waste			Avanti Feeds Ltd.....	271,271	2,209,952
Handling Cell Ltd....	56,745	405,727	*Ω Avenue Supermarts		
Anup Engineering			Ltd.....	96,480	4,069,107
Ltd.....	16,279	530,082	Axis Bank Ltd.		
Apar Industries Ltd....	102,819	8,841,654	(AXSB IN).....	7,832,547	88,828,096
Apcotex Industries			* AXISCADES		
Ltd.....	83,501	328,273	Technologies Ltd....	24,713	191,761
APL Apollo Tubes			Bajaj Auto Ltd.....	171,821	17,560,151
Ltd.....	711,968	12,393,707	Bajaj Consumer Care		
Apollo Hospitals			Ltd.....	555,335	1,212,085
Enterprise Ltd.....	248,015	19,513,061	Bajaj Finance Ltd.....	554,970	50,408,017
Apollo Pipes Ltd.....	18,737	93,767	Bajaj Finserv Ltd.....	716,872	14,364,705
Apollo Tyres Ltd.....	3,558,807	17,868,409			

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
* Bajaj Hindusthan			Bliss Gvs Pharma		
Sugar Ltd.....	5,009,249	\$ 1,600,428	Ltd.....	287,990	\$ 496,949
Bajaj Holdings &			BLS International		
Investment Ltd.....	156,713	20,837,147	Services Ltd.....	509,711	2,573,364
Balaji Amines Ltd.....	86,892	1,718,911	Blue Dart Express		
Balkrishna Industries			Ltd.....	34,009	2,602,501
Ltd.....	350,093	11,166,097	Blue Star Ltd.....	416,191	8,725,979
Balmer Lawrie & Co.			Bombay Burmah		
Ltd.....	565,989	1,285,293	Trading Co.....	150,111	3,649,421
Balrampur Chini Mills			Bombay Dyeing &		
Ltd.....	1,276,271	7,115,481	Manufacturing Co.		
Banco Products India			Ltd.....	240,615	443,439
Ltd.....	317,038	1,646,739	* Borosil Ltd.....	16,173	72,128
Ω Bandhan Bank Ltd....	5,206,987	9,071,875	* Borosil Renewables		
Bank of Baroda.....	3,972,626	9,751,665	Ltd.....	45,879	278,383
Bank of India.....	2,139,467	2,760,617	* Borosil Scientific Ltd...	12,129	22,187
Bank of Maharashtra..	5,106,024	3,000,186	Bosch Ltd.....	9,561	3,170,748
Bannari Amman			Brigade Enterprises		
Sugars Ltd.....	8,392	348,038	Ltd.....	549,485	7,320,200
* Barbeque Nation			* Brightcom Group		
Hospitality Ltd.....	1,769	6,615	Ltd.....	8,123,931	961,370
BASF India Ltd.....	69,516	3,691,833	Britannia Industries		
Bata India Ltd.....	244,762	3,649,810	Ltd.....	253,892	15,017,307
Bayer CropScience			BSE Ltd.....	281,973	17,200,136
Ltd.....	37,692	2,217,365	* Camlin Fine Sciences		
BCL Industries Ltd....	562,179	303,609	Ltd.....	87,282	126,929
BEML Ltd.....	112,435	4,990,622	* Campus Activewear		
Berger Paints India			Ltd.....	140,002	438,410
Ltd.....	977,644	5,338,796	Can Fin Homes Ltd....	664,643	5,096,650
Best Agrolife Ltd....	5,425	32,576	Canara Bank.....	7,096,084	7,597,046
* BF Utilities Ltd.....	87,953	806,320	Cantabil Retail India		
Bhagiradha			Ltd.....	37,478	122,817
Chemicals &			* Capacit'e		
Industries Ltd.....	8,960	30,203	Infraprojects Ltd....	382,726	1,594,251
Bhansali Engineering			Caplin Point		
Polymers Ltd.....	728,316	1,021,830	Laboratories Ltd....	192,876	4,635,770
Bharat Bijlee Ltd....	32,715	1,217,371	Carborundum		
Bharat Dynamics			Universal Ltd.....	526,172	7,187,318
Ltd.....	249,088	3,749,245	Care Ratings Ltd.....	150,967	2,158,380
Bharat Electronics			* Cartrade Tech Ltd....	44,848	852,975
Ltd.....	6,148,858	20,745,839	Carysil Ltd.....	31,546	250,482
Bharat Forge Ltd.....	914,493	13,030,723	Castrol India Ltd.....	2,450,623	4,998,364
Bharat Heavy			CCL Products India		
Electricals Ltd.....	5,177,090	12,371,381	Ltd.....	633,760	4,556,674
Bharat Petroleum			CE Info Systems		
Corp. Ltd.....	3,878,066	11,653,640	Ltd.....	42,977	840,103
Bharat Rasayan Ltd...	6,568	778,742	Ceat Ltd.....	229,896	7,591,064
* Bharat Wire Ropes			Central Depository		
Ltd.....	65,113	140,933	Services India Ltd...	422,182	6,366,437
Bharti Airtel Ltd.....	7,023,237	131,450,950	Centum Electronics		
Biocon Ltd.....	237,948	990,009	Ltd.....	4,148	82,232
Birla Corp. Ltd.....	201,637	2,706,614	Century Enka Ltd.....	64,838	401,999
Birlasoft Ltd.....	1,252,951	7,714,268	Century Plyboards		
* BL Kashyap & Sons			India Ltd.....	459,764	4,263,540
Ltd.....	42,714	32,364	Cera Sanitaryware		
* Black Box Ltd.....	159,906	947,640	Ltd.....	34,090	2,636,752
			CESC Ltd.....	3,525,344	5,793,745

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	Shares	Value»		Shares	Value»
INDIA — (Continued)			INDIA — (Continued)		
CG Power & Industrial Solutions Ltd.....	3,213,194	\$23,576,912	Dalmia Bharat Ltd.....	407,925	\$ 8,752,816
* Chalet Hotels Ltd.....	105,452	933,349	Dalmia Bharat Sugar & Industries Ltd.....	127,314	513,692
Chambal Fertilisers & Chemicals Ltd.....	1,785,652	10,343,271	Datamatics Global Services Ltd.....	46,841	327,004
* Chemplast Sanmar Ltd.....	40,456	221,210	DB Corp. Ltd.....	370,945	1,116,131
Chennai Petroleum Corp. Ltd.....	242,301	1,509,422	DCB Bank Ltd.....	1,875,403	2,567,046
* Choice International Ltd.....	82,854	485,170	DCM Shriram Industries Ltd.....	109,426	215,190
Cholamandalam Financial Holdings Ltd.....	705,510	12,379,077	DCM Shriram Ltd.....	377,603	5,075,676
Cholamandalam Investment & Finance Co. Ltd....	1,364,643	20,254,453	* DCW Ltd.	1,164,195	1,059,677
CIE Automotive India Ltd.....	972,640	5,190,748	Deep Industries Ltd....	32,091	208,156
Cipla Ltd.....	1,602,457	27,335,925	Deepak Fertilisers & Petrochemicals Corp. Ltd.....	591,136	7,713,952
City Union Bank Ltd...	2,875,430	5,752,720	Deepak Nitrite Ltd.....	361,932	9,684,716
Clean Science & Technology Ltd.....	33,688	558,828	* Delhivery Ltd.....	910,555	3,376,433
CMS Info Systems Ltd.....	523,447	2,604,485	Delta Corp. Ltd.....	573,884	673,651
Coal India Ltd.....	2,682,867	12,228,157	* DEN Networks Ltd....	522,042	236,478
Ω Cochin Shipyard Ltd...	555,614	9,785,085	* Devyani International Ltd.....	210,575	407,505
*Ω Coffee Day Enterprises Ltd.....	268,650	81,219	Dhampur Bio Organics Ltd.....	181,784	195,232
Coforge Ltd.....	243,462	23,075,184	* Dhampur Sugar Mills Ltd.....	256,451	452,151
Colgate-Palmolive India Ltd.....	407,402	13,251,962	* Dhani Services Ltd....	1,353,433	1,206,868
Computer Age Management Services Ltd.....	250,701	10,378,515	* Dhanlaxmi Bank Ltd...	266,866	80,709
Confidence Petroleum India Ltd.....	681,379	537,669	Dhanuka Agritech Ltd.....	112,124	1,883,573
Container Corp. of India Ltd.....	857,465	7,676,509	Ω Dilip Buildcon Ltd.....	303,803	1,518,916
Control Print Ltd.....	12,514	97,348	* Dish TV India Ltd.....	6,345,026	612,986
Coromandel International Ltd.....	1,008,567	21,030,776	* Dishman Carbogen Amcis Ltd.....	516,045	1,377,376
Cosmo First Ltd.....	109,105	940,204	Divi's Laboratories Ltd.....	174,475	11,170,022
CreditAccess Grameen Ltd.....	332,782	4,081,961	Dixon Technologies India Ltd.....	179,577	30,976,162
CRISIL Ltd.....	103,435	6,434,874	DLF Ltd.....	934,731	7,998,991
Crompton Greaves Consumer Electricals Ltd.....	3,564,601	14,044,703	D-Link India Ltd.....	25,170	140,525
* CSB Bank Ltd.....	334,927	1,182,339	Dodla Dairy Ltd.....	7,549	98,912
Cummins India Ltd....	247,524	8,355,737	Dollar Industries Ltd...	82,553	403,000
* Cupid Ltd.....	141,124	116,441	Ω Dr. Lal PathLabs Ltd..	213,160	6,973,625
Cyient Ltd.....	439,847	7,340,575	Dr. Reddy's Laboratories Ltd., ADR.	1,360,890	18,807,500
*Ω D.P. Abhushan Ltd....	12,801	239,365	Dr. Reddy's Laboratories Ltd. (DRRD IN).....	1,005,650	14,090,293
Dabur India Ltd.....	1,095,212	6,683,246	Dreamfolks Services Ltd.....	16,554	69,442
			* Dredging Corp. of India Ltd.....	3,704	32,399
			* Dwarikesh Sugar Industries Ltd.....	1,017,148	594,044
			Dynamatic Technologies Ltd....	15,680	1,265,032
			*Ω E2E Networks Ltd.....	2,659	78,327

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
eClerx Services Ltd....	198,014	\$ 6,904,092	Firstsource Solutions Ltd.....	2,389,885	\$ 9,195,108
Edelweiss Financial Services Ltd.....	2,929,610	3,685,664	Force Motors Ltd.....	37,681	2,738,390
Eicher Motors Ltd.....	332,378	19,900,636	Fortis Healthcare Ltd.....	2,435,989	18,068,171
* EID Parry India Ltd....	845,475	7,980,066	* FSN E-Commerce Ventures Ltd.....	1,497,727	2,912,834
EIH Associated Hotels.....	65,716	284,447	* Fusion Finance Ltd....	143,983	292,974
EIH Ltd.....	1,079,962	4,606,036	* G R Infraprojects Ltd.....	6,023	88,467
Eimco Elecon India Ltd.....	750	14,159	Gabriel India Ltd.....	641,693	3,434,923
Elecon Engineering Co. Ltd.....	170,411	1,047,301	GAIL India Ltd. (GAIL IN).....	6,843,310	13,913,729
Electrosteel Castings Ltd.....	2,218,725	3,271,437	Galaxy Surfactants Ltd.....	52,366	1,436,970
Elgi Equipments Ltd...	814,307	5,080,284	* Ganesh Benzoplast Ltd.....	53,529	76,993
Emami Ltd.....	1,144,908	7,748,551	Ganesh Housing Corp. Ltd.....	69,928	1,092,281
eMudhra Ltd.....	39,754	317,522	Ganesha Ecosphere Ltd.....	18,361	364,884
Ω Endurance Technologies Ltd....	145,643	3,329,719	Garware Hi-Tech Films Ltd.....	19,814	826,257
Engineers India Ltd....	1,864,511	3,660,539	Garware Technical Fibres Ltd.....	300,700	2,822,960
Epigral Ltd.....	102,916	2,178,031	Gateway Distriparks Ltd.....	2,147,220	1,891,644
EPL Ltd.....	895,722	2,347,223	GE Vernova T&D India Ltd.....	192,404	3,935,797
* Equinox India Developments Ltd..	2,826,497	4,705,848	Genus Power Infrastructures Ltd..	345,154	1,294,606
Ω Equitas Small Finance Bank Ltd...	1,287,647	998,510	Geojit Financial Services Ltd.....	572,079	585,799
*Ω Eris Lifesciences Ltd.....	192,217	2,725,131	GHCL Ltd.....	749,719	6,289,772
ESAB India Ltd.....	18,250	1,051,239	GHCL Textiles Ltd....	761,649	821,208
Escorts Kubota Ltd....	223,891	9,428,253	GIC Housing Finance Ltd.....	258,928	552,962
* Ethos Ltd.....	2,876	80,262	Gillette India Ltd.....	38,612	3,825,445
* Eureka Forbes Ltd....	7,292	44,620	Ω Gland Pharma Ltd....	59,972	1,047,289
Eveready Industries India Ltd.....	7,208	29,377	GlaxoSmithKline Pharmaceuticals Ltd.....	164,150	3,729,803
Everest Industries Ltd.....	34,383	251,755	Glenmark Pharmaceuticals Ltd.....	1,276,563	21,297,208
Everest Kanto Cylinder Ltd.....	74,547	134,179	* Global Health Ltd.....	146,464	1,762,278
Excel Industries Ltd...	30,148	442,364	Globus Spirits Ltd....	9,420	99,446
Exide Industries Ltd...	2,755,297	11,913,794	GMM Pfaudler Ltd....	48,369	662,247
* Expleo Solutions Ltd..	5,717	80,024	* GMR Airports Ltd.....	6,429,437	5,362,952
Fairchem Organics Ltd.....	1,274	16,349	GNA Axles Ltd.....	28,052	117,559
FDC Ltd.....	399,922	2,145,482	* Go Fashion India Ltd.....	23,448	240,457
Federal Bank Ltd.....	14,087,489	30,293,700	GOCL Corp. Ltd.....	9,372	38,610
* Federal-Mogul Goetze India Ltd....	51,288	231,460	Godawari Power & Ispat Ltd.....	1,710,969	3,548,626
FIEM Industries Ltd....	71,478	1,153,531	Godfrey Phillips India Ltd.....	135,503	7,041,759
Filatex India Ltd.....	1,332,218	752,812			
Fine Organic Industries Ltd.....	37,336	1,912,767			
Fineotex Chemical Ltd.....	55,249	206,349			
* Fino Payments Bank Ltd.....	43,542	146,024			
Finolex Cables Ltd....	549,480	6,326,246			
Finolex Industries Ltd.....	2,111,313	5,001,707			

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
Ω Godrej Agrovet Ltd....	156,435	\$ 1,334,295	Gulf Oil Lubricants		
Godrej Consumer			India Ltd.....	128,240	\$ 1,508,718
Products Ltd.....	909,875	11,708,244	Happiest Minds		
* Godrej Industries			Technologies Ltd....	230,825	1,832,567
Ltd.....	368,824	3,781,307	Hariom Pipe		
* Godrej Properties			Industries Ltd.....	8,408	45,891
Ltd.....	210,900	5,632,113	Ω Harsha Engineers		
* Gokaldas Exports			Ltd.....	20,453	97,916
Ltd.....	107,401	1,167,603	* Hathway Cable &		
* Gokul Agro			Datacom Ltd.....	2,207,408	381,531
Resources Ltd.....	6,236	22,080	Hatsun Agro Product		
Goldiam International			Ltd.....	179,577	1,946,020
Ltd.....	137,871	779,231	Havells India Ltd.....	588,700	10,608,606
Goodluck India Ltd....	28,301	279,308	HBL Engineering		
Goodyear India Ltd....	40,421	442,140	Ltd.....	655,559	4,493,109
Granules India Ltd....	1,304,287	8,350,921	HCL Technologies		
Graphite India Ltd....	528,952	2,894,321	Ltd.....	2,961,027	58,917,100
Grasim Industries			Ω HDFC Asset		
Ltd.....	725,875	20,950,511	Management Co.		
Grauer & Weil India			Ltd.....	299,372	13,784,939
Ltd.....	718,096	806,704	HDFC Bank Ltd.....	6,105,988	119,567,477
Gravita India Ltd.....	123,520	2,889,013	Ω HDFC Life Insurance		
Great Eastern			Co. Ltd.....	516,609	3,798,623
Shipping Co. Ltd. ..	917,387	10,394,695	* HealthCare Global		
Greaves Cotton Ltd....	529,219	1,607,912	Enterprises Ltd.....	128,915	762,478
Greenlam Industries			HEG Ltd.....	444,795	2,015,223
Ltd.....	112,405	711,110	HeidelbergCement		
Greenpanel			India Ltd.....	586,254	1,469,599
Industries Ltd.....	388,344	1,542,345	Heritage Foods Ltd....	316,421	1,577,221
Greenply Industries			Hero MotoCorp Ltd.		
Ltd.....	415,354	1,336,410	(HMCL IN).....	544,537	27,180,129
Grindwell Norton Ltd..	172,602	3,776,174	Hester Biosciences		
Gufic Biosciences			Ltd.....	14,649	323,808
Ltd.....	13,604	71,289	* Heubach Colorants		
Gujarat Alkalies &			India Ltd.....	42,553	273,902
Chemicals Ltd.....	231,432	1,849,364	HFCL Ltd.....	5,836,041	6,574,974
Gujarat Ambuja			HG Infra Engineering		
Exports Ltd.....	1,378,878	1,807,562	Ltd.....	146,513	2,143,834
Gujarat			Hikal Ltd.....	348,125	1,422,180
Fluorochemicals			HIL Ltd.....	29,381	676,952
Ltd.....	217,374	8,918,800	Himadri Speciality		
Gujarat Gas Ltd.....	574,265	3,213,756	Chemical Ltd.....	1,529,176	8,655,712
Gujarat Industries			Himatsingka Seide		
Power Co. Ltd.....	184,821	415,254	Ltd.....	138,916	254,937
Gujarat Mineral			Hindalco Industries		
Development Corp.			Ltd.....	4,095,312	27,945,507
Ltd.....	717,644	2,651,954	Hinduja Global		
Gujarat Narmada			Solutions Ltd.....	116,383	834,695
Valley Fertilizers &			Hindustan		
Chemicals Ltd.....	692,654	4,415,069	Aeronautics Ltd.....	594,703	27,076,956
Gujarat Pipavav Port			* Hindustan		
Ltd.....	2,077,351	3,630,779	Construction Co.		
Gujarat State			Ltd.....	4,124,547	1,520,712
Fertilizers &			Hindustan Copper		
Chemicals Ltd.....	1,530,933	3,616,988	Ltd.....	1,665,808	4,547,508
Gujarat State			* Hindustan Foods		
Petronet Ltd.....	2,596,296	10,299,639	Ltd.....	24,109	141,076

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
* Hindustan Oil Exploration Co. Ltd.....	293,777	\$ 667,252	Indian Hotels Co. Ltd.....	1,828,133	\$ 16,085,359
Hindustan Petroleum Corp. Ltd.....	2,697,155	11,103,214	Indian Hume Pipe Co. Ltd.....	2,886	10,633
Hindustan Unilever Ltd.....	882,961	25,167,024	Indian Metals & Ferro Alloys Ltd.....	54,962	445,038
Hindware Home Innovation Ltd.....	70,149	185,677	Indian Oil Corp. Ltd....	5,164,850	7,649,251
Hitachi Energy India Ltd.....	41,519	6,127,692	Indian Railway Catering & Tourism Corp. Ltd.....	621,102	5,891,665
HI-Tech Pipes Ltd.....	83,879	125,755	Ω Indian Railway Finance Corp. Ltd...	2,687,487	4,653,836
Hle Glascoat Ltd.....	26,127	94,819	Indigo Paints Ltd.....	7,341	106,452
* HLV Ltd.....	258,592	46,784	Indo Count Industries Ltd.....	592,296	2,029,081
Ω Home First Finance Co. India Ltd.....	110,997	1,277,003	* Indo Tech Transformers Ltd....	1,240	36,901
Honda India Power Products Ltd.....	19,873	575,963	Indoco Remedies Ltd.....	239,686	688,780
HPL Electric & Power Ltd.....	26,483	147,371	*Ω IndoStar Capital Finance Ltd.....	9,487	28,052
Huhtamaki India Ltd...	140,713	366,056	Indraprastha Gas Ltd.....	2,050,402	4,765,814
I G Petrochemicals Ltd.....	61,863	309,296	Indraprastha Medical Corp. Ltd.....	43,997	232,918
ICICI Bank Ltd. (IBN US), Sponsored ADR.	4,267,697	122,354,873	* Indus Towers Ltd.....	5,408,735	21,526,618
ICICI Bank Ltd. (ICICIBC IN).	3,800,989	54,704,834	IndusInd Bank Ltd.....	1,105,565	12,659,884
Ω ICICI Lombard General Insurance Co. Ltd.....	353,626	7,596,225	Infibeam Avenues Ltd.....	7,267,254	1,899,551
Ω ICICI Prudential Life Insurance Co. Ltd...	391,016	2,779,184	Info Edge India Ltd....	145,494	12,930,821
Ω ICICI Securities Ltd....	153,668	1,459,650	Infosys Ltd. (INFO IN).....	7,955,267	173,391,207
ICRA Ltd.....	7,584	546,966	# Infosys Ltd. (INFY US), Sponsored ADR.....	2,423,448	53,194,684
* IDFC First Bank Ltd...	29,171,417	21,226,929	Ingersoll Rand India Ltd.....	41,855	1,798,123
* IFB Industries Ltd.....	44,055	700,870	* Inox Wind Energy Ltd.....	1,554	167,447
* IFCI Ltd.....	1,843,488	1,190,466	* Inox Wind Ltd.....	1,662,292	3,211,034
Igarashi Motors India Ltd.....	12,886	97,992	Insecticides India Ltd.....	64,008	479,229
* IIFL Capital Services Ltd.....	1,304,928	3,795,673	Intellect Design Arena Ltd.....	497,971	4,629,502
IIFL Finance Ltd.....	1,500,891	6,142,681	*Ω InterGlobe Aviation Ltd.....	302,188	15,042,659
* Imagicaaworld Entertainment Ltd...	231,991	173,809	IOL Chemicals & Pharmaceuticals Ltd.....	157,340	653,021
* India Cements Ltd....	1,121,694	3,421,712	ION Exchange India Ltd.....	118,314	793,171
India Glycols Ltd.....	115,132	1,692,785	Ipca Laboratories Ltd.....	858,246	14,260,624
India Nippon Electricals Ltd.....	9,735	71,163	IRB Infrastructure Developers Ltd.....	5,642,009	3,728,202
India Power Corp. Ltd.....	284,965	50,003	Ω IRCON International Ltd.....	1,879,788	4,749,041
Ω IndiaMart InterMesh Ltd.....	12,770	304,636			
Indian Bank.	1,296,674	8,275,097			
Ω Indian Energy Exchange Ltd.....	2,552,194	5,120,363			

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
ISGEC Heavy Engineering Ltd.....	86,501	\$ 1,151,264	Jubilant Pharmova Ltd.....	678,091	\$ 7,580,931
* ITC Hotels Ltd.....	945,422	1,768,240	Jupiter Wagons Ltd....	507,470	2,348,248
ITC Ltd.....	9,454,218	48,731,277	* Just Dial Ltd.....	82,417	845,013
ITD Cementation India Ltd.....	699,556	4,344,402	Jyothy Labs Ltd.....	948,390	4,363,164
* ITI Ltd.....	61,205	228,643	* Jyoti Structures Ltd....	3,451,469	930,809
J Kumar Infraprojects Ltd.....	282,052	2,389,180	Kajaria Ceramics Ltd.....	642,455	7,320,864
Jagran Prakashan Ltd.....	535,011	476,910	Kalpataru Projects International Ltd.....	755,719	9,214,784
* Jai Balaji Industries Ltd.....	94,790	147,105	Kalyan Jewellers India Ltd.....	617,706	3,568,310
Jai Corp. Ltd.....	417,966	654,601	Kalyani Steels Ltd.....	203,343	2,092,966
* Jain Irrigation Systems Ltd.....	599,657	487,543	Kamdhenu Ltd.....	78,420	37,135
* Jaiprakash Associates Ltd.....	5,899,255	341,621	Kansai Nerolac Paints Ltd.....	906,862	2,439,230
* Jaiprakash Power Ventures Ltd.....	13,550,170	2,554,759	Karnataka Bank Ltd. .	1,691,799	3,724,100
Jammu & Kashmir Bank Ltd.	2,790,929	3,181,490	Karur Vysya Bank Ltd.	3,740,712	10,273,475
Jamna Auto Industries Ltd.....	1,633,971	1,688,725	* Kaveri Seed Co. Ltd...	209,217	2,181,711
Jash Engineering Ltd.....	35,775	241,006	Kaynes Technology India Ltd.....	13,385	740,051
JB Chemicals & Pharmaceuticals Ltd.....	532,008	10,790,127	KCP Ltd.	563,447	1,347,620
JBM Auto Ltd.....	299,716	2,774,915	KDDL Ltd.....	9,659	265,846
Jindal Drilling & Industries Ltd.....	2,036	20,993	KEC International Ltd.....	890,909	8,657,096
Jindal Poly Films Ltd.....	173,458	1,736,181	KEI Industries Ltd.....	408,297	18,972,493
Jindal Saw Ltd.....	3,033,542	8,695,208	* Kellton Tech Solutions Ltd.....	264,404	444,122
Jindal Stainless Ltd....	3,446,047	25,874,708	Kennametal India Ltd.....	21,504	600,249
Jindal Steel & Power Ltd.....	2,233,951	20,195,809	* Kesoram Industries Ltd.....	129,802	330,424
Jindal Worldwide Ltd.....	23,898	114,889	Kewal Kiran Clothing Ltd.....	54,273	350,256
* Jio Financial Services Ltd.....	5,022,249	14,041,697	* Kiri Industries Ltd.....	67,793	487,100
* JITF Infralogistics Ltd.....	26,971	166,166	Kirloskar Brothers Ltd.....	112,032	2,398,581
JK Cement Ltd.....	208,219	11,511,376	* Kirloskar Electric Co. Ltd.....	121,208	236,734
JK Lakshmi Cement Ltd.....	427,707	3,945,116	Kirloskar Ferrous Industries Ltd.....	308,352	2,025,829
JK Paper Ltd.....	969,788	4,083,199	Kirloskar Industries Ltd.....	1,529	67,788
JK Tyre & Industries Ltd.....	1,159,437	4,263,143	Kirloskar Oil Engines Ltd.....	563,017	5,850,190
JM Financial Ltd.....	2,939,935	3,721,087	Kirloskar Pneumatic Co. Ltd.....	39,995	522,994
JSW Energy Ltd.....	2,026,355	11,878,235	Kitex Garments Ltd....	723,753	1,592,565
JSW Steel Ltd.....	3,165,252	34,363,329	KNR Constructions Ltd.....	1,321,586	4,546,157
JTEKT India Ltd.....	389,388	684,731	Kolte-Patil Developers Ltd.....	185,064	607,245
Jubilant Foodworks Ltd.....	2,172,629	17,543,949	Kopran Ltd.....	39,087	82,347
Jubilant Ingrevia Ltd...	843,917	6,787,206	Kotak Mahindra Bank Ltd.....	1,380,395	30,168,778

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
Kovai Medical Center & Hospital.....	2,860	\$ 179,413	* Mahindra Holidays & Resorts India Ltd....	580,131	\$ 2,267,330
Ω KPI Green Energy Ltd.....	250,140	1,052,827	Mahindra Lifespace Developers Ltd.....	493,899	2,380,323
KPIT Technologies Ltd.....	1,134,738	18,443,796	Ω Mahindra Logistics Ltd.....	69,359	294,877
KPR Mill Ltd.....	579,614	6,189,435	Maithan Alloys Ltd....	66,205	748,348
KRBL Ltd.....	541,600	1,723,621	* Man Industries India Ltd.....	66,540	222,556
*Ω Krishna Institute of Medical Sciences Ltd.....	282,572	1,984,143	Man Infraconstruction Ltd.....	777,876	1,806,456
Krsnaa Diagnostics Ltd.....	50,832	494,145	Manappuram Finance Ltd.....	5,455,313	12,296,289
KSB Ltd.....	286,720	2,325,329	Mangalam Cement Ltd.....	71,090	704,476
Ksolves India Ltd.....	10,482	120,476	Mangalore Refinery & Petrochemicals Ltd.....	896,438	1,336,790
L&T Finance Ltd.....	4,064,324	6,814,362	Manorama Industries Ltd.....	15,344	187,153
Ω L&T Technology Services Ltd.....	59,011	3,673,614	Marico Ltd.....	1,984,233	15,339,802
LA Opala RG Ltd.....	205,933	643,371	Ω Marine Electricals India Ltd.....	29,280	70,577
Larsen & Toubro Ltd..	1,398,968	57,346,974	Marksans Pharma Ltd.....	1,890,046	5,259,610
Ω Laurus Labs Ltd.....	2,276,585	15,333,087	Maruti Suzuki India Ltd.....	149,041	21,111,029
Laxmi Organic Industries Ltd.....	172,782	430,727	Ω MAS Financial Services Ltd.....	313,833	911,733
*Ω Lemon Tree Hotels Ltd.....	1,606,363	2,515,957	Mastek Ltd.....	105,194	3,120,896
LG Balakrishnan & Bros Ltd.....	189,085	2,950,888	Ω Matrimony.com Ltd....	23,057	160,352
LIC Housing Finance Ltd.....	2,379,135	16,413,660	* Max Estates Ltd.....	137,235	839,818
Lincoln Pharmaceuticals Ltd.....	8,099	67,283	Max Healthcare Institute Ltd.....	919,893	11,291,202
Linde India Ltd.....	54,791	3,946,628	* Max India Ltd.....	4,813	14,211
Lloyds Engineering Works Ltd.....	1,730,899	1,547,527	Mayur Uniquoters Ltd.....	149,056	950,082
Lloyds Metals & Energy Ltd.....	21,594	307,522	Mazagon Dock Shipbuilders Ltd.....	55,450	1,584,291
LMW Ltd.....	18,002	3,256,249	Ω Medi Assist Healthcare Services Ltd.....	10,205	67,044
LT Foods Ltd.....	2,083,868	9,370,057	* Medplus Health Services Ltd.....	41,435	341,939
Ω LTIMindtree Ltd.....	286,925	19,553,083	* Meghmani Organics Ltd.....	1,023,137	916,648
Lumax Auto Technologies Ltd....	227,125	1,419,819	*Ω Metropolis Healthcare Ltd.....	161,112	3,322,886
Lumax Industries Ltd.....	15,101	379,705	Minda Corp. Ltd.....	597,317	3,913,511
Lupin Ltd.....	830,759	19,982,964	Ω Mishra Dhatu Nigam Ltd.....	389,288	1,471,155
LUX Industries Ltd....	46,577	839,579	MM Forgings Ltd.....	152,640	762,585
Mahanagar Gas Ltd... Maharashtra Scooters Ltd.....	223,084	3,535,418	MOIL Ltd.....	667,739	2,376,627
Maharashtra Seamless Ltd.....	413,482	2,955,378	Monte Carlo Fashions Ltd.....	76,204	598,972
Mahindra & Mahindra Financial Services Ltd.....	3,316,892	10,878,270	* Morepen Laboratories Ltd....	2,399,070	1,790,932
Mahindra & Mahindra Ltd.....	2,950,732	101,755,605			

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
Motherson Sumi			NRB Bearings Ltd.....	430,506	\$ 1,268,493
Wiring India Ltd.....	10,784,048	\$ 6,960,514	NTPC Ltd.....	6,681,533	24,972,773
Motilal Oswal			Nucleus Software		
Financial Services			Exports Ltd.....	64,818	691,591
Ltd.....	1,322,324	9,701,980	Nuvama Wealth		
Mphasis Ltd.....	411,901	13,537,530	Management Ltd....	35,286	2,267,643
MPS Ltd.....	6,646	202,140	* Nuvoco Vistas Corp.		
MRF Ltd.....	8,266	10,864,254	Ltd.....	8,006	32,380
Mrs Bectors Food			Oberoi Realty Ltd.....	452,412	9,431,004
Specialities Ltd.....	131,792	2,236,043	* OCCL Ltd.....	64,707	67,159
MSTC Ltd.....	118,793	835,035	* Odigma Consultancy		
Mukand Ltd.....	28,045	37,581	Solutions Ltd.....	81,654	53,471
Muthoot Finance Ltd..	852,138	22,081,547	Oil & Natural Gas		
Nahar Spinning Mills			Corp. Ltd.....	4,296,092	12,962,939
Ltd.....	11,096	30,131	Oil India Ltd.....	1,845,951	8,953,500
* Nalwa Sons			One 97		
Investments Ltd.....	1,974	140,284	Communications		
Narayana			Ltd.....	418,624	3,723,471
Hrudayalaya Ltd....	356,304	5,660,500	* Onesource Specialty		
Natco Pharma Ltd.....	666,445	9,034,662	Pharma Ltd.....	210,998	3,779,584
National Aluminium			* OnMobile Global Ltd..	3,082	2,267
Co. Ltd.....	4,378,481	10,148,380	Onward Technologies		
National Fertilizers			Ltd.....	1,965	5,831
Ltd.....	433,676	533,665	* Optimus Infracom		
Nava Ltd.....	1,679,270	8,580,183	Ltd.....	7,072	53,091
Navin Fluorine			Oracle Financial		
International Ltd....	101,957	4,870,521	Services Software		
*Ω Navkar Corp. Ltd.....	43,239	61,325	Ltd.....	116,408	12,225,663
Navneet Education			* Orchid Pharma Ltd....	12,326	201,604
Ltd.....	655,877	1,063,711	Orient Cement Ltd....	1,070,141	4,210,424
NBCC India Ltd.....	5,014,186	5,740,348	Orient Electric Ltd....	481,737	1,218,341
NCC Ltd.....	3,428,670	9,899,690	* Orient Green Power		
NCL Industries Ltd....	141,962	333,393	Co. Ltd.....	1,029,549	184,684
NELCO Ltd.....	62,822	737,376	Orient Paper &		
Neogen Chemicals			Industries Ltd.....	789,124	283,813
Ltd.....	45,895	1,007,162	Oriental Aromatics		
NESCO Ltd.....	154,142	1,710,083	Ltd.....	3,060	12,280
Nestle India Ltd.....	866,224	22,965,875	Oriental Hotels Ltd....	195,003	334,339
Neuland Laboratories			Page Industries Ltd....	25,234	13,019,093
Ltd.....	39,494	6,414,696	Paisalo Digital Ltd....	3,492,813	1,738,135
* New Delhi Television			* Pakka Ltd.....	83,743	247,676
Ltd.....	11,545	18,969	* Panacea Biotech Ltd....	10,155	39,846
Newgen Software			Panama Petrochem		
Technologies Ltd....	203,368	2,461,322	Ltd.....	217,304	948,892
NHPC Ltd.....	7,890,262	7,345,408	Ω Parag Milk Foods		
NIIT Learning			Ltd., Class F.....	234,425	458,276
Systems Ltd.....	686,915	3,729,603	Patanjali Foods Ltd....	69,528	1,444,726
NIIT Ltd.....	686,915	1,179,047	* Patel Engineering		
Nilkamal Ltd.....	48,172	953,062	Ltd.....	2,594,870	1,480,693
Ω Nippon Life India			* PB Fintech Ltd.....	94,861	1,891,569
Asset Management			* PC Jeweller Ltd.....	9,587,432	1,585,773
Ltd.....	608,068	4,077,541	PCBL Chemical Ltd....	1,853,318	8,033,450
Nitin Spinners Ltd....	66,098	316,083	PDS Ltd.....	49,175	282,814
NLC India Ltd.....	868,685	2,201,406	Pearl Global		
NMDC Ltd.....	16,721,442	12,689,189	Industries Ltd.....	28,224	459,376
* NMDC Steel Ltd.....	2,720,359	1,303,094	* Peninsula Land Ltd....	303,610	124,436
NOCIL Ltd.....	941,293	2,520,919			
Novartis India Ltd....	19,447	194,461			

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
* Pennar Industries			Procter & Gamble		
Ltd.....	409,313	\$ 775,982	Hygiene & Health		
Persistent Systems			Care Ltd.....	29,406	\$ 4,933,539
Ltd.....	470,617	32,754,894	* PSP Projects Ltd.....	118,511	869,134
Petronet LNG Ltd.....	4,850,771	17,631,441	* PTC India Financial		
Pfizer Ltd.....	61,344	3,197,314	Services Ltd.....	671,559	290,463
PG Electroplast Ltd....	319,215	2,862,954	PTC India Ltd.....	1,958,139	3,233,629
Phoenix Mills Ltd.	628,482	11,861,718	Punjab National		
PI Industries Ltd.....	243,782	9,785,490	Bank.	4,078,187	4,749,397
Pidilite Industries			Puravankara Ltd.....	130,409	437,517
Ltd.....	339,280	11,275,205	* PVR Inox Ltd.....	48,863	611,359
Piramal Enterprises			Ω Quess Corp. Ltd.....	370,615	2,522,953
Ltd.....	704,559	8,272,511	R Systems		
Piramal Pharma Ltd....	2,680,967	7,182,061	International Ltd....	16,364	80,108
Pitti Engineering Ltd...	26,367	350,849	Radico Khaitan Ltd....	147,401	3,687,997
PIX Transmissions			Raghav Productivity		
Ltd.....	10,161	246,670	Enhancers Ltd.....	1,538	10,603
*Ω PNB Gilts Ltd.....	52,723	60,013	Rain Industries Ltd....	1,602,808	2,670,179
Finance Ltd.....	577,069	5,870,995	* Rajesh Exports Ltd....	452,343	971,747
PNC Infratech Ltd....	1,059,323	3,902,600	Rajratan Global Wire		
Pokarna Ltd.....	57,864	859,269	Ltd.....	2,638	13,294
Poly Medicare Ltd....	131,049	3,522,050	Rallis India Ltd.....	645,725	1,788,948
Polycab India Ltd.....	95,736	6,641,927	Ramco Cements Ltd..	631,409	6,644,191
Polyplex Corp. Ltd....	130,652	1,702,634	Ramco Industries		
Poonawalla Fincorp			Ltd.....	193,779	559,738
Ltd.....	1,504,508	5,375,571	* Ramco Systems Ltd...	13,672	57,195
Power Finance Corp.			Ramkrishna Forgings		
Ltd.....	7,462,064	36,324,824	Ltd.....	507,948	4,580,394
Power Grid Corp. of			* Ramky Infrastructure		
India Ltd.....	7,953,436	27,652,346	Ltd.....	47,282	300,428
Power Mech Projects			Rane Holdings Ltd....	25,714	427,483
Ltd.....	91,153	2,254,285	Rashtriya Chemicals		
Praj Industries Ltd....	826,462	6,009,865	& Fertilizers Ltd....	1,821,196	3,413,576
Prakash Industries			* Rategain Travel		
Ltd.....	743,434	1,339,095	Technologies Ltd....	2,414	19,410
Prakash Pipes Ltd....	38,526	199,199	Ratnamani Metals &		
Ω Prataap Snacks Ltd...	29,761	339,141	Tubes Ltd.....	126,633	4,147,803
Precision Camshafts			* RattanIndia Power		
Ltd.....	19,801	67,875	Ltd.....	9,468,530	1,211,394
Precision Wires India			* Raymond Lifestyle		
Ltd.....	145,141	265,370	Ltd.....	210,777	3,581,160
Premier Explosives			Raymond Ltd.....	263,472	4,581,312
Ltd. (PRE IN).....	16,018	84,560	Ω RBL Bank Ltd.....	3,479,947	6,598,783
Prestige Estates			REC Ltd.....	11,587,673	60,082,875
Projects Ltd.....	924,603	14,751,212	Redington Ltd.....	5,892,276	13,976,249
* Pricol Ltd.....	740,399	4,278,952	Redtape Ltd.....	333,665	2,585,734
* Prime Focus Ltd.....	93,536	115,697	Refex Industries Ltd..	34,354	184,122
Prince Pipes &			Relaxo Footwears		
Fittings Ltd.....	269,023	1,149,425	Ltd.....	140,883	894,924
* Prism Johnson Ltd....	896,058	1,440,688	Reliance Industrial		
Privi Speciality			Infrastructure Ltd....	55,253	616,754
Chemicals Ltd.....	25,590	520,448	Ω Reliance Industries		
Procter & Gamble			Ltd. (RIGD LI),		
Health Ltd.....	48,600	3,024,167	GDR.	466	27,298
			Reliance Industries		
			Ltd. (RIL IN).....	10,243,189	149,173,724

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
* Reliance			SBI Cards &		
Infrastructure Ltd....	785,217	\$ 2,255,838	Payment Services		
* Reliance Power Ltd....	18,883,680	8,678,333	Ltd.....	556,843	\$ 5,003,735
* Religare Enterprises			Ω SBI Life Insurance		
Ltd.....	532,030	1,455,745	Co. Ltd.....	664,585	11,362,111
Repco Home Finance			Schaeffler India Ltd....	146,940	5,801,352
Ltd.....	303,505	1,371,730	* Schneider Electric		
Responsive			Infrastructure Ltd....	249,896	1,962,146
Industries Ltd.....	6,723	19,066	* SEAMEC Ltd.....	25,745	309,830
Rico Auto Industries			* Selan Exploration		
Ltd.....	615,116	611,078	Technology Ltd.....	9,970	78,611
RITES Ltd.....	728,504	2,197,595	* SEPC Ltd.....	3,008,182	618,978
Rossari Biotech Ltd....	51,573	430,612	* Sequent Scientific		
Route Mobile Ltd.....	109,783	1,516,893	Ltd.....	351,617	666,581
RPG Life Sciences			Seshasayee Paper &		
Ltd.....	3,301	91,713	Boards Ltd.....	130,441	439,704
* RPSG Ventures Ltd...	58,688	651,568	Ω SH Kelkar & Co. Ltd..	357,128	879,500
* RSWM Ltd.....	220,070	417,550	Shaily Engineering		
Rupa & Co. Ltd.....	160,771	422,340	Plastics Ltd.....	20,789	367,845
Safari Industries India			Shakti Pumps India		
Ltd.....	63,714	1,763,667	Ltd.....	181,026	1,965,142
Sagar Cements Ltd....	199,661	473,928	Shankara Building		
Saksoft Ltd.....	43,945	99,937	Products Ltd.....	51,416	368,997
*Ω Salasar Techno			Shanthy Gears Ltd.....	29,684	168,754
Engineering Ltd....	1,233,023	176,245	Sharda Cropchem		
Sammaan Capital			Ltd.....	220,844	1,486,352
Ltd.....	2,661,005	4,298,295	Sharda Motor		
Samvardhana			Industries Ltd.....	50,044	1,036,654
Motherson			Share India		
International Ltd....	10,900,143	17,660,715	Securities Ltd.....	362,351	1,023,867
Sandhar			* Sheela Foam Ltd.....	35,111	371,322
Technologies Ltd....	127,811	647,268	* Shilpa Medicare Ltd...	183,480	1,499,763
Sandur Manganese &			Shipping Corp. of		
Iron Ores Ltd.....	45,264	203,832	India Land &		
Sangam India Ltd....	80,528	361,216	Assets Ltd.....	1,289,688	855,561
* Sanghi Industries			Shipping Corp. of		
Ltd.....	43,693	29,622	India Ltd.....	1,423,653	3,209,004
Sanghvi Movers Ltd...	187,534	545,904	Shivalik Bimetal		
* Sanofi Consumer			Controls Ltd.....	17,797	105,857
Healthcare India			* Shoppers Stop Ltd....	150,400	994,520
Ltd.....	52,233	2,832,550	Shree Cement Ltd....	18,812	6,064,568
Sanofi India Ltd.....	51,586	3,290,015	* Shree Renuka		
Ω Sansera Engineering			Sugars Ltd.....	658,328	286,385
Ltd.....	68,820	1,001,203	Shriram Finance Ltd..	5,149,860	32,325,283
* Sapphire Foods India			Shriram Pistons &		
Ltd.....	228,385	760,221	Rings Ltd.....	68,272	1,593,520
Sarda Energy &			Shyam Metals &		
Minerals Ltd.....	748,003	4,072,229	Energy Ltd.....	19,253	168,658
Saregama India Ltd...	250,819	1,365,434	Siemens Ltd.....	54,253	3,791,089
Sasken Technologies			Ω Sirca Paints India		
Ltd.....	18,317	418,768	Ltd.....	6,639	24,099
* Satin Creditcare			* SIS Ltd.....	201,423	777,398
Network Ltd.....	356,801	594,613	Siyaram Silk Mills		
Savita Oil			Ltd.....	133,723	1,179,052
Technologies Ltd....	144,417	789,434	SJS Enterprises Ltd...	65,912	749,057
* SBFC Finance Ltd....	107,406	105,262	SKF India Ltd.....	127,297	5,920,335
			Skipper Ltd.....	49,225	247,501

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
SML ISUZU Ltd.....	8,231	\$ 126,963	Suprajit Engineering Ltd.....	487,110	\$ 2,288,031
Snowman Logistics Ltd.....	475,191	338,077	Supreme Industries Ltd.....	290,193	13,246,291
Sobha Ltd.....	405,439	6,200,817	Supreme Petrochem Ltd.....	476,982	3,358,417
Solar Industries India Ltd.....	126,873	14,870,342	Supriya Lifescience Ltd.....	35,172	291,729
* Solara Active Pharma Sciences Ltd.....	73,008	431,467	* Suratwala Business Group Ltd.....	22,641	30,979
Somany Ceramics Ltd.....	98,351	576,046	Surya Roshni Ltd.....	617,792	1,862,664
Ω Sona Blw Precision Forgings Ltd.....	148,377	860,342	* Suryoday Small Finance Bank Ltd...	18,826	27,030
Sonata Software Ltd..	1,017,553	6,230,941	* Sutlej Textiles & Industries Ltd.....	384,327	243,182
South Indian Bank Ltd.....	11,139,285	3,326,431	* Suven Pharmaceuticals Ltd.....	892,499	10,860,458
* SP Apparels Ltd.....	20,771	196,897	Suyog Telematics Ltd.....	3,550	62,239
* Spandana Spohoorty Financial Ltd.....	89,960	339,068	* Suzlon Energy Ltd....	34,335,189	22,916,332
SRF Ltd.....	723,557	23,507,221	Swan Energy Ltd.....	253,813	1,602,292
* Star Cement Ltd.....	611,259	1,493,549	Swaraj Engines Ltd....	35,022	1,375,827
State Bank of India (SBID LI), GDR.....	13,327	1,185,081	Swelect Energy Systems Ltd.....	4,271	42,399
State Bank of India (SBIN IN).....	5,075,462	45,129,190	Symphony Ltd.....	59,760	855,721
State Bank of India (SBKFF US), GDR.	5,089	451,903	Ω Syngene International Ltd.....	1,090,061	9,361,008
Steel Authority of India Ltd.....	4,980,889	6,130,596	TAJGVK Hotels & Resorts Ltd.....	61,538	248,853
* Sterlite Technologies Ltd.....	1,179,841	1,466,195	Talbro's Automotive Components Ltd....	55,336	183,165
Stove Kraft Ltd.....	7,377	67,472	Tamil Nadu Newsprint & Papers Ltd.....	200,485	387,008
Strides Pharma Science Ltd.....	421,995	3,333,963	Tamilnad Mercantile Bank Ltd.....	83,903	425,363
* Stylam Industries Ltd.....	24,309	544,662	Tamilnadu Petroproducts Ltd...	280,008	255,688
Styrenix Performance Materials Ltd.....	37,783	1,074,347	Tanla Platforms Ltd....	346,578	2,206,229
* Subex Ltd.....	2,186,579	464,154	TARC Ltd.....	365,981	567,351
Subros Ltd.....	157,541	1,165,518	Tata Chemicals Ltd....	1,095,234	12,391,329
Sudarshan Chemical Industries Ltd.....	258,747	2,963,358	Tata Communications Ltd.....	538,411	10,108,626
Sumitomo Chemical India Ltd.....	207,041	1,220,544	Tata Consultancy Services Ltd.....	1,884,702	89,219,259
Sun Pharmaceutical Industries Ltd. (SUNP IN).....	1,405,590	28,386,844	Tata Consumer Products Ltd.....	833,768	9,853,762
Sun TV Network Ltd..	884,101	6,301,751	Tata Elxsi Ltd.....	125,312	9,157,534
Sundaram Finance Ltd.....	156,697	8,270,192	Tata Motors Ltd.....	6,634,894	54,574,843
Sundaram-Clayton Ltd.....	19,306	484,123	Tata Power Co. Ltd....	3,061,437	12,905,830
Sundram Fasteners Ltd.....	659,326	7,905,560	Tata Steel Ltd.....	22,581,634	34,970,792
* Sunflag Iron & Steel Co. Ltd.....	186,996	507,242	TCI Express Ltd.....	88,976	793,665
Sunteck Realty Ltd....	376,467	2,065,950	TCPL Packaging Ltd..	1,343	47,499
			TD Power Systems Ltd.....	462,640	1,949,064

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
* TeamLease Services			TV Today Network		
Ltd.....	1,063	\$ 29,954	Ltd.....	204,034	\$ 453,000
Tech Mahindra Ltd....	1,623,066	31,231,639	TVS Holdings Ltd.....	21,218	2,286,406
Techno Electric &			TVS Motor Co. Ltd....	633,055	17,888,023
Engineering Co.			TVS Srichakra Ltd.....	27,163	975,681
Ltd.....	364,168	4,513,759	Uflex Ltd.....	338,618	1,867,435
* Technocraft			Ugar Sugar Works		
Industries India			Ltd.....	245,819	144,635
Ltd.....	9,963	307,732	* Ugro Capital Ltd.....	157,313	364,806
Tega Industries Ltd....	20,375	353,663	Ω Ujjivan Small Finance		
*Ω Tejas Networks Ltd....	201,987	2,127,248	Bank Ltd.....	10,678,610	4,408,751
Texmaco			UltraTech Cement		
Infrastructure &			Ltd.....	218,855	29,222,704
Holdings Ltd.....	8,679	12,038	* Unichem		
Texmaco Rail &			Laboratories Ltd....	194,087	1,565,270
Engineering Ltd.....	959,475	2,178,774	Union Bank of India		
Thanga Mayil			Ltd.....	5,175,487	6,853,610
Jewellery Ltd.....	17,107	358,017	United Breweries		
Thejo Engineering			Ltd.....	103,773	2,568,167
Ltd.....	7,476	151,647	United Spirits Ltd.....	809,814	13,281,446
Themis Medicare			Universal Cables		
Ltd.....	15,675	41,368	Ltd.....	7,568	55,692
Thermax Ltd.....	67,103	2,938,398	UNO Minda Ltd.....	1,101,704	11,957,757
Thirumalai Chemicals			* UPL Ltd.....	3,289,980	21,477,958
Ltd.....	637,436	1,750,724	Usha Martin Ltd.....	1,086,960	4,323,651
Thomas Cook India			UTI Asset		
Ltd.....	834,693	1,500,794	Management Co.		
Ω Thyrocare			Ltd.....	183,437	2,201,129
Technologies Ltd....	69,888	639,596	* V2 Retail Ltd.....	9,160	195,453
Tilaknagar Industries			* VA Tech Wabag Ltd....	305,893	4,835,596
Ltd.....	349,531	1,473,755	Vadilal Industries		
Time Technoplast			Ltd.....	5,618	247,643
Ltd.....	1,345,394	6,212,139	Vaibhav Global Ltd....	259,431	817,521
Timken India Ltd.....	132,863	4,357,936	*Ω Valiant Organics Ltd...	7,524	24,703
Tips Music Ltd.....	54,853	408,095	* Valor Estate Ltd.....	669,648	1,206,657
Titagarh Rail System			Vardhman Special		
Ltd.....	266,058	3,131,865	Steels Ltd.....	11,753	32,276
Titan Co. Ltd.....	735,289	29,514,974	Vardhman Textiles		
Torrent			Ltd.....	1,037,402	5,422,715
Pharmaceuticals			*Ω Varroc Engineering		
Ltd.....	462,723	17,457,125	Ltd.....	232,521	1,480,744
Torrent Power Ltd....	819,844	13,798,577	Varun Beverages		
Tourism Finance			Ltd.....	2,814,547	17,437,502
Corp. of India Ltd..	336,974	549,876	* Vascon Engineers		
TransIndia Real			Ltd.....	222,560	126,691
Estate Ltd.....	686,770	277,339	Vedant Fashions Ltd..	26,474	286,690
Transport Corp. of			Vedanta Ltd.....	5,319,149	26,929,142
India Ltd.....	291,382	3,571,761	Veedol Corporation		
Trent Ltd.....	384,155	25,444,178	Ltd.....	40,393	707,610
Trident Ltd.....	9,742,580	3,481,441	Venky's India Ltd.....	37,741	793,943
Triveni Engineering &			Ω Venus Pipes & Tubes		
Industries Ltd.....	703,446	3,109,439	Ltd.....	1,424	22,106
Triveni Turbine Ltd....	727,652	5,592,927	Vesuvius India Ltd.....	27,471	1,359,815
TTK Healthcare Ltd....	2,972	44,277	V-Guard Industries		
TTK Prestige Ltd.....	241,674	2,046,449	Ltd.....	1,034,311	4,346,035
Tube Investments of			Vidhi Specialty Food		
India Ltd.....	470,598	17,999,991	Ingredients Ltd.....	6,234	35,487

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
Vijaya Diagnostic Centre Ltd.....	35,679	\$ 428,515	ZF Commercial Vehicle Control Systems India Ltd..	3,075	\$ 391,449
* Vikas Lifecare Ltd.....	2,298,854	103,198	* Zomato Ltd.....	7,965,972	20,335,873
Vimta Labs Ltd.....	61,833	609,231	Zuari Industries Ltd....	6,386	21,516
Vinati Organics Ltd....	170,475	3,282,859	Zydus Lifesciences Ltd.....	874,296	9,761,702
Vindhya Telelinks Ltd.....	27,832	535,552	Zydus Wellness Ltd...	63,725	1,350,553
Vintage Coffee & Beverages Ltd.....	7,974	10,465	TOTAL INDIA.....		<u>5,537,076,406</u>
VIP Industries Ltd.....	187,414	799,837	INDONESIA — (1.6%)		
Visaka Industries Ltd.....	89,075	91,650	ABM Investama Tbk. PT.....	3,392,900	709,769
Vishnu Chemicals Ltd.....	59,467	292,085	* Adaro Minerals Indonesia Tbk. PT..	8,394,500	517,617
* VL E-Governance & IT Solutions Ltd.....	297,674	507,079	* Adhi Karya Persero Tbk. PT.....	17,481,579	233,694
* V-Mart Retail Ltd.....	27,213	1,003,826	Adi Sarana Armada Tbk. PT.....	13,786,000	570,503
* Vodafone Idea Ltd.....	33,845,556	3,516,493	* Agung Semesta Sejahtera Tbk. PT..	14,551,600	9,767
Voltamp Transformers Ltd....	25,701	2,456,627	AKR Corporindo Tbk. PT.....	56,510,800	3,841,074
Voltas Ltd.....	321,889	4,673,698	* Alam Sutera Realty Tbk. PT.....	70,919,100	626,731
VRL Logistics Ltd.....	267,849	1,438,986	Alamtri Resources Indonesia Tbk. PT..	84,508,300	12,067,820
VST Industries Ltd....	337,121	1,244,853	* Allo Bank Indonesia Tbk. PT.....	1,007,600	41,051
VST Tillers Tractors Ltd.....	26,587	1,421,216	Aneka Tambang Tbk. PT.....	46,583,119	3,958,296
* Walchandnagar Industries Ltd.....	24,757	67,997	Arwana Citramulia Tbk. PT.....	23,118,100	870,892
* Websol Energy System Ltd.....	13,335	206,121	Aspirasi Hidup Indonesia Tbk. PT..	61,365,600	2,871,589
Welspun Corp. Ltd....	1,123,115	9,566,977	Astra Agro Lestari Tbk. PT.....	3,667,022	1,320,908
Welspun Enterprises Ltd.....	447,557	3,097,635	Astra International Tbk. PT.....	61,505,200	18,072,404
Welspun Living Ltd....	2,895,250	4,593,428	Astra Otoparts Tbk. PT.....	7,391,800	928,581
West Coast Paper Mills Ltd.....	427,269	2,612,285	Avia Avian Tbk. PT....	8,822,400	221,647
* Westlife Foodworld Ltd.....	188,057	1,550,846	*†† Bakrie Telecom Tbk. PT.....	35,294,139	0
Wheels India Ltd.....	714	5,755	Bank Amar Indonesia Tbk. PT.....	13,801,810	150,520
Whirlpool of India Ltd.....	120,592	1,581,575	Bank BTPN Syariah Tbk. PT.....	15,157,400	859,134
Windlas Biotech Ltd...	3,243	35,620	* Bank Bukopin Tbk. PT.....	142,642,188	462,822
Wipro Ltd.....	6,769,186	24,273,694	* Bank Capital Indonesia Tbk. PT..	20,448,500	164,322
* Wockhardt Ltd.....	361,997	5,892,241	Bank Central Asia Tbk. PT.....	91,803,500	53,033,015
Wonderla Holidays Ltd.....	106,386	867,908			
XPRO India Ltd.....	2,364	34,217			
Yasho Industries Ltd..	1,323	29,426			
* Yes Bank Ltd.....	31,282,558	6,925,422			
Yuken India Ltd.....	1,054	11,485			
Zee Entertainment Enterprises Ltd.....	5,486,854	6,657,865			
* Zee Media Corp. Ltd.....	2,362,482	466,415			
Zen Technologies Ltd.....	163,789	3,277,643			
Zensar Technologies Ltd.....	766,445	7,604,251			

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)			INDONESIA — (Continued)		
* Bank China			* Bumi Resources		
Construction Bank			Minerals Tbk. PT...	160,321,500	\$3,750,976
Indonesia Tbk. PT..	17,420,100	\$ 78,035	* Bumi Resources Tbk.		
* Bank Ganesha Tbk.			PT.....	314,361,100	2,269,849
PT.....	8,856,600	39,183	* Bumi Serpong Damai		
* Bank Ina Perdana			Tbk. PT.....	37,800,000	2,201,499
PT.....	2,485,100	626,725	* Capital Financial		
Bank Mandiri Persero			Indonesia Tbk. PT..	4,045,900	157,658
Tbk. PT.....	120,538,072	44,288,369	Catur Sentosa		
* Bank Mayapada			Adiprana Tbk. PT...	864,200	24,298
International Tbk.			* Cemindo Gemilang		
PT.....	12,988,650	163,952	PT.....	13,066,300	676,972
Bank Maybank			Charoen Pokphand		
Indonesia Tbk. PT..	9,420,600	116,750	Indonesia Tbk. PT..	19,724,960	5,649,408
* Bank Nationalnobu			Ω Cikarang Listrindo		
Tbk. PT.....	5,283,225	177,559	Tbk. PT.....	10,148,300	417,188
Bank Negara			Ciputra Development		
Indonesia Persero			Tbk. PT.....	74,415,315	4,481,403
Tbk. PT.....	32,302,360	9,397,732	Cisarua Mountain		
* Bank Neo Commerce			Dairy Tbk. PT.....	1,247,700	375,592
Tbk. PT.....	24,736,100	318,188	* Citra Marga		
Bank OCBC Nisp			Nusaphala		
Tbk. PT.....	13,147,000	1,076,480	Persada Tbk. PT...	20,081,671	4,891,057
* Bank Pan Indonesia			* City Retail		
Tbk. PT.....	31,766,900	3,571,138	Developments Tbk.		
Bank Pembangunan			PT.....	11,633,200	93,531
Daerah Jawa Barat			Dayamitra		
Dan Banten Tbk.			Telekomunikasi PT.	4,109,600	161,543
PT.....	26,742,757	1,541,704	Delta Dunia Makmur		
Bank Pembangunan			Tbk. PT.....	41,556,700	1,285,638
Daerah Jawa			Dharma Satya		
Timur Tbk. PT.....	29,498,300	1,041,029	Nusantara Tbk. PT.	31,366,000	1,875,666
Bank Rakyat			* Dian Swastatika		
Indonesia Persero			Sentosa Tbk. PT....	40,900	112,602
Tbk. PT.....	95,125,259	24,563,933	Elang Mahkota		
Bank Syariah			Teknologi Tbk. PT..	41,626,000	1,438,529
Indonesia Tbk. PT..	21,486,600	3,844,278	Elnusa Tbk. PT.....	28,731,300	792,939
Bank Tabungan			* Energi Mega Persada		
Negara Persero			Tbk. PT.....	16,667,000	222,682
Tbk. PT.....	54,408,154	3,474,254	Erajaya Swasembada		
Barito Pacific Tbk.			Tbk. PT.....	73,559,100	1,731,424
PT.....	46,367,288	2,607,089	ESSA Industries		
Barito Renewables			Indonesia Tbk. PT..	51,251,100	2,666,518
Energy Tbk. PT.....	253,200	139,578	Gajah Tunggul Tbk.		
BFI Finance			PT.....	11,479,800	819,268
Indonesia Tbk. PT..	57,090,800	3,079,460	Garudafood Putra		
* Bintang Oto Global			Putri Jaya Tbk. PT.	24,325,000	594,276
Tbk. PT.....	1,510,300	54,235	Golden Energy Mines		
BISI International			Tbk. PT.....	31,900	20,348
Tbk. PT.....	11,631,812	784,734	* Gudang Garam Tbk.		
Blue Bird Tbk. PT.....	5,130,300	514,115	PT.....	1,897,000	1,308,237
* Buana Lintas Lautan			* Harum Energy Tbk.		
Tbk. PT.....	120,543,500	1,052,075	PT.....	18,300,100	1,003,893
* Bukalapak.com Tbk.			Hexindo Adiperkasa		
PT.....	184,029,700	1,326,244	Tbk. PT.....	1,852,256	547,616
Bukit Asam Tbk. PT...	37,180,900	6,130,546	Hillcon Tbk. PT.....	238,400	30,709

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)			INDONESIA — (Continued)		
Impack Pratama			* Media Nusantara		
Industri Tbk. PT....	37,017,100	\$ 731,399	Citra Tbk. PT.....	46,096,893	\$ 791,724
Indah Kiat Pulp &			Medikaloka Hermina		
Paper Tbk. PT.....	13,541,500	5,594,925	Tbk. PT.....	33,821,100	2,884,318
Indika Energy Tbk.			* Merdeka Copper		
PT.....	12,906,500	1,325,917	Gold Tbk. PT.....	14,066,062	1,342,513
Indo Tambangraya			* Metro Healthcare		
Megah Tbk. PT.....	3,533,500	5,613,294	Indonesia Tbk. PT..	59,545,100	693,828
Indocement Tunggal			Metrodata Electronics		
Prakarsa Tbk. PT...	4,121,000	1,484,847	Tbk. PT.....	34,020,600	1,177,160
Indofood CBP			Metropolitan Kentjana		
Sukses Makmur			Tbk. PT.....	33,300	50,892
Tbk. PT.....	3,420,700	2,411,541	Mitra Adiperkasa Tbk.		
Indofood Sukses			PT.....	67,702,100	5,331,199
Makmur Tbk. PT....	25,137,600	12,098,094	Mitra Keluarga		
Indomobil Sukses			Karyasehat Tbk.		
Internasional Tbk.			PT.....	14,286,300	2,119,975
PT.....	5,272,800	266,796	Mitra Pinasthika		
Indosat Tbk. PT.....	18,589,300	2,628,594	Mustika Tbk. PT....	12,399,100	745,490
Industri Jamu Dan			* MNC Digital		
Farmasi Sido			Entertainment Tbk.		
Muncul Tbk. PT....	50,670,388	1,786,946	PT.....	21,894,000	936,798
*†† Inti Agri Resources			* MNC Land Tbk. PT... 103,861,800	103,861,800	873,906
Tbk. PT.....	10,879,700	0	Mulia Industrindo		
* Intiland Development			Tbk. PT.....	13,805,800	269,113
Tbk. PT.....	14,063,100	136,132	Nippon Indosari		
Japfa Comfeed			Corpindo Tbk. PT...	19,741,289	1,149,830
Indonesia Tbk. PT..	56,069,300	6,848,491	Pabrik Kertas Tjiwi		
Jasa Marga Persero			Kimia Tbk. PT.....	7,817,200	2,779,717
Tbk. PT.....	8,838,558	2,291,109	* Pacific Strategic		
Jaya Real Property			Financial Tbk. PT...	13,823,900	975,539
Tbk. PT.....	5,813,800	264,161	Pakuwon Jati Tbk.		
Kalbe Farma Tbk.			PT.....	106,999,700	2,584,865
PT.....	57,445,600	4,454,853	* Panin Financial Tbk.		
* Kawasan Industri			PT.....	127,142,500	3,285,601
Jababeka Tbk. PT..	115,423,645	1,337,482	* Paninvest Tbk. PT....	7,925,300	512,291
KMI Wire & Cable			Pantai Indah Kapuk		
Tbk. PT.....	28,325,800	658,598	Dua Tbk. PT.....	523,200	370,609
Lautan Luas Tbk. PT..	329,800	20,434	Perusahaan Gas		
* Lippo Cikarang Tbk.			Negara Tbk. PT....	35,295,200	3,455,922
PT.....	1,973,905	61,810	Perusahaan		
* Lippo Karawaci Tbk.			Perkebunan		
PT.....	324,039,762	1,805,702	London Sumatra		
* Malindo Feedmill			Indonesia Tbk. PT..	20,406,200	1,299,133
Tbk. PT.....	5,009,300	241,016	* Petrindo Jaya Kreasi		
Map Aktif Adiperkasa			Tbk. PT.....	1,462,400	1,293,788
PT.....	42,653,700	2,563,291	*†† Pool Advista		
Matahari Department			Indonesia Tbk. PT..	8,941,700	5,143
Store Tbk. PT.....	5,881,300	574,986	* PP Persero Tbk. PT...	23,336,190	475,162
Mayora Indah Tbk.			Prodia Widyahusada		
PT.....	18,695,625	2,808,741	Tbk. PT.....	1,625,700	255,388
MD Entertainment			Puradelta Lestari		
Tbk. PT.....	2,653,600	647,704	Tbk. PT.....	60,908,700	548,807
Medco Energi			Ramayana Lestari		
Internasional Tbk.			Sentosa Tbk. PT....	6,308,800	140,782
PT.....	63,757,160	4,201,230	*†† Rimo International		
			Lestari Tbk. PT.....	151,291,900	0

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)			INDONESIA — (Continued)		
Rukun Raharja Tbk. PT.....	3,092,800	\$ 787,098	*†† Trada Alam Minera Tbk. PT.....	173,119,000	\$ 0
Salim Ivomas Pratama Tbk. PT...	31,135,200	725,969	Transcoal Pacific Tbk. PT.....	4,021,000	1,615,582
Sampoerna Agro Tbk. PT.....	5,071,559	672,065	* Trias Sentosa Tbk. PT.....	3,690,500	128,525
Samudera Indonesia Tbk. PT.....	57,087,400	896,051	Triputra Agro Persada PT.....	29,757,800	1,441,558
* Sarana Meditama Metropolitan Tbk. PT.....	11,755,900	187,306	Tunas Baru Lampung Tbk. PT.....	27,237,857	1,018,760
Sarana Menara Nusantara Tbk. PT.	61,467,300	2,387,289	Ultrajaya Milk Industry & Trading Co. Tbk. PT.....	12,699,000	1,211,005
Sariguna Primatirta Tbk. PT.....	18,164,400	1,670,536	Unilever Indonesia Tbk. PT.....	24,192,400	2,414,000
* Sawit Sumbermas Sarana Tbk. PT....	24,219,100	3,019,815	United Tractors Tbk. PT.....	9,367,346	14,293,001
*†† Sekawan Intipratama Tbk. PT.....	2,876,400	0	* Vale Indonesia Tbk. PT.....	9,667,475	1,774,032
Selamat Sempurna Tbk. PT.....	16,835,200	1,822,894	* Waskita Beton Precast Tbk. PT....	13,955,600	12,816
Semen Baturaja Tbk. PT.....	12,933,000	150,414	*†† Waskita Karya Persero Tbk. PT....	52,554,757	122,133
Semen Indonesia Persero Tbk. PT....	16,636,286	2,863,536	* Wijaya Karya Persero Tbk. PT.....	19,524,422	263,514
Siloam International Hospitals Tbk. PT...	6,566,900	1,227,846	Wintermar Offshore Marine Tbk. PT.....	5,592,000	149,163
* Sinar Mas Multiartha Tbk. PT.....	278,500	260,790	XL Axiata Tbk. PT.....	44,523,045	6,192,097
*†† Sri Rejeki Isman Tbk. PT.....	96,691,300	162,388	TOTAL INDONESIA.....		<u>428,112,877</u>
Steel Pipe Industry of Indonesia PT.....	16,408,800	271,782	KUWAIT — (0.4%)		
Sumber Alfaria Trijaya Tbk. PT....	39,945,700	7,032,392	A'ayan Leasing & Investment Co. KSCP.....	6,234,921	3,155,114
Summarecon Agung Tbk. PT.....	81,109,047	2,293,503	A'ayan Real Estate Co. SAK.....	67,161	21,308
Surya Citra Media Tbk. PT.....	123,963,300	1,373,363	* Acico Industries Co. KSC.....	172,520	43,132
Surya Semesta Internusa Tbk. PT..	32,469,000	1,990,386	Agility Public Warehousing Co. KSC.....	1,666,642	1,354,135
*†† Suryainti Permata Tbk. PT.....	3,098,000	0	Al Ahli Bank of Kuwait KSCP.....	329,173	316,389
# Telkom Indonesia Persero Tbk. PT (TLK US), ADR.....	365,576	5,856,527	Al-Eid Food KSC.....	416,724	331,786
Telkom Indonesia Persero Tbk. PT (TLKM IJ).....	55,290,600	8,904,521	Ali Alghanim Sons Automotive Co. KSCC.....	343,325	1,159,055
Temas Tbk. PT.....	35,286,000	292,351	* Alimtiq Investment Group KSC.....	2,698,986	545,665
Tempo Scan Pacific Tbk. PT.....	4,068,500	614,028	* Arabi Group Holding KSC.....	479,552	642,858
* Timah Tbk. PT.....	16,881,567	1,038,521	Arzan Financial Group for Financing & Investment KPSC...	4,595,589	4,271,806
Tower Bersama Infrastructure Tbk. PT.....	4,933,500	626,874			

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
KUWAIT — (Continued)			KUWAIT — (Continued)		
* Asiya Capital			Mezzan Holding Co.		
Investments Co.			KSCC.....	499,782	\$ 1,505,823
KSCP.....	3,342,651	\$ 444,015	Mobile		
Boubyan Bank			Telecommunications		
KSCP.....	869,574	1,768,899	Co. KSCP.....	1,477,688	2,165,444
Boubyan			National Bank of		
Petrochemicals Co.			Kuwait SAKP.....	6,721,368	20,985,846
KSCP.....	578,516	1,248,920	* National Consumer		
Boursa Kuwait			Holding Co. SAK. ...	1,267,545	422,637
Securities Co.			National Industries		
KPSC.....	255,320	2,018,564	Group Holding		
Burgan Bank SAK....	171,378	114,801	SAK.....	2,303,467	1,977,063
Combined Group			National Investments		
Contracting Co.			Co. KSCP.....	3,071,269	2,586,374
SAK.....	679,722	1,377,947	* Privatization Holding		
Commercial Facilities			Co. KSCP.....	323,564	50,409
Co. SAKP.....	207,055	177,848	* Rasiyat Holding Co....	216,369	261,525
Commercial Real			Salhia Real Estate		
Estate Co. KSC....	2,062,320	1,315,749	Co. KSCP.....	836,904	1,119,437
Gulf Bank KSCP.....	1,926,062	1,920,346	Securities House		
Gulf Cables &			KSC.....	265,670	64,678
Electrical Industries			Shamal Az-Zour		
Group Co. KSCP...	171,972	1,009,354	Al-Oula for the		
Heavy Engineering &			First Phase of		
Ship Building Co.			Az-Zour Power		
KSCP.....	404,983	1,119,103	Plant KSC.....	1,437,339	707,446
Humansoft Holding			* Sultan Center Food		
Co. KSC.....	366,198	3,045,832	Products Co. KSC..	5,505	1,730
* IFA Hotels &			* Warba Bank KSCP....	2,991,342	2,286,038
Resorts-KPSC.....	210,375	1,444,592			
Integrated Holding			TOTAL KUWAIT.....		<u>98,020,279</u>
Co. KCSC.....	816,725	1,373,527			
* Jazeera Airways Co.			MALAYSIA — (1.6%)		
KSCP.....	407,419	1,253,581	# 7-Eleven Malaysia		
KAMCO Investment			Holdings Bhd.,		
Co. KSC.....	52,319	21,489	Class B.....	2,085,585	931,200
* Kuwait Business			# Able Global Bhd.....	558,700	233,856
Town Real Estate			# Aeon Co. M Bhd.....	4,305,800	1,445,610
Co. KSCP.....	44,376	17,413	# AEON Credit Service		
* Kuwait Cement Co.			M Bhd.....	1,768,080	2,319,630
KSC.....	662,335	534,319	# AFFIN Bank Bhd.....	4,178,840	2,630,740
Kuwait Finance			Ajinomoto Malaysia		
House KSCP.....	8,815,356	22,438,987	Bhd.....	116,000	385,572
Kuwait Financial			Alliance Bank		
Centre SAK.....	223,295	114,542	Malaysia Bhd.....	7,163,000	8,347,941
Kuwait International			Allianz Malaysia		
Bank KSCP.....	2,214,735	1,477,088	Bhd.....	202,100	861,593
Kuwait Investment			AME Elite		
Co. SAK.....	83,985	50,103	Consortium Bhd....	1,583,900	602,597
Kuwait Real Estate			AMMB Holdings Bhd.		
Co. KSC.....	3,906,701	4,176,113	(AMM MK).....	6,307,050	7,971,905
Kuwait			# Ancom Nylex Bhd....	2,737,738	607,424
Telecommunications			#* Ann Joo Resources		
Co.....	1,120,843	2,024,650	Bhd.....	608,100	109,671
Mabane Co. KPSC..	603,710	1,556,799	* Astro Malaysia		
			Holdings Bhd.....	3,575,900	176,262

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

MALAYSIA — (Continued)			MALAYSIA — (Continued)		
	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
#	Aumas Resources		#	Eco World	
	Bhd.....	3,667,500 \$ 718,363		Development	
	Aurelius Technologies			Group Bhd.....	6,727,200 \$2,629,984
	Bhd.....	399,000 281,437	#*	Ecofirst Consolidated	
	Axiata Group Bhd....	12,217,935 6,071,274		Bhd.....	1,552,400 134,047
#	Bank Islam Malaysia		*	Econpile Holdings	
	Bhd.....	5,401,659 2,966,366		Bhd.....	267,900 24,755
	Batu Kawan Bhd.....	403,050 1,822,240	#*	Ekovest Bhd.....	12,891,850 963,521
#*	Berjaya Assets Bhd....	1,232,400 75,787		Farm Fresh Bhd.....	3,707,600 1,436,586
#*	Berjaya Corp. Bhd....	23,909,801 1,629,562	#	FGV Holdings Bhd....	827,700 203,934
#*	Berjaya Food Bhd.....	3,571,919 311,281	#	Formosa Prosonic	
#*	Berjaya Land Bhd.....	3,912,500 284,420		Industries Bhd.....	787,800 491,127
#*	Bermaz Auto Bhd.....	4,826,000 1,383,973		Fraser & Neave	
#	Beshom Holdings			Holdings Bhd.....	378,200 2,156,057
	Bhd.....	1,680,022 308,489		Frontken Corp. Bhd...	6,583,500 5,538,402
#	British American		*	Gadang Holdings	
	Tobacco Malaysia			Bhd.....	2,291,200 174,152
	Bhd.....	694,100 1,116,441		Gamuda Bhd.....	6,984,328 6,311,434
*	Bumi Armada Bhd.....	21,699,550 3,202,333		Gas Malaysia Bhd....	1,065,200 978,548
	Bursa Malaysia Bhd...	2,988,400 5,593,618		Genetec Technology	
	Cahaya Mata Sarawak			Bhd.....	19,600 6,505
	Bhd.....	4,082,200 965,345	#	Genting Bhd.....	9,228,600 7,502,575
	Carlsberg Brewery		#	Genting Malaysia	
	Malaysia Bhd.....	782,100 3,481,754		Bhd.....	10,624,500 5,304,082
#	CB Industrial Product			Genting Plantations	
	Holding Bhd.....	2,850,220 728,663		Bhd.....	1,071,600 1,381,255
	CCK Consolidated		#	Globetronics	
	Holdings Bhd.....	142,500 44,400		Technology Bhd....	3,135,845 356,759
	CELCOMDIGI Bhd....	6,812,020 5,721,620	*	Greatech Technology	
*	Chin Hin Group Bhd...	180,500 91,394		Bhd.....	979,200 438,058
	CIMB Group		#	Guan Chong Bhd.....	655,900 621,245
	Holdings Bhd.....	15,166,848 27,226,525	#	HAP Seng	
*	Coastal Contracts			Consolidated Bhd...	4,240,740 3,137,878
	Bhd.....	1,119,200 351,445	#	Hap Seng Plantations	
#	Crescendo Corp.			Holdings Bhd.....	1,673,800 713,040
	Bhd.....	207,400 65,328	#	Hartalega Holdings	
#	CSC Steel Holdings			Bhd.....	3,925,600 2,907,151
	Bhd.....	1,264,100 316,948		Heineken Malaysia	
#	CTOS Digital Bhd.....	3,302,200 879,663		Bhd.....	639,900 3,488,826
#*	Cypark Resources		#*	HeiTech Padu Bhd....	270,100 163,461
	Bhd.....	744,550 136,780	#*	Hengyuan Refining	
#	D&O Green			Co. Bhd.....	942,800 422,224
	Technologies Bhd...	3,125,200 1,236,692	#	Hextar Global Bhd....	1,097,100 212,893
#	Datasonic Group		#	Hiap Teck Venture	
	Bhd.....	3,118,800 275,237		Bhd.....	10,845,300 800,535
	Dayang Enterprise		#	Hibiscus Petroleum	
	Holdings Bhd.....	4,149,863 1,967,639		Bhd.....	5,629,340 2,316,119
	Dialog Group Bhd....	5,898,184 2,507,549		Hong Leong Bank	
#	DRB-Hicom Bhd.....	6,306,100 1,396,229		Bhd.....	509,765 2,305,654
#	Duopharma Biotech			Hong Leong	
	Bhd.....	1,370,151 383,729		Financial Group	
	Dutch Lady Milk			Bhd.....	1,082,898 4,391,298
	Industries Bhd.....	102,000 696,988		Hong Leong	
	DXN Holdings Bhd....	574,500 68,146		Industries Bhd.....	500,000 1,497,522
#	Eastern & Oriental		#	Hume Cement	
	Bhd.....	4,974,300 973,090		Industries Bhd.....	232,600 148,919

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)			MALAYSIA — (Continued)		
# Hup Seng Industries			LPI Capital Bhd.....	652,040	\$ 1,874,417
Bhd.....	2,285,300	\$ 563,080	# Magni-Tech		
IFCA MSC Bhd.....	187,400	24,470	Industries Bhd.....	1,388,700	750,101
IGB Bhd.....	735,738	444,151	# Magnum Bhd.....	4,517,362	1,305,278
IHH Healthcare Bhd...	2,116,900	3,398,556	Mah Sing Group		
IJM Corp. Bhd.....	10,657,726	5,687,960	Bhd.....	9,208,551	2,918,149
# Inari Amertron Bhd....	6,765,132	3,823,168	# Malakoff Corp. Bhd....	8,503,100	1,657,468
# Insas Bhd.....	4,362,802	883,583	Malayan Banking		
IOI Corp. Bhd.....	4,478,177	3,730,618	Bhd.....	7,849,450	18,197,770
# IOI Properties Group			Malayan Cement		
Bhd.....	5,399,419	2,548,165	Bhd.....	45,200	46,640
Iris Corp. Bhd.....	220,600	15,302	# Malayan Flour Mills		
#* Iskandar Waterfront			Bhd.....	5,235,400	620,527
City Bhd.....	3,171,000	360,419	Malaysia Airports		
# ITMAX SYSTEM			Holdings Bhd.....	2,944,383	7,223,740
Bhd.....	567,200	437,687	# Malaysia Smelting		
# JAKS Resources			Corp. Bhd.....	1,088,400	526,955
Bhd.....	12,700,360	353,707	Malaysian Pacific		
# Jaya Tiasa Holdings			Industries Bhd.....	456,625	2,268,401
Bhd.....	5,378,939	1,491,849	# Malaysian Resources		
* JCY International			Corp. Bhd.....	12,754,357	1,423,987
Bhd.....	1,711,400	172,839	# Matrix Concepts		
Keck Seng Malaysia			Holdings Bhd.....	6,270,905	3,078,042
Bhd.....	481,400	625,319	Maxis Bhd.....	4,749,115	3,702,107
# Kelington Group			# MBM Resources		
Bhd.....	2,122,200	1,583,079	Bhd.....	905,810	1,157,036
Kenanga Investment			# MBSB Bhd.....	14,399,267	2,305,711
Bank Bhd.....	2,821,700	591,276	Media Prima Bhd.....	1,753,200	184,497
Kerjaya Prospek			Mega First Corp.		
Group Bhd.....	1,755,287	839,937	Bhd.....	3,697,000	3,544,277
# Kim Loong			Mi Technovation		
Resources Bhd.....	1,366,360	725,733	Bhd.....	642,500	314,943
* Kinergy Advancement			MISC Bhd.....	2,304,360	3,737,717
Bhd.....	451,900	33,462	MKH Bhd.....	2,772,375	689,511
#* KNM Group Bhd.....	15,379,881	205,112	# MKH Oil Palm East		
Kobay Technology			Kalimantan Bhd.....	222,984	31,482
Bhd.....	485,200	147,866	MNRB Holdings		
Kossan Rubber			Bhd.....	3,755,754	1,850,819
Industries Bhd.....	6,590,100	3,301,959	Ω Mr. DIY Group M		
KPJ Healthcare Bhd..	7,972,500	4,028,846	Bhd.....	6,347,200	2,385,327
# Kretam Holdings			* Muhibbah		
Bhd.....	4,777,400	605,607	Engineering M		
#* KSL Holdings Bhd.....	2,050,100	737,003	Bhd.....	3,089,550	514,733
# Kuala Lumpur			My EG Services		
Kepong Bhd.....	1,088,458	4,852,975	Bhd.....	17,940,267	3,826,137
Kumpulan Fima Bhd..	709,900	377,445	# Nategate Holdings		
# Lagenda Properties			Bhd.....	1,580,900	630,689
Bhd.....	1,806,700	537,202	# Nestle Malaysia Bhd..	90,200	1,818,239
Land & General Bhd..	12,991,220	305,351	# Notion VTEC Bhd.....	742,600	186,669
# LBS Bina Group			*†† Nylex Malaysia Bhd...	20,250	204
Bhd.....	5,689,593	692,830	# OCK Group Bhd.....	2,656,400	252,450
# Leong Hup			# Oriental Holdings		
International Bhd....	7,810,900	1,005,185	Bhd.....	1,111,240	1,756,176
# Lii Hen Industries			# OSK Holdings Bhd....	7,618,967	2,833,629
Bhd.....	2,192,000	341,127	# PA Resources Bhd....	1,957,600	113,681
#*Ω Lotte Chemical Titan			# Padini Holdings Bhd...	3,537,000	1,577,491
Holding Bhd.....	2,882,475	371,399			

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)			MALAYSIA — (Continued)		
Panasonic			Southern Cable		
Manufacturing			Group Bhd.....	849,200	\$ 208,280
Malaysia Bhd.....	62,900	\$ 245,259	SP Setia Bhd. Group..	7,551,359	2,276,670
# Pantech Group			# Sports Toto Bhd.....	4,334,773	1,516,866
Holdings Bhd.....	3,414,831	692,682	# Sunway Bhd.....	2,955,490	2,875,624
# Paramount Corp.			# Sunway Construction		
Bhd.....	1,893,175	462,853	Group Bhd.....	1,763,819	1,361,120
PBA Holdings Bhd.....	116,800	54,124	#* Supermax Corp.		
Pecca Group Bhd.....	1,161,100	369,825	Bhd.....	4,399,200	1,053,452
Pentamaster Corp.			# Suria Capital		
Bhd.....	184,100	141,924	Holdings Bhd.....	413,380	165,123
# Perak Transit Bhd.....	4,463,799	800,514	# Syarikat Takaful		
#* Perdana Petroleum			Malaysia Keluarga		
Bhd.....	928,100	48,519	Bhd.....	2,774,175	2,249,216
# Petron Malaysia			# Ta Ann Holdings		
Refining &			Bhd.....	2,019,023	1,818,734
Marketing Bhd.....	613,600	573,690	# Taliworks Corp. Bhd...	2,377,766	412,885
# Petronas Chemicals			# TASC0 Bhd.....	858,600	136,560
Group Bhd.....	3,524,100	3,673,165	Telekom Malaysia		
# Petronas Dagangan			Bhd.....	2,458,828	3,630,438
Bhd.....	741,100	3,259,632	# Tenaga Nasional		
Petronas Gas Bhd.....	1,182,308	4,554,046	Bhd.....	3,542,681	10,798,552
Power Root Bhd.....	347,300	115,197	Thong Guan		
PPB Group Bhd.....	1,526,040	4,085,714	Industries Bhd.....	1,456,500	462,869
Press Metal			# TIME dotCom Bhd....	4,244,280	4,420,510
Aluminium			* Top Glove Corp.		
Holdings Bhd.....	6,437,360	7,049,235	Bhd.....	11,675,160	3,131,641
Public Bank Bhd.....	25,473,055	24,604,622	#* Tropicana Corp.		
QES Group Bhd.....	1,256,400	142,732	Bhd.....	5,039,732	1,320,721
# QL Resources Bhd....	5,279,995	5,405,214	# TSH Resources Bhd..	3,723,050	993,125
#* Ranhill Utilities Bhd....	2,267,658	669,692	Uchi Technologies		
# RCE Capital Bhd.....	2,660,300	864,079	Bhd.....	1,676,340	1,454,895
# REDtone Digital			UEM Sunrise Bhd....	8,241,045	1,704,845
Bhd.....	1,368,000	226,938	Unisem M Bhd.....	959,300	580,009
# RGB International			United Malacca Bhd...	226,150	261,638
Bhd.....	3,671,900	320,078	United Plantations		
RHB Bank Bhd.....	5,531,358	7,975,191	Bhd.....	476,600	3,271,509
# Sam Engineering &			# UOA Development		
Equipment M Bhd...	754,500	667,074	Bhd.....	8,149,200	3,108,810
* Sapura Energy Bhd...	40,752,188	269,719	Uzma Bhd.....	1,155,000	186,233
# Sarawak Oil Palms			# Velesto Energy Bhd...	29,005,192	1,233,562
Bhd.....	2,421,837	1,656,751	ViTrox Corp. Bhd.....	1,958,400	1,698,041
Scientex Bhd.....	4,615,184	4,169,941	VS Industry Bhd.....	10,911,300	2,556,328
# SD Guthrie Bhd.....	5,308,361	5,760,077	#* Wasco Bhd.....	1,416,900	329,852
# Secure Waste			#* WCT Holdings Bhd....	5,517,840	1,029,821
Infrastructure			# Wellcall Holdings		
Corp.....	1,625,200	121,857	Bhd.....	2,974,850	1,048,286
# SFP Tech Holdings			# Westports Holdings		
Bhd.....	2,732,400	411,569	Bhd.....	3,119,100	3,203,485
# Shangri-La Hotels			# Yinson Holdings		
Malaysia Bhd.....	253,500	115,293	Bhd.....	7,491,163	3,911,928
Sime Darby Bhd.....	11,328,987	5,704,032	* YNH Property Bhd....	3,472,593	372,838
Sime Darby Property			# YTL Corp. Bhd.....	12,480,494	5,308,882
Bhd.....	11,876,887	3,758,900	# YTL Power		
SKP Resources Bhd..	6,792,525	1,658,220	International Bhd....	3,394,387	2,374,290
#* Solarvest Holdings					
Bhd.....	1,723,400	647,732	TOTAL MALAYSIA.....		<u>445,956,290</u>

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
MEXICO — (1.9%)			MEXICO — (Continued)		
Alfa SAB de CV, Class A.	31,592,286	\$25,750,107	El Puerto de Liverpool SAB de CV, Class C1.....	509,593	\$ 2,543,784
# Alpek SAB de CV.....	3,673,514	2,559,866	#*†† Empresas ICA SAB de CV.....	4,691,828	0
# Alsea SAB de CV.....	3,270,747	6,976,499	* Financiera Independencia SAB de CV		
America Movil SAB de CV (2228390D US), ADR.....	2,718,240	38,082,542	SOFOM ENR.....	122,895	41,248
Arca Continental SAB de CV.....	1,041,769	9,490,645	Fomento Economico Mexicano SAB de CV (FEMSAUBD MM).....	534,206	4,545,211
#* Axtel SAB de CV.....	8,534,435	469,513	Fomento Economico Mexicano SAB de CV (FMX US), Sponsored ADR....	66,887	5,706,799
Ω Banco del Bajío SA...	5,195,597	11,929,664	GCC SAB de CV.....	1,071,304	9,895,681
# Becele SAB de CV.....	763,693	679,592	Genomma Lab Internacional SAB de CV, Class B....	5,093,380	6,924,067
Bolsa Mexicana de Valores SAB de CV.....	2,864,652	4,426,511	Gentera SAB de CV..	9,230,595	12,067,215
Cemex SAB de CV (CEMEXCPO MM).	1,651,158	975,300	Gruma SAB de CV, Class B.....	913,433	15,762,692
Cemex SAB de CV (CX US), Sponsored ADR....	3,600,262	21,349,555	Grupo Aeroportuario del Centro Norte SAB de CV.....	1,482,286	13,995,950
* Cia Minera Autlan SAB de CV.....	14,731	4,685	# Grupo Aeroportuario del Pacifico SAB de CV (GAPB MM), Class B.....	979,586	18,078,046
Coca-Cola Femsa SAB de CV (KOF US), Sponsored ADR.....	81,220	6,374,958	# Grupo Aeroportuario del Pacifico SAB de CV (PAC US), ADR.....	27,293	5,058,758
Coca-Cola Femsa SAB de CV (KOFUBL MM)....	338,569	2,650,288	Grupo Aeroportuario del Sureste SAB de CV (ASR US), ADR.....	7,751	2,127,417
#* Consorcio ARA SAB de CV.....	8,643,162	1,347,235	Grupo Aeroportuario del Sureste SAB de CV (ASURB MM), Class B.....	383,246	10,427,280
#* Controladora AXTEL SAB de CV.....	27,388,079	473,165	# Grupo Bimbo SAB de CV.....	3,507,902	9,192,118
* Controladora Vuela Cia de Aviacion SAB de CV (VLRS US), ADR.....	270,308	2,294,915	Grupo Carso SAB de CV.....	1,934,364	10,985,231
* Controladora Vuela Cia de Aviacion SAB de CV (VOLARA MM), Class A.....	1,040,862	886,054	# Grupo Comercial Chedraui SA de CV.....	2,372,508	13,680,677
Corp. Actinver SAB de CV.....	61,598	54,250	Grupo Elektra SAB de CV.....	80,067	1,325,344
Corp. Inmobiliaria Vesta SAB de CV...	3,245,004	8,470,334	Grupo Financiero Banorte SAB de CV, Class O.....	5,816,080	40,371,821
Corp. Interamericana de Entretenimiento SAB de CV, Class B.....	222,600	290,040			
Corp. Moctezuma SAB de CV.....	213,875	806,495			
Corporativo Fragua SAB de CV.....	2,159	58,971			
Cydsa SAB de CV....	6,129	5,025			
* Dine SAB de CV.....	7,300	7,645			

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
MEXICO — (Continued)			MEXICO — (Continued)		
* Grupo Financiero			Promotora y		
Inbursa SAB de			Operadora de		
CV, Class O.....	5,386,903	\$11,477,259	Infraestructura		
* Grupo Gigante SAB			SAB de CV		
de CV.....	41,000	49,761	(PINFRA MM).....	1,241,806	\$ 11,556,910
Grupo Herdez SAB			Promotora y		
de CV.....	1,704,446	4,592,183	Operadora de		
* Grupo Hotelero			Infraestructura		
Santa Fe SAB de			SAB de CV		
CV.....	306,056	58,266	(PINFRA MM),		
Grupo Industrial			Class L.....	30,873	235,786
Saltillo SAB de CV.	320,237	258,081	# Qualitas Controladora		
Grupo Mexico SAB			SAB de CV.....	953,647	7,940,922
de CV.....	7,525,347	36,733,368	# Regional SAB de CV.	1,985,459	12,942,564
#* Grupo Pochteca SAB			#* Sitios Latinoamerica		
de CV.....	386,111	111,797	SAB de CV.....	1,445,895	218,398
# Grupo Rotoplas SAB			* Vista Energy SAB de		
de CV.....	714,409	614,015	CV (VIST US),		
* Grupo Simec SAB de			ADR.....	67,359	3,634,018
CV (SIM US),			* Vitro SAB de CV.....	423,513	157,371
Sponsored ADR....	5,555	136,070	Wal-Mart de Mexico		
* Grupo Simec SAB de			SAB de CV.....	6,537,662	17,030,354
CV (SIMECB MM)..	1,299,357	11,411,542	TOTAL MEXICO.....		516,706,152
# Grupo Televisa SAB			PERU — (0.1%)		
(TLEVICPO MM)...	2,737,347	1,038,295	Cementos		
# Grupo Televisa SAB			Pacasmayo SAA,		
(TV US),			ADR.....	39,716	233,926
Sponsored ADR....	1,878,081	3,605,916	Cia de Minas		
*Ω Grupo Traxion SAB			Buenaventura		
de CV.....	611,596	490,823	SAA, ADR.....	157,251	2,006,523
* Industrias CH SAB			Credicorp Ltd.....	123,383	22,591,427
de CV.....	1,751,120	14,784,212	*†† Fossal SAA, ADR....	18	28
#* Industrias Penoles			Intercorp Financial		
SAB de CV.....	633,643	8,986,038	Services, Inc.....	7,810	232,582
Kimberly-Clark de			TOTAL PERU.....		25,064,486
Mexico SAB de			PHILIPPINES — (0.6%)		
CV, Class A.....	5,839,206	8,704,424	* 8990 Holdings, Inc....	697,800	106,659
KUO SAB de CV.....	271,325	582,664	A Soriano Corp.....	818,000	199,119
# La Comer SAB de			Aboitiz Equity		
CV.....	4,964,097	8,149,724	Ventures, Inc.....	3,586,290	1,976,969
Megacable Holdings			Aboitiz Power Corp....	3,950,600	2,697,436
SAB de CV.....	4,970,210	9,714,000	ACEN Corp.....	12,668,967	672,053
* Minera Frisco SAB			*†† ACR Mining Corp....	11,905	0
de CV, Class A1....	5,848,090	973,647	Alliance Global		
*Ω Nemak SAB de CV...	15,152,868	1,681,865	Group, Inc.....	22,418,794	2,308,168
#* Ollamani SAB.....	136,867	237,777	Apex Mining Co.,		
# Orbia Advance Corp.			Inc.....	15,588,000	1,055,900
SAB de CV.....	6,560,483	4,160,059	* Atlas Consolidated		
Organizacion Cultiba			Mining &		
SAB de CV.....	194,351	101,199	Development		
# Organizacion Soriana			Corp.....	4,306,100	290,718
SAB de CV,			Ayala Corp.....	376,380	3,503,681
Class B.....	3,346,930	4,713,030	Ayala Land, Inc.....	7,478,870	2,845,651
* Promotora de					
Hoteles Norte 19					
SAB De CV.....	2,213,204	480,621			

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
PHILIPPINES — (Continued)			PHILIPPINES — (Continued)		
* AyalaLand Logistics			* Megawide		
Holdings Corp.....	4,662,200	\$ 126,015	Construction Corp..	1,950,270	\$ 79,347
Bank of the			Megaworld Corp.....	56,789,300	1,718,938
Philippine Islands...	3,967,976	7,904,453	Metropolitan Bank &		
BDO Unibank, Inc.....	6,658,805	15,675,761	Trust Co.....	5,602,829	6,642,272
* Belle Corp.....	27,703,700	762,500	Ω Monde Nissin Corp....	837,500	95,182
* Bloomberry Resorts			Nickel Asia Corp.....	26,122,540	969,676
Corp.....	21,929,800	1,285,836	Petron Corp.....	22,616,000	913,425
* Cebu Air, Inc.....	1,887,740	936,571	Philcomsat Holdings		
Century Pacific Food,			Corp.....	410,333	751,945
Inc.....	6,289,250	3,947,781	Philex Mining Corp....	7,112,350	396,375
China Banking Corp...	2,552,090	4,067,801	* Philippine National		
COL Financial Group,			Bank.....	2,711,566	1,323,999
Inc.....	1,671,250	45,938	Philippine Seven		
Converge Information			Corp.....	147,690	165,899
& Communications			Philippine Stock		
Technology			Exchange, Inc.....	84,552	264,778
Solutions, Inc.....	10,154,300	2,774,425	*†† Philtown Properties,		
Cosco Capital, Inc.....	15,486,600	1,418,325	Inc.....	16,675	0
D&L Industries, Inc....	14,064,500	1,442,087	*†† Phoenix Petroleum		
DigiPlus Interactive			Philippines, Inc.....	2,516,870	67,263
Corp.....	536,100	246,606	# PLDT, Inc. (PHI US),		
* DITO CME Holdings			Sponsored ADR....	121,520	2,757,289
Corp.....	13,967,900	382,673	PLDT, Inc. (TEL PM)..	98,005	2,242,916
DMCI Holdings, Inc....	26,053,200	4,860,827	Puregold Price Club,		
DoubleDragon Corp...	4,336,690	719,692	Inc.....	7,598,180	3,213,406
East West Banking			* PXP Energy Corp....	2,088,200	87,179
Corp.....	5,848,850	980,888	RFM Corp.....	6,096,300	413,240
Emperador, Inc.....	3,708,300	1,019,794	Rizal Commercial		
Filinvest			Banking Corp.....	2,919,464	1,292,835
Development			Robinsons Land		
Corp.....	116,500	9,615	Corp.....	18,076,418	3,887,763
Filinvest Land, Inc....	66,853,446	812,635	Robinsons Retail		
Filinvest REIT Corp....	16,833,037	901,285	Holdings, Inc.....	1,907,120	1,117,289
First Philippine			San Miguel Corp.....	3,402,260	3,799,836
Holdings Corp.....	2,595,920	2,599,913	Security Bank Corp....	2,223,328	2,758,688
Ginebra San Miguel,			Semirara Mining &		
Inc.....	20,830	97,242	Power Corp.....	4,759,000	2,819,765
* Global Ferronickel			Shakey's Pizza Asia		
Holdings, Inc.....	16,720,756	286,540	Ventures, Inc.....	366,600	49,340
Globe Telecom, Inc....	98,444	3,722,588	* Shell Pilipinas Corp....	1,919,540	219,717
GT Capital Holdings,			SM Investments		
Inc.....	474,242	4,013,432	Corp.....	158,320	2,109,315
International			SM Prime Holdings,		
Container Terminal			Inc.....	8,148,290	3,222,406
Services, Inc.....	2,174,422	12,983,417	SSI Group, Inc.....	302,000	15,297
JG Summit Holdings,			Synergy Grid &		
Inc.....	5,060,676	1,398,250	Development Phils,		
Jollibee Foods Corp...	1,266,257	4,811,837	Inc.....	2,949,800	533,795
Keepers Holdings,			* Top Frontier		
Inc.....	114,000	4,704	Investment		
LT Group, Inc.....	13,071,700	2,386,588	Holdings, Inc.....	155,417	165,031
MacroAsia Corp.....	1,514,396	133,929	Union Bank of the		
Manila Electric Co....	450,520	3,453,459	Philippines.....	3,664,942	2,158,674
Manila Water Co.,			Universal Mobina		
Inc.....	9,733,700	4,516,590	Corp.....	2,812,850	2,925,957

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	Shares	Value»		Shares	Value»
PHILIPPINES — (Continued)			POLAND — (Continued)		
Vista Land & Lifescapes, Inc.....	54,816,800	\$ 1,410,321	#* Grupa Azoty SA.....	345,091	\$ 1,868,973
Vistamalls, Inc.....	166,800	4,579	# Grupa Kety SA.....	64,686	12,118,339
Wilcon Depot, Inc.....	6,160,100	884,960	# Grupa Pracuj SA.....	8,040	110,125
TOTAL PHILIPPINES.....		157,865,048	#*Ω HUUUGE, Inc.....	42,466	189,975
POLAND — (1.0%)			# ING Bank Slaski SA...	86,700	6,064,648
* 11 bit studios SA.....	5,440	258,201	Inter Cars SA.....	33,725	4,830,256
AB SA.....	9,101	247,458	#* Jastrzebska Spolka Weglowa SA.....	526,457	2,992,312
#* Action SA.....	36,084	184,038	KGHM Polska Miedz SA.....	318,362	9,761,638
#* Agora SA.....	257,788	682,678	KRUK SA.....	90,279	9,492,475
Alior Bank SA.....	760,657	17,557,426	* Lentex SA.....	22,077	38,061
*Ω Allegro.eu SA.....	197,079	1,446,310	LPP SA.....	2,841	11,462,912
Amica SA.....	29,857	488,469	#* Lubawa SA.....	24,192	33,020
# AmRest Holdings SE.	333,086	1,398,045	Lubelski Wegiel Bogdanka SA.....	87,796	494,144
# Apator SA.....	71,204	313,280	#* mBank SA.....	33,114	5,112,809
# Arctic Paper SA.....	132,265	543,409	# Mirbud SA.....	502,567	1,515,471
ASBISc Enterprises PLC.....	298,919	1,625,417	Mo-BRUK SA.....	14,849	1,332,606
# Asseco Poland SA....	262,383	7,614,592	#* Mostostal Zabrze SA..	86,076	111,890
Asseco South Eastern Europe SA.....	16,316	192,746	Neuca SA.....	6,917	1,430,689
Auto Partner SA.....	281,361	1,263,652	Newag SA.....	511	6,582
Bank Handlowy w Warszawie SA.....	148,569	3,580,621	# Onde SA.....	5,966	16,958
* Bank Millennium SA...	3,118,958	7,952,758	Orange Polska SA....	2,099,807	4,114,017
#* Bank Ochrony Srodowiska SA.....	121,413	360,917	# ORLEN SA.....	2,069,577	27,289,046
Bank Polska Kasa Opieki SA.....	443,251	17,387,820	#* Pepco Group NV.....	250,521	1,057,670
Benefit Systems SA...	5,993	4,393,749	* PGE Polska Grupa Energetyczna SA...	2,140,408	3,435,038
#* Bioton SA.....	193,900	174,099	* PKP Cargo SA.....	216,783	831,091
BNPP Bank Polska SA.....	2,048	44,497	PlayWay SA.....	4,449	337,077
# Boryszew SA.....	1,581,311	2,056,197	#* Polimex-Mostostal SA.....	524,213	356,319
Budimex SA.....	68,912	8,069,132	Powszechna Kasa Oszczednosci Bank Polski SA.....	992,246	16,279,500
* CCC SA.....	128,810	5,413,957	Powszechny Zaklad Ubezpieczen SA....	1,304,753	15,998,381
CD Projekt SA.....	65,063	3,364,734	Santander Bank Polska SA.....	42,060	5,221,150
Celon Pharma SA.....	49,619	294,600	* Selvita SA.....	15,027	164,734
#* CI Games SA.....	878,942	349,550	Stalexport Autostrady SA.....	1,082,020	798,561
#* Cognor Holding SA...	736,787	1,177,136	Synektik SA.....	26,992	1,456,167
Cyber Folks SA.....	24,148	955,513	* Tauron Polska Energia SA.....	7,088,100	7,396,355
#* Cyfrowy Polsat SA...	630,511	2,389,568	#* TEN Square Games SA.....	3,404	65,367
* Datawalk SA.....	1,468	21,561	# Text SA.....	64,197	916,131
Develia SA.....	1,502,351	2,069,434	# Torpol SA.....	56,565	490,634
#*Ω Dino Polska SA.....	80,300	8,883,126	# Unimot SA.....	10,364	392,164
# Dom Development SA.....	40,926	2,140,876	# Votum SA.....	10,633	98,848
* Echo Investment SA...	23,210	24,618	VRG SA.....	1,259,078	999,508
Elektrotim SA.....	3,226	34,355	# Warsaw Stock Exchange.....	122,584	1,250,127
Enea SA.....	1,838,839	6,317,021	Wawel SA.....	149	22,285
# Eurocash SA.....	481,176	1,016,917	Wirtualna Polska Holding SA.....	32,887	628,741
* Fabryki Mebli Forte SA.....	103,961	816,867	#Ω XTBA SA.....	391,137	6,294,290
Globe Trade Centre SA.....	254,305	246,404			
* Grenevia SA.....	986,489	554,106			

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
POLAND — (Continued)			QATAR — (Continued)		
#* Zespol			Qatar Industrial		
Elektrocieplowni			Manufacturing Co.		
Wroclawskich			QSC.....	751,179	\$ 539,461
Kogeneracja SA....	14,117	\$ 182,675	Qatar Insurance Co.		
#* Zespol Elektrowni			SAQ.....	3,550,467	2,128,022
Patnow Adamow			Qatar International		
Konin SA.....	77,428	<u>323,306</u>	Islamic Bank QSC..	2,009,687	5,873,520
TOTAL POLAND.....		<u>279,288,919</u>	Qatar Islamic Bank		
			QPSC.....	1,687,213	9,544,392
			Qatar Islamic		
QATAR — (0.8%)			Insurance Group....	285,956	695,083
* Aamal Co.....	11,461,524	2,871,060	Qatar National Bank		
Al Khaleej Takaful			QPSC.....	13,164,893	60,365,753
Group QSC.....	1,476,313	980,944	Qatar National		
Al Meera Consumer			Cement Co. QSC..	1,477,876	1,604,426
Goods Co. QSC....	601,270	2,402,391	Qatar Navigation		
Al Rayan Bank.....	12,713,582	8,335,141	QSC.....	2,473,630	7,438,556
Aljjarah Holding Co.			QLM Life & Medical		
QPSC.....	2,527,464	550,427	Insurance Co.		
Baladna.....	6,710,857	2,525,385	WLL.....	226,069	127,486
Barwa Real Estate			Salam International		
Co.....	9,434,275	7,418,040	Investment Ltd.		
Commercial Bank			QSC.....	7,618,617	1,443,457
PSQC.....	5,465,344	6,901,138	United Development		
* Dlala Brokerage &			Co. QSC.....	12,491,757	3,946,112
Investments			Vodafone Qatar		
Holding Co. QSC..	79,702	26,107	QSC.....	17,306,239	9,794,652
Doha Bank QPSC....	13,372,005	7,598,230	* Widam Food Co.....	525,755	356,251
Doha Insurance Co.			Zad Holding Co.....	96,610	<u>392,801</u>
QSC.....	675,545	472,546	TOTAL QATAR.....		<u>210,651,749</u>
* Estithmar Holding					
QPSC.....	5,401,842	2,673,338	RUSSIA — (0.0%)		
Gulf International			*†† Gazprom PJSC		
Services QSC.....	8,860,165	8,218,315	(OGZD LI),		
Gulf Warehousing			Sponsored ADR....	4,286,740	0
Co.....	2,851,079	2,470,766	*†† Gazprom PJSC		
Industries Qatar			(OGZPY US),		
QSC.....	936,261	3,530,265	Sponsored ADR....	226,212	0
* Lasha Bank LLC.....	7,536,908	2,731,457	*†† Magnitogorsk Iron &		
Mannai Corp. QSC....	1,070,158	1,079,160	Steel Works PJSC		
Mazaya Real Estate			(MMK LI), GDR.....	604,713	0
Development			*†† Magnitogorsk Iron &		
QPSC.....	4,010,838	652,181	Steel Works PJSC		
Medicare Group.....	1,414,992	1,783,665	(MMK LI),		
Mesaieed			Sponsored GDR....	108	0
Petrochemical			*†† Mechel PJSC,		
Holding Co.....	6,796,679	2,855,858	Sponsored ADR....	137,371	0
Ooredoo QPSC.....	3,111,870	11,042,185	*†† PhosAgro PJSC.....	1,846	0
Qatar Aluminum			*†† Polyus PJSC (PLZL		
Manufacturing Co..	17,307,410	6,497,456	LI), GDR.....	30,972	0
Qatar Electricity &			*†† RusHydro PJSC		
Water Co. QSC.....	1,288,179	5,598,787	(HYDR LI), ADR....	4,493,667	0
Qatar Fuel QSC.....	994,215	4,182,462	*†† RusHydro PJSC		
Qatar Gas Transport			(RSHYY US), ADR.	556	0
Co. Ltd.....	10,993,290	13,004,473			

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
RUSSIA — (Continued)			SAUDI ARABIA — (Continued)		
*†† Sberbank of Russia PJSC (SBER LI), Sponsored ADR....	3,144,384	\$ 0	Almarai Co. JSC.....	1,655,605	\$25,985,481
*†† Severstal PAO (SVJTY US), GDR..	1,124	0	Almawarid Manpower Co.....	2,576	92,677
*†† Severstal PAO (SVST LI), GDR.....	284,906	0	Almunajem Foods Co.....	102,066	2,672,581
*†† VTB Bank PJSC (VTBR LI), GDR....	7,638,337	0	* Alujain Corp.....	242,828	2,414,420
SAUDI ARABIA — (3.9%)			* Amlak International Finance Co.....	80,356	277,881
Abdullah Al Othaim Markets Co.....	2,979,027	8,497,432	* Anaam International Holding Group Co..	283,480	94,409
* ACWA Power Co..... Advanced	110,661	12,066,607	Arab National Bank... Arabia Insurance	1,695,357	9,664,674
Petrochemical Co... Al Babtain Power & Telecommunication Co.....	538,382	4,507,495	* Cooperative Co....	46,873	171,707
Al Hammadi Holding.. Al Hassan Ghazi Ibrahim Shaker Co.....	369,351	4,531,959	Ω Arabian Cement Co... Arabian Centres Co... Arabian Contracting Services Co.....	390,210	2,803,113
* Al Jof Agricultural Development Co....	430,586	5,061,172	Arabian Drilling Co.... Arabian Internet & Communications Services Co.....	737,553	4,171,365
* Al Jof Cement Co....	224,179	1,774,007	* Arabian Pipes Co.... Arabian Shield Cooperative Insurance Co.....	100,069	4,090,881
* Al Khaleej Training & Education Co.....	126,066	1,926,450	* Arriyadh Development Co....	114,942	3,249,574
* Al Moammar Information Systems Co.....	461,072	1,475,391	* ARTEX Industrial Investment Co..... Astra Industrial Group Co.....	84,760	7,204,976
Al Rajhi Bank.....	310,280	2,762,543	* Ataa Educational Co.. BAAN Holding Group Co.....	417,020	1,453,423
* Al Rajhi Co. for Co-operative Insurance.....	38,754	1,602,430	* Bank AlBilad..... Bank Al-Jazira..... Banque Saudi Fransi. Basic Chemical Industries Ltd.....	244,918	1,026,195
* Al Yamamah Steel Industries Co.....	3,883,026	102,411,478	Bawan Co..... BinDawood Holding Co.....	227,972	11,420,670
Alamar Foods.....	75,017	3,474,373	* Bupa Arabia for Cooperative Insurance Co.....	50,258	1,000,452
Alandalus Property Co.....	222,950	2,362,177	* Buruj Cooperative Insurance Co.....	1,525,313	1,028,086
Alaseel Co.....	81,430	1,655,325	* Catrion Catering Holding Co.....	1,814,198	19,285,472
Al-Dawaa Medical Services Co.....	298,390	1,963,875	* Chubb Arabia Cooperative Insurance Co.....	2,800,231	14,056,887
Aldrees Petroleum & Transport Services Co.....	1,542,454	1,725,639	* City Cement Co..... Co. for Cooperative Insurance	1,762,232	7,540,120
Al-Etihad Cooperative Insurance Co.....	18,396	390,701	Dallah Healthcare Co.....	131,710	1,130,315
Alinma Bank.....	311,860	11,808,823		295,171	4,571,579
AlJazira Takaful Ta'awuni Co.....	246,718	1,212,170		1,197,598	2,103,908
* AlKhorayef Water & Power Technologies Co....	2,988,217	23,772,517		236,964	11,749,435
* Allianz Saudi Fransi Cooperative Insurance Co.....	367,899	1,676,771		11,000	67,572
	79,039	3,266,296		292,360	10,327,662
	206,817	904,321		96,742	1,452,850
				570,014	3,141,024
				210,906	8,536,982
				149,879	6,361,084

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)			SAUDI ARABIA — (Continued)		
* Dar Al Arkan Real Estate Development Co....	3,348,052	\$14,724,526	Nahdi Medical Co.....	128,123	\$ 4,028,534
Dr. Sulaiman Al Habib Medical Services Group Co.....	225,018	17,528,553	* Najran Cement Co....	659,158	1,593,508
East Pipes Integrated Co. for Industry.....	62,288	2,591,938	* National Agriculture Development Co. ..	1,104,538	7,536,561
Eastern Province Cement Co.....	386,154	3,674,699	National Co. for Glass Industries ...	135,051	2,003,854
Electrical Industries Co.....	4,858,252	9,457,069	National Co. for Learning & Education.	56,736	2,752,814
* Emaar Economic City.....	1,510,633	7,312,291	National Gas & Industrialization Co.....	167,088	4,684,902
Ethiad Etisalat Co.....	2,662,404	41,071,527	* National Gypsum.....	111,143	664,913
First Milling Co.....	13,875	228,323	* National Industrialization Co.....	2,525,742	6,878,838
* Fitaihi Holding Group. Gulf Insurance Group.....	1,173,695	1,442,121	National Medical Care Co.....	97,572	4,109,720
* Gulf Union Cooperative Insurance Co.....	235,145	2,012,222	Nayifat Finance Co.... Northern Region Cement Co.....	206,672	824,057
* Herfy Food Services Co.....	173,843	1,184,797	* Perfect Presentation For Commercial Services Co.....	756,279	1,941,630
Jamjoom Pharmaceuticals Factory Co.....	30,957	1,348,643	Power & Water Utility Co. for Jubail & Yanbu.	358,052	1,379,734
Jarir Marketing Co.....	2,283,415	7,800,782	* Qassim Cement Co....	55,045	753,953
* Jazan Development & Investment Co....	97,520	345,259	* Rabigh Refining & Petrochemical Co...	319,958	4,537,466
L'Azurde Co. for Jewelry.....	194,447	734,899	Retal Urban Development Co....	1,418,806	3,092,247
Leejam Sports Co. JSC.....	154,311	7,491,538	Riyad Bank.....	1,070,147	4,839,165
* Liva Insurance Co....	64,273	311,259	Riyadh Cables Group Co.....	3,508,261	27,388,995
* Malath Cooperative Insurance Co.....	85,249	393,687	Riyadh Cement Co....	100,979	3,814,002
* Mediterranean & Gulf Cooperative Insurance & Reinsurance Co....	362,068	2,504,922	SABIC Agri-Nutrients Co.....	125,240	1,136,626
* Methanol Chemicals Co.....	209,977	927,148	Sahara International Petrochemical Co..	743,299	22,787,901
* Middle East Healthcare Co.....	292,858	6,375,630	* Saudi Arabian Amiantit Co.....	1,313,196	8,157,826
* Middle East Paper Co.....	291,268	2,952,129	* Saudi Arabian Mining Co.....	108,909	905,381
* Middle East Specialized Cables Co.....	170,077	2,048,712	* Saudi Arabian Oil Co.....	2,037,951	26,437,144
Mobile Telecommunications Co. Saudi Arabia...	5,290,605	14,945,616	Ω Saudi Arabian Oil Co.....	7,536,168	55,766,371
Mouwasat Medical Services Co.....	323,938	7,950,789	Saudi Aramco Base Oil Co.....	142,212	4,226,163
			Saudi Automotive Services Co.....	283,754	5,541,988
			Saudi Awwal Bank....	2,256,591	21,615,024
			Saudi Basic Industries Corp....	1,250,991	22,342,577
			Saudi Cement Co....	546,175	6,304,744
			* Saudi Ceramic Co....	483,377	4,604,731
			Saudi Chemical Co. Holding.....	2,395,300	6,604,128

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)			SAUDI ARABIA — (Continued)		
Saudi Electricity Co....	1,682,895	\$ 7,633,130	United Electronics		
Saudi Ground			Co.....	258,641	\$ 6,784,672
Services Co.....	101,750	1,459,045	United International		
Saudi Industrial			Transportation Co...	312,389	7,133,872
Investment Group...	1,130,997	5,286,169	United Wire Factories		
Saudi Investment			Co.....	104,001	824,574
Bank	1,535,103	6,177,599	* Walaa Cooperative		
* Saudi Kayan			Insurance Co.....	567,454	3,723,589
Petrochemical Co...	3,948,531	7,177,568	* Wataniya Insurance		
* Saudi Marketing Co...	125,174	776,935	Co.....	144,628	979,558
Saudi National Bank .	4,959,856	45,177,685	Yamama Cement		
Saudi Paper			Co.....	795,912	7,975,807
Manufacturing Co...	124,577	2,325,045	Yanbu Cement Co.....	511,951	3,409,077
* Saudi Pharmaceutical			Yanbu National		
Industries &			Petrochemical Co...	531,756	5,315,961
Medical Appliances			Zahrat Al Waha For		
Corp.....	317,520	2,868,826	Trading Co.....	21,611	194,958
* Saudi Printing &			* Zamil Industrial		
Packaging Co.....	131,139	446,131	Investment Co.....	27,837	256,960
* Saudi Public					
Transport Co.....	613,746	3,329,080	TOTAL SAUDI ARABIA.....		1,071,330,155
* Saudi Real Estate					
Co.....	873,373	6,250,360	SOUTH AFRICA — (3.1%)		
* Saudi Reinsurance			Absa Group Ltd.....	2,977,304	29,533,296
Co.....	400,908	6,320,891	Adcock Ingram		
* Saudi Research &			Holdings Ltd.....	521,365	1,859,076
Media Group.....	196,420	13,900,804	Advtech Ltd.....	4,509,029	7,941,458
Saudi Steel Pipe Co...	109,845	2,141,446	AECI Ltd.....	921,189	4,087,494
Saudi Tadawul Group			African Rainbow		
Holding Co.....	64,986	3,643,591	Minerals Ltd.....	846,517	7,293,447
Saudi Telecom Co.....	6,118,051	70,897,465	# Afrimat Ltd.....	521,083	1,749,815
Saudia Dairy &			# Alexander Forbes		
Foodstuff Co.....	88,424	7,787,327	Group Holdings		
* Savola Group	751,456	7,807,941	Ltd.....	1,456,217	640,295
Scientific & Medical			Altron Ltd., Class A...	390,373	449,891
Equipment House			Anglo American		
Co.....	83,234	1,149,205	Platinum Ltd.....	179,740	6,305,911
* Seera Group Holding.	1,274,414	8,176,602	# Anglogold Ashanti		
* Shams.....	834,057	208,733	PLC (AU US).....	501,755	15,158,019
* SHL Finance Co.....	90,392	430,276	Aspen Pharmacare		
* Sinad Holding Co.....	546,281	2,113,705	Holdings Ltd.....	945,638	9,016,080
Southern Province			Astral Foods Ltd.....	335,750	3,189,138
Cement Co.....	370,813	3,355,356	AVI Ltd.....	2,445,108	12,888,308
Sustained			Barloworld Ltd.....	1,737,623	9,990,647
Infrastructure			Bid Corp. Ltd.....	605,239	15,411,967
Holding Co.....	403,393	3,855,550	Bidvest Group Ltd.....	1,135,276	15,487,039
Tabuk Cement Co.....	296,363	1,104,713	* Blue Label Telecoms		
Taiba Investments			Ltd.....	3,665,341	1,263,471
Co.....	43,882	582,714	#* Brait PLC.....	12,574,657	1,347,139
* Takween Advanced			Capitec Bank		
Industries Co.....	186,431	549,631	Holdings Ltd.....	131,737	20,975,031
Tanmiah Food Co.....	43,126	1,438,211	Cashbuild Ltd.....	141,387	1,493,093
Theeb Rent A Car			Caxton & CTP		
Co.....	116,854	2,460,940	Publishers &		
* Umm Al-Qura			Printers Ltd.....	47,312	30,861
Cement Co.....	306,351	1,615,141	City Lodge Hotels		
			Ltd.....	1,661,297	381,766
			# Clicks Group Ltd.....	972,762	18,718,197

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)			SOUTH AFRICA — (Continued)		
Coronation Fund			Northam Platinum		
Managers Ltd.....	1,373,008	\$ 2,688,372	Holdings Ltd.....	1,595,287	\$10,785,062
# Curro Holdings Ltd....	713,736	477,908	Oceana Group Ltd....	711,632	2,559,374
DataTec Ltd.....	4,025,517	10,637,059	Old Mutual Ltd.		
Ω Dis-Chem			(OMU SJ).....	22,327,535	14,776,717
Pharmacies Ltd....	2,376,461	4,337,234	Omnia Holdings Ltd...	1,438,685	5,159,235
Discovery Ltd.....	1,356,200	13,126,893	OUTsurance Group		
# DRDGOLD Ltd.			Ltd.....	1,031,771	3,468,203
(DRD SJ).....	1,480,774	1,507,844	#Ω Pepkor Holdings Ltd...	7,627,693	10,512,739
# DRDGOLD Ltd.			#* Pick n Pay Stores		
(DRD US),			Ltd.....	3,468,363	5,330,561
Sponsored ADR....	56,108	565,008	PPC Ltd.....	9,738,883	2,255,636
Exxaro Resources			Premier Group Ltd....	7,088	47,959
Ltd.....	1,155,929	10,821,014	PSG Financial		
Famous Brands Ltd...	462,837	1,468,940	Services Ltd.....	2,471,233	2,416,448
FirstRand Ltd.....	10,280,990	41,828,219	* Rainbow Chicken....	234,589	47,234
Foschini Group Ltd....	2,926,995	22,243,049	Raubex Group Ltd....	1,663,249	4,364,120
# Gold Fields Ltd. (GFI			RCL Foods Ltd.....	234,589	119,142
US), Sponsored			Reunert Ltd.....	1,369,701	5,016,080
ADR.....	2,558,539	43,316,065	RFG Holdings Ltd....	538,736	581,344
Grindrod Ltd.....	4,606,234	3,020,367	Sanlam Ltd.....	2,528,768	11,024,840
Harmony Gold Mining			Santam Ltd.....	282,456	5,542,618
Co. Ltd. (HAR SJ)..	558,196	6,350,902	Sappi Ltd.....	5,147,517	13,169,999
# Harmony Gold Mining			Sasol Ltd. (SOL SJ)...	1,226,575	5,689,101
Co. Ltd. (HMY US),			# Sasol Ltd. (SSL US),		
Sponsored ADR....	3,495,015	39,388,819	Sponsored ADR....	508,321	2,389,109
Hudaco Industries			Shoprite Holdings		
Ltd.....	251,026	2,721,367	Ltd.....	1,309,526	19,989,065
* Impala Platinum			#* Sibanye Stillwater		
Holdings Ltd.....	2,588,237	14,205,970	Ltd. (SBSW US),		
Investec Ltd.....	1,149,312	7,335,062	ADR.....	991,853	3,778,961
Italtile Ltd.....	1,042,431	687,879	#* Sibanye Stillwater		
JSE Ltd.....	498,375	3,155,455	Ltd. (SSW SJ).....	12,835,213	12,369,081
* KAP Ltd.....	15,460,980	2,239,563	Southern Sun Ltd....	1,314,373	587,071
Kumba Iron Ore Ltd...	222,284	4,616,925	* SPAR Group Ltd.	1,051,132	7,885,810
Lewis Group Ltd.....	1,010,427	4,244,072	# Spur Corp. Ltd.....	559,689	1,036,198
Life Healthcare			Stadio Holdings Ltd....	205,049	76,630
Group Holdings			Standard Bank Group		
Ltd.....	9,452,485	7,966,958	Ltd.....	2,955,784	34,456,597
Merafe Resources			Sun International		
Ltd.....	9,161,504	725,674	Ltd.....	1,356,422	2,886,551
#* Metair Investments			Super Group Ltd.....	3,515,137	5,328,776
Ltd.....	1,692,660	791,681	* Telkom SA SOC Ltd...	2,652,255	4,751,888
Momentum Group			Thungela Resources		
Ltd.....	13,027,168	20,061,335	Ltd. (TGA SJ).....	544,444	3,966,161
Motus Holdings Ltd....	1,498,600	8,815,143	#* Tiger Brands Ltd.....	885,593	13,103,477
Mpact Ltd.....	1,397,429	2,104,973	Transaction Capital		
Mr. Price Group Ltd...	1,669,260	22,252,564	Ltd.....	2,943,568	354,340
MTN Group Ltd.....	6,973,190	42,773,463	* Trencor Ltd.....	296,670	128,593
* MultiChoice Group....	1,843,837	10,670,672	Truworths		
* Nampak Ltd.....	1,042	24,954	International Ltd....	2,479,480	11,404,154
Naspers Ltd.,			Tsogo Sun Ltd.....	2,962,927	1,449,791
Class N.....	75,500	15,917,676	Vodacom Group Ltd...	1,561,780	9,134,375
# Nedbank Group Ltd...	1,505,651	22,152,180	# We Buy Cars		
NEPI Rockcastle NV..	1,494,023	11,261,205	Holdings Ltd.....	696,881	1,518,533
Netcare Ltd.....	9,594,563	7,280,805	Wilson Bayly		
Ninety One Ltd.....	1,518,267	2,787,570	Holmes-Ovcon		
			Ltd.....	487,521	5,461,835

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	Shares	Value»		Shares	Value»
SOUTH AFRICA — (Continued)			SOUTH KOREA — (Continued)		
Woolworths Holdings			# Asia Paper		
Ltd.....	3,676,944	\$ 11,427,911	Manufacturing Co.		
Zeda Ltd.....	1,938,232	1,287,741	Ltd.....	204,961	\$1,066,653
TOTAL SOUTH AFRICA....		<u>859,421,338</u>	* Asiana Airlines, Inc....	65,155	472,425
SOUTH KOREA — (9.3%)			* ASTORY Co. Ltd.....	11,969	55,906
* 3S Korea Co. Ltd.....	87,684	109,591	* Atec Co. Ltd.....	28,831	511,125
* ABco Electronics Co.			# Atinum Investment		
Ltd.....	38,148	157,143	Co. Ltd.....	248,531	355,958
Able C&C Co. Ltd.....	14,696	68,153	* ATON, Inc.....	32,411	138,748
#* ABOV Semiconductor			Avaco Co. Ltd.....	36,413	368,991
Co. Ltd.....	18,673	105,755	Avatec Co. Ltd.....	20,074	118,240
#* Abpro Bio Co. Ltd.....	780,310	208,565	Baiksan Co. Ltd.....	100,615	980,410
* ADTechnology Co.			* Beno Tnr, Inc.....	82,679	102,391
Ltd.....	26,899	325,710	# BGF Co. Ltd.....	229,686	531,227
# Advanced Nano			# BGF retail Co. Ltd.....	33,806	2,404,131
Products Co. Ltd....	12,078	543,137	BGFecomaterials Co.		
# Advanced Process			Ltd.....	97,022	184,228
Systems Corp.....	80,899	914,693	# BH Co. Ltd.....	251,024	2,603,310
* Aekyung Chemical			* BHI Co. Ltd.....	83,532	1,252,780
Co. Ltd.....	108,169	505,672	Bingrae Co. Ltd.....	44,141	2,222,019
# Aekyung Industrial			Bio Plus Co. Ltd.....	190,704	862,681
Co. Ltd.....	60,080	500,597	* Biodyne Co. Ltd.....	76,846	740,118
* Agabang&Company...	125,984	467,983	* Bioneer Corp.....	39,607	493,588
# Ahnlab, Inc.....	27,254	1,424,467	BioNote, Inc.....	22,257	74,678
* Air Busan Co. Ltd.....	239,673	394,041	* BioSmart Co. Ltd.....	36,164	76,730
AJ Networks Co.			BIT Computer Co.		
Ltd.....	34,375	93,018	Ltd.....	46,256	153,959
* Ajin Industrial Co.			#* BNC Korea Co. Ltd....	152,347	464,564
Ltd.....	283,426	521,754	BNK Financial Group,		
AK Holdings, Inc.....	29,430	201,846	Inc.....	981,017	8,177,539
* Alteogen, Inc.....	16,372	4,147,770	Boditech Med, Inc....	82,425	939,876
* ALUKO Co. Ltd.....	460,222	630,002	* Bohae Brewery Co.		
* Amicogen, Inc.....	89,576	220,835	Ltd.....	405,514	133,832
* Aminologics Co. Ltd...	122,330	76,452	* BoKwang Industry		
* Amo Greentech Co.			Co. Ltd.....	50,641	171,478
Ltd.....	45,108	176,836	Bookook Securities		
# Amorepacific Corp....	30,653	2,721,558	Co. Ltd.....	9,766	184,162
# AMOREPACIFIC			# Boryung.....	199,262	1,394,395
Group.....	86,651	1,433,012	* Bosung Power		
* Anam Electronics Co.			Technology Co.		
Ltd.....	203,014	174,494	Ltd.....	113,423	231,093
#* Ananti, Inc.....	397,485	1,615,463	Brand X Co. Ltd.....	77,703	325,792
* Anapass, Inc.....	22,662	306,549	* Bubang Co. Ltd.....	31,933	39,132
* Anterogen Co. Ltd.....	20,305	308,670	* Bucket Studio Co.		
* Apact Co. Ltd.....	33,849	58,817	Ltd.....	176,492	26,237
Aplus Asset Advisor			#* Bukwang		
Co. Ltd.....	9,766	27,535	Pharmaceutical		
* Aprogen, Inc.....	347,100	185,490	Co. Ltd.....	108,715	348,939
* APS, Inc.....	68,815	221,924	BYC Co. Ltd.....	7,010	141,348
Asia Cement Co.			Byucksan Corp.....	320,900	421,613
Ltd.....	136,795	989,901	* C&C International		
ASIA Holdings Co.			Co. Ltd.....	17,848	428,659
Ltd.....	6,687	1,153,719	* C&G Hi Tech Co.		
Asia Pacific Satellite,			Ltd.....	17,906	141,782
Inc.....	20,034	191,051	#* Cafe24 Corp.....	81,934	2,302,711
			* Cammsys Corp.....	280,722	150,524
			* Cape Industries Ltd....	123,700	605,887
			# Caregen Co. Ltd.....	82,862	1,705,692

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	Shares	Value»		Shares	Value»
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
#*	Celltrion Pharm, Inc...	30,325	\$ 1,102,161	*	CosmoAM&T Co.
#	Celltrion, Inc.....	173,446	21,316,625		Ltd.....
*	Chabiotech Co. Ltd....	60,535	472,639	#*	Cosmochemical Co.
	Changhae Ethanol				Ltd.....
	Co. Ltd.....	22,808	141,741		Coway Co. Ltd.....
*	Cheil Worldwide, Inc..	359,176	4,232,849		Cowintech Co. Ltd....
*	Chemtronics Co. Ltd..	80,307	1,170,412		CR Holdings Co.
*	Chemtros Co. Ltd.....	49,361	146,751		Ltd.....
#	Cheryong Electric			#*	Creative & Innovative
	Co. Ltd.....	60,381	2,286,182		System.....
*	ChinHung			*	Creverse, Inc.....
	International, Inc....	235,948	132,745	*	CrystalGenomics
	Chinyang Holdings				Invites Co. Ltd.....
	Corp.....	117,186	251,872	*	CS Bearing Co. Ltd....
*	Chips&Media, Inc.....	41,918	559,960	*	CS Wind Corp.....
*	Choil Aluminum Co.			*	CTC BIO, Inc.....
	Ltd.....	265,297	268,762	*	Cube Entertainment,
#*	Chong Kun Dang				Inc.....
	Pharmaceutical			#	Cuckoo Holdings Co.
	Corp.....	46,804	2,773,726		Ltd.....
*	Chongkundang			#	Cuckoo Homesys Co.
	Holdings Corp.....	19,527	617,889		Ltd.....
*	Choong Ang Vaccine			*	Cymechs, Inc.....
	Laboratory.....	20,312	136,170	*	D&C Media Co. Ltd....
*††	Chorokbaem Media			*	D.I Corp.....
	Co. Ltd.....	85,628	59,698	*††	DA Technology Co.
#*	Chunbo Co. Ltd.....	7,834	198,229		Ltd.....
*	CJ Bioscience, Inc....	9,537	63,557	#	Dae Hwa
*	CJ CGV Co. Ltd.....	469,443	1,644,130		Pharmaceutical
#	CJ CheilJedang				Co. Ltd.....
	Corp.....	50,127	8,310,161	*	Dae Hyun Co. Ltd.....
#	CJ Corp.....	88,896	5,801,834		Dae Won Kang Up
*	CJ ENM Co. Ltd.....	96,156	3,534,848		Co. Ltd.....
	CJ Freshway Corp....	58,587	830,560	*††	Dae Yu Co. Ltd.....
	CJ Logistics Corp.....	53,942	2,950,445	*	Daea TI Co. Ltd.....
*	CJ Seafood Corp.....	77,976	159,377	*	Daebo Magnetic Co.
*	CKD Bio Corp.....	21,707	326,068		Ltd.....
#	Classys, Inc.....	64,487	2,388,669		Daebongls Co. Ltd....
*	CLIO Cosmetics Co.			#*	Daechang Co. Ltd....
	Ltd.....	21,177	275,045		Daechang Forging
*	CMG Pharmaceutical				Co. Ltd.....
	Co. Ltd.....	291,151	358,932		Daedong Corp.....
*	CoAsia Corp.....	29,968	79,650		Daeduck Co. Ltd.....
*	Com2uS Holdings				Daeduck Electronics
	Corp.....	27,423	582,569		Co. Ltd.....
#*	Com2uSCorp.....	53,640	1,741,621		Daehan Flour Mill
*	Comtec Systems Co.				Co. Ltd.....
	Ltd.....	211,665	77,888		Daehan New Pharm
*	ContentreeJoongAng				Co. Ltd.....
	Corp.....	22,780	122,428		Daehan Steel Co.
#	Coocon Corp.....	11,877	129,611		Ltd.....
*	Coreana Cosmetics			*	Daeho AL Co. Ltd....
	Co. Ltd.....	51,965	84,047	*	Dae-II Corp.....
*	Corentec Co. Ltd.....	23,699	107,485	*	Daejoo Electronic
*	Cosmax, Inc.....	51,466	5,793,812		Materials Co. Ltd....
*	Cosmecca Korea Co.				Daejung Chemicals &
	Ltd.....	36,441	1,286,634		Metals Co. Ltd.....

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Daeryuk Can Co. Ltd.....	73,845	\$ 193,817
# Daesang Corp.....	185,791	2,387,077
Daesang Holdings Co. Ltd.....	126,994	904,598
* Daesung Energy Co. Ltd.....	48,721	271,960
* Daesung Industrial Co. Ltd.....	58,173	127,234
* Daesung Private Equity, Inc.....	23,583	30,677
* Daewon Cable Co. Ltd.....	258,520	636,421
Daewon Media Co. Ltd.....	40,281	242,479
# Daewon Pharmaceutical Co. Ltd.....	108,204	1,085,051
Daewon San Up Co. Ltd.....	82,221	334,595
* Daewoo Engineering & Construction Co. Ltd.....	1,462,884	3,383,079
Daewoong Co. Ltd....	127,245	1,792,513
# Daewoong Pharmaceutical Co. Ltd.....	24,471	2,301,617
*†† Dahaam E-Tec Co. Ltd.....	1,420	0
Daihan Pharmaceutical Co. Ltd.....	36,548	645,663
Daishin Securities Co. Ltd.....	250,641	2,859,674
#* Danal Co. Ltd.....	325,580	699,941
# Daol Investment & Securities Co. Ltd....	309,984	621,939
#* Daou Data Corp.....	130,651	902,798
Daou Technology, Inc.....	229,886	2,810,725
* Dasan Networks, Inc.....	181,538	441,574
#* Dawonsys Co. Ltd....	87,087	575,490
DB Financial Investment Co. Ltd.....	254,025	952,374
# DB HiTek Co. Ltd.....	228,736	5,045,622
DB Insurance Co. Ltd.....	288,688	19,208,402
* DB, Inc.....	776,991	648,666
DCM Corp.....	26,523	204,464
* DE&T Co. Ltd.....	6,825	25,973
#* Dear U Co. Ltd.....	22,760	558,919
* Dentis Co. Ltd.....	13,365	57,781
* Dentium Co. Ltd.....	36,685	1,749,421
# Deutsch Motors, Inc....	148,616	430,766
Device ENG Co. Ltd..	31,223	253,444

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Dexter Studios Co. Ltd.....	55,964	\$ 275,800
DGB Financial Group, Inc.....	1,103,589	6,976,632
DI Dong Il Corp.....	92,396	3,154,346
Digital Daesung Co. Ltd.....	111,316	549,684
* DIO Corp.....	27,615	330,223
DIT Corp.....	9,072	105,984
* DK Tech Co. Ltd.....	38,335	189,034
# DL E&C Co. Ltd.....	230,222	4,942,371
# DL Holdings Co. Ltd....	83,841	1,835,723
* DMOA Co. Ltd.....	11,612	29,363
* DMS Co. Ltd.....	136,081	568,978
# DN Automotive Corp..	133,804	1,919,776
DNF Co. Ltd.....	12,682	89,058
Dohwa Engineering Co. Ltd.....	77,957	350,414
Dong-A Hwasung Co. Ltd.....	13,769	55,172
Dong-A Socio Holdings Co. Ltd....	24,344	1,602,679
Dong-A ST Co. Ltd....	20,390	702,207
Dong-Ah Geological Engineering Co. Ltd.....	4,069	38,746
Dongbang Transport Logistics Co. Ltd....	343,315	505,105
Dongbu Corp.....	79,852	197,028
Dongil Industries Co. Ltd.....	9,770	267,273
#* Dongjin Semichem Co. Ltd.....	174,976	2,605,677
* Dongkoo Bio & Pharma Co. Ltd.....	86,819	297,311
#* DongKook Pharmaceutical Co. Ltd.....	154,988	1,609,378
Dongkuk CM Co. Ltd.....	97,921	422,798
# Dongkuk Holdings Co. Ltd.....	101,215	504,495
Dongkuk Industries Co. Ltd.....	235,708	689,260
# Dongkuk Steel Mill Co. Ltd.....	211,875	1,288,374
* Dongkuk Structures & Construction Co. Ltd.....	151,387	242,744
Dongshin Engineering & Construction.....	999	28,528
# Dongsuh Cos., Inc....	54,216	864,552
Dongsung Chemical Co. Ltd.....	264,139	706,674
Dongsung Finetec Co. Ltd.....	95,213	1,386,769

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	Shares	Value»		Shares	Value»
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
* Dongsung Pharmaceutical Co. Ltd.....	17,438	\$ 49,851	* Easy Holdings Co. Ltd.....	269,485	\$ 496,019
#* Dongwha Enterprise Co. Ltd.....	56,722	330,263	#* Echo Marketing, Inc... Ecoplastic Corp.....	87,351 250,209	586,949 411,300
Dongwha Pharm Co. Ltd.....	142,927	597,171	#* Ecopro BM Co. Ltd.... * Ecopro Co. Ltd.....	58,627 74,817	5,232,843 3,111,189
Dongwon Development Co. Ltd.....	290,298	444,390	# Ecopro HN Co. Ltd.... * e-Credible Co. Ltd....	53,161 17,635	1,102,644 156,042
# Dongwon F&B Co. Ltd.....	59,370	1,207,554	*†† Ehwa Technologies Information Co. Ltd.....	397,669	46,253
Dongwon Metal Co. Ltd.....	129,632	162,734	* Elensys Co. Ltd..... * Elentec Co. Ltd.....	618 114,585	2,443 371,122
# Dongwon Systems Corp.....	31,909	827,319	* E-MART, Inc..... * EMKOREA Co. Ltd....	63,259 119,651	2,796,835 184,720
Dongwoon Anatech Co. Ltd.....	93,673	1,279,628	* EMRO, Inc..... #* EM-Tech Co. Ltd.....	22,884 55,505	1,090,648 973,677
Dongyang E&P, Inc.... Dongyang Steel Pipe Co. Ltd.....	47,505 376,193	582,025 167,663	* Enchem Co. Ltd..... ENF Technology Co. Ltd.....	8,658 86,961	768,547 1,148,108
Doosan Bobcat, Inc... Doosan Co. Ltd.....	310,166 36,514	10,189,424 7,056,230	* Envioneer Co. Ltd.... * Enzychem Lifesciences Corp...	3,584 417,172	40,397 437,037
* Doosan Enerbility Co. Ltd.....	954,007	15,569,833	* Eo Technics Co. Ltd... *†† E-TRON Co. Ltd.....	12,201 1,461,912	1,185,913 37,730
#* Doosan Fuel Cell Co. Ltd.....	84,174	939,089	* Eubiologics Co. Ltd... * Eugene Corp.....	113,999 341,655	972,559 773,129
Doosan Tesna, Inc.... DoubleUGames Co. Ltd.....	62,085 98,692	1,255,140 3,318,408	# Eugene Investment & Securities Co. Ltd... Eugene Technology Co. Ltd.....	501,163 39,552	826,701 994,366
Douzzone Bizon Co. Ltd.....	77,556	3,637,631	Eusu Holdings Co. Ltd.....	87,518	319,231
* Dream Security Co. Ltd.....	205,854	499,525	* Eutilex Co. Ltd..... * EV Advanced Material Co. Ltd.....	23,781 191,748	29,499 238,759
* Dreamtech Co. Ltd.... * DRTECH Corp.....	214,892 86,895	1,057,185 128,860	* Everybot, Inc..... * E-World.....	8,856 207,599	110,289 205,104
DSC Investment, Inc.....	19,121	36,751	* Exem Co. Ltd..... * Exicon Co. Ltd.....	146,942 27,968	204,575 240,941
* DSK Co. Ltd..... Duck Yang Industry Co. Ltd.....	62,900 69,669	174,401 133,856	* Eyegene, Inc..... # F&F Co. Ltd.....	18,179 72,285	32,330 3,180,937
#* Duk San Neolux Co. Ltd.....	48,214	910,885	F&F Holdings Co. Ltd.....	18,853	153,554
* Duksan Hi-Metal Co. Ltd.....	94,325	249,662	* FarmStory Co. Ltd.... # Fila Holdings Corp....	430,884 202,601	353,532 5,454,832
* Duksan Techopia Co. Ltd.....	14,836	347,788	* Fine M-Tec Co. Ltd.... # Fine Semitech Corp...	109,556 41,746	374,537 505,827
Dukshinepc Co. Ltd... Duksung Co. Ltd.....	47,964 55,282	53,933 260,563	* Firstec Co. Ltd..... *†† Flask Co. Ltd.....	71,326 108,978	149,216 22,201
DY Corp..... DY POWER Corp....	125,452 54,906	340,706 444,451	#* Foosung Co. Ltd..... * FSN Co. Ltd.....	235,291 14,926	815,421 18,653
* DYPNF Co. Ltd..... *†† E Investment&Development Co. Ltd.....	4,585 198,639	37,185 35,681	* Fursys, Inc..... * Gabia, Inc..... * GAESOFT.....	12,961 59,622 75,266	367,815 658,208 407,719
* Easy Bio, Inc.....	77,288	264,584	* Galaxia Moneytree Co. Ltd.....	46,249	253,180

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
* GAMSUNG Corp.			#* Hana Micron, Inc.....	305,097	\$ 2,124,271
Co. Ltd.....	366,207	\$ 775,119	* Hana Pharm Co.		
* Gaon Cable Co. Ltd...	24,046	992,094	Ltd.....	35,519	250,209
#* GC Cell Corp.....	43,621	659,394	* Hana Technology Co.		
* GeneOne Life			Ltd.....	7,500	107,866
Science, Inc.....	251,123	367,450	# Hana Tour Service,		
* Genexine, Inc.....	122,611	389,804	Inc.....	64,337	2,468,837
* Genic Co. Ltd.....	114	1,628	* Hanall Biopharma		
* Genie Music Corp.....	45,467	63,683	Co. Ltd.....	20,039	556,576
* Genohco, Inc.....	6,154	62,921	#* Hancom, Inc.....	96,877	1,589,434
Genoray Co. Ltd.....	26,427	101,354	Handok, Inc.....	61,525	497,474
* Geolit Energy Co.			Handsome Co. Ltd....	91,613	927,390
Ltd.....	27,379	24,687	# Hanil Cement Co.		
Geumhwa PSC Co.			Ltd.....	167,873	1,771,384
Ltd.....	18,278	315,337	Hanil Feed Co. Ltd....	144,738	361,169
* Giantstep, Inc.....	21,854	88,869	Hanil Holdings Co.		
Global Standard			Ltd.....	90,780	879,370
Technology Co.			Hanil Hyundai		
Ltd.....	137,330	1,679,822	Cement Co. Ltd....	21,396	204,577
* Global Tax Free Co.			Hanjin Heavy		
Ltd.....	179,595	484,353	Industries &		
* GnBS eco Co. Ltd....	47,519	123,678	Construction		
GnCenergy Co. Ltd....	26,203	222,823	Holdings Co. Ltd....	21,557	51,904
# GOLFZON Co. Ltd....	36,421	1,503,758	# Hanjin Kal Corp.....	12,473	717,516
Golfzon Newdin			Hanjin Transportation		
Holdings Co. Ltd....	143,364	337,328	Co. Ltd.....	64,066	852,977
Gradient Corp.....	63,716	504,595	* Hankook Cosmetics		
# Grand Korea Leisure			Co. Ltd.....	16,871	71,723
Co. Ltd.....	173,835	1,414,960	Hankook Cosmetics		
* Green Cross Corp....	25,112	2,371,204	Manufacturing Co.		
#* Green Cross			Ltd.....	1,835	57,905
Holdings Corp.....	130,107	1,303,339	Hankook Shell Oil		
* Green Cross			Co. Ltd.....	3,654	792,993
Wellbeing Corp....	33,306	199,164	Hankook Tire &		
*†† Green Pine Tree Co.			Technology Co.		
Ltd.....	5,152	667	Ltd.....	400,532	11,237,353
* Green Plus Co. Ltd....	2,265	11,984	# Hanmi Pharm Co.		
* GS Engineering &			Ltd.....	22,090	3,690,040
Construction Corp..	425,191	5,032,758	Hanmi Science Co.		
GS Global Corp.....	352,482	640,968	Ltd.....	34,522	655,237
GS Holdings Corp.			Hanmi		
(078930 KS).....	317,120	8,366,474	Semiconductor Co.		
* GS P&L Co. Ltd.....	48,714	644,379	Ltd.....	101,565	7,786,694
GS Retail Co. Ltd....	205,379	2,157,010	# HanmiGlobal Co.		
Gwangju Shinsegae			Ltd.....	60,307	724,285
Co. Ltd.....	22,418	448,774	Hannong Chemicals,		
HAESUNG DS Co.			Inc.....	23,594	220,899
Ltd.....	90,361	1,539,794	# Hanon Systems.....	747,650	2,188,084
Haesung Industrial			* Hans Biomed Corp....	1,182	7,089
Co. Ltd.....	92,771	371,135	Hansae Co. Ltd.....	112,613	1,014,019
Haitai Confectionery			Hansae Yes24		
& Foods Co. Ltd....	19,051	76,146	Holdings Co. Ltd....	38,483	100,949
Han Kuk Carbon Co.			Hanshin Construction		
Ltd.....	166,710	1,584,800	Co. Ltd.....	32,542	137,723
Hana Financial			Hanshin Machinery		
Group, Inc.....	1,067,174	44,170,887	Co.....	74,173	167,279
#* Hana Materials, Inc....	44,278	742,105			

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
Hansol Chemical Co. Ltd.....	43,603	\$ 2,761,021	* HD Hyundai Energy Solutions Co. Ltd....	22,338	\$ 370,720
Hansol Holdings Co. Ltd.....	240,322	387,494	* HD Hyundai Heavy Industries Co. Ltd...	11,514	2,448,875
* Hansol HomeDeco Co. Ltd.....	370,686	255,926	# HD Hyundai Infracore Co. Ltd.....	1,212,733	6,102,182
* Hansol IONES Co. Ltd.....	63,983	272,188	* HD Hyundai Mipo.....	17,859	1,517,930
Hansol Paper Co. Ltd.....	136,108	793,396	* HD Korea Shipbuilding & Offshore Engineering Co. Ltd.....	76,925	12,192,802
Hansol Technics Co. Ltd.....	228,101	611,062	HDC Holdings Co. Ltd.....	176,861	1,516,185
# Hanssem Co. Ltd.....	22,127	711,689	# HDC Hyundai Development Co-Engineering & Construction.....	270,824	3,081,275
* Hansung Cleantech Co. Ltd.....	61,437	68,814	HDC Hyundai Engineering Plastics Co. Ltd.....	50,160	119,028
Hanwha Aerospace Co. Ltd.....	64,442	17,656,221	HDCLabs Co. Ltd.....	14,935	83,470
Hanwha Corp.....	21,919	457,990	* HD-Hyundai Marine Engine.....	59,796	1,144,864
* Hanwha Engine.....	138,493	2,162,932	* Hecto Financial Co. Ltd.....	17,733	170,494
* Hanwha Galleria Corp.....	17,929	14,701	#* Hecto Innovation Co. Ltd.....	52,220	422,791
Hanwha General Insurance Co. Ltd...	273,760	763,110	#* Helixmith Co. Ltd.....	133,968	238,495
* Hanwha Investment & Securities Co. Ltd.....	643,006	1,582,929	* Heung-A Shipping Co. Ltd.....	259,566	320,309
Hanwha Life Insurance Co. Ltd...	1,637,750	2,798,697	* Heungkuk Fire & Marine Insurance Co. Ltd.....	17,620	39,345
* Hanwha Ocean Co. Ltd.....	47,577	1,859,807	# HFR, Inc.....	28,334	423,950
Hanwha Solutions Corp.....	368,883	4,974,283	* Hironic Co. Ltd.....	11,686	50,383
# Hanwha Systems Co. Ltd.....	150,787	2,602,550	# Hite Jinro Co. Ltd....	220,494	2,884,252
* Hanwha Vision Co. Ltd.....	103,125	2,266,569	Hitejinro Holdings Co. Ltd.....	51,470	319,583
* Hanyang Digitech Co. Ltd.....	28,484	182,934	* HJ Shipbuilding & Construction Co. Ltd.....	75,838	317,686
Hanyang Eng Co. Ltd.....	91,976	1,034,099	# HK inno N Corp.....	89,143	2,170,301
* Hanyang Securities Co. Ltd.....	53,559	439,239	* HL D&I Halla Corp....	137,257	208,590
* Harim Co. Ltd.....	531,512	1,065,159	HL Holdings Corp....	43,264	1,023,514
# Harim Holdings Co. Ltd.....	394,266	1,475,724	* HL Mando Co. Ltd....	295,489	8,992,800
* HB SOLUTION Co. Ltd.....	155,386	302,476	* HLB Biostep Co. Ltd..	84,267	134,766
* HB Technology Co. Ltd.....	383,129	637,090	#* HLB Life Science Co. Ltd.....	150,376	1,096,142
HD Hyundai Co. Ltd...	227,855	12,961,260	* Hlb Pharma Ceutical Co. Ltd.....	3,903	69,482
HD Hyundai Construction Equipment Co. Ltd.....	93,006	4,235,750	* HLB, Inc.....	34,349	1,893,248
HD Hyundai Electric Co. Ltd.....	58,843	16,440,911	# HMM Co. Ltd.....	785,319	10,236,167
			* Home Center Holdings Co. Ltd....	540,380	337,744
			* Homecast Co. Ltd....	83,864	122,025
			# Hotel Shilla Co. Ltd....	106,277	2,789,051

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
HS Hwasung Co. Ltd.....	50,409	\$ 335,604	Hyundai Glovis Co. Ltd.....	193,833	\$19,801,698
# HS Hyosung Advanced Materials Corp.....	16,158	1,947,290	Hyundai Green Food.. Hyundai Home Shopping Network Corp.....	72,567	697,510
#* HS Hyosung Corp.....	10,006	197,407	* Hyundai Livart Furniture Co. Ltd....	19,864	660,651
HS Industries Co. Ltd.....	275,545	907,984	# Hyundai Marine & Fire Insurance Co. Ltd.....	86,464	445,333
#* Hugel, Inc.....	18,915	3,072,720	Hyundai Mobis Co. Ltd.....	103,028	18,591,977
#* Humasis Co. Ltd.....	100,082	116,741	Hyundai Motor Co..... Hyundai Motor Securities Co. Ltd...	509,049	71,648,158
Humedix Co. Ltd.....	34,240	787,099	Hyundai Movex Co. Ltd.....	134,769	610,748
Huons Co. Ltd.....	49,802	855,090	Hyundai Pharmaceutical Co. Ltd.....	67,760	186,483
Huons Global Co. Ltd.....	52,312	1,257,451	Hyundai Rotem Co. Ltd.....	45,478	106,273
Husteel Co. Ltd.....	236,855	721,907	# Hyundai Steel Co.....	236,944	9,594,227
* Huvis Corp.....	129,579	226,600	# Hyundai Wia Corp.....	291,064	4,613,620
Huvitz Co. Ltd.....	53,082	276,900	# HyVision System, Inc.....	131,464	3,507,893
Hwa Shin Co. Ltd.....	171,450	854,046	#* i3system, Inc.....	92,185	1,082,883
#* Hwail Pharm Co. Ltd.....	211,966	178,433	* iA, Inc.....	23,713	747,142
Hwangkum Steel & Technology Co. Ltd.....	67,513	229,200	* ICD Co. Ltd.....	845,469	147,209
# Hwaseung Enterprise Co. Ltd.....	75,457	551,602	* Icare Pharm, Inc.....	50,325	208,704
HYBE Co. Ltd.....	32,752	5,054,703	* iFamilySC Co. Ltd.....	87,399	102,025
* Hydro Lithium, Inc.....	52,981	65,682	* II Dong Pharmaceutical Co. Ltd.....	60,342	1,016,864
* Hy-Lok Corp.....	63,254	1,241,042	* Iljin Diamond Co. Ltd.....	9,108	70,102
# Hyosung Corp.....	44,956	1,408,757	* Iljin Electric Co. Ltd....	23,010	174,462
Hyosung Heavy Industries Corp.....	27,480	8,429,471	* Iljin Holdings Co. Ltd.....	66,207	1,471,195
Hyosung TNC Corp...	22,897	3,503,698	* Iljin Hysolus Co. Ltd...	107,525	285,314
HyosungITX Co. Ltd...	9,080	74,413	# Iljin Power Co. Ltd.....	15,390	166,317
Hyundai Autoever Corp.....	18,524	1,809,715	# Iljin Stone Co. Ltd...	37,216	238,774
Hyundai Bioland Co. Ltd.....	84,816	267,501	* Ilshin Spinning Co. Ltd.....	105,444	591,241
* Hyundai BNG Steel Co. Ltd.....	75,464	646,227	* Ilshin Stone Co. Ltd... Ilyang Pharmaceutical Co. Ltd.....	114,355	173,100
# HYUNDAI Corp.....	57,954	780,950	iMarketKorea, Inc.....	72,748	558,669
# Hyundai Corp. Holdings, Inc.....	28,838	203,456	InBody Co. Ltd.....	131,896	710,034
# Hyundai Department Store Co. Ltd.....	111,597	3,856,951	Incross Co. Ltd.....	69,008	1,143,769
# Hyundai Elevator Co. Ltd.....	103,366	3,759,222	Industrial Bank of Korea.....	12,613	62,237
Hyundai Engineering & Construction Co. Ltd.....	269,019	5,726,920	* Infinit HealthCare Co. Ltd.....	1,126,072	11,995,892
HYUNDAI EVERDIGM Corp...	8,126	48,658	Innocean Worldwide, Inc.....	30,313	87,904
Hyundai Ezwel Co. Ltd.....	36,568	122,870		162,775	2,064,484
Hyundai Futurenet Co. Ltd.....	184,793	425,077			
Hyundai GF Holdings.....	338,856	1,134,526			

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
* InnoWireless Co.			JW Pharmaceutical		
Ltd.....	24,004	\$ 375,009	Corp.....	76,310	\$ 1,223,056
Innox Advanced			* JW Shinyak Corp.....	29,053	31,734
Materials Co. Ltd....	112,236	2,079,158	JYP Entertainment		
#* Insun ENT Co. Ltd....	121,913	458,438	Corp.....	118,919	6,113,441
* Insung Information			K Car Co. Ltd.....	16,437	150,383
Co. Ltd.....	41,830	53,055	K Ensol Co. Ltd.....	39,040	352,649
Intellian			Kakao Corp.....	180,498	4,738,922
Technologies, Inc....	17,587	478,483	* Kakao Games Corp...	103,836	1,153,970
Intelligent Digital			KakaoBank Corp.....	174,981	2,536,346
Integrated Security			#* Kakaopay Corp.....	15,900	293,422
Co. Ltd.....	34,058	349,314	*†† Kanglim Co. Ltd.....	11,133	43,444
* Interflex Co. Ltd.....	84,263	527,598	Kangnam Jevisco		
†† Interops Co. Ltd.....	36,557	234,941	Co. Ltd.....	24,262	431,407
# INTOPS Co. Ltd.....	96,905	1,431,440	* Kangstem Biotech		
# iNiRON			Co. Ltd.....	44,372	60,781
Biotechnology, Inc..	57,427	224,027	* Kangwon Energy Co.		
# Inzi Controls Co. Ltd..	65,330	255,353	Ltd.....	41,085	252,540
# IS Dongseo Co. Ltd...	119,423	1,583,872	# Kangwon Land, Inc....	251,582	2,893,862
ISC Co. Ltd.....	30,490	1,389,507	KAON Group Co.		
i-SENS, Inc.....	59,097	730,638	Ltd.....	89,293	183,076
* ISU Abxis Co. Ltd.....	37,587	114,716	KB Financial Group,		
* ISU Chemical Co.			Inc. (105560 KS)...	1,155,887	72,417,800
Ltd.....	53,611	234,560	# KB Financial Group,		
* ISU Specialty			Inc. (KB US), ADR..	367,901	22,982,775
Chemical.....	64,675	1,449,895	KC Co. Ltd.....	56,156	616,261
IsuPetasys Co. Ltd....	221,987	5,808,676	KC Tech Co. Ltd.....	61,782	1,278,025
* ITCEN Co. Ltd.....	43,295	145,474	# KCC Corp.....	21,338	3,627,858
* ITEK, Inc.....	97,485	363,182	KCC Glass Corp.....	81,256	2,007,292
#* ITM Semiconductor			KCTC.....	184,567	479,138
Co. Ltd.....	17,741	155,422	KEC Corp.....	977,054	542,162
* Jaeyoung Solutec			* Kencoa Aerospace		
Co. Ltd.....	173,969	77,444	Co.....	17,218	176,294
* Jahwa Electronics			# KEPCO Engineering		
Co. Ltd.....	112,625	1,190,303	& Construction		
JASTECH Ltd.....	33,641	116,497	Co., Inc.....	15,535	732,280
# JB Financial Group			# KEPCO Plant Service		
Co. Ltd.....	878,584	11,910,990	& Engineering Co.		
JC Chemical Co.			Ltd.....	158,064	5,033,004
Ltd.....	65,693	162,219	* KEYEAST Co. Ltd....	39,205	113,288
Jeil Pharmaceutical			KG Chemical Corp....	308,374	786,497
Co. Ltd.....	15,455	121,866	# KG Dongbusteel.....	251,517	1,021,674
* Jeju Air Co. Ltd.....	191,998	971,832	KG Eco Solution Co.		
* Jeju Semiconductor			Ltd.....	232,913	790,791
Corp.....	131,007	1,248,358	* KG Mobility Co.....	365,300	936,741
* Jin Air Co. Ltd.....	72,114	495,588	# Kginicis Co. Ltd.....	141,433	834,667
Jinsung T.E.C.....	85,358	555,724	KG MObilians Co.		
JLS Co. Ltd.....	54,560	216,934	Ltd.....	139,453	431,820
* JNK Global Co. Ltd....	96,973	241,926	# KH Vatec Co. Ltd.....	170,209	1,167,850
* JNTC Co. Ltd.....	94,753	1,414,354	Kia Corp.....	1,141,175	79,628,713
* JoyCity Corp.....	135,346	142,463	* Kib Plug Energy.....	1,448,610	513,444
Jusung Engineering			* KidariStudio, Inc.....	72,255	152,403
Co. Ltd.....	145,037	3,122,364	KINX, Inc.....	15,242	759,044
JVM Co. Ltd.....	33,800	487,740	#* KISCO Corp.....	102,472	556,603
JW Holdings Corp.....	202,318	424,060	* KISCO Holdings Co.		
# JW Life Science			Ltd.....	50,038	638,642
Corp.....	59,213	427,380	KISWIRE Ltd.....	72,383	898,581

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
#	KIWOOM Securities		*	Korea Gas Corp.....	89,854 \$ 2,104,733
	Co. Ltd.....	85,133 \$7,297,817	#*	Korea Information &	
*	KL-Net Corp.....	101,819 177,738		Communications	
#*	KMW Co. Ltd.....	45,897 301,782		Co. Ltd.....	82,471 453,206
*	KNJ Co. Ltd.....	26,799 255,918		Korea Information	
*	KoBioLabs, Inc.....	16,039 53,568		Certificate	
#	Koh Young			Authority, Inc.....	94,023 298,855
	Technology, Inc....	168,805 1,885,453		Korea Investment	
#	Kolmar BNH Co. Ltd..	39,068 334,150		Holdings Co. Ltd....	184,512 10,033,505
	Kolmar Holdings Co.		*	Korea Line Corp.....	1,633,092 1,896,000
	Ltd.....	100,765 470,797	#	Korea Movenex Co.	
#	Kolmar Korea Co.			Ltd.....	142,550 584,705
	Ltd.....	84,600 3,502,078	#	Korea Petrochemical	
*	Kolon Corp.....	44,406 428,723		Ind Co. Ltd.....	28,152 1,758,944
*	Kolon Enp, Inc.....	90,769 329,583		Korea Petroleum	
#*	Kolon Industries, Inc..	136,718 2,625,693		Industries Co.....	55,291 486,870
*	Kolon Life Science,		*	Korea Ratings Corp...	5,444 341,587
	Inc.....	8,953 135,690		Korea Real Estate	
	Komelon Corp.....	7,669 57,872		Investment & Trust	
*	KoMiCo Ltd.....	10,969 283,075		Co. Ltd.....	1,221,498 837,664
*	Komipharm		#	Korea United Pharm,	
	International Co.			Inc.....	71,775 881,157
	Ltd.....	3,938 10,584		Korean Air Lines Co.	
#	KONA I Co. Ltd.....	37,585 559,272		Ltd.....	903,435 15,337,747
#	Korea Aerospace			Korean Reinsurance	
	Industries Ltd.....	198,295 7,244,090		Co.....	1,176,327 6,657,365
	Korea Airport Service			Kortek Corp.....	64,017 353,858
	Co. Ltd.....	2,258 81,509		Koryo Credit	
	Korea Alcohol			Information Co.	
	Industrial Co. Ltd....	98,432 573,183		Ltd.....	9,684 64,348
	Korea Asset In Trust		*	KOSES Co. Ltd.....	31,392 147,487
	Co. Ltd.....	448,050 856,226	*	KPS Corp.....	21,250 97,172
#	Korea Cast Iron Pipe			KPX Chemical Co.	
	Industries Co. Ltd...	75,926 319,225		Ltd.....	14,895 434,773
*	Korea Circuit Co.		*	Krafton, Inc.....	63,806 15,897,608
	Ltd.....	79,345 554,148		KSS LINE Ltd.....	155,015 904,389
*	Korea District		*	Kt alpha Co. Ltd.....	79,357 190,639
	Heating Corp.....	10,906 316,172		KT Corp. (030200	
*	Korea Electric Power			KS).....	35,348 1,160,330
	Corp. (015760 KS).	221,269 3,193,412	#	KT Corp. (KT US),	
#*	Korea Electric Power			Sponsored ADR....	199,398 3,455,567
	Corp. (KEP US),			KT Skylife Co. Ltd....	196,016 587,499
	Sponsored ADR....	326,264 2,365,414	#	KT&G Corp.....	260,243 19,735,148
	Korea Electric			KTCS Corp.....	236,202 463,002
	Terminal Co. Ltd....	49,887 2,690,537		Ktis Corp.....	14,705 27,673
	Korea Electronic			Kukbo Design Co.	
	Certification			Ltd.....	14,650 178,266
	Authority, Inc.....	42,687 91,023		Kukdong Oil &	
	Korea Electronic			Chemicals Co.	
	Power Industrial			Ltd.....	164,357 387,127
	Development Co.		*††	Kuk-il Paper	
	Ltd.....	74,156 607,187		Manufacturing Co.	
	Korea Export			Ltd.....	231,940 23,944
	Packaging		*	Kukje Pharma Co.	
	Industrial Co. Ltd....	92,420 182,590		Ltd.....	30,774 103,830
	Korea Fuel-Tech				
	Corp.....	173,033 574,600			

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
* Kukjeon Pharmaceutical Co. Ltd.....	32,907	\$ 80,036	* LG Display Co. Ltd. (034220 KS).....	1,621,834	\$10,264,276
* Kum Yang Co. Ltd.....	21,810	268,482	*# LG Display Co. Ltd. (LPL US), ADR.....	345,392	1,115,616
*# Kumho HT, Inc.....	895,534	433,514	LG Electronics, Inc....	564,673	32,534,188
Kumho Petrochemical Co. Ltd.....	91,806	6,642,582	*# LG Energy Solution Ltd.....	26,106	6,284,882
* Kumho Tire Co., Inc...	742,859	2,674,867	# LG H&H Co. Ltd.....	32,469	6,828,281
* KUMHOE&C Co. Ltd.....	140,791	238,987	LG HelloVision Co. Ltd.....	436,983	728,810
Kumkang Kind Co. Ltd.....	142,077	394,914	LG Innotek Co. Ltd....	82,150	8,341,334
Kwang Dong Pharmaceutical Co. Ltd.....	257,422	965,662	LG Uplus Corp.....	1,385,832	9,549,220
Kwang Myung Electric Co. Ltd.....	123,536	128,860	# LIG Nex1 Co. Ltd....	54,930	8,520,086
KX Innovation Co. Ltd.....	119,777	238,281	*# LigaChem Biosciences, Inc....	11,749	1,013,675
* Kyeryong Construction Industrial Co. Ltd....	55,964	475,568	LOT Vacuum Co. Ltd.....	77,667	472,746
Kyobo Securities Co. Ltd.....	131,380	491,007	# Lotte Chemical Corp..	58,104	2,263,713
Kyochoon F&B Co. Ltd.....	83,242	279,882	# Lotte Chilsung Beverage Co. Ltd...	36,379	2,584,912
* Kyongbo Pharmaceutical Co. Ltd.....	49,856	231,145	* Lotte Corp.....	115,798	1,655,378
Kyung Dong Navien Co. Ltd.....	46,869	2,605,812	Lotte Data Communication Co.....	42,531	568,728
Kyungbang Co. Ltd....	84,291	362,811	# Lotte Energy Materials Corp.....	75,802	1,139,670
KyungDong City Gas Co. Ltd.....	16,222	195,933	# LOTTE Fine Chemical Co. Ltd...	114,042	3,107,980
* KyungDong Invest Co. Ltd.....	3,317	143,178	# LOTTE Himart Co. Ltd.....	64,713	332,648
Kyungdong Pharm Co. Ltd.....	101,244	410,284	* Lotte Non-Life Insurance Co. Ltd...	512,705	689,806
Kyung-In Synthetic Corp.....	230,094	445,315	Lotte Rental Co. Ltd...	87,004	1,697,383
L&C Bio Co. Ltd.....	33,179	522,063	Lotte Shopping Co. Ltd.....	54,563	2,019,947
*# L&F Co. Ltd.....	21,466	1,288,842	# Lotte Wellfood Co. Ltd.....	20,566	1,450,130
* L&K Biomed Co. Ltd..	32,116	157,653	LS Corp.....	90,805	7,358,377
* LabGenomics Co. Ltd.....	346,208	662,160	* LS Eco Energy Ltd....	52,587	1,631,370
*# Lake Materials Co. Ltd.....	207,003	1,632,092	* LS Electric Co. Ltd....	65,927	10,414,309
* LB Semicon, Inc.....	269,897	712,830	* LS Marine Solution Co. Ltd.....	43,801	504,724
LEADCORP, Inc.	107,465	285,850	LS SECURITIES Co. Ltd.....	62,443	171,219
Lee Ku Industrial Co. Ltd.....	161,966	457,865	* LTC Co. Ltd.....	4,114	27,338
# LEENO Industrial, Inc.....	38,979	5,690,575	* LVMC Holdings.....	624,297	713,045
LF Corp.....	121,092	1,357,516	# LX Hausys Ltd.....	55,637	1,180,682
LG Chem Ltd.....	153,174	24,842,605	LX Holdings Corp.....	324,923	1,522,509
LG Corp.....	190,776	9,779,955	# LX International Corp.....	280,471	4,796,234
			# LX Semicon Co. Ltd...	86,327	3,344,048
			* M.I.Tech Co. Ltd.....	58,649	301,244
			* M2N Co. Ltd.....	82,266	103,486
			# Macquarie Korea Infrastructure Fund.....	1,173,738	8,476,293
			# Macrogen, Inc.....	25,991	290,313

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)				
	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>		
#	Maeil Dairies Co. Ltd.....	32,710	\$ 743,953	*††	Multicampus Co. Ltd.. M-venture	17,032	\$ 341,656
*	MAKUS, Inc.....	46,169	285,217		Investment, Inc.....	79,463	18,868
*	Manho Rope & Wire Ltd.....	1,263	21,873	#	Myoung Shin Industrial Co. Ltd....	209,735	1,566,046
*	Manyo Co. Ltd.....	2,838	33,462	*	Naintech Co. Ltd.....	41,998	52,208
#	Mcnex Co. Ltd.....	108,576	1,715,708		Namhae Chemical Corp.....	136,929	602,614
*	MDS Tech, Inc.....	237,059	200,662	*	Namsun Aluminum Co. Ltd.....	599,773	595,911
*	ME2ON Co. Ltd.....	54,098	68,437	*	Namuga Co. Ltd.....	61,293	538,420
	Mediana Co. Ltd.....	69,300	221,839		Namyang Dairy Products Co. Ltd....	20,036	913,594
*	Medipost Co. Ltd.....	57,041	436,134	*	NanoenTek, Inc.....	12,813	31,417
*	Medytox, Inc.....	14,180	1,148,128	#	Nasmedia Co. Ltd.....	22,208	212,674
*	Meerecompany, Inc....	17,727	299,946	*	Nature & Environment Co. Ltd.....	181,614	73,998
*	MegaStudy Co. Ltd....	52,410	384,729	#	Nature Holdings Co. Ltd.....	74,736	476,903
#*	MegaStudyEdu Co. Ltd.....	64,720	1,733,326	#	NAVER Corp.....	58,567	8,673,014
#	Meritz Financial Group, Inc.....	495,048	38,723,219	#	NCSOFT Corp.....	24,372	2,884,247
	META BIOMED Co. Ltd.....	84,378	236,126	#	NeoPharm Co. Ltd....	56,531	428,468
	Mgame Corp.....	157,466	554,804	*	Neosem, Inc.....	31,653	202,350
	Mi Chang Oil Industrial Co. Ltd....	3,141	193,376	*	Neowiz.....	88,825	1,136,317
*	MiCo Ltd.....	171,010	1,045,626	*	Neowiz Holdings Corp.....	24,725	284,637
*	Micro Digital Co. Ltd..	32,923	252,780	*	Nepes Ark Corp.....	35,366	281,142
*	Mirae Asset Life Insurance Co. Ltd....	429,498	1,498,344	#*	NEPES Corp.....	74,821	350,967
	Mirae Asset Securities Co. Ltd....	1,114,579	6,426,783	*	Neptune Co.....	82,962	321,785
*	Mirae Asset Venture Investment Co. Ltd.....	69,620	225,970	#*Ω	Netmarble Corp.....	54,822	1,661,176
*	Mirae Corp.....	43,715	23,414		New Power Plasma Co. Ltd.....	161,644	509,952
	Miwon Chemicals Co. Ltd.....	1,485	79,686	*	Newflex Technology Co. Ltd.....	29,727	102,126
#	Miwon Commercial Co. Ltd.....	7,025	822,641	*	Nexen Corp.....	181,887	540,577
*	Miwon Holdings Co. Ltd.....	1,831	93,711		Nexen Tire Corp.....	300,559	1,140,920
	Miwon Specialty Chemical Co. Ltd....	9,336	866,063	#*	Nexon Games Co. Ltd.....	67,147	607,827
*	MK Electron Co. Ltd....	127,839	777,774	*	Next Entertainment World Co. Ltd.....	41,530	60,038
#	MNTech Co. Ltd.....	67,349	363,238	#	NEXTIN, Inc.....	39,361	1,547,549
*	Mobase Electronics Co. Ltd.....	269,549	259,203		NH Investment & Securities Co. Ltd..	638,162	6,313,151
#	Modetour Network, Inc.....	30,425	200,572	#	NHN Corp.....	110,624	1,414,965
	Monalisa Co. Ltd.....	12,400	25,374	#*	NHN KCP Corp.....	141,074	686,865
*	MONAYONGPYONG.	182,248	507,863		NI Steel Co. Ltd.....	49,270	119,273
	Moorim P&P Co. Ltd..	165,964	304,834	*	NIBEC Co. Ltd.....	4,666	49,858
	Moorim Paper Co. Ltd.....	164,248	230,533		NICE Holdings Co. Ltd.....	175,974	1,283,579
#	Motonic Corp.....	52,087	301,937		Nice Information & Telecommunication, Inc.....	49,290	586,069
*	Motrex Co. Ltd.....	103,725	750,164	#	NICE Information Service Co. Ltd.....	239,522	2,018,539
*	mPlus Corp.....	28,776	143,673				
	MS Autotech Co. Ltd.....	33,630	57,138				
	Muhak Co. Ltd.....	8,058	34,218				

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	Shares	Value»		Shares	Value»
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
NICE Total Cash Management Co. Ltd.....	79,422	\$ 262,045	* Polaris AI Corp.....	80,192	\$ 174,114
* Nong Shim Holdings Co. Ltd.....	15,048	657,941	Polaris AI Pharma Corp.....	3,344	13,891
# Nong Woo Bio Co. Ltd.....	19,155	97,381	* Polaris Office Corp....	2,267	9,239
# NongShim Co. Ltd.....	16,515	3,953,498	Pond Group Co. Ltd...	9,898	36,428
Noroo Holdings Co. Ltd.....	17,027	151,560	* PonyLink Co. Ltd.....	225,909	181,602
# NOROO Paint & Coatings Co. Ltd....	82,923	430,672	# Poongsan Corp.....	152,001	5,511,227
NOVAREX Co. Ltd....	79,184	387,015	Poongsan Holdings Corp.....	47,395	835,631
* Novatech Co. Ltd.....	4,150	54,972	# Posco DX Co. Ltd.....	169,433	2,177,487
* NP, Inc.....	5,992	7,918	POSCO Future M Co. Ltd.....	7,995	778,442
* NPC.....	92,090	266,394	POSCO Holdings, Inc. (005490 KS)...	72,008	12,828,361
* NUVOTEC Co. Ltd....	15,390	11,749	# POSCO Holdings, Inc. (PKX US), Sponsored ADR....	249,752	11,118,959
* Obigo, Inc.....	9,468	42,545	# Posco International Corp.....	233,812	6,721,490
#* OCI Co. Ltd.....	37,575	1,763,326	# Posco M-Tech Co. Ltd.....	36,109	305,464
#* OCI Holdings Co. Ltd.....	96,255	5,211,230	POSCO Steeleon Co. Ltd.....	20,800	406,591
* Okins Electronics Co. Ltd.....	26,709	98,774	* Power Logics Co. Ltd.....	178,153	658,830
ONEJOON Co. Ltd....	21,655	154,558	Protec Co. Ltd.....	28,538	516,349
OptoElectronics Solutions Co. Ltd....	38,397	368,141	PSK Holdings, Inc.....	17,019	620,627
Oriental Precision & Engineering Co. Ltd.....	91,413	352,183	# PSK, Inc.....	111,626	1,449,082
# Orion Corp.....	125,629	8,729,642	Pulmuone Co. Ltd....	74,964	533,033
Orion Holdings Corp..	208,397	2,170,319	* Pumtech Korea Co. Ltd.....	12,664	409,927
* Osang Healthcare Co. Ltd.....	1,289	13,116	* Pungkuk Ethanol Co. Ltd.....	16,938	105,542
* OSTEONIC Co. Ltd....	37,608	208,542	QSI Co. Ltd.....	21,540	120,072
* Osung Advanced Materials Co. Ltd....	395,926	389,473	* RaonSecure Co. Ltd..	32,849	47,977
# Ottogi Corp.....	13,252	3,491,084	* Raontec, Inc.....	6,384	38,665
Paik Kwang Industrial Co. Ltd.....	173,863	840,037	* Ray Co. Ltd.....	22,954	118,516
Pan Ocean Co. Ltd....	1,565,769	3,564,024	* Refine Co. Ltd.....	71,948	624,350
Pang Rim Co. Ltd....	33,734	92,073	Reyon Pharmaceutical Co. Ltd.....	33,443	292,521
# Paradise Co. Ltd.....	320,064	2,173,414	# RFHIC Corp.....	45,102	513,544
# Park Systems Corp....	25,044	4,041,336	* RFTech Co. Ltd.....	159,006	418,290
Partron Co. Ltd.....	393,243	1,992,214	* Robostar Co. Ltd.....	14,611	302,653
* Pearl Abyss Corp.....	24,209	481,458	* Robotis Co. Ltd.....	11,928	345,158
# People & Technology, Inc.....	110,651	3,059,728	Rorze Systems Corp.....	6,569	78,092
* Peptron, Inc.....	9,120	607,342	#* Rsupport Co. Ltd.....	10,658	20,662
* PHA Co. Ltd.....	65,394	450,639	S Net Systems, Inc....	41,540	121,842
* PharmaResearch Co. Ltd.....	28,863	4,773,477	#* S&S Tech Corp.....	61,424	1,230,252
* PharmGen Science, Inc.....	119,459	353,008	# S-1 Corp.....	82,408	3,377,513
* Pharmicell Co. Ltd....	52,218	285,433	* Sajo Industries Co. Ltd.....	15,296	354,456
* Philenergy Co. Ltd....	2,369	21,695	* Sajodaerim Corp.....	30,273	821,119
# Philoptics Co. Ltd....	38,258	810,297	* Sajodongaone Co. Ltd.....	144,499	92,888
#* PI Advanced Materials Co. Ltd....	70,350	842,249	* Sam Chun Dang Pharm Co. Ltd.....	9,741	1,221,933

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
# Sam Young Electronics Co. Ltd.....	74,785	\$ 536,858	* Samsung Pharmaceutical Co. Ltd.....	247,859	\$ 247,865
* Sam Yung Trading Co. Ltd.....	88,339	759,236	Samsung Publishing Co. Ltd.....	6,687	69,159
Sam-A Aluminum Co. Ltd.....	6,400	147,307	Samsung SDI Co. Ltd.....	97,626	14,792,079
Sambo Corrugated Board Co. Ltd.....	30,913	171,594	# Samsung SDS Co. Ltd.....	80,983	6,695,668
#* Sambo Motors Co. Ltd.....	29,836	89,452	# Samsung Securities Co. Ltd.....	286,971	8,951,371
Samchully Co. Ltd.....	9,292	572,386	* SAMT Co. Ltd.....	374,339	674,004
Samho Development Co. Ltd.....	127,209	268,382	Samwha Capacitor Co. Ltd.....	40,920	806,911
SAMHWA Paints Industrial Co. Ltd....	95,014	398,954	# Samwha Electric Co. Ltd.....	15,682	408,486
Samick Musical Instruments Co. Ltd.....	237,940	226,905	Samyang Corp.....	24,854	767,982
Samick THK Co. Ltd..	51,492	359,793	Samyang Foods Co. Ltd.....	17,183	8,046,984
* Samil Pharmaceutical Co. Ltd.....	53,929	488,388	# Samyang Holdings Corp.....	28,438	1,244,270
#* Samji Electronics Co. Ltd.....	83,135	531,410	Samyang Packaging Corp.....	34,524	359,303
# Samjin Pharmaceutical Co. Ltd.....	51,410	607,368	Samyang Tongsang Co. Ltd.....	10,960	364,392
Sammok S-Form Co. Ltd.....	29,195	400,130	Samyoung Co. Ltd....	134,031	397,872
# SAMPYO Cement Co. Ltd.....	245,368	505,705	* Sang-A Frontec Co. Ltd.....	36,558	415,511
*Ω Samsung Biologics Co. Ltd.....	17,847	13,199,569	* Sangbo Corp.....	112,990	91,888
Samsung C&T Corp....	171,779	14,081,813	#* Sangsangin Co. Ltd...	176,091	179,817
# Samsung Card Co. Ltd. (029780 KS)...	115,331	3,322,360	Sangsin Energy Display Precision Co. Ltd.....	83,918	409,736
Samsung Electro-Mechanics Co. Ltd.....	190,675	17,464,491	Saramin Co. Ltd.....	46,398	558,256
Samsung Electronics Co. Ltd. (005930 KS).....	10,738,571	383,514,311	Satrec Initiative Co. Ltd.....	9,250	285,908
Samsung Electronics Co. Ltd. (SMSN LI), GDR.....	491	438,939	* SBI Investment Korea Co. Ltd.....	495,311	260,679
Samsung Engineering Co. Ltd.....	824,339	10,168,183	*†† SBW.....	24,366	42,291
Samsung Fire & Marine Insurance Co. Ltd.....	133,799	34,921,059	* S-Connect Co. Ltd....	117,021	54,982
* Samsung Heavy Industries Co. Ltd...	671,206	5,968,634	* SD Biosensor, Inc.....	257,664	1,982,441
* Samsung Life Insurance Co. Ltd...	155,333	9,478,545	* SDN Co. Ltd.....	186,770	145,750
			SeAH Besteel Holdings Corp.....	124,159	1,641,422
			SeAH Holdings Corp.....	495	32,445
			SeAH Steel Corp.....	13,617	1,288,804
			SeAH Steel Holdings Corp.....	19,660	2,767,296
			Sebang Co. Ltd.....	82,932	655,511
			# Sebang Global Battery Co. Ltd.....	48,088	2,670,963
			# Seegene, Inc.....	127,658	2,069,320
			Segyung Hitech Co. Ltd.....	51,529	270,993
			Sejin Heavy Industries Co. Ltd...	59,731	363,883

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
Sejong Industrial Co. Ltd.....	131,898	\$ 356,890	# Shinsegae International, Inc....	104,373	\$ 731,378
* Sekonix Co. Ltd.....	82,074	327,857	# Shinsegae, Inc.....	63,218	5,757,227
* SEMCNS Co. Ltd.....	9,872	32,628	* Shinsung Delta Tech Co. Ltd.....	28,465	1,796,376
Sempio Foods Co.....	8,674	141,552	* Shinsung E&G Co. Ltd.....	380,904	310,783
# Seobu T&D.....	236,941	899,738	* Shinwha Intertek Corp.....	120,200	135,966
Seohan Co. Ltd.....	698,530	379,512	# Shinwon Corp.....	365,301	354,318
#* Seohee Construction Co. Ltd.....	898,955	952,193	# Shinyoung Securities Co. Ltd.....	29,046	1,516,032
* Seojin System Co. Ltd.....	137,325	2,321,978	* Showbox Corp.....	111,431	223,399
* Seoul Auction Co. Ltd.....	38,918	182,968	* Signetics Corp.....	238,036	134,548
Seoul City Gas Co. Ltd.....	4,042	136,430	* Silicon2 Co. Ltd.....	108,083	2,271,315
* Seoul Food Industrial Co. Ltd.....	626,950	62,526	Silla Co. Ltd.....	16,971	97,632
# Seoul Semiconductor Co. Ltd.....	267,318	1,326,256	#* SIMMTECH Co. Ltd...	102,488	859,195
* Seoulin Bioscience Co. Ltd.....	14,069	64,827	SIMPAC, Inc.....	77,451	212,895
SEOWONINTECH Co. Ltd.....	6,973	25,746	Sindoh Co. Ltd.....	28,164	749,087
Seoyon Co. Ltd.....	118,001	550,901	* Sinil Pharm Co. Ltd....	25,229	113,766
Seoyon E-Hwa Co. Ltd.....	117,056	1,009,354	* SK Biopharmaceuticals Co. Ltd.....	58,777	4,373,978
†† Setopia Co. Ltd.....	26,820	7,476	# SK Bioscience Co. Ltd.....	15,706	526,371
SEWOONMEDICAL Co. Ltd.....	24,738	41,456	# SK Chemicals Co. Ltd.....	42,375	1,203,666
# SFA Engineering Corp.....	123,819	1,614,368	SK Discovery Co. Ltd.....	83,920	2,017,245
#* SFA Semicon Co. Ltd.....	364,361	812,224	* SK Eternix Co. Ltd....	119,545	1,011,499
SGC Energy Co. Ltd.....	64,795	1,049,128	SK Gas Ltd.....	19,876	2,963,109
* Shin Heung Energy & Electronics Co. Ltd.....	152,044	476,784	SK Hynix, Inc.....	823,712	110,896,007
* Shin Poong Pharmaceutical Co. Ltd.....	25,237	177,745	*Ω SK IE Technology Co. Ltd.....	38,099	598,142
Shindaeyang Paper Co. Ltd.....	117,443	467,149	* SK Innovation Co. Ltd.....	24,243	2,112,697
Shinhan Financial Group Co. Ltd. (055550 KS).....	1,478,212	51,491,757	# SK Networks Co. Ltd.....	1,089,212	3,134,565
# Shinhan Financial Group Co. Ltd. (SHG US), ADR....	269,770	9,447,345	* SK oceanplant Co. Ltd.....	143,541	1,195,701
Shinil Electronics Co. Ltd.....	231,645	223,335	SK Securities Co. Ltd.....	2,483,943	816,834
Shinsegae Food Co. Ltd.....	11,543	252,885	SK Telecom Co. Ltd. (017670 KS).....	142,068	5,409,836
* Shinsegae Information & Communication Co. Ltd.....	22,566	205,368	SK Telecom Co. Ltd. (SKM US), Sponsored ADR....	483	10,299
			SK, Inc.....	134,734	13,638,836
			#* SKC Co. Ltd.....	12,038	1,284,807
			# SL Corp.....	134,564	2,949,746
			* SM Culture & Contents Co. Ltd....	107,865	103,752
			SM Entertainment Co. Ltd.....	34,714	1,986,677
			* SMEC Co. Ltd.....	230,148	590,512
			SNT Dynamics Co. Ltd.....	110,173	1,754,578

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
#	SNT Holdings Co.		#*	Systems Technology,	
	Ltd.....	50,310		Inc.....	54,558
	SNT Motiv Co. Ltd....	142,786		T Scientific Co. Ltd....	120,947
*	SOCAR, Inc.....	27,784		T&L Co. Ltd.....	25,102
	S-Oil Corp.....	225,556		Tae Kyung Industrial	
*	Solborn, Inc.....	37,304		Co. Ltd.....	94,328
	Solid, Inc.....	315,105	#*	Taekwang Industrial	
*	SOLUM Co. Ltd.....	234,886		Co. Ltd.....	2,120
	Solus Advanced			TAEKYUNG BK Co.	
	Materials Co. Ltd....	111,723		Ltd.....	105,821
	Songwon Industrial		*	Taesung Co. Ltd.....	36,164
	Co. Ltd.....	112,300	*	Taewoong Co. Ltd....	72,245
#	Soop Co. Ltd.....	47,915		Taeyang Metal	
	Soosan Heavy			Industrial Co. Ltd....	197,725
	Industries Co. Ltd...	114,179	*	Taihan Electric Wire	
	Soosan Industries			Co. Ltd.....	150,810
	Co. Ltd.....	28,680	*	Taihan Fiberoptics	
#	Soulbrain Co. Ltd....	19,001		Co. Ltd.....	130,377
#	Soulbrain Holdings			Tailim Packaging Co.	
	Co. Ltd.....	38,911		Ltd.....	76,664
#	SPC Samlip Co. Ltd...	13,592		TCC Steel.....	43,289
#	SPG Co. Ltd.....	29,787		TechWing, Inc.....	89,928
*	Spigen Korea Co.		*	Tego Science, Inc....	10,158
	Ltd.....	24,455	*	Telcon RF	
#	ST Pharm Co. Ltd....	29,693		Pharmaceutical,	
	STIC Investments,			Inc.....	26,905
	Inc.....	182,158		Telechips, Inc.....	54,858
	Traffic Co. Ltd.....	142,586	#	TES Co. Ltd.....	58,140
*	Studio Dragon Corp...	63,179	*	Theragen Etex Co.	
*	Sugentech, Inc.....	39,564		Ltd.....	181,784
#	Suheung Co. Ltd....	41,509		TK Corp.....	141,789
*	Sukgyung AT Co.		#	TKG Huchems Co.	
	Ltd.....	6,779		Ltd.....	137,982
	Sun Kwang Co. Ltd....	24,057		TLB Co. Ltd.....	24,344
*	Sung Kwang Bend			Tokai Carbon Korea	
	Co. Ltd.....	97,446		Co. Ltd.....	30,565
*	Sungchang			Tongyang Life	
	Enterprise			Insurance Co. Ltd...	320,173
	Holdings Ltd.....	333,157		Tongyang, Inc.....	994,398
#*	Sungeel Hitech Co.		*	Tonymoly Co. Ltd.....	24,881
	Ltd.....	10,757	*	Top Engineering Co.	
#	Sungshin Cement			Ltd.....	71,917
	Co. Ltd.....	147,254	#*	Toptec Co. Ltd.....	170,220
#	Sungwoo Hitech Co.			Tovis Co. Ltd.....	89,537
	Ltd.....	467,801		TP.....	58,767
#	Sunjin Co. Ltd.....	118,923		TS Corp.....	300,710
*	Sunny Electronics		*	TS Nexgen Co. Ltd....	12,920
	Corp.....	117,100	*	TSE Co. Ltd.....	11,580
*	Suprema, Inc.....	28,047	*	TSI Co. Ltd.....	19,551
	SurplusGLOBAL,		*	Tuksu Construction	
	Inc.....	11,030		Co. Ltd.....	77,601
	SV Investment Corp...	69,884	*	Tway Air Co. Ltd.....	217,343
*	SY Co. Ltd.....	206,794	*	TY Holdings Co. Ltd...	182,419
*	Synergy Innovation		#	TYM Corp.....	276,691
	Co. Ltd.....	143,470	*	UBCare Co. Ltd.....	54,350
*	Synopex, Inc.....	404,426		Ubiquoss Holdings,	
*	Syntekabio, Inc.....	5,422		Inc.....	30,005
		26,687	#	Ubiquoss, Inc.....	78,681
					414,932

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
Ubivelo, Inc.....	59,857	\$ 258,115	#* Woorison F&G Co. Ltd.....	200,437	\$ 174,759
Uju Electronics Co. Ltd.....	43,321	623,852	* Woory Industrial Co. Ltd.....	21,230	144,550
* Uni-Chem Co. Ltd.....	255,855	239,810	Wooshin Systems Co. Ltd.....	44,717	170,776
* Unick Corp.....	27,663	66,643	* Woosu AMS Co. Ltd..	146,440	301,242
Unid Co. Ltd.....	24,328	1,087,641	Worldex Industry & Trading Co. Ltd.....	60,866	692,636
# Union Semiconductor Equipment & Materials Co. Ltd....	104,952	474,753	#* Wysiwyg Studios Co. Ltd.....	261,345	234,164
Uniquet Corp.....	61,270	261,264	Y G-1 Co. Ltd.....	105,342	366,795
* Unison Co. Ltd.....	335,473	182,502	* Y2 Solution Co. Ltd....	79,464	104,057
# UniTest, Inc.....	54,219	500,620	* YC Corp.....	64,319	490,383
* Unitrontech Co. Ltd....	88,475	332,544	# Y-entec Co. Ltd.....	64,169	273,110
Value Added Technology Co. Ltd.....	58,369	763,974	Yesco Holdings Co. Ltd.....	7,481	260,418
* Viatron Technologies, Inc.....	66,428	376,066	* Yest Co. Ltd.....	1,267	11,238
* VICTEK Co. Ltd.....	75,937	216,027	* YG Entertainment, Inc.....	43,323	1,480,857
*†† Vidente Co. Ltd.....	125,954	54,005	* YG PLUS.....	135,962	373,392
# Vieworks Co. Ltd.....	37,123	540,234	* YMC Co. Ltd.....	36,251	83,683
* Vina Tech Co. Ltd.....	9,706	182,957	* YMT Co. Ltd.....	28,099	191,980
* VIOL Co. Ltd.....	163,896	918,168	Youlchon Chemical Co. Ltd.....	24,264	507,832
* Vitzro Tech Co. Ltd....	82,846	428,929	# Young Poong Corp....	2,617	750,799
* Vitzrocell Co. Ltd.....	81,762	1,394,296	Young Poong Precision Corp.....	63,997	520,128
* VM, Inc.....	64,902	328,738	Youngone Corp.....	159,825	4,807,537
* VT Co. Ltd.....	118,299	2,605,083	Youngone Holdings Co. Ltd.....	49,015	2,750,171
Webcash Corp.....	45,037	285,517	* YTN Co. Ltd.....	12,525	26,762
Webzen, Inc.....	93,147	882,893	Yuanta Securities Korea Co. Ltd.....	710,491	1,303,725
*†† Wellbiotec Co. Ltd....	230,618	32,379	Yuhan Corp.....	28,009	2,482,025
* Wemade Max Co. Ltd.....	19,880	124,664	YuHwa Securities Co. Ltd.....	32,205	48,516
# Whanin Pharmaceutical Co. Ltd.....	80,880	655,251	* Yungjin Pharmaceutical Co. Ltd.....	219,028	303,576
* Wins Co. Ltd.....	64,096	502,236	* Zeus Co. Ltd.....	121,593	1,081,090
WiSoL Co. Ltd.....	172,372	632,826	Zinus, Inc.....	56,501	830,067
Won Tech Co. Ltd.....	168,602	638,188	TOTAL SOUTH KOREA. ...		<u>2,558,844,211</u>
* Wonik Holdings Co. Ltd.....	274,537	529,264	TAIWAN — (19.6%)		
#* WONIK IPS Co. Ltd...	89,127	1,368,360	# 104 Corp.....	30,000	200,926
# Wonik Materials Co. Ltd.....	52,470	645,543	# 91APP, Inc.....	323,000	866,697
Wonik QnC Corp.....	87,902	1,118,908	# Aaeon Technology, Inc.....	77,680	272,430
Woojin, Inc.....	92,162	492,309	ABC Taiwan Electronics Corp....	551,402	327,415
* Woongjin Co. Ltd.....	138,101	85,801	Abico Avy Co. Ltd....	823,396	835,274
#* Woongjin Thinkbig Co. Ltd.....	375,295	409,375	# Ability Enterprise Co. Ltd.....	1,769,974	3,109,367
* Wooree Bio Co. Ltd...	271,012	497,966			
Woori Financial Group, Inc. (316140 KS).....	2,702,534	29,733,566			
#* Woori Technology Investment Co. Ltd.....	56,732	285,309			
* Woori Technology, Inc.....	502,634	716,006			

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
# Ability			Airtac International		
Opto-Electronics			Group.....	401,335	\$10,465,426
Technology Co.			# Alchip Technologies		
Ltd.....	275,471	\$ 1,667,917	Ltd.....	144,000	13,396,278
# Abnova Corp.....	107,000	96,596	# Alexander Marine Co.		
# AcBel Polytech, Inc....	4,395,033	4,056,747	Ltd.....	129,563	756,647
Accton Technology			#* ALI Corp.....	484,953	485,457
Corp.....	1,267,369	29,103,089	All Ring Tech Co.		
Acer Cyber Security,			Ltd.....	70,000	898,773
Inc.....	6,446	38,254	# Allied Circuit Co. Ltd..	183,000	582,468
# Acer E-Enabling			# Allied Supreme		
Service Business,			Corp.....	297,000	2,605,536
Inc.....	63,000	500,428	Allis Electric Co. Ltd...	1,038,284	3,053,704
# Acer, Inc.....	9,499,595	10,669,918	Allmind Holdings		
#* ACES Electronic Co.			Corp.....	35,000	75,199
Ltd.....	878,044	1,656,711	# Alltek Technology		
* Acon Holding, Inc.....	1,679,955	672,855	Corp.....	1,298,506	1,302,085
# Acter Group Corp.			# Alltop Technology Co.		
Ltd.....	772,122	10,626,478	Ltd.....	281,531	2,245,363
# Action Electronics			# Alpha Networks, Inc...	1,563,873	1,647,562
Co. Ltd.....	1,305,000	680,064	# Altek Corp.....	2,013,985	2,240,159
# Actron Technology			# Amazing		
Corp.....	310,018	1,479,553	Microelectronic		
# ADATA Technology			Corp.....	524,849	1,316,849
Co. Ltd.....	1,860,439	4,303,177	# Ambassador Hotel ...	1,701,000	2,796,182
# Addcn Technology			* AMICCOM		
Co. Ltd.....	205,776	1,151,914	Electronics Corp....	105,000	84,518
#* Adimmune Corp.....	769,000	521,741	# AMPACS Corp.....	394,000	494,622
# Adlink Technology,			# Ampak Technology,		
Inc.....	274,000	624,609	Inc.....	178,000	728,341
# Advanced Analog			# Ampire Co. Ltd.....	691,000	666,344
Technology, Inc....	48,000	87,193	# Ample Electronic		
# Advanced Ceramic X			Technology Co.		
Corp.....	265,000	1,280,008	Ltd.....	25,000	78,882
# Advanced Energy			# AMPOC Far-East Co.		
Solution Holding			Ltd.....	609,567	1,814,837
Co. Ltd.....	186,000	6,724,818	# AmTRAN Technology		
# Advanced			Co. Ltd.....	4,615,918	2,508,168
International			* Amulaire Thermal		
Multitech Co. Ltd....	1,097,000	2,497,772	Technology, Inc....	30,000	27,083
#* Advanced			# Anderson Industrial		
Optoelectronic			Corp.....	245,247	102,393
Technology, Inc.....	728,000	458,282	# Anji Technology Co.		
# Advanced Power			Ltd.....	505,933	607,598
Electronics Corp....	461,000	1,144,983	# Anpec Electronics		
# Advancetek			Corp.....	465,702	2,356,086
Enterprise Co. Ltd..	1,884,662	4,696,890	Aopen, Inc.....	52,000	72,897
Advantech Co. Ltd....	758,940	8,688,762	# AP Memory		
#* AEON Motor Co.			Technology Corp....	24,000	219,146
Ltd.....	335,000	296,811	# Apac Opto		
# Aerospace Industrial			Electronics, Inc....	277,000	825,908
Development			# Apacer Technology,		
Corp.....	2,910,000	4,031,992	Inc.....	712,005	967,839
# AGV Products Corp...	3,163,603	1,120,970	# APAQ Technology		
# AIC, Inc.....	30,000	311,902	Co. Ltd.....	30,000	114,109
# Air Asia Co. Ltd.....	84,000	97,181	# APCB, Inc.....	915,000	435,702

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
# Apex Biotechnology Corp.....	564,625	\$ 530,943	# AURORA Industries, Inc.....	433,000	\$ 275,867
# Apex Dynamics, Inc...	52,000	1,263,660	# Aurora Corp.....	341,258	659,122
#* Apex International Co. Ltd.....	1,105,506	1,140,013	# Avalue Technology, Inc.....	368,000	1,009,206
# Apex Science & Engineering.....	761,437	259,812	# AVer Information, Inc.....	71,000	87,700
# ARBOR Technology Corp.....	136,000	199,402	# Avermedia Technologies.....	554,000	805,638
# Arcadyan Technology Corp.....	1,088,759	5,886,704	# Awea Mechantronic Co. Ltd.....	149,062	136,346
# Ardentec Corp.....	4,343,993	9,071,628	# Axiomtek Co. Ltd.....	476,659	1,841,174
# ARES International Corp.....	103,000	158,367	# Azurewave Technologies, Inc...	523,000	874,645
Argosy Research, Inc.....	414,391	1,819,013	# Bafang Yunji International Co. Ltd.....	272,000	1,245,351
# Arizon RFID Technology Cayman Co. Ltd....	3,000	26,095	# Bank of Kaohsiung Co. Ltd.....	5,488,240	1,939,668
# ASE Technology Holding Co. Ltd.....	11,331,387	58,815,627	Baolong International Co. Ltd.....	140,000	58,668
Asia Cement Corp.....	7,878,655	9,809,077	# Basso Industry Corp..	886,284	1,129,886
# Asia Electronic Material Co. Ltd....	573,000	341,038	# BenQ Materials Corp.....	1,316,000	1,191,349
# Asia Optical Co., Inc..	1,373,000	6,499,290	# BES Engineering Corp.....	9,349,050	2,958,957
* Asia Plastic Recycling Holding Ltd.....	1,370,533	255,217	# Billion Electric Co. Ltd.....	404,000	355,234
# Asia Polymer Corp....	2,801,858	1,230,252	# Bin Chuan Enterprise Co. Ltd.....	663,257	1,118,234
# Asia Tech Image, Inc.....	408,000	1,369,086	# B'in Live Co. Ltd.....	37,400	89,559
# Asia Vital Components Co. Ltd.....	762,183	12,832,833	# Bionet Corp.....	29,922	74,558
# ASIX Electronics Corp.....	199,000	607,826	# Bionime Corp.....	193,000	390,607
ASMedia Technology, Inc.....	45,048	2,718,817	#* Biostar Microtech International Corp...	851,712	636,149
# ASolid Technology Co. Ltd.....	210,000	319,455	# Bioteque Corp.....	406,680	1,522,048
ASPEED Technology, Inc.....	116,098	12,244,790	# Bizlink Holding, Inc....	1,011,782	19,147,679
# ASROCK, Inc.....	389,000	2,708,534	# Bon Fame Co. Ltd....	163,000	421,427
Asustek Computer, Inc.....	1,553,861	28,284,137	#* Bonny Worldwide Ltd.....	19,000	151,485
# ATE Energy International Co. Ltd.....	481,000	403,738	# Bora Pharmaceuticals Co. Ltd.....	174,934	4,252,309
# Aten International Co. Ltd.....	583,715	1,330,277	# Brave C&H Supply Co. Ltd.....	157,000	449,124
# Auden Techno Corp...	158,000	506,109	# Bright Led Electronics Corp....	567,180	380,157
Audix Corp.....	582,375	1,183,580	# Brightek Optoelectronic Co. Ltd.....	207,000	301,795
AUO Corp. (2409 TT).....	23,127,198	9,965,541	Brighten Optix Corp...	56,099	219,766
# AURAS Technology Co. Ltd.....	113,303	2,100,998	Brighton-Best International Taiwan, Inc.....	2,965,749	3,083,186

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

TAIWAN — (Continued)			TAIWAN — (Continued)		
	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
#	Brilliant Network & Automation Integrated System Co. Ltd.....	44,540	\$	293,147	
	Brogent Technologies, Inc....	22,000		95,563	
#	Browave Corp.....	428,000		2,150,288	
#	C Sun Manufacturing Ltd.....	644,258		3,701,328	
#*	Calin Technology Co. Ltd.....	330,000		338,198	
#	Calitech Co. Ltd.....	51,000		108,315	
*	Cameo Communications, Inc.....	1,466,435		476,054	
#	Capital Futures Corp.....	681,808		1,204,060	
#	Capital Securities Corp.....	10,875,614		8,515,412	
#*	Career Technology MFG. Co. Ltd.....	3,500,071		1,575,725	
	Carnival Industrial Corp.....	544,530		147,899	
*	Casing Macron Technology Co. Ltd.....	16,000		9,084	
#	Castles Technology Co. Ltd.....	481,940		1,193,741	
#	Caswell, Inc.....	294,000		1,016,005	
	Catcher Technology Co. Ltd.....	2,242,872		13,470,271	
#	Cathay Chemical Works.....	106,000		162,911	
#	Cathay Consolidated, Inc.....	31,099		100,047	
	Cathay Financial Holding Co. Ltd.....	14,085,826		28,400,956	
	Cathay Real Estate Development Co. Ltd.....	4,322,600		3,022,926	
#	Cayman Engley Industrial Co. Ltd....	316,801		332,302	
#	CCP Contact Probes Co. Ltd.....	382,671		414,306	
#*	Celxpert Energy Corp.....	599,690		675,478	
#	Cenra, Inc.....	829,000		935,896	
#	Center Laboratories, Inc.....	3,381,496		4,157,543	
#	Central Reinsurance Co. Ltd.....	2,231,575		1,730,893	
#	Century Iron & Steel Industrial Co. Ltd....	821,000		3,988,618	
#	Chailease Holding Co. Ltd.....	4,641,599		16,196,003	
#	Chain Chon Industrial Co. Ltd.....	1,261,483		552,361	
#*	ChainQui Construction Development Co. Ltd.....	753,946	\$	359,405	
#	Chaintech Technology Corp....	245,000		261,359	
#*	Champion Building Materials Co. Ltd....	1,772,451		515,838	
#	Champion Microelectronic Corp.....	91,000		161,673	
	Chang Hwa Commercial Bank Ltd.....	15,102,584		8,339,734	
#	Chang Wah Electromaterials, Inc.....	2,458,190		3,253,850	
	Chang Wah Technology Co. Ltd.....	2,356,450		2,440,552	
#	Channel Well Technology Co. Ltd.....	1,329,000		3,146,928	
#	Chant Sincere Co. Ltd.....	122,000		262,814	
	Charoen Pokphand Enterprise.....	1,376,582		3,890,805	
	Chateau International Development Co. Ltd.....	12,810		13,839	
#	CHC Healthcare Group.....	790,000		1,067,275	
#	CHC Resources Corp.....	481,048		982,221	
#	Chen Full International Co. Ltd.....	574,000		779,332	
#	Chenbro Micom Co. Ltd.....	229,000		1,805,805	
#*	Cheng Fwa Industrial Co. Ltd.....	381,000		337,320	
#	Cheng Loong Corp....	6,674,160		3,929,110	
#*	Cheng Mei Materials Technology Corp....	3,635,574		1,524,721	
	Cheng Shin Rubber Industry Co. Ltd.....	8,866,508		13,338,456	
#	Cheng Uei Precision Industry Co. Ltd.....	3,027,630		6,252,627	
#	Chenming Electronic Technology Corp....	314,708		1,325,823	
	Chi Hua Fitness Co. Ltd.....	42,384		44,796	
#	Chia Chang Co. Ltd....	855,000		1,045,183	
#	Chia Hsin Cement Corp.....	3,137,921		1,640,223	

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Chialin Precision Industrial Co. Ltd....	4,000	\$ 11,135	ChipMOS Technologies, Inc. (8150 TT).....	4,024,155	\$ 3,851,393
Chian Hsing Forging Industrial Co. Ltd....	180,200	116,461	ChipMOS Technologies, Inc. (IMOS US), ADR. ...	60,690	1,205,312
Chicony Electronics Co. Ltd.....	2,686,689	12,441,499	# Chilitina Holding Ltd....	361,596	1,190,696
Chicony Power Technology Co. Ltd.....	1,134,696	4,344,666	Chong Hong Construction Co. Ltd.....	1,395,739	3,552,598
Chief Telecom, Inc.....	134,900	1,812,157	Chroma ATE, Inc.....	704,705	7,935,877
Chien Kuo Construction Co. Ltd.....	922,691	773,486	Chun YU Works & Co. Ltd.....	1,438,500	1,099,290
# Chien Shing Harbour Service Co. Ltd.....	206,000	285,910	# Chun Yuan Steel Industry Co. Ltd.....	3,122,177	1,702,803
# Chime Ball Technology Co. Ltd.....	162,282	229,683	# Chung Hung Steel Corp.....	5,644,926	3,315,514
China Airlines Ltd.....	17,919,057	14,080,726	Chung Hwa Food Industrial Co. Ltd....	101,115	264,774
# China Bills Finance Corp.....	3,892,000	1,785,489	#* Chung Hwa Pulp Corp.....	2,739,308	1,357,173
China Container Terminal Corp.....	423,000	395,176	Chung Lien Co. Ltd....	24,000	30,576
# China Ecotek Corp....	171,000	313,585	Chung Tai Resource Technology Corp....	10,000	23,220
# China Electric Manufacturing Corp.....	1,740,658	788,666	# Chung-Hsin Electric & Machinery Manufacturing Corp.....	2,139,500	10,016,331
# China Fineblanking Technology Co. Ltd.....	281,009	236,128	# Chunghua Chemical Synthesis & Biotech Co. Ltd....	385,000	386,548
# China General Plastics Corp.....	2,985,607	1,138,637	# Chunghua Precision Test Tech Co. Ltd...	84,000	2,026,548
# China Glaze Co. Ltd..	774,022	448,526	Chunghua Telecom Co. Ltd. (2412 TT)..	5,266,000	20,108,399
#* China Man-Made Fiber Corp.....	8,540,227	1,942,872	# Chunghua Telecom Co. Ltd. (CHT US), Sponsored ADR.	64,401	2,501,335
# China Metal Products.....	2,255,405	2,063,979	# Chyang Sheng Texting Co. Ltd.....	1,336,000	1,010,626
# China Motor Corp.....	1,365,286	3,340,805	CKM Applied Materials Corp.....	145,000	158,008
#* China Petrochemical Development Corp.....	25,757,099	5,827,855	# Cleanaway Co. Ltd. (8422 TT).....	537,000	2,932,445
# China Steel Chemical Corp.....	1,056,998	2,971,891	# Clevo Co.....	3,005,482	4,652,154
# China Steel Corp.....	27,652,440	16,922,992	# CMC Magnetics Corp.....	7,080,967	2,092,850
# China Steel Structure Co. Ltd.....	530,000	822,849	C-Media Electronics, Inc.....	11,000	18,826
# China Wire & Cable Co. Ltd.....	671,680	709,690	#* CoAsia Electronics Corp.....	524,793	641,775
# Chinese Maritime Transport Ltd.....	573,964	688,271	# Collins Co. Ltd.....	789,060	406,863
# Ching Feng Home Fashions Co. Ltd....	861,860	769,770	# Compal Electronics, Inc.....	14,594,560	16,096,828
# Chin-Poon Industrial Co. Ltd.....	2,600,617	2,843,413			
* Chip Hope Co. Ltd....	99,000	177,236			
# Chipbond Technology Corp.....	4,727,000	9,176,951			

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
# Compeq Manufacturing Co. Ltd.....	4,820,000	\$10,071,853	# Darfon Electronics Corp.....	1,707,700	\$ 2,259,091
# Compucase Enterprise.....	466,000	1,141,121	# Darwin Precisions Corp.....	2,803,304	1,070,129
# Concord International Securities Co. Ltd...	506,303	219,052	# Data Image Corp.....	25,000	35,206
# Concord Securities Co. Ltd.....	4,060,004	1,748,347	# Daxin Materials Corp.....	312,500	2,109,736
# Continental Holdings Corp.....	2,637,250	2,369,370	# De Licacy Industrial Co. Ltd.....	1,808,997	946,668
# Contrel Technology Co. Ltd.....	1,064,000	1,546,293	# Delpha Construction Co. Ltd.....	722,000	862,978
# Coremax Corp.....	449,486	742,318	# Delta Electronics, Inc.....	2,175,028	28,340,692
# Coretronic Corp.....	2,117,600	5,156,970	# Depo Auto Parts Ind Co. Ltd.....	874,634	5,682,118
# Co-Tech Development Corp.....	1,645,800	2,691,354	# DFI, Inc.....	71,000	153,085
# Cowealth Medical Holding Co. Ltd.....	197,369	121,789	# Dimerco Data System Corp.....	218,686	813,277
# Coxon Precise Industrial Co. Ltd....	311,000	160,767	# Dimerco Express Corp.....	1,179,158	2,895,422
# Creative Sensor, Inc...	12,600	18,426	# DingZing Advanced Materials, Inc.....	4,000	18,602
# Crowell Development Corp.....	379,000	448,701	# D-Link Corp.....	3,535,537	2,498,128
# Cryomax Cooling System Corp.....	78,565	84,577	# Donpon Precision, Inc.....	446,000	444,477
#* CSBC Corp. Taiwan...	244,371	111,900	# Dr. Wu Skincare Co. Ltd.....	153,000	694,469
# CTBC Financial Holding Co. Ltd.....	55,387,931	65,927,414	# Draytek Corp.....	307,000	346,191
# CTCI Advanced Systems, Inc.....	29,000	148,749	# Drewloong Precision, Inc.....	166,965	769,564
# CTCI Corp.....	3,997,896	4,810,906	#* Dyaco International, Inc.....	613,792	585,803
# CTI Traffic Industries Co. Ltd.....	130,000	460,935	# Dynamic Holding Co. Ltd.....	1,787,693	3,113,883
# Cub Elecparts, Inc....	162,000	505,168	# Dynamic Medical Technologies, Inc...	66,660	184,032
# CviLux Corp.....	659,378	978,867	# Dynapack International Technology Corp....	1,030,000	6,390,347
* CX Technology Co. Ltd.....	133,875	119,984	# E Ink Holdings, Inc....	1,107,000	9,291,667
# Cyberlink Corp.....	205,504	603,209	# E.Sun Financial Holding Co. Ltd.....	28,731,501	24,229,943
# CyberPower Systems, Inc.....	345,450	3,639,209	# Eastech Holding Ltd...	231,000	906,166
#* CyberTAN Technology, Inc.....	2,354,873	2,153,743	* Eastern Media International Corp...	1,761,909	903,956
#* Cypress Technology Co. Ltd.....	284,589	242,404	# Eclat Textile Co. Ltd...	586,518	9,344,385
# Cystech Electronics Corp.....	90,801	251,443	# eCloudvalley Digital Technology Co. Ltd.....	17,000	59,496
# DA CIN Construction Co. Ltd.....	1,642,247	2,754,494	# ECOVE Environment Corp.....	209,000	1,832,491
# Dafeng TV Ltd.....	403,061	638,696	#* Edimax Technology Co. Ltd.....	1,230,423	1,060,416
# Dah San Electric Wire & Cable Co. Ltd.....	407,264	726,912	# Edison Opto Corp....	714,345	519,065
# Da-Li Development Co. Ltd.....	2,417,117	3,088,893	# Edom Technology Co. Ltd.....	1,364,141	1,178,425

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
# eGalax_eMPIA			# Everlight Electronics		
Technology, Inc.....	351,267	\$ 429,759	Co. Ltd.....	3,453,570	\$ 8,628,857
Elan Microelectronics			#* Everspring Industry		
Corp.....	1,571,026	7,070,732	Co. Ltd.....	588,300	209,131
# E-Lead Electronic			# Evertop Wire Cable		
Co. Ltd.....	321,746	569,070	Corp.....	709,000	392,762
E-LIFE MALL Corp....	520,000	1,247,459	Excel Cell Electronic		
#* Elite Advanced Laser			Co. Ltd.....	135,000	87,761
Corp.....	398,320	3,979,143	# Excellence Opto,		
Elite Material Co.			Inc.....	141,000	108,583
Ltd.....	870,839	15,985,094	Excelliance Mos		
Elite Semiconductor			Corp.....	72,000	192,098
Microelectronics			# Excelsior Medical Co.		
Technology, Inc.....	1,260,390	2,299,006	Ltd.....	1,029,394	2,704,185
# Elitegroup Computer			# EZconn Corp.....	221,429	4,155,125
Systems Co. Ltd....	2,217,028	1,491,298	Far Eastern		
eMemory Technology,			Department Stores		
Inc.....	180,000	17,765,919	Ltd.....	8,012,000	5,386,027
# Emerging Display			Far Eastern		
Technologies			International Bank..	21,101,305	8,633,762
Corp.....	865,000	703,045	Far Eastern New		
Ennoconn Corp.....	693,298	5,971,260	Century Corp.....	11,858,705	11,232,764
Ennostar, Inc.....	4,657,431	6,565,244	Far EasTone		
EnTie Commercial			Telecommunications		
Bank Co. Ltd.....	2,316,166	990,394	Co. Ltd.....	6,582,391	17,650,057
#* Epileds Technologies,			# Faraday Technology		
Inc.....	484,000	448,183	Corp.....	724,837	4,802,794
#* Episil Technologies,			Farcent Enterprise		
Inc.....	194,000	260,653	Co. Ltd.....	43,000	69,812
# Episil-Precision, Inc....	745,015	970,425	Farglory F T Z		
# Eris Technology			Investment Holding		
Corp.....	141,689	878,665	Co. Ltd.....	941,817	1,209,376
# Eson Precision Ind			# Farglory Land		
Co. Ltd.....	812,000	1,432,622	Development Co.		
Eternal Materials Co.			Ltd.....	1,530,105	3,469,385
Ltd.....	6,283,099	5,386,653	# FDC International		
# Eurocharm Holdings			Hotels Corp.....	79,000	151,999
Co. Ltd.....	193,000	1,181,374	Feature Integration		
Eva Airways Corp.....	16,480,695	23,762,031	Technology, Inc....	13,000	26,280
# Ever Supreme Bio			#* Federal Corp.....	2,382,938	1,321,314
Technology Co.			# Feedback Technology		
Ltd.....	140,554	764,327	Corp.....	241,070	886,818
* Everest Textile Co.			Feng Hsin Steel Co.		
Ltd.....	3,592,829	779,132	Ltd.....	2,993,131	6,068,466
Evergreen Aviation			# Feng TAY Enterprise		
Technologies			Co. Ltd.....	1,966,959	7,821,271
Corp.....	690,000	2,179,506	# FIC Global, Inc.....	219,000	249,532
Evergreen			#* FineMat Applied		
International			Materials Co. Ltd....	101,000	106,568
Storage &			# FineTek Co. Ltd.....	135,069	750,779
Transport Corp.....	3,462,000	3,163,854	Firich Enterprises Co.		
# Evergreen Marine			Ltd.....	232,000	216,967
Corp. Taiwan Ltd....	2,949,568	18,295,716	#* First Copper		
# EVERGREEN Steel			Technology Co.		
Corp.....	1,127,000	3,018,980	Ltd.....	458,000	515,686
# Everlight Chemical			First Financial		
Industrial Corp.....	2,990,756	1,925,198	Holding Co. Ltd.....	26,470,056	22,336,733

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

TAIWAN — (Continued)			TAIWAN — (Continued)				
	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>		
#	First Hi-Tec Enterprise Co. Ltd..	518,736	\$1,693,565	#	Fortune Electric Co. Ltd.....	451,534	\$ 7,638,555
#	First Hotel.....	1,433,293	647,404		Fositek Corp.....	52,000	1,109,480
#	First Insurance Co. Ltd.	1,874,640	1,441,353	#	Founding Construction & Development Co. Ltd.....	1,356,882	806,732
#*	First Steamship Co. Ltd.....	5,234,961	1,124,880	#	Foxconn Technology Co. Ltd.....	3,063,241	7,257,361
#	FIT Holding Co. Ltd...	1,132,436	2,028,600		Foxsemicon Integrated Technology, Inc....	544,402	5,029,280
#	Fitipower Integrated Technology, Inc....	593,700	4,052,197	#	Franbo Lines Corp....	1,655,881	895,444
#*	Fittech Co. Ltd.....	266,945	834,889	#	Froch Enterprise Co. Ltd.....	1,534,384	767,926
#	FLEXium Interconnect, Inc....	2,551,724	4,949,658	#	FSP Technology, Inc..	887,619	1,756,468
#	Flytech Technology Co. Ltd.....	706,070	1,994,528	#	Fu Chun Shin Machinery Manufacture Co. Ltd.....	603,409	293,746
#	FocalTech Systems Co. Ltd.....	741,000	1,710,218	#	Fu Hua Innovation Co. Ltd.....	2,171,406	2,113,188
	Force Mos Technology Ltd.....	40,800	38,799		Fubon Financial Holding Co. Ltd.....	13,863,204	38,833,411
#	Forcecon Tech Co. Ltd.....	510,085	2,110,231	#	Fulgent Sun International Holding Co. Ltd.....	1,178,025	5,015,260
#*	Forest Water Environment Engineering Co. Ltd.....	253,176	288,994	#	Fullerton Technology Co. Ltd.....	667,670	469,696
#	Formosa Advanced Technologies Co. Ltd.....	1,383,000	1,208,637	#*	Fulltech Fiber Glass Corp.....	3,340,554	2,965,290
	Formosa Chemicals & Fibre Corp.....	6,392,198	5,444,521	#	Fusheng Precision Co. Ltd.....	678,000	6,749,607
#*	Formosa Electronic Industries, Inc.....	128,000	132,491	#	Fwusow Industry Co. Ltd.....	1,448,109	630,945
#	Formosa International Hotels Corp.....	329,975	1,972,647	#	G Shank Enterprise Co. Ltd.....	1,186,562	3,036,599
#	Formosa Laboratories, Inc....	823,467	1,816,616		Galaxy Software Services Corp.....	20,995	80,091
#	Formosa Oilseed Processing Co. Ltd.....	312,135	434,722	#	Gallant Micro Machining Co. Ltd..	16,000	264,947
#	Formosa Optical Technology Co. Ltd.....	223,000	752,807	#	Gamania Digital Entertainment Co. Ltd.....	971,000	2,242,818
#	Formosa Petrochemical Corp.....	1,122,000	1,233,981	#*	GCS Holdings, Inc....	401,000	1,706,820
#	Formosa Plastics Corp.....	6,452,770	7,088,959	#	GEM Services, Inc....	453,970	967,315
#	Formosa Sumco Technology Corp....	264,000	722,151	*	GEM Terminal Industrial Co. Ltd....	165,000	113,098
#	Formosa Taffeta Co. Ltd.....	5,198,460	2,985,307	#	Gemtek Technology Corp.....	2,619,574	2,582,508
#	Formosan Rubber Group, Inc.....	1,503,128	1,184,705	*	General Interface Solution Holding Ltd.....	1,920,000	3,036,581
#	Formosan Union Chemical.....	2,645,936	1,642,906	#	General Plastic Industrial Co. Ltd....	631,478	657,336

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

TAIWAN — (Continued)			TAIWAN — (Continued)			
	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>	
#	Generalplus		#	Gourmet Master Co.		
	Technology, Inc.....	436,000	\$	Ltd.....	741,102	\$2,334,206
*	GeneReach		#	Grand Fortune		
	Biotechnology			Securities Co. Ltd...	2,170,214	821,068
	Corp.....	254,182		213,878		
#	Genesys Logic, Inc....	308,000		1,611,491		
#	Genius Electronic		#*	Grand Pacific		
	Optical Co. Ltd.....	666,576		Petrochemical.....	7,372,579	2,531,742
	Genmont Biotech,		#	Grand Process		
	Inc.....	55,314		Technology Corp....	96,000	4,231,349
#	Genovate			GrandTech CG		
	Biotechnology Co.			Systems, Inc.....	331,890	554,658
	Ltd.....	366,371		Grape King Bio Ltd....	869,000	3,853,864
#	GeoVision, Inc.....	416,377		Great China Metal		
	Getac Holdings			Industry.....	1,132,000	796,222
	Corp.....	2,306,281	#	Great Taipei Gas Co.		
#	GFC Ltd.....	277,400		Ltd.....	1,511,000	1,397,963
#	Giant Manufacturing		#	Great Tree Pharmacy		
	Co. Ltd.....	1,067,355		Co. Ltd.....	431,742	1,958,256
#	Giantplus Technology		#	Great Wall Enterprise		
	Co. Ltd.....	2,035,000		Co. Ltd.....	4,359,478	6,830,257
	Gigabyte Technology			Greatek Electronics,		
	Co. Ltd.....	1,215,750		Inc.....	2,374,000	4,438,896
#*	Gigasolar Materials		#	Green World FinTech		
	Corp.....	242,678		Service Co. Ltd.....	455,000	875,733
#*	Gigastorage Corp.....	1,251,576	#	Group Up Industrial		
#	Global Brands			Co. Ltd.....	308,000	2,084,187
	Manufacture Ltd....	2,355,175	#	GTM Holdings Corp...	1,004,550	1,052,093
#	Global Lighting			Gudeng Precision		
	Technologies, Inc...	528,000		Industrial Co. Ltd....	176,292	2,516,324
#	Global Mixed Mode		#*	Hai Kwang Enterprise		
	Technology, Inc.....	516,000		Corp.....	191,400	96,421
#	Global PMX Co. Ltd...	420,000		Hannstar Board		
#	Global Unichip Corp...	282,000		Corp.....	2,547,164	4,030,105
#	Globaltek Fabrication		#*	HannStar Display		
	Co. Ltd.....	78,000		Corp.....	14,221,323	3,466,123
#	Globalwafers Co.		#*	HannsTouch Holdings		
	Ltd.....	882,779		Co.....	3,937,862	998,938
#	Globe Union		#	Hanpin Electron Co.		
	Industrial Corp.....	1,815,136		Ltd.....	381,000	652,584
#	Gloria Material			Harmony Electronics		
	Technology Corp....	3,452,885		Corp.....	81,000	78,994
*	Glotech Industrial		#	Harvatek Corp.....	1,062,839	684,812
	Corp.....	124,000	#	Heran Co. Ltd.....	97,000	303,283
#*	GlycoNex, Inc.....	334,828	#	Hey Song Corp.....	1,993,500	2,489,268
#	GMI Technology, Inc...	1,055,563	#	Hi-Clearance, Inc.....	146,045	632,939
	Gold Circuit		*	Highlight Tech Corp...	485,273	729,324
	Electronics Ltd.....	1,367,372		High-Tek Harness		
#	Goldsun Building		#	Enterprise Co. Ltd..	141,000	25,726
	Materials Co. Ltd....	6,445,965		Highwealth		
#	Gongin Precision			Construction Corp..	6,100,408	7,875,693
	Industrial Co. Ltd....	94,000	#	Hi-Lai Foods Co.		
#	Good Will Instrument			Ltd.....	77,000	356,983
	Co. Ltd.....	411,342	#	HIM International		
#	Gordon Auto Body			Music, Inc.....	216,200	763,529
	Parts.....	610,000	#	Hiroca Holdings Ltd...	466,221	391,935
		691,584	#	Hitron Technology,		
				Inc.....	826,997	714,672

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
# Hiwin Technologies Corp.....	1,023,866	\$ 9,067,878	# Hua Nan Financial Holdings Co. Ltd....	24,791,365	\$21,089,722
# Hiyes International Co. Ltd.....	182,944	976,348	# Hua Yu Lien Development Co. Ltd.....	114,000	406,983
# Ho Tung Chemical Corp.....	6,470,828	1,585,979	Huaku Development Co. Ltd.....	2,152,640	7,255,137
# Hocheng Corp.....	1,552,266	767,702	# Huang Hsiang Construction Corp..	418,735	799,310
# Holdings-Key Electric Wire & Cable Co. Ltd.....	582,521	793,167	Huikwang Corp.....	57,000	51,059
# Holiday Entertainment Co. Ltd.....	417,390	984,900	Hung Ching Development & Construction Co. Ltd.....	933,000	1,014,010
# Holtek Semiconductor, Inc.....	1,042,000	1,536,834	# Hung Sheng Construction Ltd....	2,917,603	2,104,242
# Holy Stone Enterprise Co. Ltd..	1,022,358	2,701,782	Huxen Corp.....	276,072	420,127
Hon Hai Precision Industry Co. Ltd. (2317 TT).....	17,900,403	95,581,587	# Hwa Fong Rubber Industrial Co. Ltd....	1,294,096	711,383
# Hong Ho Precision Textile Co. Ltd.....	316,000	370,024	# Hwacom Systems, Inc.....	460,000	285,811
# Hong Pu Real Estate Development Co. Ltd.....	1,477,554	1,404,168	# Hwang Chang General Contractor Co. Ltd.....	203,200	483,222
# Hong TAI Electric Industrial.....	1,557,000	1,463,376	* Ibase Gaming, Inc.....	47,000	48,043
# Hong YI Fiber Industry Co.....	1,007,680	452,237	# Ibase Technology, Inc.....	551,345	1,118,746
# Horizon Securities Co. Ltd.....	2,505,560	818,795	IBF Financial Holdings Co. Ltd....	18,608,377	8,176,562
# Hota Industrial Manufacturing Co. Ltd.....	1,423,816	2,564,568	ICARES Medicus, Inc.....	17,600	67,459
# Hotai Finance Co. Ltd.....	1,019,960	2,486,129	# Ichia Technologies, Inc.....	1,688,255	1,869,257
Hotai Motor Co. Ltd..	540,180	9,907,288	# I-Chiun Precision Industry Co. Ltd.....	1,155,784	3,606,105
#* Hotron Precision Electronic Industrial Co. Ltd....	453,364	371,922	* Ideal Bike Corp.....	684,324	168,926
# Hsin Ba Ba Corp.....	50,017	166,040	# IEI Integration Corp....	936,173	2,180,339
# Hsin Kuang Steel Co. Ltd.....	1,825,000	2,616,195	#* In Win Development, Inc.....	90,000	229,324
Hsin Yung Chien Co. Ltd.....	263,510	726,522	Inergy Technology, Inc.....	43,000	114,610
# Hsing TA Cement Co.....	846,222	448,314	# Infortrend Technology, Inc.....	1,508,866	1,412,778
#* HTC Corp.....	4,551,619	8,104,596	Info-Tek Corp.....	502,000	615,712
# Hu Lane Associate, Inc.....	571,493	3,132,559	# Ingentec Corp.....	77,886	424,768
HUA ENG Wire & Cable Co. Ltd.....	2,086,000	1,611,501	Innodisk Corp.....	569,087	3,523,551
Hua Jung Components Co. Ltd.....	34,000	16,413	Innolux Corp.....	26,643,761	11,286,368
			# Inpaq Technology Co. Ltd.....	607,199	1,464,761
			# Insyde Software Corp.....	181,200	2,184,658
			# Intai Technology Corp.....	244,800	843,870
			# Integrated Service Technology, Inc.....	666,669	2,691,897
			#* IntelliEPI, Inc.....	123,000	364,100

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
# Interactive Digital Technologies, Inc...	114,000	\$ 288,464	Keding Enterprises Co. Ltd.....	14,000	\$ 55,244
#* International CSRC Investment Holdings Co.....	4,824,083	1,862,231	# KEE TAI Properties Co. Ltd.....	3,052,207	1,297,454
# International Games System Co. Ltd.....	960,000	27,427,747	Kenda Rubber Industrial Co. Ltd....	4,179,017	3,370,801
# Inventec Corp.....	6,372,276	9,393,448	Kent Industrial Co. Ltd.....	99,000	80,028
# Iron Force Industrial Co. Ltd.....	312,878	886,412	# Kerry TJ Logistics Co. Ltd.....	1,428,000	1,684,874
# I-Sheng Electric Wire & Cable Co. Ltd....	747,000	1,163,714	#* Key Ware Electronics Co. Ltd.....	579,430	182,353
# ITE Technology, Inc...	896,646	3,838,985	# Keystone Microtech Corp.....	150,000	2,173,475
# ITEQ Corp.....	1,376,608	3,044,083	KGI Financial Holding Co. Ltd.....	39,429,092	20,611,386
# Jarlytec Co. Ltd.....	359,828	1,785,698	# KHGEARS International Ltd....	56,504	357,475
# Jean Co. Ltd.....	911,262	689,029	Kindom Development Co. Ltd.....	2,740,000	4,233,335
# Jentech Precision Industrial Co. Ltd....	186,356	7,712,517	# King Chou Marine Technology Co. Ltd.....	504,800	640,863
Jetway Information Co. Ltd.....	198,750	260,110	# King Polytechnic Engineering Co. Ltd.....	333,900	517,690
# Jetwell Computer Co. Ltd.....	62,000	296,303	King Slide Works Co. Ltd.....	94,450	4,278,262
# Jia Wei Lifestyle, Inc..	289,000	610,390	# King Yuan Electronics Co. Ltd.....	7,380,032	24,696,602
# Jih Lin Technology Co. Ltd.....	335,000	507,516	King's Town Bank Co. Ltd.....	5,631,653	8,744,837
# Jiin Yeeh Ding Enterprise Co. Ltd..	363,200	672,334	#* King's Town Construction Co. Ltd.....	659,690	1,221,259
# Jinan Acetate Chemical Co. Ltd...	274,983	6,995,902	Kingstate Electronics Corp.....	43,000	55,626
* Jinli Group Holdings Ltd.....	688,681	210,438	# Kinik Co.....	380,000	3,445,776
# JMC Electronics Co. Ltd.....	92,000	99,986	# Kinko Optical Co. Ltd.....	759,120	610,028
# Johnson Health Tech Co. Ltd.....	397,000	2,270,461	# Kinpo Electronics....	8,325,892	6,236,043
# Joinsoon Electronics Manufacturing Co. Ltd.....	558,108	284,376	# Kinsus Interconnect Technology Corp....	2,525,476	7,356,231
# Jourdeness Group Ltd.....	177,000	236,030	KMC Kuei Meng International, Inc....	426,951	1,644,396
# JPC connectivity, Inc.....	561,450	2,273,370	# KNH Enterprise Co. Ltd.....	719,150	430,798
# JPP Holding Co. Ltd..	37,802	200,385	# Ko Ja Cayman Co. Ltd.....	137,000	176,290
# JSL Construction & Development Co. Ltd.....	380,134	1,051,030	# KS Terminals, Inc....	966,290	2,142,944
# K Laser Technology, Inc.....	962,459	566,476	Kuen Ling Machinery Refrigerating Co. Ltd.....	11,000	16,114
# Kaimei Electronic Corp.....	488,851	1,009,948	# Kung Long Batteries Industrial Co. Ltd....	424,000	1,953,467
Kaori Heat Treatment Co. Ltd.....	201,321	1,776,486	#* Kung Sing Engineering Corp...	3,354,135	1,047,615
Kaulin Manufacturing Co. Ltd.....	887,684	365,672			
# Kedge Construction Co. Ltd.....	351,448	747,996			

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
# Kuo Toong International Co. Ltd.....	1,421,735	\$ 2,300,421	# Lintes Technology Co. Ltd.....	26,000	\$ 118,997
# Kuo Yang Construction Co. Ltd.....	1,339,517	838,998	# Lion Travel Service Co. Ltd.....	545,000	2,131,421
# Kwong Fong Industries Corp.....	381,733	143,217	Lite-On Technology Corp.....	4,371,419	14,306,551
Kwong Lung Enterprise Co. Ltd..	731,000	1,299,881	# Liton Technology Corp.....	346,000	459,524
# L&K Engineering Co. Ltd.....	1,117,261	8,314,801	#* Long Bon International Co. Ltd.....	2,254,276	1,298,042
# La Kaffa International Co. Ltd.....	221,947	641,127	# Long Da Construction & Development Corp.....	1,230,000	1,211,241
* LAN FA Textile.....	1,512,412	427,763	#* Longchen Paper & Packaging Co. Ltd.....	5,934,003	2,012,394
# Lang, Inc.....	76,000	104,215	# Longwell Co.....	1,004,000	2,356,249
# Lanner Electronics, Inc.....	862,387	2,519,525	# Loop Telecommunication International, Inc....	64,000	132,073
Largan Precision Co. Ltd. (3008 TT).....	236,234	19,521,481	Lotes Co. Ltd.....	309,223	17,422,467
# Laser Tek Taiwan Co. Ltd.....	439,086	744,006	# Lotus Pharmaceutical Co. Ltd.....	673,000	5,247,892
# Laster Tech Corp. Ltd.....	625,570	616,530	# Lu Hai Holding Corp..	365,353	327,539
#* Leader Electronics, Inc.....	361,097	155,827	# Lucky Cement Corp...	1,165,000	512,248
#* Lealea Enterprise Co. Ltd.....	5,120,683	1,319,068	# Lumax International Corp. Ltd.....	570,513	1,866,021
Leatec Fine Ceramics Co. Ltd...	23,000	17,799	#* Lung Yen Life Service Corp.....	1,035,000	1,665,012
# Ledlink Optics, Inc.....	309,858	236,348	Lungteh Shipbuilding Co. Ltd.....	329,700	1,078,242
LEE CHI Enterprises Co. Ltd.....	1,204,000	479,066	# Luxe Green Energy Technology Co. Ltd.....	338,048	232,385
# Lelon Electronics Corp.....	639,122	1,966,477	# LuxNet Corp.....	163,705	1,192,692
# Lemtech Holdings Co. Ltd.....	215,032	928,882	# M3 Technology, Inc....	39,000	125,485
# Leo Systems, Inc.....	130,000	118,251	# M31 Technology Corp.....	64,080	1,226,992
#* Leofoo Development Co. Ltd.....	790,010	447,257	# Macauto Industrial Co. Ltd.....	403,000	693,022
#* Li Cheng Enterprise Co. Ltd.....	561,057	176,469	Machvision, Inc.....	177,890	1,975,627
Li Ming Development Construction Co. Ltd.....	10,000	17,038	# Macroblock, Inc.....	229,000	520,343
#* Li Peng Enterprise Co. Ltd.....	3,785,060	817,683	Macronix International Co. Ltd.....	10,906,837	6,335,350
# Lian HWA Food Corp.....	738,490	3,291,975	# MacroWell OMG Digital Entertainment Co. Ltd.....	54,000	154,412
# Lida Holdings Ltd.....	407,000	285,286	# Makalot Industrial Co. Ltd.....	846,723	8,963,232
Lien Hwa Industrial Holdings Corp.....	2,987,787	4,491,465	# Marketech International Corp...	614,000	2,768,515
Ligitek Electronics Co. Ltd.....	97,000	155,707	# Materials Analysis Technology, Inc.....	378,179	2,803,676
# Lingsen Precision Industries Ltd.....	2,676,490	1,402,759			

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
# Maxigen Biotech, Inc.....	209,650	\$ 320,327
# Mayer Steel Pipe Corp.....	1,069,086	902,607
# Maywufa Co. Ltd.....	178,462	124,921
# Mechema Chemicals International Corp...	306,000	577,131
#* Medeon Biodesign, Inc.....	122,549	139,966
MediaTek, Inc.....	2,597,823	112,503,987
Mega Financial Holding Co. Ltd.....	13,213,460	15,538,556
# Meiloon Industrial Co.....	518,911	406,574
# Mercuries & Associates Holding Ltd.....	3,521,247	1,723,474
# Mercuries Data Systems Ltd.....	52,000	39,842
#* Mercuries Life Insurance Co. Ltd...	20,829,907	4,116,361
Merida Industry Co. Ltd.....	875,588	4,160,313
# Merry Electronics Co. Ltd.....	1,480,785	4,728,210
# METAAGE Corp.....	435,000	742,893
#* Metatech AP, Inc.....	70,000	106,438
#* Microbio Co. Ltd.....	1,137,144	1,091,393
Micro-Star International Co. Ltd.....	2,891,465	15,825,983
# Mildef Crete, Inc.....	328,000	824,176
# MIN AIK Technology Co. Ltd.....	811,249	563,703
Mitac Holdings Corp...	2,987,535	6,526,482
Mitake Information Corp.....	31,000	62,003
MJ International Co. Ltd.....	38,000	50,770
#* Mobiletron Electronics Co. Ltd.....	504,960	605,566
# momo.com, Inc.....	294,325	3,162,035
#* MOSA Industrial Corp.....	630,162	414,164
* Mosel Vitelic, Inc.....	148,000	136,237
# Motech Industries, Inc.....	1,466,000	914,922
MPI Corp.....	423,000	11,006,630
# MSSCORPS Co. Ltd.....	271,995	1,372,860
Munsin Garment Corp.....	21,000	32,855
#* My Humble House Hospitality Management Consulting.....	37,000	60,445

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
# Nak Sealing Technologies Corp.....	429,549	\$ 1,490,309
# Namchow Holdings Co. Ltd.....	1,457,000	2,212,267
Nan Juen International Co. Ltd.....	3,000	13,279
* Nan Kang Rubber Tire Co. Ltd.....	575,000	789,075
# Nan Liu Enterprise Co. Ltd.....	254,000	506,543
Nan Pao Resins Chemical Co. Ltd...	309,000	3,027,833
#* Nan Ren Lake Leisure Amusement Co. Ltd.....	977,072	413,621
Nan Ya Plastics Corp.....	8,287,584	8,102,442
# Nan Ya Printed Circuit Board Corp.....	965,211	3,956,222
# Nang Kuang Pharmaceutical Co. Ltd.....	416,000	527,356
Nantex Industry Co. Ltd.....	1,685,363	1,709,507
#* Nanya Technology Corp.....	3,573,751	3,213,217
# National Aerospace Fasteners Corp.....	129,000	378,504
# National Petroleum Co. Ltd.....	643,000	1,244,736
# Netronix, Inc.....	439,000	1,662,063
* New Asia Construction & Development Corp.....	821,000	427,684
New Best Wire Industrial Co. Ltd....	189,200	171,687
* Newmax Technology Co. Ltd.....	454,000	344,240
# Nexcom International Co. Ltd.....	696,267	1,148,811
# Nichidenbo Corp.....	1,181,552	2,394,448
# Nidec Chaun-Choung Technology Corp....	134,000	723,529
# Nien Hsing Textile Co. Ltd.....	805,656	474,982
Nien Made Enterprise Co. Ltd.....	816,000	10,711,878
# Niko Semiconductor Co. Ltd.....	446,974	619,821
# Nishoku Technology, Inc.....	282,800	1,249,332

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
# North-Star International Co. Ltd.....	526,000	\$ 930,680
# Nova Technology Corp.....	198,000	1,545,298
# Novatek Microelectronics Corp.....	1,621,000	25,474,126
# Nuvoton Technology Corp.....	1,205,000	3,325,587
Nyquest Technology Co. Ltd.....	100,000	149,123
O-Bank Co. Ltd.....	4,778,961	1,442,299
# Ocean Plastics Co. Ltd.....	873,000	946,190
# OFCO Industrial Corp.....	53,696	32,749
OK Biotech Co. Ltd....	103,718	63,343
#* Oneness Biotech Co. Ltd.....	493,870	1,182,620
Optimax Technology Corp.....	119,000	118,929
# Orient Europharma Co. Ltd.....	161,000	239,125
# Orient Semiconductor Electronics Ltd.....	3,333,637	3,347,497
# Oriental Union Chemical Corp.....	3,724,819	1,675,191
# O-TA Precision Industry Co. Ltd....	511,683	1,096,152
# Pacific Construction Co.....	1,439,276	492,029
# Pacific Hospital Supply Co. Ltd.....	387,706	1,116,303
# PADAUK Technology Co. Ltd.....	17,855	43,049
#* Paiho Shih Holdings Corp.....	1,223,086	954,178
# Pan Asia Chemical Corp.....	467,308	194,011
# Pan German Universal Motors Ltd.....	107,000	965,866
# Pan Jit International, Inc.....	1,917,074	2,777,058
# Pan Ram International Corp...	119,000	71,224
# Pan-International Industrial Corp.....	2,668,854	3,266,967
# Panion & BF Biotech, Inc.....	419,753	1,047,529
Parade Technologies Ltd.....	270,805	5,733,514
#* Paragon Technologies Co. Ltd.....	306,248	204,986
# Parpro Corp.....	245,000	246,654

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
#* PChome Online, Inc...	820,581	\$ 1,056,754
# PCL Technologies, Inc.....	397,129	1,761,013
# P-Duke Technology Co. Ltd.....	348,644	981,741
Pegatron Corp.....	6,675,293	19,422,262
# Pegavision Corp.....	301,912	3,379,466
* PharmaEngine, Inc....	57,000	166,915
* PharmaEssentia Corp.....	203,000	4,224,303
* Pihong Technology Co. Ltd.....	109,000	116,983
# Phison Electronics Corp.....	508,000	7,228,490
# Phoenix Silicon International Corp...	1,060,010	3,884,713
# Phoenix Tours International, Inc....	193,800	404,004
* Phytohealth Corp.....	361,000	179,237
Pixart Imaging, Inc....	995,000	7,250,248
# Planet Technology Corp.....	208,000	951,894
# Plastron Precision Co. Ltd.....	656,491	293,632
#* Plotech Co. Ltd.....	459,800	198,846
# Polytronics Technology Corp....	404,239	689,973
# Posiflex Technology, Inc.....	192,939	1,948,973
# Pou Chen Corp.....	7,427,005	8,236,753
# Power Wind Health Industry, Inc.....	211,319	729,796
#* Powerchip Semiconductor Manufacturing Corp.....	11,375,000	6,857,251
Powertech Technology, Inc....	4,340,580	15,065,972
Powertip Technology Corp.....	201,000	78,084
Poya International Co. Ltd.....	316,226	4,673,530
President Chain Store Corp.....	1,735,728	13,696,646
President Securities Corp.....	6,411,644	5,075,186
Primax Electronics Ltd.....	3,242,000	8,028,977
# Prince Housing & Development Corp.....	7,963,140	2,453,681
Princeton Technology Corp.....	70,000	32,905
# Pro Hawk Corp.....	93,000	457,563
# Progate Group Corp...	69,957	334,238
# Promate Electronic Co. Ltd.....	1,237,000	2,909,190

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

TAIWAN — (Continued)			TAIWAN — (Continued)		
	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
#	Prosperity Dielectrics Co. Ltd.....	785,687	\$	974,061	
	P-Two Industries, Inc.....	17,000		14,431	
#	Qisda Corp.....	6,365,525		6,716,089	
#	QST International Corp.....	462,240		854,143	
#	Qualipoly Chemical Corp.....	681,893		1,017,542	
#	Quang Viet Enterprise Co. Ltd..	265,000		794,879	
	Quanta Computer, Inc.....	2,321,436		18,404,651	
#	Quanta Storage, Inc...	1,339,000		4,081,873	
#*	Quintain Steel Co. Ltd.....	2,151,384		714,711	
	Radiant Opto-Electronics Corp.....	2,121,692		12,902,424	
#	Radium Life Tech Co. Ltd.....	5,175,833		1,648,755	
#	Rafael Microelectronics, Inc.....	55,097		257,428	
#	Raydium Semiconductor Corp.....	250,000		2,931,034	
#*	RDC Semiconductor Co. Ltd.....	80,000		474,213	
	Realtek Semiconductor Corp.....	703,861		11,593,218	
	ReaLy Development&Construction Corp.....	10,000		12,436	
#	Rechi Precision Co. Ltd.....	2,437,292		1,995,395	
#	Rexon Industrial Corp. Ltd.....	874,559		831,941	
#	Rich Development Co. Ltd.....	3,871,532		1,142,698	
#	Richmond International Travel & Tours Co. Ltd.....	42,000		132,309	
*	Right WAY Industrial Co. Ltd.....	195,000		72,631	
#*	RiTDisplay Corp.....	104,402		129,253	
*	Ritek Corp.....	4,923,593		1,997,254	
	Rodex Fasteners Corp.....	125,000		140,067	
*	Roo Hsing Co. Ltd...	3,680,000		349,468	
#	Ruby Tech Corp.....	56,650		83,486	
	Ruentex Development Co. Ltd.....	4,682,217		5,971,677	
#	Ruentex Engineering & Construction Co.....	571,816		\$2,652,329	
	Ruentex Industries Ltd.....	2,884,253		6,040,815	
#	Run Long Construction Co. Ltd.....	3,571,068		3,872,763	
#	Sakura Development Co. Ltd.....	850,316		1,375,287	
#	Sampo Corp.....	2,123,895		1,813,439	
#	San Fang Chemical Industry Co. Ltd.....	1,244,659		1,433,793	
#	San Far Property Ltd.....	1,234,297		780,823	
#	San Fu Chemical Co. Ltd.....	181,000		674,004	
#	San Shing Fastech Corp.....	684,622		1,143,210	
#	Sanitar Co. Ltd.....	303,000		391,626	
#	Sanyang Motor Co. Ltd.....	3,330,802		7,109,300	
#	Savior Lifetec Corp....	1,485,203		907,114	
	Scan-D Corp.....	7,000		7,205	
#	SCI Pharmtech, Inc....	239,696		626,578	
#	Scientech Corp.....	93,000		1,035,339	
	ScinoPharm Taiwan Ltd.....	1,213,000		824,548	
#	SciVision Biotech, Inc.....	171,000		630,775	
#	SDI Corp.....	929,000		2,586,646	
	Sea & Land Integrated Corp.....	92,500		69,117	
#	Sea Sonic Electronics Co. Ltd.....	276,000		579,750	
	Senao International Co. Ltd.....	521,547		518,606	
#	Senao Networks, Inc.....	226,796		1,244,404	
#	Sensortek Technology Corp....	118,000		833,663	
#	Sercomm Corp.....	2,116,000		8,011,066	
#	Sesoda Corp.....	1,358,261		1,542,360	
	Shanghai Commercial & Savings Bank Ltd...	4,618,660		5,932,469	
#	Shan-Loong Transportation Co. Ltd.....	619,247		329,600	
#	Sharehope Medicine Co. Ltd.....	705,611		605,645	
	Sheh Fung Screws Co. Ltd.....	89,000		138,219	
#	Sheng Yu Steel Co. Ltd.....	930,000		683,944	

EMERGING MARKETS CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
#	ShenMao Technology, Inc.....	620,450	\$ 1,236,417		
#	Shieh Yih Machinery Industry Co. Ltd.....	582,000	571,488		
#	Shih Her Technologies, Inc...	373,000	1,564,074		
#*	Shih Wei Navigation Co. Ltd.....	2,726,634	1,318,761		
*	Shihlin Development Co. Ltd.....	96,000	34,462	#	Single Well Industrial Corp.....
	Shihlin Electric & Engineering Corp...	888,787	5,002,382	#	Sinher Technology, Inc.....
#*	Shin Foong Specialty & Applied Materials Co. Ltd.....	226,000	377,413	#	Sinmag Equipment Corp.....
	Shin Hai Gas Corp....	8,242	12,835		Sino-American Silicon Products, Inc.....
#	Shin Hsiung Natural Gas Co. Ltd.....	253,782	355,306	#	Sinon Corp.....
*	Shin Kong Financial Holding Co. Ltd.....	47,786,247	17,794,865	#	SinoPac Financial Holdings Co. Ltd....
#	Shin Ruenn Development Co. Ltd.....	550,900	977,089	#	Sinopower Semiconductor, Inc.....
	Shin Shin Natural Gas Co.....	12,480	14,971	#	Sinphar Pharmaceutical Co. Ltd.....
#	Shin Zu Shing Co. Ltd.....	1,139,411	7,262,449		Sinyi Realty, Inc.....
	Shinfox Energy Co. Ltd.....	182,000	627,200	#	Sirtec International Co. Ltd.....
	Shinih Enterprise Co. Ltd.....	3,000	1,838	#	Sitronix Technology Corp.....
#*	Shining Building Business Co. Ltd....	2,773,622	878,385	#	Siward Crystal Technology Co. Ltd.....
#	Shinkong Insurance Co. Ltd.....	1,833,784	5,794,905	#	Soft-World International Corp...
	Shinkong Synthetic Fibers Corp.....	8,122,844	3,722,906		Solar Applied Materials Technology Corp....
#	Shinkong Textile Co. Ltd.....	920,169	1,202,460	#	Solteam, Inc.....
	Shiny Brands Group Co. Ltd.....	10,000	44,859	*	Solytech Enterprise Corp.....
#	Shiny Chemical Industrial Co. Ltd....	634,302	2,976,814	#	Sonix Technology Co. Ltd.....
*	Shun On Electronic Co. Ltd.....	99,000	82,009	#	Southeast Cement Co. Ltd.....
#	Shuttle, Inc.....	2,415,000	1,404,876	#	Speed Tech Corp.....
	Sigurd Microelectronics Corp.....	3,638,523	7,709,663	#	Spirox Corp.....
	Silergy Corp.....	611,000	7,099,836	#	Sporton International, Inc.....
#	Silicon Integrated Systems Corp.....	1,634,539	3,031,426	#	Sports Gear Co. Ltd...
#	Silicon Power Computer & Communications, Inc.....	128,000	121,479	#	St. Shine Optical Co. Ltd.....
				#	Standard Chemical & Pharmaceutical Co. Ltd.....

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Standard Foods Corp.....	2,674,734	\$2,851,632	#* SYnergy ScienTech Corp.....	104,000	\$ 187,011
# Stark Technology, Inc.....	618,520	2,718,072	Syngen Biotech Co. Ltd.....	14,000	52,386
# S-Tech Corp.....	391,838	319,218	# Synmosa Biopharma Corp.....	1,443,975	1,478,904
# STL Technology Co. Ltd.....	106,000	232,200	Synnex Technology International Corp...	3,903,732	8,390,380
# Sumeeo Industries Co. Ltd.....	99,000	264,134	Syn-Tech Chem & Pharm Co. Ltd.....	22,000	62,360
* Sun Race SturmeY-Archer, Inc.....	204,000	141,384	# Syscom Computer Engineering Co.....	71,000	122,053
#* Sun Yad Construction Co. Ltd.....	570,495	235,501	# Systex Corp.....	963,293	3,764,333
Sunfun Info Co. Ltd....	165,080	171,085	# T3EX Global Holdings Corp.....	712,178	1,651,571
# Sunjuice Holdings Co. Ltd.....	76,000	299,901	# TA Chen Stainless Pipe.....	9,367,566	9,690,082
#* Sunko INK Co. Ltd....	373,800	172,794	# Ta Ya Electric Wire & Cable.....	4,102,191	5,108,838
# SunMax Biotechnology Co. Ltd.....	146,000	1,222,086	Ta Yih Industrial Co. Ltd.....	167,000	133,546
# Sunny Friend Environmental Technology Co. Ltd.....	557,257	1,401,961	Tah Hsin Industrial Corp.....	233,378	485,574
# Sunonwealth Electric Machine Industry Co. Ltd.....	1,912,001	5,609,024	# TAI Roun Products Co. Ltd.....	228,000	116,507
# Sunplus Innovation Technology, Inc.....	100,000	435,632	# TA-I Technology Co. Ltd.....	758,834	1,032,683
#* Sunplus Technology Co. Ltd.....	2,976,153	2,535,479	#* Tai Tung Communication Co. Ltd.....	933,230	630,704
# Sunrex Technology Corp.....	1,238,145	2,326,471	Taichung Commercial Bank Co. Ltd.....	27,918,336	16,037,063
# Sunspring Metal Corp.....	932,291	881,125	# TaiDoc Technology Corp.....	531,532	2,313,072
#* Super Dragon Technology Co. Ltd.....	170,000	149,114	# Taiflex Scientific Co. Ltd.....	1,255,657	1,721,155
Superalloy Industrial Co. Ltd.....	22,000	39,510	# Tailyn Technologies, Inc.....	73,000	73,203
# Superior Plating Technology Co. Ltd.....	89,000	164,333	# Taimide Tech, Inc.....	644,940	1,309,970
# Supreme Electronics Co. Ltd.....	3,451,051	6,301,671	# Tainan Enterprises Co. Ltd.....	643,289	674,651
# Swancor Holding Co. Ltd.....	421,000	1,098,683	# Tainan Spinning Co. Ltd.....	7,949,791	3,317,698
# Sweeten Real Estate Development Co. Ltd.....	1,263,556	1,169,576	* Tainergy Tech Co. Ltd.....	285,000	108,420
# Symtek Automation Asia Co. Ltd.....	426,555	2,874,306	# Tai-Saw Technology Co. Ltd.....	498,960	351,066
# Syncmold Enterprise Corp.....	718,000	2,078,657	# Taishin Financial Holding Co. Ltd.....	34,772,491	18,457,528
			# TaiSol Electronics Co. Ltd.....	478,000	860,962
			#* Taisun Enterprise Co. Ltd.....	1,090,775	646,546
			# Taita Chemical Co. Ltd.....	1,632,792	662,093

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
# TAI-TECH Advanced Electronics Co. Ltd.....	314,000	\$ 1,064,383	# Taiwan Sanyo Electric Co. Ltd.....	541,650	\$ 636,900
Taitien Electronics Co. Ltd.....	94,000	67,279	# Taiwan Secom Co. Ltd.....	1,664,405	6,237,762
Taiwan Business Bank.....	27,874,094	12,733,238	# Taiwan Semiconductor Co. Ltd.....	1,689,000	2,697,096
# Taiwan Chinsan Electronic Industrial Co. Ltd....	682,331	790,194	Taiwan Semiconductor Manufacturing Co. Ltd. (2330 TT).....	40,130,652	1,339,283,671
Taiwan Cogeneration Corp.....	2,955,578	3,673,015	Taiwan Semiconductor Manufacturing Co. Ltd. (TSM US), Sponsored ADR.	2,331,292	487,986,041
Taiwan Cooperative Financial Holding Co. Ltd.....	20,548,420	15,235,252	# Taiwan Shin Kong Security Co. Ltd.....	1,721,226	2,151,629
Taiwan Environment Scientific Co. Ltd....	91,280	72,373	# Taiwan Speciality Chemicals Corp.....	54,000	431,492
# Taiwan FamilyMart Co. Ltd.....	205,000	1,184,430	# Taiwan Steel Union Co. Ltd.....	141,000	454,272
Taiwan Fertilizer Co. Ltd.....	2,950,000	4,676,648	#* Taiwan Styrene Monomer.....	3,139,404	964,998
# Taiwan Fire & Marine Insurance Co. Ltd..	1,425,880	1,248,892	Taiwan Surface Mounting Technology Corp....	2,268,674	7,150,729
Taiwan Fructose Co. Ltd.....	62,540	31,319	# Taiwan Taxi Co. Ltd....	210,722	821,696
# Taiwan FU Hsing Industrial Co. Ltd....	1,126,000	1,778,003	#* Taiwan TEA Corp.....	4,313,896	2,520,528
#* Taiwan Glass Industry Corp.....	6,301,904	3,199,933	# Taiwan Union Technology Corp....	2,182,000	10,801,761
Taiwan High Speed Rail Corp.....	5,263,000	4,372,112	# Taiwan-Asia Semiconductor Corp.....	2,113,537	1,746,664
Taiwan Hon Chuan Enterprise Co. Ltd..	2,360,906	11,569,060	# Taiyen Biotech Co. Ltd.....	707,910	685,725
# Taiwan Hopax Chemicals Manufacturing Co. Ltd.....	1,354,900	1,542,517	* Tang Eng Iron Works Co. Ltd.....	152,000	145,075
#* Taiwan IC Packaging Corp.....	305,000	133,710	#* Tatung Co. Ltd.....	4,436,588	5,870,023
† Taiwan Land Development Corp.....	6,008,009	92,246	#* TBI Motion Technology Co. Ltd.....	323,000	491,544
# Taiwan Line Tek Electronic.....	515,700	404,192	TCC Group Holdings Co. Ltd.....	14,251,055	13,774,404
# Taiwan Mask Corp....	1,529,000	2,242,831	TCl Co. Ltd.....	707,282	2,483,570
Taiwan Mobile Co. Ltd.....	6,083,900	20,425,123	Te Chang Construction Co. Ltd.....	499,980	942,778
# Taiwan Navigation Co. Ltd.....	1,552,720	1,371,172	Team Group, Inc.....	15,000	34,246
Taiwan Paiho Ltd.....	2,145,152	4,364,046	Teco Electric & Machinery Co. Ltd.....	4,344,000	7,041,590
# Taiwan PCB Techvest Co. Ltd.....	2,197,816	2,253,292	Tehmag Foods Corp..	120,860	1,172,198
Taiwan Pelican Express Co. Ltd....	11,000	11,473	TEKOM Technologies, Inc...	40,000	73,128
# Taiwan Sakura Corp..	1,186,243	3,002,929			

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Ten Ren Tea Co.			# TSC Auto ID		
Ltd.....	171,170	\$ 156,417	Technology Co.		
Tera Autotech Corp....	24,863	19,239	Ltd.....	215,085	\$ 1,359,103
Test Research, Inc....	1,115,370	4,210,200	# TSEC Corp.....	550,000	283,774
# Test Rite International			TSRC Corp.....	4,275,154	2,652,808
Co. Ltd.....	1,513,166	930,194	TST Group Holding		
#* Tex-Ray Industrial			Ltd.....	6,600	19,648
Co. Ltd.....	959,000	300,956	Ttet Union Corp.....	262,000	1,160,799
# Thermaltake			TTFB Co. Ltd.....	148,036	913,217
Technology Co.			TTY Biopharm Co.		
Ltd.....	260,391	266,734	Ltd.....	1,555,991	3,571,333
Thinking Electronic			#* Tul Corp.....	46,000	98,696
Industrial Co. Ltd....	520,058	2,570,457	Tung Ho Steel		
# Thye Ming Industrial			Enterprise Corp....	4,416,052	9,129,410
Co. Ltd.....	904,793	1,814,452	Tung Ho Textile Co.		
Tofu Restaurant Co.			Ltd.....	17,000	12,611
Ltd.....	23,280	167,871	# Tung Thih Electronic		
Ton Yi Industrial			Co. Ltd.....	457,400	1,174,144
Corp.....	6,541,300	2,992,625	# TURVO International		
Tong Hsing Electronic			Co. Ltd.....	229,515	1,546,804
Industries Ltd.....	1,410,637	5,349,998	* Twinhead		
Tong Ming Enterprise			International Corp...	40,000	96,836
Co. Ltd.....	133,000	133,174	TXC Corp.....	2,510,762	7,453,033
# Tong Yang Industry			# TYC Brother		
Co. Ltd.....	2,539,341	8,301,425	Industrial Co. Ltd....	1,212,333	2,344,582
# Tong-Tai Machine &			# Tycoons Group		
Tool Co. Ltd.....	1,539,804	1,326,195	Enterprise.....	2,237,327	601,319
# Top Union Electronics			# Tyntek Corp.....	1,844,413	1,174,822
Corp.....	863,835	824,341	# TZE Shin		
Topco Scientific Co.			International Co.		
Ltd.....	1,091,707	9,568,864	Ltd.....	652,200	431,419
# Topco Technologies			# UDE Corp.....	533,000	1,437,415
Corp.....	307,468	640,147	# Ultra Chip, Inc.....	260,000	561,113
# Topkey Corp.....	465,000	2,880,097	U-MEDIA		
# Topoint Technology			Communications,		
Co. Ltd.....	1,041,993	1,039,697	Inc.....	22,000	33,032
# Toung Loong Textile			# U-Ming Marine		
Manufacturing.....	626,980	374,757	Transport Corp.....	3,491,200	6,091,827
#* TPK Holding Co.			# Unic Technology		
Ltd.....	2,495,000	2,837,967	Corp.....	517,000	439,566
# Trade-Van			# Unictron		
Information			Technologies		
Services Co.....	388,000	1,085,516	Corp.....	112,000	212,106
Transart Graphics			Unimicron		
Co. Ltd.....	31,000	47,374	Technology Corp....	4,277,563	17,836,693
# Transcend			Union Bank of		
Information, Inc....	1,258,870	3,294,902	Taiwan.....	11,129,003	5,221,700
Transcom, Inc.....	294,030	1,099,327	#* Union Insurance Co.		
Tripod Technology			Ltd.....	195,000	189,969
Corp.....	1,865,660	10,942,092	Uni-President		
Trusval Technology			Enterprises Corp....	16,263,734	38,615,642
Co. Ltd.....	45,867	239,324	# Unitech Computer		
# Tsang Yow Industrial			Co. Ltd.....	543,365	595,546
Co. Ltd.....	383,000	312,573	#* Unitech Printed		
# Tsann Kuen			Circuit Board		
Enterprise Co. Ltd..	497,865	457,225	Corp.....	4,418,078	4,061,120

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
#* United Alloy-Tech			# Vanguard		
Co.....	59,000	\$ 71,278	International		
United Integrated			Semiconductor		
Services Co. Ltd....	937,640	14,450,410	Corp.....	5,395,382	\$15,464,462
# United			Ve Wong Corp.....	704,524	794,060
Microelectronics			# Ventec International		
Corp. (2303 TT)....	24,563,441	29,284,685	Group Co. Ltd.....	456,000	1,110,690
# United			# VIA Labs, Inc.....	107,000	384,866
Microelectronics			* Victory New Materials		
Corp. (UMC US),			Ltd. Co.....	596,500	154,946
Sponsored ADR....	82,862	478,942	# Viking Tech Corp.....	467,000	550,339
United Orthopedic			# Visco Vision, Inc.....	207,000	1,027,181
Corp.....	572,468	1,625,937	VisEra Technologies		
# United Radiant			Co. Ltd.....	242,000	2,362,558
Technology.....	548,000	327,615	# Visual Photonics		
# United Recommend			Epitaxy Co. Ltd....	741,224	3,633,552
International Co.			# Vivotek, Inc.....	60,000	236,467
Ltd.....	239,785	420,301	Vizionfocus, Inc.....	25,000	119,446
#* United Renewable			Voltronic Power		
Energy Co. Ltd.....	8,651,644	2,628,316	Technology Corp....	246,007	13,885,163
*†† Unity Opto			# Wafer Works Corp....	4,240,113	3,171,354
Technology Co.			# Waffer Technology		
Ltd.....	3,736,276	0	Corp.....	821,479	1,486,852
# Univacco Technology,			# Wah Hong Industrial		
Inc.....	301,000	445,804	Corp.....	418,280	523,162
# Universal Cement			# Wah Lee Industrial		
Corp.....	2,954,065	2,544,494	Corp.....	1,303,400	4,557,023
Universal			# Walsin Lihwa Corp....	8,189,881	6,093,587
Microelectronics			# Walsin Technology		
Co. Ltd.....	29,000	20,557	Corp.....	2,132,496	5,962,352
# Universal Microwave			# Walton Advanced		
Technology, Inc....	115,000	1,570,958	Engineering, Inc....	2,036,662	831,532
Universal Textile Co.			# Wan Hai Lines Ltd....	2,531,972	5,804,866
Ltd.....	46,000	23,386	# WAN HWA Enterprise		
# Universal Vision			Co.....	428,452	162,928
Biotechnology Co.			#* We & Win		
Ltd.....	292,764	1,823,399	Development Co.		
# Universal, Inc.....	199,000	210,450	Ltd.....	393,000	142,670
# UPC Technology			#* We&Win		
Corp.....	5,396,684	1,451,213	Diversification Co.		
#* UPI Semiconductor			Ltd.....	337,898	271,374
Corp.....	38,000	252,347	WEI Chih Steel		
# Userjoy Technology			Industrial Co. Ltd....	336,000	221,127
Co. Ltd.....	320,536	732,281	# Wei Chuan Foods		
# USI Corp.....	4,092,226	1,448,959	Corp.....	2,541,000	1,381,190
#* Usun Technology Co.			# Weikeng Industrial		
Ltd.....	217,100	329,954	Co. Ltd.....	2,926,979	3,008,712
# U-Tech Media Corp....	438,000	215,074	# Well Shin Technology		
# Utechzone Co. Ltd....	377,000	1,267,482	Co. Ltd.....	624,443	1,139,554
# UVAT Technology Co.			Welldone Co.....	131,000	190,786
Ltd.....	189,000	452,294	WELLELL, Inc.....	308,463	229,159
# Value Valves Co.			#* Wha Yu Industrial Co.		
Ltd.....	201,000	563,696	Ltd.....	574,000	298,881
			# Wholetech System		
			Hitech Ltd.....	393,000	1,255,895
			#* Win Semiconductors		
			Corp.....	2,038,248	6,383,253

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
* Winbond Electronics Corp.....	14,373,328	\$ 6,238,771	#* Yeong Guan Energy Technology Group Co. Ltd.....	712,054	\$ 793,552
# Winmate, Inc.....	208,000	1,052,235	# YFC-Boneagle Electric Co. Ltd.....	740,454	553,054
# Winstek Semiconductor Co. Ltd.....	523,000	1,729,196	YFY, Inc.....	7,432,997	6,750,044
*†† Wintek Corp.....	6,349,135	0	# Yi Jinn Industrial Co. Ltd.....	1,461,700	882,483
WinWay Technology Co. Ltd.....	79,000	2,864,295	Yi Shin Textile Industrial Co. Ltd....	112,000	77,756
# Wisdom Marine Lines Co. Ltd.....	3,469,849	6,573,925	* Yieh Hsing Enterprise Co. Ltd.....	150,000	43,173
#* Wisechip Semiconductor, Inc.....	157,000	164,015	# Yieh Phui Enterprise Co. Ltd.....	6,780,358	3,182,744
# Wiselink Co. Ltd.....	320,123	922,023	Yonyu Plastics Co. Ltd.....	546,050	412,884
# Wistron Corp.....	6,777,169	22,241,655	# Young Fast Optoelectronics Co. Ltd.....	669,137	1,121,097
Wistron NeWeb Corp.....	1,547,896	6,647,778	* Young Optics, Inc.....	20,000	35,438
# WITS Corp.....	278,365	881,899	# Youngtek Electronics Corp.....	862,569	1,593,874
Wiwynn Corp.....	217,000	14,305,170	# Yuan High-Tech Development Co. Ltd.....	26,000	143,410
# Wonderful Hi-Tech Co. Ltd.....	736,000	767,809	Yuanta Financial Holding Co. Ltd.....	30,167,764	31,727,636
# Wowprime Corp.....	661,856	4,510,914	# Yuanta Futures Co. Ltd.....	189,145	487,454
WPG Holdings Ltd....	5,574,957	11,906,950	# Yuen Chang Stainless Steel Co. Ltd.....	311,000	157,207
WT Microelectronics Co. Ltd.....	2,124,766	7,162,807	# Yuen Foong Yu Consumer Products Co. Ltd....	452,000	576,784
# WUS Printed Circuit Co. Ltd.....	1,091,507	1,526,157	# Yulon Finance Corp...	1,692,403	5,851,184
# WW Holding, Inc.....	33,884	101,730	# Yulon Motor Co. Ltd...	3,232,526	4,890,465
#* XAC Automation Corp.....	275,000	185,298	Yung Chi Paint & Varnish Manufacturing Co. Ltd.....	385,350	883,772
# XinTec, Inc.....	1,210,000	7,588,567	# Yungshin Construction & Development Co. Ltd.....	805,200	3,071,450
# X-Legend Entertainment Co. Ltd.....	52,000	157,220	# YungShin Global Holding Corp.....	1,316,400	2,099,159
# Xxentria Technology Materials Corp.....	1,120,098	1,923,964	# Yusin Holding Corp...	118,000	449,785
# Ya Horng Electronic Co. Ltd.....	129,000	222,359	# Zeng Hsing Industrial Co. Ltd.....	401,733	1,306,340
Yageo Corp.....	1,053,657	17,100,637	# Zenitron Corp.....	1,297,000	1,165,156
# Yang Ming Marine Transport Corp.....	6,339,491	13,008,073	# Zero One Technology Co. Ltd.....	664,868	2,578,980
# Yankey Engineering Co. Ltd.....	260,176	3,732,247	# Zhen Ding Technology Holding Ltd.....	3,373,350	12,082,966
# YC INOX Co. Ltd.....	2,720,814	1,672,695			
# YCC Parts Manufacturing Co. Ltd.....	109,000	184,864			
# Yea Shin International Development Co. Ltd.....	1,631,860	1,522,734			
#* Yeh-Chiang Technology Corp....	39,000	35,501			
# Yem Chio Co. Ltd.....	2,972,064	1,544,865			
# Yen Sun Technology Corp.....	418,000	580,197			

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			THAILAND — (Continued)		
#* Zig Sheng Industrial Co. Ltd.....	3,171,638	\$ 898,661	Bangkok Aviation Fuel Services PCL.	114,600	\$ 33,351
ZillTek Technology Corp.....	11,000	101,766	Bangkok Bank PCL (BBLF TB).....	2,198,200	10,052,644
#* Zinwell Corp.....	2,008,979	901,662	# Bangkok Chain Hospital PCL.....	3,655,150	1,552,150
# Zippy Technology Corp.....	747,028	1,403,240	# Bangkok Commercial Asset Management PCL.....	11,146,598	1,903,280
# Zyxel Group Corp.....	2,120,320	2,467,735	Bangkok Dusit Medical Services PCL, Class F.....	14,307,800	9,984,656
TOTAL TAIWAN.....		<u>5,371,868,205</u>	Bangkok Expressway & Metro PCL.....	14,145,455	2,835,392
THAILAND — (1.6%)			Bangkok Land PCL... Bangkok Life Assurance PCL, NVDR.....	91,314,152	1,410,048
AAPICO Hitech PCL (AH/F TB).....	2,032,688	863,176	* Bangkok Ranch PCL..	4,050,800	210,509
AAPICO Hitech PCL (AH-R TB), NVDR..	30,260	12,850	Banpu PCL.....	25,360,513	3,765,481
#* Absolute Clean Energy PCL.....	13,363,300	511,913	Banpu Power PCL....	2,191,900	559,773
Advanced Info Service PCL.....	2,305,509	19,443,639	BCPG PCL.....	2,144,300	410,712
Advanced Information Technology PCL....	7,684,650	985,826	# BEC World PCL.....	6,788,131	822,437
AEON Thana Sinsap Thailand PCL.....	682,500	2,351,002	# Berli Jucker PCL.....	4,310,750	2,854,632
After You PCL.....	2,021,200	561,194	Betagro PCL.....	544,500	281,345
Airports of Thailand PCL.....	5,831,200	9,567,151	* Better World Green PCL.....	31,992,467	275,510
* AJ Plast PCL.....	2,056,218	158,758	* Beyond Securities PCL.....	1,832,100	39,716
* All Energy & Utilities PCL.....	17,226,600	97,195	BG Container Glass PCL.....	828,300	166,029
Allianz Ayudhya Capital PCL.....	136,500	125,657	BKI Holdings PCL.....	165,140	1,412,333
Amata Corp. PCL.....	5,658,800	4,201,039	Bluebik Group PCL... *	80,500	86,058
* Ananda Development PCL.....	16,269,707	241,570	* Bound & Beyond PCL.....	614,200	137,705
AP Thailand PCL.....	18,573,436	4,384,820	Brooker Group PCL... #*	6,490,100	106,000
Asia Plus Group Holdings PCL.....	18,197,900	1,253,723	BTS Group Holdings PCL.....	12,291,500	2,244,773
* Asia Precision PCL... *	835,000	44,137	Bumrungrad Hospital PCL.....	1,461,400	7,811,492
Asia Sermkij Leasing PCL, NVDR.....	1,638,750	423,374	# Cal-Comp Electronics Thailand PCL, Class F.....	23,187,238	5,267,479
Asia Sermkij Leasing PCL.....	152,100	39,295	# Carabao Group PCL..	925,500	1,937,572
Asian Alliance International PCL...	1,859,200	295,374	Central Pattana PCL..	3,142,600	4,946,037
Asian Insulators PCL.	2,470,690	253,856	Central Plaza Hotel PCL.....	1,194,700	1,002,235
Asian Sea Corp. PCL.....	1,848,050	428,056	Central Retail Corp. PCL.....	5,238,817	5,172,699
# Asset World Corp. PCL.....	13,806,800	1,295,605	# CH Karnchang PCL... *	5,007,867	2,453,743
Assetwise PCL.....	90,900	21,055	Charoen Pokphand Foods PCL.....	12,509,200	8,172,306
B Grimm Power PCL.	2,163,500	976,546	Chayo Group PCL....	3,674,400	259,690
Bangchak Corp. PCL.	7,829,200	8,021,007	Chiang Mai Ram Medical Business PCL.....	102,800	5,037
Bangchak Sriracha PCL.....	2,718,500	431,892			
# Bangkok Airways PCL.....	3,599,100	1,998,609			

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

THAILAND — (Continued)			THAILAND — (Continued)		
	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
#	Chularat Hospital				
	PCL.....	31,421,400	\$	2,034,110	
	CK Power PCL.....	8,164,000		703,062	
	Com7 PCL.....	3,942,800		2,575,846	
*	Country Group				
	Development PCL..	23,756,500		204,585	
*	Country Group				
	Holdings PCL.....	14,076,611		246,628	
	CP ALL PCL.....	4,728,400		7,301,464	
	Delta Electronics				
	Thailand PCL.....	4,450,200		16,651,082	
*	Demco PCL.....	1,164,700		98,917	
#	Dhipaya Group				
	Holdings PCL.....	3,194,000		1,915,926	
	Diamond Building				
	Products PCL.....	1,408,200		311,539	
	Dohome PCL.....	539,100		117,665	
	Don Muang Tollway				
	PCL.....	938,700		295,478	
*	Dusit Thani PCL.....	153,900		45,473	
#	Dynasty Ceramic				
	PCL.....	18,206,350		848,819	
	Eastern Polymer				
	Group PCL.....	5,960,700		598,283	
#	Eastern Water				
	Resources				
	Development &				
	Management PCL..	4,568,900		287,634	
	Ekachai Medical				
	Care PCL.....	3,021,790		583,271	
	Electricity Generating				
	PCL.....	577,800		1,913,131	
#	Energy Absolute				
	PCL.....	22,036,000		2,028,555	
#	Erawan Group PCL..	9,979,900		995,767	
	Exotic Food PCL.....	1,343,000		709,886	
#	Forth Corp. PCL.....	1,084,600		288,260	
	Forth Smart Service				
	PCL.....	1,486,849		291,409	
	Fortune Parts				
	Industry PCL.....	2,261,200		123,552	
	Frasers Property				
	Thailand PCL.....	109,400		27,614	
	GFPT PCL.....	3,649,222		996,966	
*	Global Green				
	Chemicals PCL.....	84,300		10,264	
#	Global Power				
	Synergy PCL.....	1,077,926		984,298	
*	Green Tech Ventures				
	PCL.....	19,913,318		70,961	
	Gulf Energy				
	Development PCL..	2,766,100		4,743,646	
#	Gunkul Engineering				
	PCL.....	22,083,700		1,298,463	
	Haad Thip PCL.....	1,366,500		649,265	
	Hana				
	Microelectronics				
	PCL.....	3,531,053		\$2,474,621	
	Heng Leasing &				
	Capital PCL.....	4,499,200		146,967	
	Home Product Center				
	PCL.....	15,956,815		4,146,166	
	Humanica PCL.....	73,500		15,388	
	Hwa Fong Rubber				
	Thailand PCL.....	695,600		87,996	
	ICC International				
	PCL.....	64,049		60,863	
#	Ichitan Group PCL...	5,097,900		1,922,593	
	Index Livingmall PCL.	1,231,200		544,763	
#	Indorama Ventures				
	PCL.....	5,093,000		3,478,515	
	Interlink				
	Communication				
	PCL.....	2,531,650		402,207	
	Internet Thailand				
	PCL.....	66,500		10,861	
	Intouch Holdings				
	PCL.....	205,300		592,886	
#	IRPC PCL.....	44,838,190		1,504,593	
	IT City PCL.....	163,900		19,274	
	I-TAIL Corp. PCL.....	892,900		450,759	
#*	Italian-Thai				
	Development PCL..	42,721,673		583,577	
*††	ITV PLC.....	183,700		0	
#	Jasmine International				
	PCL.....	22,575,504		1,307,267	
#*	Jasmine Technology				
	Solution PCL.....	444,200		712,303	
#	Jaymart Group				
	Holdings PCL.....	3,207,800		1,038,308	
#	JMT Network				
	Services PCL.....	3,392,997		1,481,130	
	Jubilee Enterprise				
	PCL.....	210,000		62,049	
	Kang Yong Electric				
	PCL.....	8,200		69,642	
	Karmarts PCL.....	4,968,793		1,431,248	
	Kasikornbank PCL				
	(KBANKF TB).....	91,000		437,773	
	Kasikornbank PCL				
	(KBANKR TB),				
	NVDR.....	714,000		3,403,029	
	KCE Electronics				
	PCL.....	4,599,564		3,004,912	
	KGI Securities				
	Thailand PCL.....	6,636,500		823,773	
#	Khon Kaen Sugar				
	Industry PCL.....	15,113,249		803,347	
#	Kiatnakin Phatra				
	Bank PCL.....	1,122,407		1,733,190	
	Krung Thai Bank				
	PCL.....	6,944,432		4,722,420	

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	Shares	Value»		Shares	Value»		
THAILAND — (Continued)			THAILAND — (Continued)				
#	Krungthai Card PCL... Ladprao General Hospital PCL.....	2,212,600 1,209,300	\$3,334,505	#	Precious Shipping PCL.....	8,257,500	\$ 1,495,791
	Lalin Property PCL....	1,613,800	270,764		Premier Marketing PCL.....	2,431,700	606,571
	Lam Soon Thailand PCL.....	2,756,000	399,385	#	Prima Marine PCL....	10,213,134	2,213,983
	Land & Houses PCL (LHF TB).....	18,140,000	2,477,921	*	Principal Capital PCL.....	1,957,300	158,095
#	Land & Houses PCL (LHR TB), NVDR...	3,074,080	419,919		Property Perfect PCL.....	68,971,887	266,261
	LH Financial Group PCL.....	29,081,608	664,969		Pruksa Holding PCL..	4,631,700	880,264
	Loxley PCL.....	11,146,635	450,168	*	PSG Corp. PCL.....	2,586,700	26,117
#	LPN Development PCL.....	9,471,996	618,809	#	PTG Energy PCL....	8,443,900	1,868,064
	Major Cineplex Group PCL.....	2,706,300	1,125,114		PTT Exploration & Production PCL....	5,536,569	20,962,511
*	Malee Group PCL.....	1,487,800	386,585		PTT Global Chemical PCL.....	4,878,958	3,114,999
	Master Style PCL....	157,500	135,635	#	PTT Oil & Retail Business PCL.....	5,361,000	1,846,699
	MBK PCL.....	5,863,628	3,169,058		PTT PCL.....	36,706,900	34,336,076
	MC Group PCL.....	2,242,000	659,118		Quality Houses PCL..	50,381,204	2,558,333
	MCS Steel PCL.....	3,750,900	690,589	#	R&B Food Supply PCL.....	2,190,000	370,690
*	MDX PCL.....	484,300	42,857	*	Raimon Land PCL....	20,471,100	158,055
#	Mega Lifesciences PCL.....	2,158,200	2,018,806		Rajthanee Hospital PCL.....	1,046,000	593,277
	Minor International PCL.....	10,628,130	7,574,614		Ramkhamhaeng Hospital PCL.....	10,500	6,673
	MK Restaurants Group PCL.....	1,147,800	599,890	#	Ratch Group PCL....	2,390,200	2,022,886
*	Mono Next PCL.....	5,055,100	196,650		Ratchaphruek Hospital PCL.....	2,968,000	475,938
#	Moshi Moshi Retail Corp. PLC.....	365,600	385,413	#	Ratchthani Leasing PCL.....	15,207,094	587,059
	Muang Thai Insurance PCL....	27,600	86,877		Regional Container Lines PCL.....	2,570,000	1,831,626
	Muangthai Capital PCL.....	2,489,000	3,233,667		Rojana Industrial Park PCL.....	5,984,112	1,021,786
	Namyong Terminal PCL.....	2,764,400	252,839	#*	RS PCL.....	6,625,120	210,509
	Netbay PCL.....	728,674	320,249	#	S Hotels & Resorts PCL.....	8,172,386	485,368
	Ngern Tid Lor PCL....	3,981,853	1,962,844		Sabina PCL.....	1,106,615	584,937
	Noble Development PCL.....	5,961,100	392,981		Saha Pathana Inter-Holding PCL...	33,600	57,871
	Nonthavej Hospital PCL.....	72,300	63,873		Sahamitr Pressure Container PCL....	1,503,700	413,043
	Northeast Rubber PCL.....	8,613,900	1,253,396		Saha-Union PCL....	755,300	695,302
	NSL Foods PCL.....	227,400	178,949		Saksiam Leasing PCL.....	2,812,000	350,717
#	Origin Property PCL...	5,780,135	587,025	#*	Samart Corp. PCL....	2,520,199	486,453
#	Osotspa PCL.....	3,313,900	1,594,215		Sansiri PCL.....	96,462,785	4,898,333
	PCS Machine Group Holding PCL.....	1,542,500	163,068	#	Sappe PCL.....	816,900	1,334,209
#*	Plan B Media PCL....	12,805,468	2,737,917	#	SC Asset Corp. PCL..	14,575,016	1,159,942
*	Platinum Group PCL..	2,830,700	158,032		SCB X PCL.....	2,083,969	7,735,594
	Polyplex Thailand PCL.....	2,228,587	681,646	†	SCG Ceramics PCL...	6,288,800	35,482
	Praram 9 Hospital PCL.....	1,807,850	1,186,443	#	SCG Packaging PCL..	3,507,300	1,718,499
					SCGJWD Logistics PCL.....	160,400	40,011
					SEAFCO PCL.....	4,810,502	314,272

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)			THAILAND — (Continued)		
Sena Development			Thai Life Insurance		
PCL.....	4,559,850	\$ 295,188	PCL.....	1,691,500	\$ 527,416
# Sermuang Power			Thai Nakin Hospital		
Corp. Co. Ltd.....	2,603,206	401,980	PCL.....	168,000	182,094
Siam Cement PCL...	651,900	2,981,220	# Thai Oil PCL.....	4,175,389	3,223,760
Siam Global House			* Thai Reinsurance		
PCL.....	4,085,193	1,213,123	PCL.....	9,194,700	139,252
Siam Wellness Group			Thai Solar Energy		
PCL.....	3,165,800	521,758	PCL.....	3,860,485	79,101
Siamgas &			Thai Stanley Electric		
Petrochemicals			PCL (STANLY/F		
PCL.....	5,893,300	1,295,038	TB).....	231,200	1,496,707
Sikarin PCL.....	1,439,500	369,760	Thai Stanley Electric		
Singer Thailand PCL..	2,218,600	444,708	PCL (STANLY-R		
# Singha Estate PCL....	21,262,581	448,298	TB), NVDR.....	7,500	48,552
SiS Distribution			Thai Union Group		
Thailand PCL.....	260,200	200,897	PCL.....	10,137,260	3,612,387
# SISB PCL.....	1,235,400	935,492	Thai Vegetable Oil		
* SKY ICT PCL.....	142,800	89,051	PCL.....	3,470,257	2,164,080
* SNC Former PCL.....	1,905,000	325,278	Thai Wah PCL.....	4,164,200	306,673
Somboon Advance			# Thaicom PCL.....	4,822,100	1,632,426
Technology PCL....	2,007,925	638,004	# Thaifoods Group		
SPCG PCL.....	3,684,200	880,707	PCL.....	10,502,626	985,547
# Sri Trang			Thanachart Capital		
Agro-Industry PCL..	6,783,839	3,162,770	PCL.....	1,058,300	1,563,487
# Sri Trang Gloves			Thonburi Healthcare		
Thailand PCL.....	5,507,477	1,332,916	Group PCL.....	1,183,200	477,848
# Srinanaporn			# Thoresen Thai		
Marketing PCL.....	1,416,100	513,034	Agencies PCL.....	10,575,500	1,400,645
Srisawad Capital			Tipco Asphalt PCL		
1969 PCL.....	5,668,728	218,837	(TASCO/F TB).....	3,543,490	1,904,593
# Srisawad Corp. PCL..	3,195,523	3,511,042	Tipco Asphalt PCL		
Srithai Superware			(TASCO-R TB),		
PCL.....	8,983,000	298,766	NVDR.....	607,700	326,633
Srivichai Vejvivat			TIPCO Foods PCL....	1,532,900	464,308
PCL.....	2,926,491	686,541	# Tisco Financial Group		
# Star Petroleum			PCL (TISCO/F TB).	997,700	2,947,918
Refining PCL.....	11,338,699	1,784,561	Tisco Financial Group		
Stars			PCL (TISCOR TB),		
Microelectronics			NVDR.....	90	266
Thailand PCL.....	2,510,702	101,397	TKS Technologies		
# Stecon Group PCL....	4,183,287	726,718	PCL.....	2,077,972	339,387
* Stella X PCL.....	13,241,300	70,778	TMBThanachart Bank		
* STP & I PCL.....	8,594,426	755,442	PCL.....	56,078,683	3,297,277
# Supalai PCL.....	9,224,625	4,602,040	TMT Steel PCL.....	2,855,800	267,983
* Super Energy Corp.			TOA Paint Thailand		
PCL.....	141,162,575	922,220	PCL.....	1,826,799	656,400
Susco PCL.....	4,075,000	333,987	TPC Power Holding		
SVI PCL.....	2,050,000	413,957	PCL.....	1,179,100	140,757
Syntec Construction			TPI Polene PCL.....	50,215,960	1,491,194
PCL.....	7,690,300	340,269	TPI Polene Power		
TAC Consumer PCL..	2,827,069	350,918	PCL.....	16,075,339	1,403,459
# Taokaenoi Food &			# TQM Alpha PCL.....	1,138,196	642,189
Marketing PCL.....	2,629,500	644,198	Triple i Logistics PCL.	280,400	40,801
* Tata Steel Thailand			* True Corp. PCL.....	42,900,684	14,905,360
PCL.....	20,449,400	358,282	TTCL PCL.....	1,845,578	100,294
			# TTW PCL.....	6,340,900	1,685,258

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)			TURKEY — (Continued)		
# Union Auction PCL....	1,622,000	\$ 363,656	ARD Grup Bilisim		
# Unique Engineering & Construction PCL.....	5,285,405	364,132	* Teknolojileri AS.....	1,274,137	\$1,285,584
United Paper PCL....	2,099,100	479,972	* Arena Bilgisayar Sanayi ve Ticaret AS.....	59,805	59,924
Univanich Palm Oil PCL.....	5,283,100	1,521,784	# Aselsan Elektronik Sanayi Ve Ticaret AS.....	1,207,107	2,983,855
Univentures PCL.....	4,635,300	173,437	# Astor Transformator Enerji Turizm Insaat Ve Petrol Sanayi Ticaret AS...	656,248	2,153,013
Vanachai Group PCL.	5,890,840	521,298	ATP YAZILIM VE TEKNOLOJI AS....	116,795	356,632
#* VGI PCL.....	12,707,400	1,147,157	Aydem Yenilenebilir Enerji AS.....	671,729	415,310
WHA Corp. PCL.....	22,243,300	3,144,116	Ayen Enerji AS.....	32,977	26,463
# WHA Utilities & Power PCL.....	4,684,900	539,789	Aygaz AS.....	347,195	1,539,154
WICE Logistics PCL.. Workpoint Entertainment PCL.....	2,023,180	333,442	* Bagfas Bandirma Gubre Fabrikalari AS.....	282,584	175,118
#* Xspring Capital PCL..	26,075,833	735,621	* Baticim Bati Anadolu Cimento Sanayii AS.....	13,815,654	1,686,131
TOTAL THAILAND.....		<u>454,194,860</u>	* BatiSoke Soke Cimento Sanayii TAS.....	1,317,356	486,285
TURKEY — (1.1%)			* Bera Holding AS.....	4,820,287	2,293,320
Adel Kalemcilik Ticaret ve Sanayi AS.....	453,560	404,053	BIM Birlesik Magazalar AS.....	286,459	4,394,656
* Adese Alisveris Merkezleri Ticaret AS.....	9,532,456	547,393	* Biotrend Cevre VE Enerji Yatirimlari AS.....	732,821	299,269
Agesa Hayat ve Emeklilik AS.....	307,731	1,205,147	* Birlesim Muhendislik Isitma Sogutma Havalandirma Sanayi VE Ticaret AS.....	840,365	350,483
# Akbank TAS.....	12,009,412	21,705,312	* Bogazici Beton Sanayi Ve Ticaret AS.....	677,027	439,675
Akcansa Cimento AS.	303,373	1,763,092	#* Borusan Birlesik Boru Fabrikalari Sanayi ve Ticaret AS.....	60,522	663,609
Aksa Akriilik Kimya Sanayii AS.....	6,376,824	2,052,916	Borusan Yatirim ve Pazarlama AS.....	5,752	288,509
# Aksa Enerji Uretim AS.....	873,455	1,000,997	* Bosch Fren Sistemleri Sanayi ve Ticaret AS.....	1,768	31,536
* Aksigorta AS.....	3,421,294	766,281	Brisa Bridgestone Sabanci Sanayi ve Ticaret AS.....	137,002	322,043
# Alarko Holding AS....	540,663	1,297,637	Bursa Cimento Fabrikasi AS.....	6,327,843	1,490,740
#* Albaraka Turk Katilim Bankasi AS.....	17,445,925	3,482,341	* Can2 Termik AS.....	1,811,639	77,215
* Alcatel-Lucent Teletas Telekomunikasyon AS.....	46,946	180,199			
* Alkim Alkali Kimya AS.....	1,044,912	505,274			
* Anadolu Anonim Turk Sigorta Sirketi.....	1,346,833	4,147,193			
# Anadolu Efes Biracilik Ve Malt Sanayii AS.....	478,509	2,154,086			
Anadolu Hayat Emeklilik AS.....	532,267	1,476,351			
Anadolu Isuzu Otomotiv Sanayi Ve Ticaret AS, Class C.....	115,761	199,625			
#* Arcelik AS.....	325,658	1,150,973			

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)			TURKEY — (Continued)		
Celebi Hava Servisi			* Europen Endustri		
AS.....	17,127	\$ 918,844	Insaat Sanayi VE		
* Cemas Dokum			Ticaret AS.....	4,481,999	\$ 533,661
Sanayi AS.....	4,704,233	385,836	# Ford Otomotiv Sanayi		
Cemtas Celik Makina			AS.....	27,522	713,347
Sanayi Ve Ticaret			GEN Ilac VE Saglik		
AS.....	1,609,337	402,328	Urunleri Sanayi VE		
* Cimbeton Hazirbeton			Ticaret AS.....	60,098	197,021
ve Prefabrik Yapi			* Gersan Elektrik		
Elemanlari Sanayi			Ticaret ve Sanayi		
ve Ticaret AS.....	5,199	356,414	AS.....	1,722,976	427,379
Cimsa Cimento			* Girsim Elektrik		
Sanayi VE Ticaret			Sanayi Taahut Ve		
AS.....	1,474,348	2,190,826	Ticaret AS.....	283,869	405,049
Coca-Cola Icecek			Global Yatirim		
AS.....	2,569,534	4,080,551	Holding AS.....	5,239,285	2,569,538
Deva Holding AS.....	263,930	525,293	# Goltas Goller Bolgesi		
Dogan Sirketler			Cimento Sanayi ve		
Grubu Holding AS..	6,941,612	2,626,919	Ticaret AS.....	103,575	1,220,208
Doganlar Mobilya			* Goodyear Lastikleri		
Grubu Imalat			TAS.....	205,803	95,187
Sanayi ve Ticaret			* Gozde Girisim		
AS.....	729,983	169,282	Sermayesi Yatirim		
# Dogus Otomotiv			Ortakligi AS.....	1,746,775	1,141,037
Servis ve Ticaret			* GSD Holding AS.....	8,495,925	857,183
AS.....	462,406	2,426,905	* Gubre Fabrikalari		
Eczacibasi Yatirim			TAS.....	32,889	244,968
Holding Ortakligi			* Hitit Bilgisayar		
AS.....	73,688	388,021	Hizmetleri AS.....	261,415	304,525
EGE Endustri VE			* Ihlas Holding AS.....	1,562,253	126,354
Ticaret AS.....	4,033	1,064,270	Indeks Bilgisayar		
EGE Gubre Sanayii			Sistemleri		
AS.....	336,669	647,496	Muhendislik Sanayi		
EIS Eczacibasi Ilac			ve Ticaret AS.....	3,539,577	757,353
ve Sinai ve			#* Info Yatirim AS.....	2,093,917	144,792
Finansal Yatirimlar			* Inveo Yatirim Holding		
Sanayi ve Ticaret			AS.....	785,770	157,279
AS.....	859,769	1,073,274	#* Ipek Dogal Enerji		
Ω Enerjisa Enerji AS.....	703,788	1,200,425	Kaynaklari		
# Enka Insaat ve			Arastirma Ve		
Sanayi AS.....	2,194,936	2,976,550	Uretim AS.....	470,364	727,857
Erbosan Erciyas Boru			* Is Finansal Kiralama		
Sanayii ve Ticaret			AS.....	4,278,335	1,558,350
AS.....	87,598	430,075	Is Yatirim Menkul		
# Eregli Demir ve Celik			Degerler AS.....	3,020,077	3,767,373
Fabrikalari TAS.....	3,791,356	2,370,526	* Isiklar Enerji ve Yapi		
Escar Turizm			Holding AS.....	3,588,618	872,439
Tasimacilik Ticaret			* Izmir Demir Celik		
AS.....	963,701	1,218,990	Sanayi AS.....	4,578,613	671,331
* Escort Teknoloji			Jantsa Jant Sanayi		
Yatirim AS.....	163,624	231,233	Ve Ticaret AS.....	1,358,015	924,546
* Esenboga Elektrik			Kalekim Kimyevi		
Uretim AS.....	459,956	371,179	Maddeler Sanayi		
Europap Tezol Kagit			ve Ticaret AS.....	674,063	603,083
Sanayi VE Ticaret					
AS.....	539,611	263,007			

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)			TURKEY — (Continued)		
* Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS (KRDMA TI), Class A.	2,003,435	\$1,954,602	#Ω Mavi Giyim Sanayi Ve Ticaret AS, Class B.	1,573,287	\$3,111,651
#* Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS (KRDMD TI), Class D.	6,910,355	5,248,813	* Menderes Tekstil Sanayi ve Ticaret AS.	714,467	201,545
* Karel Elektronik Sanayi ve Ticaret AS.	156,434	40,370	#* MIA Teknoloji AS.	1,767,732	1,830,213
* Karsan Otomotiv Sanayii Ve Ticaret AS.	1,491,134	499,811	# Migros Ticaret AS.	74,650	1,216,219
#* Kartonsan Karton Sanayi ve Ticaret AS.	59,568	194,849	*Ω MLP Saglik Hizmetleri AS.	378,691	4,145,285
* Katmerciler Arac Ustu Ekipman Sanayi ve Ticaret AS.	9,534,848	539,399	* Naturel Yenilenebilir Enerji Ticaret AS.	270,745	593,398
* Kerevitas Gida Sanayi ve Ticaret AS.	776,249	279,039	* Naturelgaz Sanayi ve Ticaret AS.	297,110	47,066
Kervan Gida Sanayi Ve Ticaret AS.	4,885,443	292,025	* NET Holding AS.	1,414,526	1,746,832
Kiler Holding AS.	75,129	60,843	* Nuh Cimento Sanayi AS.	283,836	2,187,261
KOC Holding AS.	2,000,948	9,485,536	#* ODAS Elektrik Uretim ve Sanayi Ticaret AS.	7,940,165	1,248,393
Kocaer Celik Sanayi Ve Ticaret AS.	3,376,975	1,131,429	* Orge Enerji Elektrik Taahhut AS.	387,937	917,825
# Kontrolmatik Enerji Ve Muhendislik AS.	260,198	259,331	* Osmanli Yatirim Menkul Degerler AS.	339,722	86,891
* Konya Cimento Sanayii AS.	5,107	903,594	Otokar Otomotiv Ve Savunma Sanayi AS.	51,372	590,014
#* Kordsa Teknik Tekstil AS.	324,497	615,400	#* Oyak Cimento Fabrikalari AS.	3,833,869	2,593,720
* Koza Anadolu Metal Madencilik Isletmeleri AS.	380,012	735,858	* Oyak Yatirim Menkul Degerler AS.	307,029	285,613
LDR Turizm AS.	282,510	1,213,108	Panelсан Cati Cephe Sistemleri Sanayi VE Ticaret AS.	203,772	265,210
Logo Yazilim Sanayi Ve Ticaret AS.	367,845	1,233,544	* Parsan Makina Parcalari Sanayii AS.	17,340	40,986
Lokman Hekim Engurusag Saglik Turizm Egitim Hizmetleri ve Insaat Taahhut AS..	961,338	576,815	#* Pegasus Hava Tasimaciligi AS.	873,618	5,703,582
* Loras Holding AS.	319,465	18,441	* Peker Gayrimenkul Yatirim Ortakligi AS.	7,902,397	303,865
* Margun Enerji Uretim Sanayi VE Ticaret AS.	619,428	397,137	Penta Teknoloji Urunleri Dagitim Ticaret AS.	539,793	234,582
Matriks Bilgi Dagitim Hizmetleri AS.	19,447	11,207	#* Petkim Petrokimya Holding AS.	2,664,681	1,299,218
			* Petrokent Turizm AS..	7,853	51,930
			* Polisan Holding AS. ...	487,538	149,065
			* Politeknik Metal Sanayi ve Ticaret AS.	1,785	337,776
			* Qua Granite Hayal....	3,236,610	310,170
			* Ral Yatirim Holding AS.	154,398	1,734,960

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)			TURKEY — (Continued)		
* Reysas Tasimacilik ve Lojistik Ticaret AS.....	2,688,542	\$ 1,421,585	Turkiye Petrol Rafinerileri AS.....	3,708,983	\$ 14,591,719
Sarkuysan Elektrolitik Bakir Sanayi ve Ticaret AS.....	2,566,755	1,305,927	Turkiye Sigorta AS....	3,856,193	1,928,910
#* Sasa Polyester Sanayi AS.....	1,710,697	174,489	#* Turkiye Sinai Kalkinma Bankasi AS.....	16,051,342	6,088,518
* Say Yenilenebilir Enerji Ekipmanlari Sanayi ve Ticaret AS.....	245,351	295,429	# Turkiye Sise ve Cam Fabrikalari AS.....	2,407,989	2,548,865
SDT Uzay VE Savunma Teknolojileri AS.....	19,188	105,600	#* Turkiye Vakiflar Bankasi TAO, Class D.....	9,170,636	7,008,503
Sekerbank Turk AS....	13,727,520	1,544,598	#* Ulker Biskuvi Sanayi AS.....	359,260	1,206,571
Selcuk Ecza Deposu Ticaret ve Sanayi AS.....	684,094	1,332,341	* Ulusoy Un Sanayi ve Ticaret AS.....	1,183,910	196,520
Sok Marketler Ticaret AS.....	1,073,246	1,163,972	* Usak Seramik Sanayii AS.....	597,485	220,701
SUN Tekstil Sanayi Ve Ticaret AS.....	489,914	500,937	#* Vakif Finansal Kiralama AS.....	15,712,815	866,713
Suwen Tekstil Sanayi Pazarlama AS.....	497,910	300,170	Vakko Tekstil ve Hazir Giyim Sanayi Isletmeleri AS.....	144,972	313,995
* Tapdi Oksijen Ozel Saglik Hizmetleri Sanayi VE Ticaret AS.....	19,473	28,234	Vestel Beyaz Esya Sanayi ve Ticaret AS.....	3,382,845	1,430,453
#* TAV Havalimanlari Holding AS.....	408,330	3,162,227	* Vestel Elektronik Sanayi ve Ticaret AS.....	1,028,555	1,756,030
* Tekfen Holding AS....	2,194,636	3,897,312	# Yapi ve Kredi Bankasi AS.....	15,416,512	13,191,434
* Teknosa Ic Ve Dis Ticaret AS.....	659,782	532,723	* Yatas Yatak ve Yorgan Sanayi ve Ticaret AS.....	906,339	693,183
# Tofas Turk Otomobil Fabrikasi AS.....	449,960	2,789,679	* Yayla Agro Gida Sanayi VE Nakliyat AS.....	616,382	162,505
* Tukas Gida Sanayi ve Ticaret AS.....	4,914,979	857,354	* YEO Teknoloji Enerji VE Endustri AS.....	161,574	246,187
* Tumosan Motor ve Traktor Sanayi AS..	248,970	776,656	Ziraat Gayrimenkul Yatirim Ortakligi AS.....	1,131,674	467,261
#* Turk Altin Isletmeleri AS.....	798,685	502,184	#* Zorlu Enerji Elektrik Uretim AS.....	11,609,650	1,319,087
#* Turk Hava Yollari AO..	1,661,642	14,669,475			<u>291,334,801</u>
* Turk Ilac VE Serum Sanayi AS.....	37,255	19,484	TOTAL TURKEY.....		
#* Turk Telekomunikasyon AS.....	2,326,620	3,277,296	UNITED ARAB EMIRATES — (1.6%)		
# Turk Traktor ve Ziraat Makineleri AS.....	111,270	2,127,480	Abu Dhabi Commercial Bank PJSC.....	8,888,324	28,966,888
# Turcell Iletisim Hizmetleri AS.....	3,133,392	9,423,692	Abu Dhabi Islamic Bank PJSC.....	6,729,319	28,566,147
Turkiye Garanti Bankasi AS.....	2,048,140	7,268,822	Abu Dhabi National Hotels.....	6,878,660	1,101,069
# Turkiye Is Bankasi AS, Class C.....	29,158,737	11,500,061	Abu Dhabi National Insurance Co. PSC.....	130,367	221,813

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED ARAB EMIRATES — (Continued)			UNITED ARAB EMIRATES — (Continued)		
Abu Dhabi National Oil Co. for Distribution PJSC...	9,190,180	\$ 8,995,190	Emirates Integrated Telecommunications Co. PJSC.....	1,154,517	\$ 2,474,792
* Abu Dhabi Ports Co. PJSC.....	1,797,985	2,423,073	Emirates NBD Bank PJSC.....	5,334,526	30,279,429
Abu Dhabi Ship Building Co. PJSC..	435,036	726,393	* Emirates Reem Investments PJSC..	46,142	36,946
ADNOC Drilling Co. PJSC.....	6,587,883	9,683,220	Emirates Telecommunications Group Co. PJSC...	6,974,241	32,454,738
Agility Global PLC....	2,060,545	740,371	* EMSTEEL Building Materials PJSC.....	10,601,833	3,575,941
Agthia Group PJSC...	2,388,575	4,010,401	* Eshraq Investments PJSC.....	7,422,542	713,017
Air Arabia PJSC.....	17,773,379	14,937,782	Fertiglobe PLC.....	7,133,017	4,814,684
* Ajman Bank PJSC....	9,280,976	4,290,183	First Abu Dhabi Bank PJSC.....	7,403,512	29,286,577
* AL Seer Marine Supplies & Equipment Co. LLC.....	848,104	871,219	* Ghitha Holding PJSC.....	120,320	807,982
Aldar Properties PJSC.....	6,627,292	13,788,320	* Gulf Navigation Holding PJSC.....	1,112,100	1,597,228
Alpha Dhabi Holding PJSC.....	286,594	889,205	* Gulf Pharmaceutical Industries PSC....	1,246,662	522,237
Amanat Holdings PJSC.....	7,799,646	2,291,283	* International Holding Co. PJSC.....	16,916	1,855,861
Americana Restaurants International PLC - Foreign Co.....	524,017	334,840	* Manazel PJSC.....	8,913,842	818,800
* Amlak Finance PJSC.....	8,588,913	2,007,709	* Multiply Group PJSC.. National Central Cooling Co. PJSC..	164,777	131,070
* Apex Investment Co. PSC.....	2,402,808	3,052,633	* National Corp. for Tourism & Hotels...	281,656	194,620
*†† Arabtec Holding PJSC.....	1,809,860	0	Palms Sports PrJSC..	144,639	346,674
* Aramex PJSC.....	5,064,139	3,899,713	* Presight AI Holding PLC.....	1,003,587	627,866
Burjeel Holdings PLC.....	5,384,793	2,928,106	RAK Properties PJSC.....	10,350,829	3,402,184
* Dana Gas PJSC.....	40,289,990	8,331,337	Ras Al Khaimah Ceramics.....	3,373,190	2,369,622
Deyaar Development PJSC.....	11,438,161	2,894,563	Salik Co. PJSC.....	4,239,033	5,588,188
Dubai Electricity & Water Authority PJSC.....	5,349,941	3,729,063	* Shuaa Capital PSC...	7,690,265	539,503
Dubai Financial Market PJSC.....	8,442,548	3,375,631	* Space42 PLC.....	4,314,630	2,394,927
Dubai Investments PJSC.....	12,768,689	7,536,591	Taaleem Holdings PJSC.....	432,302	498,127
Dubai Islamic Bank PJSC.....	15,610,530	32,661,816	TECOM Group PJSC.....	792,186	671,195
Emaar Development PJSC.....	8,566,346	30,595,187	* Union Properties PJSC.....	17,009,230	1,984,477
Emaar Properties PJSC.....	22,589,280	82,909,678	TOTAL UNITED ARAB EMIRATES.....		443,022,963
Emirates Central Cooling Systems Corp.....	4,144,466	1,972,413	TOTAL COMMON STOCKS.....		26,762,569,888
Emirates Driving Co...	359,027	271,308	PREFERRED STOCKS — (1.0%)		
			BRAZIL — (0.9%)		
			* Alpargatas SA.....	821,550	871,589

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)			BRAZIL — (Continued)		
Banco ABC Brasil			Schulz SA, 7.640%...	781,878	\$ 832,177
SA, 8.156%.....	709,278	\$ 2,447,983	Taurus Armas SA,	454,084	626,264
Ω Banco BMG SA,			3.765%.....		
9.788%.....	874,500	565,637	Track & Field Co. SA,	128,862	209,476
Banco Bradesco SA,			2.329%.....		
9.216%.....	6,466,753	13,378,230	Unipar Carbocloro	503,605	4,225,972
Banco do Estado do			SA, 8.335%.....		
Rio Grande do Sul			Usinas Siderurgicas		
SA, 9.604%.....	1,577,973	2,797,341	de Minas Gerais		
Banco Mercantil do			SA Usiminas,		
Brasil SA, 5.771%..	11,092	72,409	5.137%.....	3,223,567	3,039,306
Banco Pan SA,			TOTAL BRAZIL.....		<u>247,334,740</u>
3.500%.....	1,457,052	1,720,324	CHILE — (0.0%)		
Banco Pine SA,			Coca-Cola Embonor		
10.738%.....	310,460	236,402	SA Class B,		
* Braskem SA.....	398,294	941,203	8.154%.....	319,716	416,000
Centrais Eletricas			Embotelladora		
Brasileiras SA,			Andina SA,		
9.184%.....	323,377	2,196,776	8.954%.....	897,867	2,997,383
Centrais Eletricas de			TOTAL CHILE.....		<u>3,413,383</u>
Santa Catarina SA,			COLOMBIA — (0.1%)		
7.823%.....	65,563	897,277	* Banco Davivienda		
Cia de Ferro Ligas			SA.....	362,149	1,675,962
da Bahia			Bancolombia SA,	80,974	797,223
FERBASA,			8.541%.....		
6.755%.....	1,543,128	2,056,958	Grupo Argos SA,	93,838	332,506
Cia De Sanena Do			4.269%.....		
Parana, 6.145%....	5,317,906	4,677,242	Grupo Aval Acciones		
Cia Energetica de			y Valores SA,		
Minas Gerais,			4.663%.....	9,901,271	1,292,699
12.126%.....	5,479,913	10,277,093	Grupo de Inversiones		
Cia Energetica do			Suramericana SA,		
Ceara, 3.969%....	72,603	309,343	4.888%.....	257,639	1,754,763
Cia Paranaense de			TOTAL COLOMBIA.....		<u>5,853,153</u>
Energia - Copel			PHILIPPINES — (0.0%)		
Class B, 4.376%....	3,838,043	6,370,414	Cebu Air, Inc.,		
Energisa SA,			6.000%.....	1,125,747	711,979
5.739%.....	2,742	3,270	TOTAL PREFERRED		
Eucatex SA Industria			STOCKS.....		<u>257,313,255</u>
e Comercio,			RIGHTS/WARRANTS — (0.0%)		
10.332%.....	255,900	587,199	BRAZIL — (0.0%)		
Gerdau SA, 4.549%...	1,913,073	5,637,035	* Banco Pine SA		
Isa Energia Brasil			Warrants		
SA, 3.307%.....	705,895	2,874,770	12/31/2049.....	596	307
Itau Unibanco			* Diagnosticos da		
Holding SA,			America SA		
7.138%.....	4,680,444	27,078,107	Warrants		
Marcopolo SA,			04/30/2025.....	1,868	169
6.623%.....	4,141,425	5,903,110			
Petroleo Brasileiro					
SA, 16.113%.....	22,001,222	141,892,362			
Raizen SA, 1.381%...	5,626,827	1,829,377			
Randon SA					
Implementos e					
Participacoes,					
3.992%.....	1,783,426	2,780,094			

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)			THAILAND — (0.0%)		
* Empreendimentos			* Better World Green		
Pague Menos SA			PCL Warrants.	4,479,216 \$	0
Rights 02/20/2025..	90,908	\$ 1,867	* Better World Green		
* Equatorial Energia			PCL Warrants		
SA Rights			08/13/2025.	4,524,644	2,687
02/13/2025.	9,383	7,626	* Energy Absolute PCL		
* Smartfit Escola de			Warrants		
Ginastica e Danca			02/28/2028.	3,672,666	0
SA Rights			* Jasmine International		
02/04/2025.	15,481	<u>8,954</u>	PCL Warrants		
TOTAL BRAZIL.		<u>18,923</u>	10/10/2031.	12,050,452	143,139
SOUTH KOREA — (0.0%)			* Northeast Rubber		
* Hyundai Motor			PCL Warrants		
Securities Co. Ltd.			05/15/2026.	1,435,650	22,595
Rights 02/27/2025..	94,267	65,526	* Thoresen Thai		
* Taesung Co. Ltd.			Agencies PCL		
Rights 02/18/2025..	4,660	22,290	Rights.	5,287,750	0
* Taihan Fiberoptics			* VGI PCL Warrants		
Co. Ltd. Rights			09/03/2025.	1,889,970	<u>76,890</u>
02/11/2025.	61,242	<u>10,874</u>	TOTAL THAILAND.		<u>245,311</u>
TOTAL SOUTH KOREA.		<u>98,690</u>	TOTAL		
TAIWAN — (0.0%)			RIGHTS/WARRANTS.		<u>389,813</u>
* Career Technology			TOTAL INVESTMENT		
Co. Ltd. Rights			SECURITIES		
02/10/2025.	197,925	4,838	(Cost \$18,826,315,137)..		<u>27,020,272,956</u>
* CCP Contact Probes					<u>Value†</u>
Co. Ltd. Rights.	62,645	9,283	SECURITIES LENDING COLLATERAL — (1.4%)		
* Hwang Chang			@§ The DFA Short Term		
General Contractor			Investment Fund.	34,162,067	<u>395,186,786</u>
Co. Ltd. Rights.	12,699	8,110	TOTAL INVESTMENTS — (100.0%)		
* Leader Electronics,			(Cost		
Inc. Rights.	14,733	0	\$19,221,465,642)^.		<u>\$27,415,459,742</u>
* Sun Yad Construction					
Co. Ltd. Rights					
02/18/2025.	92,392	<u>4,658</u>			
TOTAL TAIWAN.		<u>26,889</u>			

As of January 31, 2025, Emerging Markets Core Equity Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500® Emini Index.	746	03/21/25	\$225,163,274	\$226,308,425	\$1,145,151
Total Futures Contracts.			<u>\$225,163,274</u>	<u>\$226,308,425</u>	<u>\$1,145,151</u>

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

As of January 31, 2025, the value of Rule 144A securities amounted to \$1,002,024,573 or 3.7% of net assets.

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Assets				
Common Stocks				
Brazil.....	\$ 810,857,345	\$ 36,993	—	\$ 810,894,338
Chile.....	26,069,759	91,947,155	—	118,016,914
China.....	532,750,160	6,292,740,496	\$ 1,174,751	6,826,665,407
Colombia.....	27,584,725	483,782	—	28,068,507
Czech Republic.....	—	31,147,064	—	31,147,064
Egypt.....	104,993	7,861,022	—	7,966,015
Greece.....	—	129,513,400	—	129,513,400
Hong Kong.....	—	3,588,237	170,857	3,759,094
Hungary.....	—	57,780,410	—	57,780,410
India.....	200,410,255	5,336,666,151	—	5,537,076,406
Indonesia.....	5,856,527	421,966,686	289,664	428,112,877
Kuwait.....	—	98,020,279	—	98,020,279
Malaysia.....	—	445,956,086	204	445,956,290
Mexico.....	514,541,898	2,164,254	—	516,706,152
Peru.....	25,064,458	—	28	25,064,486
Philippines.....	2,757,289	155,040,496	67,263	157,865,048
Poland.....	—	279,288,919	—	279,288,919
Qatar.....	—	210,651,749	—	210,651,749
Saudi Arabia.....	776,935	1,070,553,220	—	1,071,330,155
South Africa.....	104,595,981	754,825,357	—	859,421,338
South Korea.....	51,152,566	2,506,971,312	720,333	2,558,844,211
Taiwan.....	492,339,501	4,879,436,458	92,246	5,371,868,205
Thailand.....	5,499,333	448,660,045	35,482	454,194,860
Turkey.....	—	291,334,801	—	291,334,801
United Arab Emirates.....	—	443,022,963	—	443,022,963
Preferred Stocks				
Brazil.....	247,334,740	—	—	247,334,740
Chile.....	—	3,413,383	—	3,413,383
Colombia.....	5,853,153	—	—	5,853,153
Philippines.....	—	711,979	—	711,979
Rights/Warrants				
Brazil.....	—	18,923	—	18,923
South Korea.....	—	98,690	—	98,690
Taiwan.....	—	26,889	—	26,889
Thailand.....	—	245,311	—	245,311
Securities Lending Collateral.....	—	395,186,786	—	395,186,786
Total Investments in Securities.....	\$3,053,549,618	\$24,359,359,296	\$2,550,828<>	\$27,415,459,742
Financial Instruments				
Assets				
Futures Contracts**.....	1,145,151	—	—	1,145,151
Total Financial Instruments.....	\$ 1,145,151	—	—	\$ 1,145,151

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

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

U.S. LARGE CAP EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (99.2%)			COMMUNICATION SERVICES — (Continued)		
COMMUNICATION SERVICES — (11.1%)			Verizon		
Alphabet, Inc. (GOOG			Communications,		
US), Class C.....	232,168	\$47,733,741	Inc.....	136,693	\$ 5,384,337
Alphabet, Inc. (GOOGL			Walt Disney Co.....	45,163	5,106,129
US), Class A.....	272,368	55,568,520	* Warner Bros		
AT&T, Inc.....	219,721	5,213,979	Discovery, Inc.....	128,813	1,344,808
* Charter			Warner Music Group		
Communications,			Corp., Class A.....	12,595	<u>400,521</u>
Inc., Class A.....	10,943	3,780,697			
Comcast Corp.,			TOTAL COMMUNICATION		
Class A.....	192,602	6,482,983	SERVICES.....		<u>242,169,216</u>
Electronic Arts, Inc.....	15,784	1,940,012			
Fox Corp. (FOX US),			CONSUMER DISCRETIONARY — (11.1%)		
Class B.....	18,147	881,944	* Airbnb, Inc., Class A....	10,645	1,396,305
Fox Corp. (FOXA US),			* Amazon.com, Inc.....	391,558	93,065,505
Class A.....	16,970	868,525	* AutoZone, Inc.....	1,093	3,661,780
Interpublic Group of			Best Buy Co., Inc.....	20,235	1,737,377
Cos., Inc.....	2,718	77,925	Booking Holdings, Inc...	1,260	5,969,326
* Liberty Media			* Burlington Stores, Inc...	5,275	1,497,731
Corp.-Liberty			* CarMax, Inc.....	784	67,142
Formula One			* Carnival Corp.....	50,250	1,390,417
(FWONA US),			* Carvana Co.....	6,428	1,590,801
Class A.....	1,915	168,558	* Cava Group, Inc.....	4,167	562,753
* Liberty Media			* Chewy, Inc., Class A....	10,342	403,131
Corp.-Liberty			* Chipotle Mexican Grill,		
Formula One			Inc.....	42,650	2,488,627
(FWONK US),			* Coupang, Inc.....	40,125	943,339
Class C.....	11,140	1,066,098	Darden Restaurants,		
* Live Nation			Inc.....	9,869	1,926,824
Entertainment, Inc....	14,074	2,036,226	* Deckers Outdoor		
Meta Platforms, Inc.,			Corp.....	10,659	1,890,480
Class A.....	109,331	75,348,739	Dick's Sporting Goods,		
* Netflix, Inc.....	12,191	11,907,681	Inc.....	5,481	1,315,714
# News Corp. (NWS			Domino's Pizza, Inc.....	2,891	1,298,406
US), Class B.....	17,510	554,192	* DoorDash, Inc.,		
News Corp. (NWSA			Class A.....	5,800	1,095,214
US), Class A.....	29,959	842,447	DR Horton, Inc.....	7,031	997,699
Omnicom Group, Inc....	17,647	1,531,583	* DraftKings, Inc.,		
* Pinterest, Inc., Class A.	23,644	779,306	Class A.....	22,508	944,211
* ROBLOX Corp.,			* Duolingo, Inc.....	1,802	655,910
Class A.....	13,630	968,684	eBay, Inc.....	44,118	2,977,083
* Snap, Inc., Class A....	43,590	492,131	* Expedia Group, Inc....	8,564	1,464,016
* Spotify Technology SA..	3,689	2,023,601	Ford Motor Co.....	324,969	3,275,688
* Take-Two Interactive			Garmin Ltd.....	11,474	2,476,663
Software, Inc.....	7,764	1,440,300	General Motors Co.....	77,684	3,842,251
* TKO Group Holdings,			Genuine Parts Co.....	7,442	865,132
Inc.....	3,615	561,084	Hilton Worldwide		
T-Mobile U.S., Inc.....	25,495	5,939,570	Holdings, Inc.....	10,087	2,582,978
* Trade Desk, Inc.,			Home Depot, Inc.....	40,965	16,876,761
Class A.....	14,534	1,724,895	Hyatt Hotels Corp.,		
			Class A.....	2,724	431,019
			Las Vegas Sands		
			Corp.....	48,097	2,204,285

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	Shares	Value†
CONSUMER DISCRETIONARY — (Continued)		
Lennar Corp. (LEN US), Class A.....	12,437	\$ 1,632,232
Lennar Corp. (LENB US), Class B.....	921	115,853
Lowe's Cos., Inc.....	23,363	6,075,315
* Lululemon Athletica, Inc.....	4,392	1,819,166
Marriott International, Inc., Class A.....	9,774	2,840,227
McDonald's Corp.....	29,651	8,560,244
NIKE, Inc., Class B....	41,409	3,184,352
* NVR, Inc.....	283	2,268,579
* O'Reilly Automotive, Inc.....	2,389	3,092,369
Penske Automotive Group, Inc.....	7,005	1,160,238
Pool Corp.....	437	150,437
PulteGroup, Inc.....	15,209	1,730,480
Ralph Lauren Corp.....	3,621	904,164
Ross Stores, Inc.....	27,793	4,184,514
Royal Caribbean Cruises Ltd.....	12,892	3,437,007
* SharkNinja, Inc.....	8,588	960,224
Starbucks Corp.....	46,912	5,051,484
Tapestry, Inc.....	20,980	1,530,281
* Tesla, Inc.....	42,783	17,310,002
TJX Cos., Inc.....	44,806	5,591,341
Toll Brothers, Inc.....	8,308	1,128,309
Tractor Supply Co.....	37,479	2,037,358
* Ulta Beauty, Inc.....	3,474	1,431,809
Williams-Sonoma, Inc...	9,620	2,033,379
Yum! Brands, Inc.....	12,411	1,619,635

TOTAL CONSUMER
DISCRETIONARY..... 241,743,567

CONSUMER STAPLES — (5.8%)

Altria Group, Inc.....	70,246	3,668,949
Archer-Daniels-Midland Co.....	24,699	1,265,330
* BJ's Wholesale Club Holdings, Inc.....	265	26,248
Brown-Forman Corp. (BF/A US), Class A...	2,905	96,795
# Brown-Forman Corp. (BFB US), Class B...	5,039	166,337
Bunge Global SA.....	7,668	583,765
Campbell's Co.....	12,365	479,391
Casey's General Stores, Inc.....	2,811	1,185,595
Church & Dwight Co., Inc.....	14,795	1,561,168
Clorox Co.....	9,971	1,582,198
Coca-Cola Co.....	111,804	7,097,318
Colgate-Palmolive Co...	30,634	2,655,968
Constellation Brands, Inc., Class A.....	13,285	2,401,928

	Shares	Value†
CONSUMER STAPLES — (Continued)		
Costco Wholesale Corp.....	16,482	\$ 16,150,382
Dollar General Corp....	6,025	428,136
General Mills, Inc.....	29,869	1,796,322
Hershey Co.....	6,595	984,304
Hormel Foods Corp....	40,404	1,211,312
J.M. Smucker Co.....	2,463	263,270
Kellanova.....	22,750	1,859,357
Kenvue, Inc.....	176,688	3,761,688
Keurig Dr. Pepper, Inc..	70,006	2,247,193
Kimberly-Clark Corp....	27,957	3,633,571
Kraft Heinz Co.....	25,105	749,133
Kroger Co.....	70,888	4,369,536
McCormick & Co., Inc. (MKC US).....	11,980	925,215
Mondelez International, Inc., Class A.....	41,278	2,393,711
* Monster Beverage Corp.....	62,646	3,051,487
PepsiCo, Inc.....	61,228	9,226,447
* Performance Food Group Co.....	1,494	134,923
Philip Morris International, Inc.....	64,444	8,390,609
Procter & Gamble Co...	96,438	16,007,744
Sysco Corp.....	27,064	1,973,507
Target Corp.....	25,396	3,502,362
Tyson Foods, Inc., Class A.....	21,893	1,236,736
* U.S. Foods Holding Corp.....	20,207	1,433,283
Walmart, Inc.....	183,760	18,037,882

TOTAL CONSUMER
STAPLES..... 126,539,100

ENERGY — (4.0%)

Baker Hughes Co.....	70,095	3,236,987
Cheniere Energy, Inc....	18,921	4,231,682
Chevron Corp.....	64,902	9,682,729
ConocoPhillips.....	71,141	7,030,865
Coterra Energy, Inc....	52,180	1,446,430
Devon Energy Corp....	53,804	1,834,716
Diamondback Energy, Inc.....	15,211	2,500,080
EOG Resources, Inc....	30,439	3,828,922
EQT Corp.....	31,137	1,591,723
Exxon Mobil Corp.....	194,341	20,761,449
Halliburton Co.....	68,568	1,784,139
Hess Corp.....	25,267	3,512,871
Kinder Morgan, Inc....	117,037	3,216,177
Marathon Petroleum Corp.....	17,242	2,512,332
Occidental Petroleum Corp.....	36,197	1,688,590
ONEOK, Inc.....	33,828	3,287,067
Phillips 66.....	15,635	1,842,898
Schlumberger NV.....	58,455	2,354,567

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)			FINANCIALS — (Continued)		
Targa Resources Corp.....	17,382	\$ 3,420,778	East West Bancorp, Inc.....	1,417	\$ 145,909
TechnipFMC PLC.....	22,503	676,215	Equitable Holdings, Inc.....	29,315	1,595,322
# Texas Pacific Land Corp.....	1,613	2,092,335	Erie Indemnity Co., Class A.....	3,277	1,320,467
Valero Energy Corp.....	20,742	2,758,686	Everest Group Ltd.....	3,222	1,119,677
Williams Cos., Inc.....	40,307	2,234,217	FactSet Research Systems, Inc.....	3,168	1,502,931
TOTAL ENERGY.....		<u>87,526,455</u>	Fidelity National Financial, Inc.....	22,132	1,287,418
FINANCIALS — (13.9%)			Fidelity National Information Services, Inc.....	38,494	3,136,106
* Affirm Holdings, Inc.....	17,092	1,043,808	Fifth Third Bancorp.....	44,571	1,974,941
Aflac, Inc.....	27,153	2,915,689	First Citizens BancShares, Inc., Class A.....	686	1,512,417
Allstate Corp.....	17,604	3,385,777	* Fiserv, Inc.....	17,632	3,809,217
American Express Co...	27,540	8,742,573	Global Payments, Inc...	11,987	1,352,733
American International Group, Inc.....	44,771	3,297,832	Goldman Sachs Group, Inc.....	7,918	5,070,687
Ameriprise Financial, Inc.....	7,698	4,182,785	Hartford Financial Services Group, Inc..	25,799	2,877,878
Aon PLC, Class A.....	7,173	2,659,892	Huntington Bancshares, Inc.....	75,475	1,298,170
# Apollo Global Management, Inc.....	13,010	2,224,450	Interactive Brokers Group, Inc., Class A..	2,300	500,112
Arch Capital Group Ltd.....	25,879	2,408,559	Intercontinental Exchange, Inc.....	11,915	1,904,374
ARES Management Corp., Class A.....	5,101	1,011,120	Jack Henry & Associates, Inc.....	4,541	790,543
Arthur J Gallagher & Co.....	6,861	2,070,787	Jefferies Financial Group, Inc.....	15,132	1,163,499
Bank of America Corp..	173,590	8,037,217	JPMorgan Chase & Co.....	106,443	28,452,214
Bank of New York Mellon Corp.....	37,726	3,241,795	KeyCorp.....	76,759	1,380,127
* Berkshire Hathaway, Inc., Class B.....	44,591	20,898,464	KKR & Co., Inc.....	12,395	2,070,833
Blackrock, Inc.....	3,111	3,345,881	Loews Corp.....	16,790	1,434,706
Blackstone, Inc.....	15,860	2,808,965	LPL Financial Holdings, Inc.....	6,313	2,316,177
* Block, Inc.....	27,359	2,484,744	M&T Bank Corp.....	8,401	1,690,617
Brown & Brown, Inc.....	16,668	1,744,473	* Markel Group, Inc.....	858	1,569,093
Capital One Financial Corp.....	12,909	2,629,692	Marsh & McLennan Cos., Inc.....	20,337	4,410,689
Carlyle Group, Inc.....	25,009	1,404,505	Mastercard, Inc., Class A.....	32,789	18,211,994
Cboe Global Markets, Inc.....	6,406	1,308,938	MetLife, Inc.....	61,622	5,330,919
Charles Schwab Corp..	50,017	4,137,406	Moody's Corp.....	6,193	3,093,032
Chubb Ltd.....	10,145	2,758,223	Morgan Stanley.....	30,800	4,263,644
Cincinnati Financial Corp.....	11,162	1,529,752	Morningstar, Inc.....	580	190,611
Citigroup, Inc.....	58,141	4,734,422	MSCI, Inc.....	5,328	3,179,591
Citizens Financial Group, Inc.....	33,460	1,591,692	Nasdaq, Inc.....	25,109	2,067,475
CME Group, Inc.....	8,967	2,120,875	Northern Trust Corp.....	15,050	1,689,965
* Coinbase Global, Inc., Class A.....	5,345	1,557,159	* PayPal Holdings, Inc....	31,240	2,767,239
Corebridge Financial, Inc.....	54,737	1,847,921	PNC Financial Services Group, Inc..	9,899	1,989,204
* Corpay, Inc.....	5,878	2,236,520			
Discover Financial Services.....	18,031	3,625,854			

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			HEALTH CARE — (Continued)		
Principal Financial Group, Inc.....	18,106	\$ 1,492,840	Cigna Group.....	10,516	\$ 3,093,912
Progressive Corp.....	28,621	7,053,359	* Cooper Cos., Inc.....	15,178	1,465,436
Prudential Financial, Inc.....	18,521	2,236,596	Danaher Corp.....	14,331	3,192,087
Raymond James Financial, Inc.....	14,591	2,458,292	* DaVita, Inc.....	5,940	1,046,628
Regions Financial Corp.....	47,477	1,169,833	* Dexcom, Inc.....	9,115	791,455
Reinsurance Group of America, Inc.....	5,078	1,157,073	* Edwards Lifesciences Corp.....	24,393	1,767,273
RenaissanceRe Holdings Ltd.....	3,272	761,002	Elevance Health, Inc....	7,662	3,031,853
* Robinhood Markets, Inc., Class A.....	49,376	2,565,083	Eli Lilly & Co.....	27,924	22,648,598
* Rocket Cos., Inc., Class A.....	2,917	36,754	* Fortrea Holdings, Inc....	7,957	133,757
S&P Global, Inc.....	6,445	3,360,487	* GE HealthCare Technologies, Inc....	32,036	2,828,779
* SoFi Technologies, Inc.....	8,200	129,396	Gilead Sciences, Inc....	69,213	6,727,504
State Street Corp.....	20,144	2,047,033	* GRAIL, Inc.....	158	4,784
Synchrony Financial....	27,961	1,928,750	HCA Healthcare, Inc....	6,594	2,175,427
T. Rowe Price Group, Inc.....	15,476	1,809,454	* Hologic, Inc.....	17,721	1,278,393
#* Toast, Inc., Class A....	23,139	946,848	Humana, Inc.....	4,710	1,381,113
Tradeweb Markets, Inc., Class A.....	5,189	658,484	* IDEXX Laboratories, Inc.....	3,158	1,332,834
Travelers Cos., Inc.....	22,331	5,475,115	#* Illumina, Inc.....	5,672	752,901
Truist Financial Corp....	52,109	2,481,431	* Incyte Corp.....	6,672	494,796
U.S. Bancorp.....	38,293	1,829,640	* Insmmed, Inc.....	4,456	341,240
Visa, Inc., Class A.....	65,002	22,217,684	* Insulet Corp.....	4,026	1,120,758
W.R. Berkley Corp.....	26,851	1,579,644	* Intuitive Surgical, Inc....	4,473	2,558,019
Wells Fargo & Co.....	110,486	8,706,297	* IQVIA Holdings, Inc....	13,430	2,704,265
Willis Towers Watson PLC.....	7,722	2,544,901	Johnson & Johnson....	83,151	12,651,425
TOTAL FINANCIALS.....		301,104,297	Labcorp Holdings, Inc....	4,812	1,202,038
HEALTH CARE — (8.8%)			McKesson Corp.....	5,100	3,033,225
Abbott Laboratories.....	55,742	7,131,074	Medtronic PLC.....	32,384	2,941,115
AbbVie, Inc.....	72,896	13,405,574	Merck & Co., Inc.....	71,579	7,073,437
†† Abiomed, Inc.....	2,233	34,857	* Mettler-Toledo International, Inc.....	1,313	1,791,510
Agilent Technologies, Inc.....	17,051	2,583,568	* Molina Healthcare, Inc.....	4,089	1,269,267
* Align Technology, Inc....	1,444	316,395	* Natera, Inc.....	5,561	983,852
* Alnylam Pharmaceuticals, Inc.....	7,291	1,978,121	* Neurocrine Biosciences, Inc....	7,190	1,091,586
Amgen, Inc.....	22,963	6,554,099	Pfizer, Inc.....	64,896	1,721,042
* Avantor, Inc.....	51,752	1,153,035	Quest Diagnostics, Inc.....	9,146	1,491,713
Becton Dickinson & Co.....	7,695	1,905,282	* Regeneron Pharmaceuticals, Inc.....	2,249	1,513,532
* Boston Scientific Corp..	30,968	3,169,884	ResMed, Inc.....	8,336	1,968,796
Bristol-Myers Squibb Co.....	112,637	6,639,951	Revvity, Inc.....	9,257	1,167,585
Cardinal Health, Inc....	17,569	2,172,583	* Sarepta Therapeutics, Inc.....	566	64,366
Cencora, Inc.....	13,910	3,536,061	* Solvntum Corp.....	1,931	143,010
* Centene Corp.....	23,101	1,479,157	STERIS PLC.....	4,577	1,009,915
			Stryker Corp.....	11,032	4,316,711
			* Tenet Healthcare Corp.....	3,486	491,143
			Thermo Fisher Scientific, Inc.....	9,754	5,830,454
			* United Therapeutics Corp.....	3,500	1,229,095
			UnitedHealth Group, Inc.....	26,677	14,472,006

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)			INDUSTRIALS — (Continued)		
Universal Health Services, Inc., Class B.....	5,543	\$ 1,045,188	Expeditors International of Washington, Inc.....	8,368	\$ 950,437
* Veeva Systems, Inc., Class A.....	6,817	1,590,133	Fastenal Co.....	32,672	2,392,897
* Vertex Pharmaceuticals, Inc.....	4,830	2,229,914	FedEx Corp.....	12,202	3,231,944
Viatrix, Inc.....	34,755	392,036	Ferguson Enterprises, Inc.....	16,331	2,957,871
* Waters Corp.....	3,884	1,613,724	Fortive Corp.....	18,180	1,478,579
West Pharmaceutical Services, Inc.....	3,171	1,083,055	GE Vernova, Inc.....	4,658	1,736,875
Zimmer Biomet Holdings, Inc.....	9,359	1,024,623	General Dynamics Corp.....	7,513	1,930,691
Zoetis, Inc.....	16,176	2,764,478	General Electric Co.....	29,422	5,989,437
TOTAL HEALTH CARE.....		<u>192,131,427</u>	Graco, Inc.....	1,662	139,891
INDUSTRIALS — (10.0%)			HEICO Corp. (HEI US).....	2,731	652,545
3M Co.....	17,182	2,615,100	HEICO Corp. (HEIA US), Class A.....	4,226	804,335
AECOM.....	8,486	894,764	Honeywell International, Inc.....	26,791	5,993,682
* Amentum Holdings, Inc.....	8,883	186,276	Howmet Aerospace, Inc.....	21,008	2,659,193
AMETEK, Inc.....	14,174	2,615,953	Hubbell, Inc.....	3,957	1,673,851
Automatic Data Processing, Inc.....	19,668	5,959,601	IDEX Corp.....	5,549	1,244,696
* Axon Enterprise, Inc.....	2,444	1,593,928	Illinois Tool Works, Inc.....	14,340	3,716,354
* Boeing Co.....	18,166	3,206,662	Ingersoll Rand, Inc.....	18,244	1,711,287
Booz Allen Hamilton Holding Corp.....	11,170	1,440,930	Jacobs Solutions, Inc...	7,989	1,119,499
Broadridge Financial Solutions, Inc.....	8,561	2,039,401	JB Hunt Transport Services, Inc.....	8,306	1,422,153
* Builders FirstSource, Inc.....	9,667	1,617,096	Johnson Controls International PLC.....	44,942	3,505,476
Carlisle Cos., Inc.....	3,641	1,418,024	L3Harris Technologies, Inc.....	7,988	1,693,536
Carrier Global Corp.....	17,174	1,122,836	Leidos Holdings, Inc.....	8,787	1,248,018
Caterpillar, Inc.....	24,313	9,030,821	Lennox International, Inc.....	3,058	1,811,620
CH Robinson Worldwide, Inc.....	8,754	870,935	Lockheed Martin Corp..	9,663	4,473,486
Cintas Corp.....	12,737	2,554,660	Masco Corp.....	16,290	1,291,471
* Clean Harbors, Inc.....	3,672	855,576	Norfolk Southern Corp.....	12,256	3,128,957
CNH Industrial NV.....	8,039	103,542	Northrop Grumman Corp.....	4,514	2,199,537
Comfort Systems USA, Inc.....	969	423,211	Old Dominion Freight Line, Inc.....	13,752	2,552,509
* Copart, Inc.....	55,596	3,220,676	Otis Worldwide Corp....	17,765	1,695,136
CSX Corp.....	96,560	3,173,927	Owens Corning.....	8,261	1,524,568
Cummins, Inc.....	8,390	2,988,937	PACCAR, Inc.....	33,949	3,764,265
Curtiss-Wright Corp....	432	149,878	Parker-Hannifin Corp....	4,054	2,866,381
* Dayforce, Inc.....	5,774	408,453	Paychex, Inc.....	26,371	3,894,206
Deere & Co.....	13,115	6,250,084	Pentair PLC.....	12,739	1,320,779
Delta Air Lines, Inc.....	64,372	4,330,304	Quanta Services, Inc....	8,542	2,627,605
Dover Corp.....	8,685	1,768,961	Republic Services, Inc.....	10,719	2,324,630
Eaton Corp. PLC.....	10,312	3,366,249	* Rocket Lab USA, Inc....	20,985	609,614
EMCOR Group, Inc.....	3,776	1,691,875	Rockwell Automation, Inc.....	7,847	2,184,840
Emerson Electric Co....	18,002	2,339,360	Rollins, Inc.....	33,519	1,659,190
Equifax, Inc.....	7,155	1,966,051	RTX Corp.....	33,348	4,300,225

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)			INFORMATION TECHNOLOGY — (Continued)		
* Saia, Inc.....	1,401	\$ 672,634	Bentley Systems, Inc., Class B.....	14,308	\$ 666,037
Snap-on, Inc.....	4,264	1,514,360	Broadcom, Inc.....	102,221	22,618,441
# Southwest Airlines Co.. SS&C Technologies Holdings, Inc.....	44,803	1,375,900	* Cadence Design Systems, Inc.....	5,810	1,729,172
Textron, Inc.....	19,772	1,600,543	CDW Corp.....	6,180	1,230,685
Trane Technologies PLC.....	11,325	866,476	Cisco Systems, Inc.....	133,824	8,109,734
TransDigm Group, Inc..	6,791	2,463,435	* Cloudflare, Inc., Class A.....	6,795	940,428
TransUnion.....	2,331	3,154,636	Cognizant Technology Solutions Corp., Class A.....	34,972	2,889,037
* Uber Technologies, Inc.....	14,345	1,423,741	* Coherent Corp.....	6,253	565,834
U-Haul Holding Co. (UHAL/B US).....	38,676	2,585,491	Corning, Inc.....	53,351	2,778,520
Union Pacific Corp.....	6,990	452,533	* CrowdStrike Holdings, Inc., Class A.....	3,224	1,283,378
* United Airlines Holdings, Inc.....	24,963	6,185,582	* Datadog, Inc., Class A..	9,997	1,426,672
United Parcel Service, Inc., Class B.....	32,801	3,471,658	Dell Technologies, Inc., Class C.....	14,068	1,457,445
United Rentals, Inc.....	28,145	3,215,003	* DocuSign, Inc.....	10,251	991,579
Veralto Corp.....	4,833	3,663,704	* Dynatrace, Inc.....	14,447	834,314
Verisk Analytics, Inc....	18,113	1,872,703	Entegris, Inc.....	8,229	835,573
Vertiv Holdings Co., Class A.....	10,140	2,914,642	* F5, Inc.....	4,053	1,204,795
Waste Management, Inc.....	18,931	2,215,306	* Fair Isaac Corp.....	1,764	3,304,960
Watsco, Inc. (WSO US).....	20,212	4,451,895	* First Solar, Inc.....	8,708	1,458,764
Westinghouse Air Brake Technologies Corp.....	2,566	1,228,062	* Flex Ltd.....	28,816	1,200,186
WW Grainger, Inc.....	9,077	1,887,290	* Fortinet, Inc.....	24,169	2,438,169
* XPO, Inc.....	3,567	3,790,544	* Gartner, Inc.....	5,566	3,021,392
Xylem, Inc.....	10,341	1,382,281	Gen Digital, Inc.....	54,742	1,473,107
	11,569	1,435,019	* GoDaddy, Inc., Class A.....	10,131	2,154,357
			* Guidewire Software, Inc.....	3,530	745,783
TOTAL INDUSTRIALS.....		<u>216,509,775</u>	Hewlett Packard Enterprise Co.....	91,810	1,945,454
			HP, Inc.....	67,928	2,207,660
INFORMATION TECHNOLOGY — (28.7%)			* HubSpot, Inc.....	1,648	1,284,665
Accenture PLC, Class A.....	25,281	9,731,921	International Business Machines Corp.....	49,339	12,615,982
* Adobe, Inc.....	14,236	6,227,538	Intuit, Inc.....	5,498	3,307,102
* Advanced Micro Devices, Inc.....	29,887	3,465,398	Jabil, Inc.....	5,140	834,787
* Akamai Technologies, Inc.....	10,661	1,065,034	* Keysight Technologies, Inc.....	10,346	1,845,209
Amphenol Corp., Class A.....	48,536	3,435,378	KLA Corp.....	5,497	4,058,105
Analog Devices, Inc.....	10,299	2,182,255	Lam Research Corp....	45,023	3,649,114
Apple, Inc.....	578,056	136,421,216	* Manhattan Associates, Inc.....	4,146	864,814
Applied Materials, Inc...	33,837	6,102,503	Marvell Technology, Inc.....	15,483	1,747,411
* AppLovin Corp., Class A.....	19,638	7,258,008	Microchip Technology, Inc.....	27,686	1,503,350
* Arista Networks, Inc....	18,322	2,111,244	Micron Technology, Inc.....	26,256	2,395,598
* Aspen Technology, Inc.....	4,817	1,269,520	Microsoft Corp.....	273,015	113,317,606
* Atlassian Corp., Class A.....	1,789	548,829	#* MongoDB, Inc.....	2,042	558,119
* Autodesk, Inc.....	8,497	2,645,456	Monolithic Power Systems, Inc.....	1,525	971,989

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	Shares	Value†		Shares	Value†
INFORMATION TECHNOLOGY — (Continued)			MATERIALS — (Continued)		
Motorola Solutions, Inc.....	6,417	\$ 3,011,177	Albemarle Corp.....	1,772	\$ 149,185
NetApp, Inc.....	17,381	2,122,220	# Amcor PLC.....	98,822	960,550
* Nutanix, Inc., Class A...	22,461	1,544,531	Avery Dennison Corp...	4,492	834,299
NVIDIA Corp.....	1,205,495	144,743,785	Ball Corp.....	23,825	1,327,052
NXP Semiconductors NV.....	23,446	4,889,663	CF Industries Holdings, Inc.....	14,335	1,321,830
* Okta, Inc.....	12,454	1,173,416	Corteva, Inc.....	36,611	2,389,600
* ON Semiconductor Corp.....	23,833	1,247,419	CRH PLC (CRHCF US).....	18,943	1,875,925
Oracle Corp.....	63,417	10,784,695	Dow, Inc.....	40,842	1,594,880
* Palantir Technologies, Inc., Class A.....	24,007	1,980,337	DuPont de Nemours, Inc.....	21,861	1,678,925
* Palo Alto Networks, Inc.....	14,809	2,731,076	Ecolab, Inc.....	10,551	2,639,755
* PTC, Inc.....	5,144	995,261	Freeport-McMoRan, Inc.....	54,508	1,954,112
* Pure Storage, Inc., Class A.....	9,449	640,548	International Flavors & Fragrances, Inc.....	13,306	1,158,820
QUALCOMM, Inc.....	42,085	7,277,759	# International Paper Co.....	25,882	1,439,816
Roper Technologies, Inc.....	3,302	1,900,796	Linde PLC.....	15,395	6,868,017
Salesforce, Inc.....	20,275	6,927,968	LyondellBasell Industries NV, Class A.....	17,857	1,351,775
* Samsara, Inc., Class A.....	9,271	477,457	Martin Marietta Materials, Inc.....	2,776	1,510,477
Seagate Technology Holdings PLC.....	10,893	1,049,650	Newmont Corp.....	73,494	3,139,664
* ServiceNow, Inc.....	4,496	4,578,637	Nucor Corp.....	6,348	815,274
Skyworks Solutions, Inc.....	14,330	1,271,931	Packaging Corp. of America.....	7,415	1,576,874
* Snowflake, Inc., Class A.....	2,098	380,808	PPG Industries, Inc.....	14,198	1,638,165
* Synopsys, Inc.....	3,624	1,904,340	Reliance, Inc.....	4,458	1,290,591
TE Connectivity PLC...	18,765	2,776,657	RPM International, Inc.....	11,396	1,442,734
* Teledyne Technologies, Inc.....	2,427	1,240,998	Sherwin-Williams Co....	9,602	3,439,052
Teradyne, Inc.....	9,918	1,148,405	Smurfit WestRock PLC.....	24,576	1,304,740
Texas Instruments, Inc.....	27,474	5,071,975	Southern Copper Corp.....	3,650	334,413
* Trimble, Inc.....	19,100	1,431,736	Steel Dynamics, Inc.....	13,489	1,729,290
* Twilio, Inc., Class A....	11,676	1,711,468	Vulcan Materials Co....	8,330	2,283,669
* Tyler Technologies, Inc.....	1,832	1,102,205	Westlake Corp.....	3,152	360,179
* VeriSign, Inc.....	8,057	1,732,255	TOTAL MATERIALS.....		<u>50,807,107</u>
* Western Digital Corp...	18,546	1,207,901	REAL ESTATE — (0.3%)		
* Workday, Inc., Class A.	3,528	924,548	* CBRE Group, Inc., Class A.....	18,466	2,672,769
* Zebra Technologies Corp., Class A.....	2,342	917,924	* CoStar Group, Inc.....	17,231	1,319,894
* Zoom Communications, Inc.....	13,680	1,189,339	* Jones Lang LaSalle, Inc.....	570	161,196
* Zscaler, Inc.....	3,328	674,220	*» Millrose Properties, Inc., Class A.....	6,679	62,110
TOTAL INFORMATION TECHNOLOGY.....		<u>623,692,732</u>	* Zillow Group, Inc. (Z US), Class C.....	10,891	895,458
MATERIALS — (2.3%)			* Zillow Group, Inc. (ZG US), Class A.....	2,573	203,782
Air Products & Chemicals, Inc.....	7,151	2,397,444	TOTAL REAL ESTATE.....		<u>5,315,209</u>

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
UTILITIES — (3.2%)			UTILITIES — (Continued)		
Alliant Energy Corp.....	21,763	\$1,281,405	Sempra.....	46,366	\$ 3,845,132
Ameren Corp.....	19,509	1,837,748	Southern Co.....	39,994	3,357,496
American Electric			Vistra Corp.....	26,420	4,439,353
Power Co., Inc.....	38,985	3,834,565	WEC Energy Group,		
American Water Works			Inc.....	23,158	2,298,663
Co., Inc.....	14,267	1,778,239	Xcel Energy, Inc.....	43,578	2,928,442
Atmos Energy Corp.....	11,378	1,621,479			
CenterPoint Energy,			TOTAL UTILITIES.....		<u>68,480,186</u>
Inc.....	47,708	1,553,849			
CMS Energy Corp.....	25,341	1,672,506	TOTAL COMMON		
Consolidated Edison,			STOCKS		
Inc.....	25,358	2,377,059	Cost (\$1,007,406,609)....		<u>2,156,019,071</u>
Constellation Energy					
Corp.....	10,397	3,118,892	TEMPORARY CASH INVESTMENTS — (0.2%)		
Dominion Energy, Inc...	61,491	3,418,285	‡ State Street		
DTE Energy Co.....	15,148	1,815,942	Institutional		
Duke Energy Corp.....	28,171	3,154,870	U.S. Government		
Edison International....	8,123	438,642	Money Market Fund		
Entergy Corp.....	31,391	2,545,182	4.330%.....	5,042,007	<u>5,042,007</u>
Evergy, Inc.....	14,389	923,342			
Eversource Energy.....	26,822	1,547,093	SECURITIES LENDING COLLATERAL — (0.6%)		
Exelon Corp.....	73,556	2,942,240	@§ The DFA Short Term		
FirstEnergy Corp.....	42,188	1,679,082	Investment Fund	1,040,719	<u>12,039,037</u>
NextEra Energy, Inc....	75,532	5,405,070			
NiSource, Inc.....	39,589	1,476,670	TOTAL INVESTMENTS — (100.0%)		
NRG Energy, Inc.....	14,087	1,443,072	(Cost \$1,024,487,181)^^		<u>\$2,173,100,115</u>
PG&E Corp.....	56,484	883,975			
PPL Corp.....	54,021	1,815,106			
Public Service					
Enterprise Group,					
Inc.....	36,471	3,046,787			

Summary of the Portfolio's investments as of January 31, 2025, 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>
Assets				
Common Stocks				
Communication Services.....	\$ 242,169,216	—	—	\$ 242,169,216
Consumer Discretionary.....	241,743,567	—	—	241,743,567
Consumer Staples.....	126,539,100	—	—	126,539,100
Energy.....	87,526,455	—	—	87,526,455
Financials.....	301,104,297	—	—	301,104,297
Health Care.....	192,096,570	—	\$ 34,857	192,131,427
Industrials.....	216,509,775	—	—	216,509,775
Information Technology.....	623,692,732	—	—	623,692,732
Materials.....	50,807,107	—	—	50,807,107
Real Estate.....	5,253,099	\$ 62,110	—	5,315,209
Utilities.....	68,480,186	—	—	68,480,186
Temporary Cash Investments.....	5,042,007	—	—	5,042,007
Securities Lending Collateral.....	—	12,039,037	—	12,039,037
Total Investments in Securities.....	<u>\$2,160,964,111</u>	<u>\$12,101,147</u>	<u>\$34,857<></u>	<u>\$2,173,100,115</u>

U.S. LARGE CAP EQUITY PORTFOLIO
CONTINUED

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

DFA COMMODITY STRATEGY PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Face Amount[^]</u>	<u>Value[†]</u>		<u>Face Amount[^]</u>	<u>Value[†]</u>
	<u>(000)</u>			<u>(000)</u>	
BONDS — (27.6%)			FRANCE — (0.7%)		
AUSTRALIA — (0.3%)			Credit Agricole SA, Floating		
APA Infrastructure Ltd.			Rate Note,		
4.200%, 03/23/25.....	550	\$ 549,255	(r)Ω SOFR + 0.870%,		
Glencore Funding LLC,			FRN, 5.276%,		
SOFR + 1.060%, FRN			03/11/27.....	2,250	\$ 2,257,624
(r)Ω 5.427%, 04/04/27.....	517	518,954	(r)Ω SOFR + 0.870%,		
Woodside Finance Ltd.....			FRN, 5.293%,		
Ω...3.650%, 03/05/25.....	1,616	<u>1,614,256</u>	03/11/27.....	5,000	<u>5,016,941</u>
TOTAL AUSTRALIA.....		<u>2,682,465</u>	TOTAL FRANCE.....		<u>7,274,565</u>
CANADA — (2.6%)			GERMANY — (2.1%)		
Bank of Montreal			BMW U.S. Capital LLC,		
(r) SOFR + 0.950%,			SOFR + 0.550%, FRN		
FRN, 5.325%,			(r)Ω 4.921%, 04/02/26.....	2,000	2,003,224
09/25/25.....	2,000	2,009,141	Daimler Truck Finance		
(r) SOFR + 1.330%,			North America LLC,		
FRN, 5.748%,			SOFR + 0.840%, FRN		
06/05/26.....	2,100	2,121,727	(r)Ω 5.156%, 01/13/28.....	1,380	1,381,186
Bank of Nova Scotia			Daimler Truck Finance		
5.450%, 06/12/25.....	507	508,594	North America LLC,		
(r) SOFR + 1.090%,			Floating Rate Note,		
FRN, 5.489%,			SOFR + 0.840%, FRN		
06/12/25.....	1,000	1,002,881	(r)Ω 5.132%, 01/13/28.....	3,450	3,452,966
Canadian Imperial Bank of			EMD Finance LLC.....		
Commerce, SOFR +			Ω...3.250%, 03/19/25.....	6,997	6,982,718
1.220%, FRN			Mercedes-Benz Finance		
(r) 5.591%, 10/02/26.....	2,200	2,221,222	North America LLC,		
Canadian Natural Resources			SOFR + 0.670%, FRN		
Ltd.....			(r)Ω 5.037%, 01/09/26.....	3,800	3,809,176
3.900%, 02/01/25.....	6,800	6,800,000	T-Mobile USA, Inc.		
Nutrien Ltd.			3.500%, 04/15/25.....	1,700	1,695,784
3.000%, 04/01/25.....	5,128	5,113,474	Volkswagen Group of		
Province of Quebec			America Finance LLC,		
4.200%, 03/10/25..... AUD	2,000	1,242,878	SOFR + 0.830%, FRN		
Royal Bank of Canada,			(r)Ω 5.206%, 03/20/26.....	1,700	<u>1,701,006</u>
SOFR + 0.950%, FRN			TOTAL GERMANY.....		<u>21,026,060</u>
(r) 5.268%, 01/19/27.....	2,200	2,216,876	IRELAND — (0.3%)		
Royal Bank of Canada,			AerCap Ireland Capital		
Floating Rate Note,			DAC/AerCap Global Aviation		
SOFR + 0.950%, FRN			Trust		
(r) 5.561%, 01/19/27.....	1,400	1,410,739	6.500%, 07/15/25.....	2,459	<u>2,474,460</u>
Toronto-Dominion Bank			JAPAN — (2.6%)		
1.150%, 06/12/25.....	810	<u>800,334</u>	American Honda Finance Corp.		
TOTAL CANADA.....		<u>25,447,866</u>	(r) SOFR + 0.790%,		
			FRN, 5.161%,		
			10/03/25.....	1,730	1,733,676

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
JAPAN — (Continued)			UNITED STATES — (Continued)		
(r) SOFR + 0.770%, FRN, 5.171%, 03/12/27.....	440	\$ 441,328	2.350%, 05/06/25.....	1,800	\$1,789,098
Japan Bank for International Cooperation			American Express Co., SOFR + 0.760%, FRN		
2.125%, 02/10/25.....	3,000	2,998,622	(r) 5.248%, 02/13/26.....	1,376	1,380,087
0.625%, 07/15/25.....	1,100	1,081,334	American Express Co., Floating Rate Note, SOFR + 0.760%, FRN		
Japan Finance Organization for Municipalities			(r) 5.254%, 02/13/26.....	7,500	7,522,275
2.375%, 02/13/25.....	3,166	3,164,208	Ameriprise Financial, Inc. 3.000%, 04/02/25.....	3,960	3,952,491
Mitsubishi UFJ Financial Group, Inc.			Amgen, Inc. 5.250%, 03/02/25.....	5,400	5,403,546
2.193%, 02/25/25.....	4,300	4,293,722	ARES Capital Corp.....		
Nomura Holdings, Inc. 1.851%, 07/16/25.....	1,100	1,086,010	3.250%, 07/15/25.....	500	496,599
Sumitomo Mitsui Trust Bank Ltd., SOFR + 1.150%, FRN			Campbell's Co. 3.950%, 03/15/25.....	280	279,705
(r)Ω 5.560%, 09/14/26.....	1,750	1,766,942	3.300%, 03/19/25.....	5,887	5,876,268
Toyota Motor Credit Corp. (r) SOFR + 0.890%, FRN, 5.354%, 05/18/26.....	1,300	1,308,218	Caterpillar Financial Services Corp., SOFR + 0.690%, FRN		
(r) SOFR + 0.650%, FRN, 5.011%, 03/19/27.....	900	901,834	(r) 5.065%, 10/16/26.....	6,500	6,536,698
Toyota Motor Credit Corp., Floating Rate Note, SOFR + 0.650%, FRN			Cencora, Inc. 3.250%, 03/01/25.....	500	499,415
(r) 5.050%, 03/19/27.....	7,000	7,014,263	Charles Schwab Corp. 3.000%, 03/10/25.....	1,893	1,890,225
TOTAL JAPAN.....		<u>25,790,157</u>	(r) SOFR + 0.520%, FRN, 5.008%, 05/13/26.....	2,200	2,199,009
SPAIN — (0.1%)			Charles Schwab Corp., Floating Rate Note, SOFR + 0.520%, FRN		
Santander Holdings USA, Inc. 3.450%, 06/02/25	870	865,743	(r) 5.014%, 05/13/26.....	5,000	4,997,747
UNITED KINGDOM — (0.4%)			CNO Financial Group, Inc. 5.250%, 05/30/25.....	3,200	3,200,826
Barclays PLC 3.650%, 03/16/25.....	1,900	1,897,346	Constellation Energy Generation LLC.....		
BAT International Finance PLC 3.950%, 06/15/25.....	580	577,862	3.250%, 06/01/25.....	7,200	7,161,466
Reynolds American, Inc.....			CVS Health Corp.....		
4.450%, 06/12/25.....	1,623	1,621,563	3.875%, 07/20/25.....	4,900	4,880,229
TOTAL UNITED KINGDOM.....		<u>4,096,771</u>	DCP Midstream Operating LP 5.375%, 07/15/25.....	1,116	1,117,972
UNITED STATES — (18.5%)			Discover Financial Services 3.750%, 03/04/25.....	3,300	3,297,532
3M Co. 2.650%, 04/15/25.....	2,070	2,061,695	Dollar Tree, Inc.....	847	845,685
AbbVie, Inc. 3.800%, 03/15/25.....	3,505	3,501,892	4.000%, 05/15/25.....		
3.600%, 05/14/25.....	220	219,460	Edison International.....		
Altria Group, Inc.....			4.950%, 04/15/25.....	4,620	4,612,946
			Energy Transfer LP 4.050%, 03/15/25.....	1,314	1,312,596
			2.900%, 05/15/25.....	1,291	1,283,644
			Essex Portfolio LP.....		
			3.500%, 04/01/25.....	3,392	3,384,191
			Flex Ltd. 4.750%, 06/15/25.....	600	599,838

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)		
Fox Corp.....			NextEra Energy Capital		
#... 3.050%, 04/07/25.....	1,000	\$ 997,242	Holdings, Inc., Floating Rate		
Franklin Resources, Inc.			Note,		
2.850%, 03/30/25.....	6,200	6,180,698	(r) SOFR + 0.760%,		
General Electric Co.....			FRN, 5.102%,		
TSFR3M + 0.642%,			01/29/26.....	2,000	\$2,007,398
FRN, 5.196%,			(r) SOFR + 0.760%,		
(r)... 05/05/26.....	6,714	6,735,149	FRN, 5.325%,		
General Mills, Inc.....			01/29/26.....	5,800	5,821,454
4.000%, 04/17/25.....	1,300	1,298,666	Nucor Corp.		
General Motors Financial Co.,			3.950%, 05/23/25.....	3,100	3,093,490
Inc.			Oracle Corp.....		
2.900%, 02/26/25.....	300	299,601	2.500%, 04/01/25.....	2,901	2,891,075
(r) SOFR + 1.350%,			PepsiCo, Inc., SOFR +		
FRN, 5.839%,			0.400%, FRN		
05/08/27.....	1,600	1,614,744	(r) 4.888%, 02/13/26.....	1,490	1,492,439
Global Payments, Inc.			PepsiCo, Inc., Floating		
2.650%, 02/15/25.....	2,750	2,746,450	Rate Note, SOFR +		
Haleon U.K. Capital PLC			0.400%, FRN		
3.125%, 03/24/25.....	4,600	4,590,044	(r) 4.894%, 02/13/26.....	1,530	1,532,505
HCA, Inc.....			Pfizer Investment		
5.375%, 02/01/25.....	649	649,000	Enterprises Pte. Ltd.		
Healthcare Realty Holdings LP...			4.650%, 05/19/25.....	800	800,347
3.875%, 05/01/25.....	170	169,592	Philip Morris International,		
Humana, Inc.			Inc.		
4.500%, 04/01/25.....	1,160	1,159,382	1.500%, 05/01/25.....	300	297,822
Intel Corp.			Phillips 66 Co.		
3.400%, 03/25/25.....	390	389,240	3.605%, 02/15/25.....	220	219,835
J.M. Smucker Co.			PNC Bank NA		
3.500%, 03/15/25.....	2,200	2,196,165	2.950%, 02/23/25.....	7,000	6,993,338
John Deere Capital Corp.,			Public Storage Operating		
SOFR + 0.440%, FRN			Co., SOFR + 0.700%,		
(r) 4.869%, 03/06/26.....	2,500	2,505,351	FRN		
KeyCorp, SOFR + 1.250%,			(r) 5.014%, 04/16/27.....	2,200	2,211,231
FRN			Public Storage Operating		
(r) 5.713%, 05/23/25.....	630	630,330	Co., Floating Rate Note,		
Kinder Morgan, Inc.....			SOFR + 0.700%, FRN		
4.300%, 06/01/25.....	196	195,746	(r) 5.332%, 04/16/27.....	7,900	7,940,331
Laboratory Corp. of			QUALCOMM, Inc.		
America Holdings			3.450%, 05/20/25.....	323	322,010
3.600%, 02/01/25.....	363	363,000	Synchrony Financial		
Marathon Petroleum Corp.			4.875%, 06/13/25.....	6,324	6,320,805
4.700%, 05/01/25.....	4,000	3,999,873	4.500%, 07/23/25.....	1,400	1,397,321
McDonald's Corp.....			Union Pacific Corp.		
3.375%, 05/26/25.....	1,170	1,165,530	3.750%, 07/15/25.....	250	249,174
MetLife, Inc.			Ventas Realty LP		
3.000%, 03/01/25.....	3,400	3,396,002	3.500%, 02/01/25.....	5,900	5,900,000
MPLX LP.....			Wells Fargo & Co.		
4.875%, 06/01/25.....	370	369,941	3.000%, 02/19/25.....	1,750	1,748,395
NextEra Energy Capital			Welltower OP LLC		
Holdings, Inc.			4.000%, 06/01/25.....	2,000	1,995,026
6.051%, 03/01/25.....	1,195	1,196,147	WW Grainger, Inc.		
4.450%, 06/20/25.....	500	499,599	1.850%, 02/15/25.....	1,130	1,128,524
			Zimmer Biomet Holdings, Inc.....		

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

	Face Amount [^] (000)	Value [†]		Face Amount [^] (000)	Value [†]
UNITED STATES — (Continued)			CANADA — (Continued)		
3.550%, 04/01/25.....	2,900	\$ 2,893,474	Rogers Communications, Inc.		
TOTAL UNITED STATES...		<u>180,906,621</u>	Ω 4.839%, 02/21/25.....	2,000	\$ 1,994,730
TOTAL BONDS.....		<u>270,564,708</u>	TELUS Corp.		
U.S. TREASURY OBLIGATIONS — (51.4%)			Ω 4.614%, 04/09/25.....	1,500	1,487,080
U.S. Treasury Bills			Ω 4.614%, 04/09/25.....	1,000	991,386
∞ 3.033%, 02/13/25			Ω 4.646%, 04/09/25.....	4,000	3,965,547
TREASURY BILL			Ω 4.705%, 07/11/25.....	750	734,760
02/25 0.00000.....	40,000	39,952,796	TransCanada PipeLines Ltd.		
#∞ 3.629%, 02/27/25			Ω 4.592%, 03/19/25.....	3,500	3,479,203
TREASURY BILL			Ω 4.594%, 03/19/25.....	2,000	<u>1,988,116</u>
02/25 0.00000.....	54,000	53,847,540	TOTAL CANADA.....		<u>29,980,493</u>
#∞ 3.725%, 03/04/25			FRANCE — (0.7%)		
TREASURY BILL			BPCE SA		
03/25 0.00000.....	56,000	55,808,158	Ω 4.497%, 04/28/25.....	7,500	<u>7,420,450</u>
∞ 4.460%, 03/06/25.....	33,000	32,879,371	UNITED KINGDOM — (2.2%)		
∞ 4.316%, 04/01/25.....	15,000	14,899,633	Experian Finance PLC		
U.S. Treasury Floating Rate Notes, Floating Rate Note			Ω 4.648%, 02/10/25.....	7,000	6,991,384
(r) 3M USTMMR + 0.170%, FRN, 4.410%, 10/31/25 ...	8,000	8,008,478	Ω 4.558%, 02/12/25.....	251	250,629
(r) 3M USTMMR + 0.170%, FRN, 4.446%, 10/31/25 ...	120,000	120,127,172	Lloyds Bank PLC 4.480%, 07/07/25.....	7,500	7,356,912
U.S. Treasury Notes			LSEGA Financing PLC Ω 4.497%, 02/13/25.....	7,500	<u>7,487,996</u>
(r) 3M USTMMR + 0.169%, FRN, 4.409%, 04/30/25 ...	35,000	35,012,830	TOTAL UNITED KINGDOM.....		<u>22,086,921</u>
(r) 3M USTMMR + 0.245%, FRN, 4.485%, 01/31/26 ...	125,000	125,244,120	UNITED STATES — (14.8%)		
(r) 3M USTMMR + 0.150%, FRN, 4.390%, 04/30/26 ...	18,000	<u>18,016,000</u>	Amcors Flexibles North America, Inc.		
TOTAL U.S. TREASURY OBLIGATIONS.....		<u>503,796,098</u>	Ω 4.621%, 02/27/25.....	4,000	3,986,010
COMMERCIAL PAPER — (20.8%)			American Honda Finance Corp. 4.816%, 02/24/25.....	7,000	6,978,985
CANADA — (3.1%)			AT&T, Inc.		
Alimentation Couche-Tard, Inc.			Ω 0.000%, 02/28/25.....	1,195	1,190,794
Ω 0.000%, 02/11/25.....	500	499,303	Ω 4.649%, 02/28/25.....	1,000	996,480
Ω 4.619%, 02/11/25.....	400	399,443	Avangrid, Inc.		
Canadian National Railway Co.			Ω 0.000%, 02/11/25.....	2,000	1,997,206
Ω 4.531%, 03/10/25.....	1,000	995,336	Ω 4.528%, 02/11/25.....	5,000	4,993,015
Ω 4.543%, 03/10/25.....	6,000	5,972,015	Becton Dickinson & Co. Ω 4.576%, 02/13/25.....	2,000	1,996,753
Canadian Pacific Railway Co.			Boston Properties LP Ω 4.630%, 02/06/25.....	1,500	1,498,873
Ω 4.628%, 03/05/25.....	5,500	5,477,101	Ω 4.730%, 03/14/25.....	500	497,338
Nutrien Ltd.			Broadcom, Inc. Ω 0.000%, 02/13/25.....	2,000	1,996,563
Ω 4.621%, 02/14/25.....	2,000	1,996,473	Ω 4.650%, 02/13/25.....	5,000	4,991,408
			Caterpillar Financial Services Corp. 4.418%, 02/19/25.....	1,250	1,247,144
			CRH America Finance, Inc. Ω 4.603%, 03/20/25.....	5,000	4,969,653

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)		
Crown Castle, Inc.			MUFG Bank Ltd.		
Ω 4.889%, 02/11/25.....	5,000	\$4,992,661	4.537%, 05/15/25.....	2,000	\$ 1,974,606
CVS Health Corp.			4.527%, 05/16/25.....	1,000	987,184
Ω 5.128%, 04/08/25.....	2,500	2,478,028	National Rural Utilities		
Ω 5.121%, 04/09/25.....	250	247,770	Cooperative Finance		
Ω 5.133%, 04/16/25.....	500	495,078	Corp.		
Duke Energy Corp.			4.551%, 02/18/25.....	500	498,916
Ω 4.578%, 03/07/25.....	5,000	4,978,157	4.531%, 03/05/25.....	2,500	2,490,052
Ω 0.000%, 03/19/25.....	1,250	1,242,654	Parker-Hannifin Corp.		
Ω 4.580%, 03/24/25.....	500	496,747	Ω 4.719%, 02/25/25.....	5,500	5,482,740
Enel Finance America LLC			Ω 4.530%, 03/06/25.....	2,000	1,991,441
Ω 4.644%, 03/14/25.....	5,000	4,973,552	PPG Industries, Inc.		
Entergy Corp.			4.579%, 02/27/25.....	6,500	6,477,949
Ω 4.814%, 02/13/25.....	1,000	998,377	4.579%, 02/28/25.....	1,000	996,480
Eversource Energy			Sherwin-Williams Co.		
Ω 0.000%, 02/14/25.....	1,500	1,497,414	Ω 0.000%, 02/19/25.....	1,000	997,659
Ω 4.707%, 02/14/25.....	500	499,138	Ω 4.542%, 02/19/25.....	4,000	3,990,637
Ω 0.000%, 02/18/25.....	500	498,891	Ω 0.000%, 03/12/25.....	1,000	995,085
Ω 4.684%, 02/18/25.....	2,000	1,995,566	Ω 4.574%, 03/12/25.....	2,000	1,990,170
Ω 4.685%, 02/18/25.....	3,000	2,993,348	Southern Co.		
General Mills, Inc.			Ω 0.000%, 02/04/25.....	2,000	1,999,005
Ω 4.450%, 02/11/25.....	4,000	3,994,634	Ω 4.577%, 02/04/25.....	1,000	999,503
General Motors Financial			Walt Disney Co.		
Co., Inc.			Ω 4.466%, 03/28/25.....	7,500	7,449,493
Ω 0.000%, 07/09/25.....	250	244,884	TOTAL UNITED STATES... ..		<u>144,721,258</u>
Ω 4.749%, 07/09/25.....	2,500	2,448,844	TOTAL COMMERCIAL		
Glencore Funding LLC			PAPER		
Ω 4.631%, 02/21/25.....	2,000	1,994,733	(Cost \$204,233,948).....		<u>204,209,122</u>
Ω 0.000%, 03/20/25.....	1,500	1,490,950	TOTAL INVESTMENT		
HSBC USA, Inc.			SECURITIES		
Ω 4.690%, 04/25/25.....	7,000	6,926,696	(Cost \$977,990,769).....		<u>978,569,928</u>
Ω 4.725%, 05/19/25.....	1,000	986,530			
Intesa Sanpaolo					
Funding LLC					
4.833%, 06/13/25.....	5,000	4,912,072			
Keurig Dr. Pepper, Inc.					
Ω 4.689%, 04/16/25.....	2,500	2,476,328			
Marriott International, Inc.					
Ω 0.000%, 02/28/25.....	2,000	1,992,911			
Ω 4.639%, 02/28/25.....	4,000	3,985,822			
Ω 4.612%, 03/20/25.....	1,750	1,739,379			
McCormick & Co., Inc.					
Ω 4.566%, 02/26/25.....	1,500	1,495,093			
Mondelez International,					
Inc.					
Ω 4.579%, 02/26/25.....	5,000	4,983,859			

Shares

SECURITIES LENDING COLLATERAL — (0.2%)

@§ The DFA Short Term
Investment Fund... .. 156,194 1,806,849

TOTAL INVESTMENTS — (100.0%)
(Cost \$979,797,462)^{^^}... .. \$980,376,777

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

As of January 31, 2025, DFA Commodity Strategy Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying consolidated financial statements:

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	16,727	AUD	26,834	Citibank, N.A.	04/17/25	\$ 38
Total Appreciation						\$ 38
USD	1,248,840	AUD	2,013,432	Citibank, N.A.	04/17/25	\$(3,382)
Total (Depreciation)						\$(3,382)
Total Appreciation (Depreciation)						\$(3,344)

As of January 31, 2025, DFA Commodity Strategy Portfolio had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
CBOT Corn Futures.....	128	05/14/25	\$ 3,207,394	\$ 3,155,200	\$ (52,194)
CBOT Soybean Futures.....	63	05/14/25	3,369,250	3,331,125	(38,125)
CBOT Soybean Meal Futures.....	61	05/14/25	1,923,418	1,888,560	(34,858)
CBOT Soybean Oil Futures.....	71	05/14/25	1,952,857	1,981,752	28,895
CBOT Wheat Futures.....	54	05/14/25	1,541,443	1,545,075	3,632
CME Lean Hogs Futures.....	29	04/14/25	1,038,554	1,048,061	9,507
CME Live Cattle Futures.....	24	04/30/25	1,855,656	1,942,080	86,424
COMEX Copper Futures.....	27	05/28/25	2,923,512	2,916,675	(6,837)
COMEX Gold 100 Troy Oz. Futures.....	28	04/28/25	7,434,860	7,938,000	503,140
COMEX Silver Futures.....	15	05/28/25	2,396,148	2,442,825	46,677
Ice Brent Crude Oil Futures.....	54	03/31/25	3,951,743	4,045,680	93,937
Ice Brent Crude Oil Futures.....	21	05/12/25	1,448,377	1,454,775	6,398
KCBT Hard Red Winter Wheat Futures.....	35	05/14/25	1,042,962	1,030,750	(12,212)
LME Lead Futures.....	10	05/19/25	495,451	489,545	(5,906)
LME Lead Futures.....	16	03/17/25	804,282	773,812	(30,470)
LME Nickel Futures.....	14	05/19/25	1,304,866	1,282,062	(22,804)
LME Nickel Futures.....	25	03/17/25	2,364,450	2,266,818	(97,632)
LME Primary Aluminum Futures.....	70	03/17/25	4,542,087	4,561,812	19,725
LME Primary Aluminum Futures.....	35	05/19/25	2,304,055	2,273,049	(31,006)
LME Zinc Futures.....	19	05/19/25	1,339,479	1,306,635	(32,844)
LME Zinc Futures.....	38	03/17/25	2,917,996	2,586,043	(331,953)
Nybot Csc 'c' Coffee Futures.....	13	05/19/25	1,756,267	1,810,331	54,064
Nybot Csc No. 11 World Sugar Futures.....	72	04/30/25	1,445,022	1,441,843	(3,179)
NYBOT CTN No. 2 Cotton Futures.....	25	05/07/25	846,303	838,000	(8,303)
NYMEX Henry Hub Natural Gas Futures.....	134	04/28/25	4,378,210	4,249,140	(129,070)
NYMEX Light Sweet Crude Oil Futures.....	49	04/22/25	3,531,582	3,497,620	(33,962)
NYMEX NY Harbor ULSD Futures.....	12	04/30/25	1,169,435	1,168,222	(1,213)
NYMEX Reformulated Gasoline Blend Futures.....	13	04/30/25	1,253,047	1,248,592	(4,455)
Total.....			\$ 64,538,706	\$ 64,514,082	\$ (24,624)
Short Position contracts:					
LME Lead Futures.....	(16)	03/17/25	(787,819)	(773,812)	14,007
LME Nickel Futures.....	(25)	03/17/25	(2,306,918)	(2,266,818)	40,100
LME Primary Aluminum Futures.....	(70)	03/17/25	(4,516,345)	(4,561,812)	(45,467)
LME Zinc Futures.....	(38)	03/17/25	(2,750,085)	(2,586,043)	164,042
LME Zinc Futures.....	(3)	05/19/25	(207,472)	(206,311)	1,161
Total.....			\$(10,568,639)	\$(10,394,796)	\$ 173,843
Total Futures Contracts.....			\$ 53,970,067	\$ 54,119,286	\$ 149,219

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

As of January 31, 2025, DFA Commodity Strategy Portfolio had entered into the following outstanding Total Return Swaps:

Reference Entity*	Counterparty	Notional Amount	Payments made by the Fund***	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)
BNP BPCOENHC Custom Strategy (1)	BNP Paribas	USD 88,088,770	3 Month USD UST 13-Week Bill High Discount Rate plus 0.18%	03/27/25	—	—	\$ 492,054	\$ 492,054
BNP ENHADYNC Custom Strategy (2)	BNP Paribas	USD 59,342,124	3 Month USD UST 13-Week Bill High Discount Rate plus 0.14%	03/27/25	—	—	316,751	316,751
BofA Merrill Lynch Commodity MLBXPPDM Total Return Index (3)	Bank of America Corp.	USD 124,625,006	3 Month USD UST 13-Week Bill High Discount Rate plus 0.14%	02/25/25	—	—	695,978	695,978
BofA Merrill Lynch Total Return Index (4)	Bank of America Corp.	USD 117,902,964	3 Month USD UST 13-Week Bill High Discount Rate plus 0.18%	02/25/25	—	—	629,369	629,369
Citi Commodities Pre-Roll RS Total Return Index (5)	Citibank, N.A.	USD 128,182,949	3 Month USD UST 13-Week Bill High Discount Rate plus 0.18%	03/26/25	—	—	(1,333,909)	(1,333,909)
Citi Custom CIVICS H Total Return Index (6)	Citibank, N.A.	USD 68,093,969	3 Month USD UST 13-Week Bill High Discount Rate plus 0.14%	03/26/25	—	—	(678,821)	(678,821)
RBC Custom RBCADM0T Total Return Index (7)	Royal Bank of Canada	USD 99,953,089	3 Month USD UST 13-Week Bill High Discount Rate plus 0.14%	02/26/25	—	—	361,769	361,769
RBC Custom RBCADM0T Total Return Index (8)	Royal Bank of Canada	USD 93,742,922	3 Month USD UST 13-Week Bill High Discount Rate plus 0.18%	02/26/25	—	—	382,731	382,731
UBS UBSIB190 Custom Strategy (9)	UBS AG	USD 227,275,007	3 Month USD UST 13-Week Bill High Discount Rate plus 0.14%	04/28/25	—	—	(758,678)	(758,678)
Total					—	—	\$ 107,244	\$ 107,244

* Portfolio receives the price appreciation of the reference entity at maturity.

*** Payments received (paid) by the Fund are exchanged at maturity.

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

(1) The following table represents the individual positions within the Total Return Swap as of January 31, 2025:

Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Oil Futures	3.58%	\$ 3,154,654
CBOT Corn Futures	6.77%	5,959,433
NYMEX Light Sweet Crude Oil Futures	6.55%	5,771,585
ICE Brent Crude Oil Futures	8.92%	7,860,474
NYBOT CTN No. 2 Cotton Futures	1.18%	1,040,420
COMEX Gold 100 Troy Oz. Futures	14.45%	12,737,092
COMEX Copper Futures	5.23%	4,603,894
NYMEX NY Harbor ULSD Futures	2.57%	2,267,856
NYBOT CSC 'C' Coffee Futures	4.04%	3,555,229
KCBT Hard Red Winter Wheat Futures	1.46%	1,287,128
LME Primary Aluminum Futures	4.09%	3,606,397
CME Live Cattle Futures	4.24%	3,739,038
CME Lean Hogs Futures	2.22%	1,954,187
LME Lead Futures	0.70%	614,148
LME Nickel Futures	1.80%	1,584,942
LME Zinc Futures	2.05%	1,806,744
NYMEX Henry Hub Natural Gas Futures	7.72%	6,798,518
ICE Gasoil Futures	3.30%	2,908,122
CBOT Soybean Futures	4.78%	4,208,398
NYBOT CSC No. 11 World Sugar Futures	3.40%	2,991,116
COMEX Silver Futures	3.59%	3,162,279
CBOT Soybean Meal Futures	2.68%	2,357,420
CBOT Wheat Futures	2.21%	1,947,848
NYMEX Reformulated Gasoline Blend Futures	2.47%	2,171,848
Total Notional Amount		<u>\$ 88,088,770</u>

(2) The following table represents the individual positions within the Total Return Swap as of January 31, 2025:

Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Oil Futures	3.66%	\$ 2,173,039
CBOT Corn Futures	5.84%	3,467,319
NYMEX Light Sweet Crude Oil Futures	6.52%	3,870,956
ICE Brent Crude Oil Futures	7.54%	4,474,198
NYBOT CTN No. 2 Cotton Futures	1.52%	900,705
COMEX Gold 100 Troy Oz. Futures	14.68%	8,705,714
COMEX Copper Futures	5.34%	3,170,444
NYMEX NY Harbor ULSD Futures	2.10%	1,245,731
NYBOT CSC 'C' Coffee Futures	3.36%	1,995,428
KCBT Hard Red Winter Wheat Futures	1.88%	1,118,238
LME Primary Aluminum Futures	4.14%	2,456,375
CME Live Cattle Futures	3.59%	2,127,946
CME Lean Hogs Futures	1.91%	1,133,112
LME Lead Futures	0.89%	530,285
LME Nickel Futures	2.30%	1,366,373
LME Zinc Futures	2.09%	1,243,200
NYMEX Henry Hub Natural Gas Futures	7.85%	4,656,160
ICE Gasoil Futures	2.74%	1,623,599
CBOT Soybean Futures	6.11%	3,623,436
NYBOT CSC No. 11 World Sugar Futures	2.66%	1,577,231
COMEX Silver Futures	4.60%	2,730,424
CBOT Soybean Meal Futures	3.47%	2,061,830
CBOT Wheat Futures	2.88%	1,706,774

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
NYMEX Reformulated Gasoline Blend Futures	2.33%	1,383,607
Total Notional Amount		\$ 59,342,124

(3) The following table represents the individual positions within the Total Return Swap as of January 31, 2025:

Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Oil Futures	3.66%	\$ 4,563,622
CBOT Corn Futures	5.84%	7,281,753
NYMEX Light Sweet Crude Oil Futures	6.52%	8,129,434
ICE Brent Crude Oil Futures	7.54%	9,396,312
NYBOT CTN No. 2 Cotton Futures	1.52%	1,891,581
COMEX Gold 100 Troy Oz. Futures	14.68%	18,282,961
COMEX Copper Futures	5.34%	6,658,281
NYMEX NY Harbor ULSD Futures	2.10%	2,616,172
NYBOT CSC 'C' Coffee Futures	3.36%	4,190,619
KCBT Hard Red Winter Wheat Futures	1.88%	2,348,422
LME Primary Aluminum Futures	4.14%	5,158,659
CME Live Cattle Futures	3.59%	4,468,921
CME Lean Hogs Futures	1.91%	2,379,661
LME Lead Futures	0.89%	1,113,656
LME Nickel Futures	2.30%	2,869,533
LME Zinc Futures	2.09%	2,610,857
NYMEX Henry Hub Natural Gas Futures	7.85%	9,778,449
ICE Gasoil Futures	2.74%	3,409,736
CBOT Soybean Futures	6.11%	7,609,615
NYBOT CSC No. 11 World Sugar Futures	2.66%	3,312,359
COMEX Silver Futures	4.60%	5,734,192
CBOT Soybean Meal Futures	3.47%	4,330,070
CBOT Wheat Futures	2.88%	3,584,413
NYMEX Reformulated Gasoline Blend Futures	2.33%	2,905,728
Total Notional Amount		\$ 124,625,006

(4) The following table represents the individual positions within the Total Return Swap as of January 31, 2025:

Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Oil Futures	3.58%	\$ 4,222,366
CBOT Corn Futures	6.77%	7,976,441
NYMEX Light Sweet Crude Oil Futures	6.55%	7,725,015
ICE Brent Crude Oil Futures	8.91%	10,520,900
NYBOT CTN No. 2 Cotton Futures	1.18%	1,392,556
COMEX Gold 100 Troy Oz. Futures	14.46%	17,048,041
COMEX Copper Futures	5.23%	6,162,111
NYMEX NY Harbor ULSD Futures	2.57%	3,035,426
NYBOT CSC 'C' Coffee Futures	4.04%	4,758,518
KCBT Hard Red Winter Wheat Futures	1.46%	1,722,765
LME Primary Aluminum Futures	4.09%	4,827,004
CME Live Cattle Futures	4.24%	5,004,538
CME Lean Hogs Futures	2.22%	2,615,594
LME Lead Futures	0.70%	822,011
LME Nickel Futures	1.80%	2,121,376
LME Zinc Futures	2.05%	2,418,247
NYMEX Henry Hub Natural Gas Futures	7.72%	9,099,519

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
ICE Gasoil Futures	3.30%	3,892,394
CBOT Soybean Futures	4.78%	5,632,756
NYBOT CSC No. 11 World Sugar Futures	3.40%	4,003,478
COMEX Silver Futures	3.59%	4,232,572
CBOT Soybean Meal Futures	2.68%	3,155,304
CBOT Wheat Futures	2.21%	2,607,109
NYMEX Reformulated Gasoline Blend Futures	2.47%	2,906,923
Total Notional Amount		\$ 117,902,964

(5) The following table represents the individual positions within the Total Return Swap as of January 31, 2025:

Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Oil Futures	3.58%	\$ 4,590,515
CBOT Corn Futures	6.77%	8,671,908
NYMEX Light Sweet Crude Oil Futures	6.55%	8,398,560
ICE Brent Crude Oil Futures	8.91%	11,438,220
NYBOT CTN No. 2 Cotton Futures	1.18%	1,513,974
COMEX Gold 100 Troy Oz. Futures	14.46%	18,534,464
COMEX Copper Futures	5.23%	6,699,386
NYMEX NY Harbor ULSD Futures	2.57%	3,300,086
NYBOT CSC 'C' Coffee Futures	4.04%	5,173,414
KCBT Hard Red Winter Wheat Futures	1.46%	1,872,973
LME Primary Aluminum Futures	4.09%	5,247,872
CME Live Cattle Futures	4.24%	5,440,885
CME Lean Hogs Futures	2.22%	2,843,648
LME Lead Futures	0.70%	893,682
LME Nickel Futures	1.80%	2,306,339
LME Zinc Futures	2.05%	2,629,095
NYMEX Henry Hub Natural Gas Futures	7.72%	9,892,908
ICE Gasoil Futures	3.30%	4,231,773
CBOT Soybean Futures	4.78%	6,123,877
NYBOT CSC No. 11 World Sugar Futures	3.40%	4,352,542
COMEX Silver Futures	3.59%	4,601,611
CBOT Soybean Meal Futures	2.68%	3,430,415
CBOT Wheat Futures	2.21%	2,834,423
NYMEX Reformulated Gasoline Blend Futures	2.47%	3,160,379
Total Notional Amount		\$ 128,182,949

(6) The following table represents the individual positions within the Total Return Swap as of January 31, 2025:

Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Oil Futures	3.66%	\$ 2,493,521
CBOT Corn Futures	5.84%	3,978,683
NYMEX Light Sweet Crude Oil Futures	6.52%	4,441,849
ICE Brent Crude Oil Futures	7.54%	5,134,059
NYBOT CTN No. 2 Cotton Futures	1.52%	1,033,543
COMEX Gold 100 Troy Oz. Futures	14.68%	9,989,644
COMEX Copper Futures	5.34%	3,638,024
NYMEX NY Harbor ULSD Futures	2.10%	1,429,453
NYBOT CSC 'C' Coffee Futures	3.36%	2,289,716
KCBT Hard Red Winter Wheat Futures	1.88%	1,283,157
LME Primary Aluminum Futures	4.14%	2,818,644

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CME Live Cattle Futures	3.59%	2,441,778
CME Lean Hogs Futures	1.91%	1,300,225
LME Lead Futures	0.89%	608,492
LME Nickel Futures	2.30%	1,567,887
LME Zinc Futures	2.09%	1,426,548
NYMEX Henry Hub Natural Gas Futures	7.85%	5,342,855
ICE Gasoil Futures	2.74%	1,863,049
CBOT Soybean Futures	6.11%	4,157,824
NYBOT CSC No. 11 World Sugar Futures	2.66%	1,809,843
COMEX Silver Futures	4.60%	3,133,110
CBOT Soybean Meal Futures	3.47%	2,365,911
CBOT Wheat Futures	2.88%	1,958,491
NYMEX Reformulated Gasoline Blend Futures	2.33%	1,587,663
Total Notional Amount		\$ 68,093,969

(7) The following table represents the individual positions within the Total Return Swap as of January 31, 2025:

Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Oil Futures	3.66%	\$ 3,660,165
CBOT Corn Futures	5.84%	5,840,190
NYMEX Light Sweet Crude Oil Futures	6.52%	6,520,056
ICE Brent Crude Oil Futures	7.55%	7,536,131
NYBOT CTN No. 2 Cotton Futures	1.52%	1,517,106
COMEX Gold 100 Troy Oz. Futures	14.67%	14,663,498
COMEX Copper Futures	5.34%	5,340,147
NYMEX NY Harbor ULSD Futures	2.10%	2,098,251
NYBOT CSC 'C' Coffee Futures	3.36%	3,361,005
KCBT Hard Red Winter Wheat Futures	1.88%	1,883,507
LME Primary Aluminum Futures	4.14%	4,137,403
CME Live Cattle Futures	3.59%	3,584,212
CME Lean Hogs Futures	1.91%	1,908,561
LME Lead Futures	0.89%	893,186
LME Nickel Futures	2.30%	2,301,454
LME Zinc Futures	2.09%	2,093,988
NYMEX Henry Hub Natural Gas Futures	7.85%	7,842,617
ICE Gasoil Futures	2.74%	2,734,714
CBOT Soybean Futures	6.11%	6,103,145
NYBOT CSC No. 11 World Sugar Futures	2.66%	2,656,614
COMEX Silver Futures	4.60%	4,598,998
CBOT Soybean Meal Futures	3.47%	3,472,849
CBOT Wheat Futures	2.88%	2,874,809
NYMEX Reformulated Gasoline Blend Futures	2.33%	2,330,483
Total Notional Amount		\$ 99,953,089

(8) The following table represents the individual positions within the Total Return Swap as of January 31, 2025:

Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Oil Futures	3.58%	\$ 3,357,142
CBOT Corn Futures	6.77%	6,341,951
NYMEX Light Sweet Crude Oil Futures	6.55%	6,142,046
ICE Brent Crude Oil Futures	8.91%	8,365,014
NYBOT CTN No. 2 Cotton Futures	1.18%	1,107,201

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
COMEX Gold 100 Troy Oz. Futures	14.46%	13,554,648
COMEX Copper Futures	5.23%	4,899,404
NYMEX NY Harbor ULSD Futures	2.57%	2,413,423
NYBOT CSC 'C' Coffee Futures	4.04%	3,783,428
KCBT Hard Red Winter Wheat Futures	1.46%	1,369,745
LME Primary Aluminum Futures	4.09%	3,837,880
CME Live Cattle Futures	4.24%	3,979,035
CME Lean Hogs Futures	2.22%	2,079,621
LME Lead Futures	0.70%	653,569
LME Nickel Futures	1.80%	1,686,675
LME Zinc Futures	2.05%	1,922,713
NYMEX Henry Hub Natural Gas Futures	7.72%	7,234,895
ICE Gasoil Futures	3.30%	3,094,785
CBOT Soybean Futures	4.78%	4,478,522
NYBOT CSC No. 11 World Sugar Futures	3.40%	3,183,107
COMEX Silver Futures	3.59%	3,365,256
CBOT Soybean Meal Futures	2.68%	2,508,736
CBOT Wheat Futures	2.21%	2,072,874
NYMEX Reformulated Gasoline Blend Futures	2.47%	2,311,252
Total Notional Amount		<u>\$ 93,742,922</u>

(9) The following table represents the individual positions within the Total Return Swap as of January 31, 2025:

Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Oil Futures	3.66%	\$ 8,322,545
CBOT Corn Futures	5.84%	13,279,521
NYMEX Light Sweet Crude Oil Futures	6.52%	14,825,413
ICE Brent Crude Oil Futures	7.54%	17,135,782
NYBOT CTN No. 2 Cotton Futures	1.52%	3,449,622
COMEX Gold 100 Troy Oz. Futures	14.68%	33,342,106
COMEX Copper Futures	5.34%	12,142,514
NYMEX NY Harbor ULSD Futures	2.10%	4,771,037
NYBOT CSC 'C' Coffee Futures	3.36%	7,642,310
KCBT Hard Red Winter Wheat Futures	1.88%	4,282,749
LME Primary Aluminum Futures	4.14%	9,407,697
CME Live Cattle Futures	3.59%	8,149,842
CME Lean Hogs Futures	1.91%	4,339,718
LME Lead Futures	0.89%	2,030,942
LME Nickel Futures	2.30%	5,233,085
LME Zinc Futures	2.09%	4,761,344
NYMEX Henry Hub Natural Gas Futures	7.85%	17,832,673
ICE Gasoil Futures	2.74%	6,218,237
CBOT Soybean Futures	6.11%	13,877,433
NYBOT CSC No. 11 World Sugar Futures	2.66%	6,040,653
COMEX Silver Futures	4.60%	10,457,280
CBOT Soybean Meal Futures	3.47%	7,896,623
CBOT Wheat Futures	2.88%	6,536,790
NYMEX Reformulated Gasoline Blend Futures	2.33%	5,299,091
Total Notional Amount		<u>\$ 227,275,007</u>

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

As of January 31, 2025, the value of Rule 144A securities amounted to \$195,108,938 or 18.3% of net assets.

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Assets				
Bonds				
Australia.....	—	\$ 2,682,465	—	\$ 2,682,465
Canada.....	—	25,447,866	—	25,447,866
France.....	—	7,274,565	—	7,274,565
Germany.....	—	21,026,060	—	21,026,060
Ireland.....	—	2,474,460	—	2,474,460
Japan.....	—	25,790,157	—	25,790,157
Spain.....	—	865,743	—	865,743
United Kingdom.....	—	4,096,771	—	4,096,771
United States.....	—	180,906,621	—	180,906,621
U.S. Treasury Obligations.....	—	503,796,098	—	503,796,098
Commercial Paper.....	—	204,209,122	—	204,209,122
Securities Lending Collateral.....	—	1,806,849	—	1,806,849
Total Investments in Securities.....	—	\$980,376,777	—	\$980,376,777
Financial Instruments				
Assets				
Forward Currency Contracts**.....	—	38	—	38
Futures Contracts**.....	\$1,071,709	—	—	1,071,709
Swap Agreements**.....	—	2,878,652	—	2,878,652
Liabilities				
Forward Currency Contracts**.....	—	(3,382)	—	(3,382)
Futures Contracts**.....	(922,490)	—	—	(922,490)
Swap Agreements**.....	—	(2,771,408)	—	(2,771,408)
Total Financial Instruments.....	\$ 149,219	\$ 103,900	—	\$ 253,119

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

DFA ONE-YEAR FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2025

(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%)			Commonwealth Bank of		
Federal Home Loan Bank			Australia, SOFR +		
Discount Notes			0.740%, FRN		
∞ 4.246%, 03/19/25.....	4,000	\$ 3,978,066	(r)Ω 5.128%, 03/14/25.....	6,500	\$ 6,503,610
∞ 4.269%, 03/28/25.....	13,000	12,915,067	(r) 5.128%, 03/14/25.....	16,247	16,256,023
∞ 4.278%, 04/09/25.....	4,000	<u>3,968,267</u>	Cooperatieve Rabobank		
TOTAL AGENCY			UA		
OBLIGATIONS.....		<u>20,861,400</u>	5.500%, 07/18/25.....	4,400	4,417,890
BONDS — (12.2%)			Cooperatieve Rabobank		
Apple, Inc.			UA, SOFR + 0.620%,		
2.500%, 02/09/25.....	4,672	4,669,978	FRN		
Asian Development Bank			(r) 5.056%, 08/28/26.....	7,750	7,773,578
0.625%, 04/29/25.....	5,078	5,031,992	Cooperatieve Rabobank		
4.625%, 06/13/25.....	34,965	34,987,024	UA, SOFR + 0.700%,		
Asian Infrastructure			FRN		
Investment Bank			(r) 5.077%, 07/18/25.....	31,807	31,879,838
0.500%, 05/28/25.....	25,396	25,083,736	CPPIB Capital, Inc., SOFR		
3.375%, 06/29/25.....	1,250	1,244,639	+ 1.250%, FRN		
Australia & New Zealand			(r) 5.665%, 03/11/26.....	12,500	12,637,794
Banking Group Ltd.,			DBS Group Holdings Ltd.,		
SOFR + 0.560%, FRN			SOFR + 0.610%, FRN		
(r)Ω 4.936%, 03/18/26.....	22,007	22,054,315	(r) 5.019%, 09/12/25.....	794	795,045
Australia & New Zealand			Exxon Mobil Corp.		
Banking Group Ltd.,			2.709%, 03/06/25.....	800	798,813
SOFR + 0.640%, FRN			Finnvera OYJ		
(r) 5.004%, 10/03/25.....	3,766	3,773,793	2.375%, 06/04/25.....	3,600	3,575,124
Australia & New Zealand			Inter-American Investment		
Banking Group Ltd.,			Corp.		
SOFR + 0.750%, FRN			2.625%, 04/22/25.....	36	35,849
(r)Ω 5.114%, 07/03/25.....	19,780	19,825,949	International Bank for		
(r) 5.114%, 07/03/25.....	3,000	3,006,969	Reconstruction &		
Bank of America NA			Development		
5.650%, 08/18/25.....	3,289	3,306,446	0.625%, 04/22/25.....	5,162	5,119,365
Bank of New York Mellon			International Finance Corp.		
Corp.			0.375%, 07/16/25.....	2,640	2,592,428
3.000%, 02/24/25.....	750	749,263	JPMorgan Chase Bank		
CDP Financial, Inc.			NA, SOFR + 0.620%,		
0.875%, 06/10/25.....	5,100	5,035,992	FRN		
CDP Financial, Inc., SOFR			(r) 5.002%, 04/29/26.....	10,000	10,042,441
+ 0.400%, FRN			Kommunalbanken AS		
(r)Ω 4.870%, 05/19/25.....	43,150	43,178,394	2.125%, 02/11/25.....	13,510	13,503,381
(r) 4.870%, 05/19/25.....	13,200	13,208,686	Kreditanstalt fuer		
Commonwealth Bank of			Wiederaufbau		
Australia, SOFR +			3.125%, 06/10/25.....	15,300	15,231,971
0.400%, FRN			0.375%, 07/18/25.....	7,900	7,756,838
(r)Ω 4.760%, 07/07/25.....	35,471	35,498,526	Landeskreditbank		
Commonwealth Bank of			Baden-Wuerttemberg		
Australia, SOFR +			Foerderbank, SOFR +		
0.630%, FRN			1.000%, FRN		
(r)Ω 5.025%, 09/12/25.....	60,406	60,521,757	(r) 5.377%, 04/01/25.....	8,400	8,409,787
(r) 5.025%, 09/12/25.....	5,600	5,610,731			

DFA ONE-YEAR FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
Landwirtschaftliche Rentenbank 0.500%, 05/27/25.....	12,416	\$ 12,265,915	U.S. Treasury Notes, 3M USTMMR + 0.150%, FRN		
Morgan Stanley Bank NA, SOFR + 1.165%, FRN (r) 5.548%, 10/30/26.....	3,400	3,440,273	(r) 4.390%, 04/30/26.....	145,542	\$ 145,671,374
National Australia Bank Ltd., SOFR + 0.650%, FRN (r)Ω 5.056%, 12/10/25.....	21,160	21,218,568	U.S. Treasury Notes, 3M USTMMR + 0.169%, FRN		
National Australia Bank Ltd., SOFR + 0.760%, FRN (r)Ω 5.236%, 05/13/25.....	11,110	11,126,871	(r) 4.409%, 04/30/25.....	177,000	177,064,881
NRW Bank 0.375%, 02/10/25.....	5,600	5,596,304	U.S. Treasury Notes, 3M USTMMR + 0.170%, FRN		
Ontario Teachers' Finance Trust 1.375%, 04/15/25.....	5,100	5,068,397	(r) 4.410%, 10/31/25.....	421,500	421,946,693
Province of Alberta 1.000%, 05/20/25.....	7,200	7,126,955	U.S. Treasury Notes, 3M USTMMR + 0.205%, FRN		
Province of Quebec 1.500%, 02/11/25.....	36,500	36,475,907	(r) 4.445%, 10/31/26.....	45,000	45,109,836
0.600%, 07/23/25.....	7,400	7,267,071	U.S. Treasury Notes, 3M USTMMR + 0.245%, FRN		
Svenska Handelsbanken AB, SOFR + 1.250%, FRN (r)Ω 5.643%, 06/15/26.....	3,900	3,946,092	(r) 4.485%, 01/31/26.....	142,000	<u>142,277,320</u>
Westpac Banking Corp. 2.350%, 02/19/25.....	500	499,472	TOTAL U.S. TREASURY OBLIGATIONS.....		<u>1,585,270,787</u>
Westpac Banking Corp., SOFR + 0.420%, FRN (r) 4.717%, 04/16/26.....	7,000	7,000,822	COMMERCIAL PAPER — (51.2%)		
Westpac Banking Corp., SOFR + 0.720%, FRN #(r) 5.183%, 11/17/25.....	25,000	<u>25,100,256</u>	Apple, Inc. Ω 4.389%, 03/06/25.....	22,000	21,910,459
TOTAL BONDS.....		<u>580,250,868</u>	Australia & New Zealand Banking Group Ltd. Ω 4.562%, 03/10/25.....	50,000	49,771,331
U.S. TREASURY OBLIGATIONS — (33.2%)			Ω 4.437%, 04/04/25.....	7,300	7,245,349
U.S. Treasury Bills			Ω 4.513%, 07/22/25.....	20,500	20,078,643
∞ 1.804%, 02/06/25.....	30,000	29,989,475	Bank of Montreal 4.667%, 03/05/25.....	25,000	24,900,725
∞ 3.755%, 03/06/25.....	45,000	44,835,506	4.584%, 03/19/25.....	12,000	11,931,986
∞ 3.783%, 03/18/25.....	25,000	24,873,777	4.563%, 03/21/25.....	30,000	29,822,675
∞ 3.879%, 03/20/25.....	8,000	7,957,750	BNG Bank NV Ω 4.374%, 04/24/25.....	24,800	24,557,128
∞ 3.950%, 04/03/25.....	9,000	8,937,657	Caisse d'Amortissement de la Dette Sociale Ω 4.789%, 02/14/25.....	25,000	24,957,877
∞ 3.959%, 04/10/25.....	8,000	7,938,473	Caisse des Depots et Consignations Ω 4.700%, 02/03/25.....	5,000	4,998,202
∞ 4.037%, 05/20/25.....	45,000	44,445,487	Ω 4.723%, 02/19/25.....	10,000	9,977,174
U.S. Treasury Floating Rate Notes, 3M USTMMR + 0.098%, FRN (r) 4.338%, 01/31/27.....	60,000	60,044,325	Ω 4.725%, 02/20/25.....	10,000	9,975,969
U.S. Treasury Notes, 3M USTMMR + 0.125%, FRN (r) 4.365%, 07/31/25.....	424,000	424,178,233	Ω 4.692%, 02/24/25.....	16,500	16,452,399
			Ω 4.614%, 02/12/25.....	5,500	5,492,077
			Ω 4.637%, 03/06/25.....	26,500	26,391,596
			Ω 4.627%, 03/11/25.....	25,000	24,882,648
			Ω 4.487%, 04/28/25.....	4,000	3,957,960
			Ω 4.440%, 04/16/25.....	10,000	9,909,479
			Ω 4.453%, 05/02/25.....	13,725	13,574,082
			Chevron Corp. Ω 4.679%, 02/05/25.....	12,000	11,992,821
			Ω 4.683%, 02/13/25.....	45,000	44,929,938

DFA ONE-YEAR FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
Ω 4.554%, 03/13/25.....	28,000	\$27,862,680	Nederlandse		
Cisco Systems, Inc.			Waterschapsbank NV		
Ω 4.667%, 02/07/25.....	25,035	25,014,019	Ω 4.665%, 02/28/25.....	20,000	\$19,932,399
Ω 4.618%, 03/10/25.....	8,500	8,461,238	Ω 4.401%, 03/21/25.....	5,250	5,219,232
Ω 4.633%, 04/03/25.....	35,375	35,112,460	Ω 4.403%, 03/21/25.....	22,000	21,871,069
Ω 4.409%, 04/25/25.....	40,000	39,598,480	Ω 4.387%, 04/10/25.....	45,000	44,630,850
Ω 4.446%, 07/28/25.....	25,000	24,463,858	Ω 4.379%, 04/11/25.....	35,000	34,708,722
Commonwealth Bank of			Nestle Finance		
Australia			International Ltd.		
Ω 4.408%, 05/05/25.....	10,000	9,891,306	Ω 4.719%, 02/04/25.....	10,000	9,995,294
DBS Bank Ltd.			Ω 4.504%, 02/28/25.....	25,000	24,916,877
Ω 4.563%, 03/17/25.....	20,000	19,891,875	NRW Bank		
Ω 4.453%, 05/02/25.....	27,000	26,701,747	Ω 4.691%, 02/05/25.....	5,000	4,997,042
DNB Bank ASA			Ω 4.692%, 02/10/25.....	25,000	24,970,391
Ω 4.747%, 02/18/25.....	10,000	9,978,493	Ω 4.685%, 02/14/25.....	25,000	24,958,498
Ω 4.751%, 02/20/25.....	25,000	24,940,271	Ω 4.404%, 05/07/25.....	17,200	17,004,333
Ω 4.748%, 02/21/25.....	45,000	44,887,125	Province of Alberta		
Ω 4.705%, 02/25/25.....	45,000	44,865,680	Ω 4.510%, 02/03/25.....	5,250	5,248,117
Ω 4.503%, 05/19/25.....	5,000	4,935,524	Ω 4.511%, 02/03/25.....	16,000	15,994,261
Ω 4.441%, 05/29/25.....	5,017	4,946,183	Ω 4.508%, 02/21/25.....	10,000	9,974,841
Erste Abwicklungsanstalt			Province of British		
Ω 4.711%, 02/04/25.....	28,775	28,761,202	Columbia		
Ω 4.642%, 02/14/25.....	18,000	17,969,742	4.495%, 05/06/25.....	18,000	17,793,533
Ω 4.647%, 02/21/25.....	30,000	29,924,295	Province of Ontario		
Ω 4.657%, 02/26/25.....	15,000	14,953,111	4.397%, 04/28/25.....	50,000	49,476,913
Ω 4.417%, 03/20/25.....	15,000	14,913,480	Province of Ontario		
Ω 4.418%, 04/10/25.....	25,000	24,792,377	Canada		
European Investment Bank			4.393%, 05/27/25.....	23,800	23,469,266
4.718%, 02/27/25.....	20,000	19,935,880	4.394%, 05/28/25.....	24,000	23,663,664
4.723%, 02/27/25.....	25,000	24,919,850	Province of Quebec		
4.722%, 02/27/25.....	18,000	17,942,292	Ω 4.416%, 03/18/25.....	25,000	24,863,431
4.684%, 03/24/25.....	40,925	40,671,276	Ω 4.459%, 03/20/25.....	40,000	39,772,181
4.698%, 03/24/25.....	25,045	24,889,727	PSP Capital, Inc.		
Export Development			Ω 4.683%, 02/03/25.....	15,000	14,994,607
Canada			Ω 4.663%, 02/13/25.....	16,750	16,723,902
4.584%, 03/11/25.....	35,000	34,839,772	Ω 4.476%, 04/14/25.....	33,250	32,959,989
4.450%, 05/06/25.....	10,000	9,888,199	Ω 4.428%, 04/08/25.....	33,000	32,735,581
Hydro-Quebec			Ω 4.392%, 04/25/25.....	10,000	9,899,807
Ω 4.385%, 05/20/25.....	26,800	26,452,918	Ω 4.410%, 05/05/25.....	7,000	6,921,442
Kreditanstalt fuer			Ω 4.423%, 05/21/25.....	10,000	9,868,102
Wiederaufbau			Ω 0.074%, 06/16/25.....	13,000	12,788,331
Ω 4.687%, 02/18/25.....	26,750	26,692,628	Queensland Treasury		
Ω 4.610%, 03/04/25.....	30,000	29,884,782	Corp.		
Ω 4.545%, 03/19/25.....	2,000	1,988,705	4.435%, 07/24/25.....	15,000	14,687,815
Ω 4.438%, 04/07/25.....	26,500	26,289,731	Royal Bank of Canada		
Ω 4.438%, 04/23/25.....	15,000	14,852,309	Ω 4.530%, 03/13/25.....	36,000	35,822,320
Macquarie Bank Ltd.			Ω 4.457%, 07/14/25.....	21,000	20,587,613
Ω 4.510%, 07/24/25.....	4,000	3,915,243	Ω 4.478%, 07/15/25.....	23,000	22,545,654
National Securities			Ω 4.478%, 07/16/25.....	25,000	24,503,230
Clearing Corp.			Ω 4.478%, 07/17/25.....	25,000	24,500,314
Ω 4.423%, 03/17/25.....	9,000	8,951,231	Sanofi SA		
Ω 4.437%, 03/18/25.....	15,000	14,916,906	Ω 4.431%, 03/14/25.....	20,000	19,899,051
Ω 4.427%, 03/19/25.....	25,500	25,355,659	Ω 4.421%, 03/21/25.....	50,000	49,705,650
Ω 4.424%, 03/28/25.....	25,000	24,831,274	Siemens Capital Co. LLC		
Ω 4.429%, 03/28/25.....	20,000	19,865,019	Ω 4.700%, 02/03/25.....	8,000	7,997,150
Ω 4.437%, 03/31/25.....	11,500	11,418,209	Ω 4.496%, 02/11/25.....	3,000	2,996,076
Ω 4.418%, 04/11/25.....	9,000	8,923,992	Ω 4.359%, 03/27/25.....	50,000	49,672,368
Ω 4.438%, 04/21/25.....	20,000	19,806,815	Ω 4.370%, 03/28/25.....	6,000	5,959,967

DFA ONE-YEAR FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
			TEMPORARY CASH INVESTMENTS — (2.9%)		
			‡ State Street		
			Institutional		
			U.S. Government		
			Money Market Fund		
			4.330%.....	139,206,431	\$ 139,206,431
Svensk Exportkredit AB	26,200	\$ 26,190,602			
4.602%, 02/03/25.....	34,000	33,959,393			
4.713%, 02/10/25.....	25,000	24,937,540			
4.681%, 02/21/25.....					
Svenska Handelsbanken					
AB			SECURITIES LENDING COLLATERAL — (0.1%)		
Ω 4.425%, 07/29/25.....	50,000	48,926,870	@§ The DFA Short Term		
Toronto-Dominion Bank			Investment Fund	178,975	2,070,388
Ω 4.645%, 04/09/25.....	25,000	24,791,826			
Ω 4.580%, 04/22/25.....	26,500	26,238,079			
United Overseas Bank Ltd.			TOTAL INVESTMENTS — (100.0%)		
Ω 4.741%, 02/03/25.....	25,000	24,990,991	(Cost \$4,767,592,365)^^.		<u>\$4,769,694,061</u>
Ω 4.741%, 02/05/25.....	30,000	29,981,970			
Ω 4.732%, 02/07/25.....	25,000	24,978,952			
TOTAL COMMERCIAL					
PAPER					
(Cost \$2,442,178,277)....		<u>2,442,034,187</u>			
TOTAL INVESTMENT					
SECURITIES					
(Cost \$4,626,315,723)....		<u>4,628,417,242</u>			

As of January 31, 2025, the value of Rule 144A securities amounted to \$2,211,987,161 or 47.5% of net assets.

Summary of the Portfolio's investments as of January 31, 2025, 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>
Assets				
Agency Obligations.....	—	\$ 20,861,400	—	\$ 20,861,400
Bonds.....	—	580,250,868	—	580,250,868
U.S. Treasury Obligations.....	—	1,585,270,787	—	1,585,270,787
Commercial Paper.....	—	2,442,034,187	—	2,442,034,187
Temporary Cash Investments.....	\$139,206,431	—	—	139,206,431
Securities Lending Collateral.....	—	2,070,388	—	2,070,388
Total Investments in Securities.....	<u>\$139,206,431</u>	<u>\$4,630,487,630</u>	<u>—</u>	<u>\$4,769,694,061</u>

DFA TWO-YEAR GLOBAL FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2025

(Unaudited)

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
AGENCY OBLIGATIONS — (0.5%)			AUSTRALIA — (Continued)		
Federal Home Loan Bank			National Australia Bank Ltd.		
Discount Notes			(r)Ω SOFR + 0.760%,		
∞ 4.246%, 03/19/25.....	23,000	<u>\$22,873,883</u>	FRN, 5.236%,		
			05/13/25.....	11,110	\$ 11,126,872
BONDS — (22.3%)			(r) 3M Swap + 0.920%,		
AUSTRALIA — (7.1%)			FRN, 5.335%,		
Australia & New Zealand			11/25/25..... AUD	23,500	14,672,918
Banking Group Ltd.			(r)Ω SOFR + 0.650%,		
(r)Ω SOFR + 0.750%,			FRN, 5.056%,		
FRN, 5.114%,			12/10/25.....	6,368	6,385,626
07/03/25.....	19,780	19,825,949	(r) 3M Swap + 0.780%,		
(r) 3M Swap + 0.920%,			FRN, 5.197%,		
FRN, 5.341%,			05/12/26..... AUD	13,750	8,578,977
11/04/25..... AUD	10,000	6,241,494	(r) 3M Swap + 0.410%,		
(r)Ω SOFR + 0.560%,			FRN, 4.825%,		
FRN, 4.936%,			08/24/26..... AUD	4,000	2,483,567
03/18/26.....	22,007	22,054,315	(r) 3M Swap + 0.700%,		
(r)Ω SOFR + 0.810%,			FRN, 5.033%,		
FRN, 4.810%,			10/18/27..... AUD	6,000	3,733,594
01/18/27.....	1,125	1,132,860	(r) 3M Swap + 1.200%,		
(r) SOFR + 0.810%,			FRN, 5.615%,		
FRN, 5.178%,			11/25/27..... AUD	12,500	7,881,679
01/18/27.....	20,000	20,139,739	Westpac Banking Corp.		
(r)Ω SOFR + 0.650%,			2.350%, 02/19/25.....	637	636,327
FRN, 5.020%,			2.700%, 03/17/25..... AUD	4,200	2,605,410
09/30/27.....	12,353	12,399,694	(r) 3M Swap + 0.690%,		
(r) 3M Swap + 1.200%,			FRN, 5.156%,		
FRN, 5.621%,			03/17/25..... AUD	19,300	12,006,084
11/04/27..... AUD	6,500	4,097,099	3.900%, 08/11/25..... AUD	10,000	6,196,856
Commonwealth Bank of			(r) 3M Swap + 0.800%,		
Australia			FRN, 5.213%,		
SOFR + 0.740%,			08/11/25..... AUD	33,500	20,873,809
FRN, 5.128%,			(r) SOFR + 1.000%,		
(r)Ω. 03/14/25.....	15,861	15,869,808	FRN, 5.442%,		
(r)Ω SOFR + 0.400%,			08/26/25.....	4,500	4,519,253
FRN, 4.760%,			(r) SOFR + 0.720%,		
07/07/25.....	36,433	36,461,272	FRN, 5.183%,		
4.200%, 08/18/25..... AUD	7,000	4,345,720	11/17/25.....	25,000	25,100,256
(r) 3M Swap + 0.800%,			(r) 3M Swap + 0.750%,		
FRN, 5.226%,			FRN, 5.176%,		
08/18/25..... AUD	1,500	934,714	02/16/26..... AUD	13,500	8,420,226
SOFR + 0.630%,			(r) SOFR + 0.420%,		
FRN, 5.025%,			FRN, 4.717%,		
(r)Ω. 09/12/25.....	33,540	33,604,273	04/16/26.....	5,000	<u>5,000,587</u>
(r) 3M Swap + 0.900%,			TOTAL AUSTRALIA.....		<u>320,017,004</u>
FRN, 5.240%,			CANADA — (4.1%)		
01/13/26..... AUD	3,500	2,185,894	Canada Government Bonds		
(r)Ω SOFR + 0.750%,			3.750%, 05/01/25..... CAD	1,000	689,538
FRN, 5.141%,			2.250%, 06/01/25..... CAD	11,985	8,231,127
03/13/26.....	500	502,132			

DFA TWO-YEAR GLOBAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value†</u>		<u>Face Amount[^] (000)</u>	<u>Value†</u>
CANADA — (Continued)			NETHERLANDS — (Continued)		
3.500%, 08/01/25..... CAD	5,000	\$ 3,453,229	Cooperatieve Rabobank UA		
Canada Housing Trust No. 1			(r) SOFR + 0.700%,		
Ω 2.550%, 03/15/25..... CAD	5,500	3,782,619	FRN, 5.077%,		
Ω 0.950%, 06/15/25..... CAD	28,000	19,133,670	07/18/25.....	34,481	\$34,559,962
Canadian Imperial Bank of Commerce			(r) SOFR + 0.620%,		
3.300%, 05/26/25..... CAD	4,300	2,961,729	FRN, 5.056%,		
CDP Financial, Inc.			08/28/26.....	8,000	8,024,339
SOFR + 0.400%,			(r) SOFR + 0.710%,		
FRN, 4.870%,			FRN, 5.128%,		
(r)Ω. 05/19/25.....	47,625	47,656,339	03/05/27.....	13,000	13,046,836
0.875%, 06/10/25.....	1,600	1,579,919	Nederlandse		
Province of Alberta			Financierings-Maatschappij		
1.000%, 05/20/25.....	4,564	4,517,698	voor		
2.350%, 06/01/25..... CAD	5,900	4,052,442	Ontwikkelingslanden NV		
Province of British Columbia			4.250%, 07/08/25..... AUD	5,000	3,103,154
2.850%, 06/18/25..... CAD	5,100	3,508,923	Nederlandse Waterschapsbank		
Province of Manitoba			NV		
2.450%, 06/02/25..... CAD	4,500	3,091,898	4.875%, 02/24/25.....	700	700,153
Province of Ontario			3.400%, 07/22/25..... AUD	7,540	4,666,488
2.650%, 02/05/25..... CAD	17,800	12,247,443	TOTAL NETHERLANDS....		<u>71,401,246</u>
2.600%, 06/02/25..... CAD	30,600	21,036,697	NEW ZEALAND — (0.5%)		
Province of Quebec			New Zealand Local Government		
4.200%, 03/10/25..... AUD	40,915	25,426,170	Funding Agency Bonds		
Royal Bank of Canada			2.750%, 04/15/25 NZD	40,500	<u>22,783,141</u>
3.403%, 03/24/25..... CAD	27,780	19,124,973	NORWAY — (0.4%)		
4.930%, 07/16/25..... CAD	4,100	2,845,584	Kommunalbanken AS		
TOTAL CANADA.....		<u>183,339,998</u>	Ω 2.125%, 02/11/25.....	250	249,877
FINLAND — (0.5%)			4.250%, 07/16/25..... AUD	11,500	7,144,534
Finnvera OYJ			(r) SOFR + 1.000%,		
2.375%, 06/04/25.....	4,000	3,972,360	FRN, 5.399%,		
Nordea Bank Abp, SOFR +			06/17/26.....	8,598	<u>8,678,171</u>
0.740%, FRN			TOTAL NORWAY.....		<u>16,072,582</u>
(r)Ω 5.119%, 03/19/27.....	16,687	<u>16,760,686</u>	SUPRANATIONAL ORGANIZATION OBLIGATIONS — (4.4%)		
TOTAL FINLAND.....		<u>20,733,046</u>	Asian Development Bank		
GERMANY — (0.4%)			4.625%, 06/13/25.....	7,135	7,139,494
Landeskreditbank			(r) SOFR + 1.000%,		
Baden-Wuerttemberg			FRN, 5.450%,		
Foerderbank, SOFR +			08/27/26.....	11,740	11,877,710
1.000%, FRN			Asian Infrastructure Investment		
(r) 5.377%, 04/01/25.....	8,800	8,810,253	Bank		
Landwirtschaftliche			0.500%, 05/28/25.....	4,178	4,126,628
Rentenbank			3.375%, 06/29/25.....	1,250	1,244,639
0.500%, 05/27/25.....	9,464	<u>9,349,599</u>	European Investment Bank		
TOTAL GERMANY.....		<u>18,159,852</u>	1.875%, 02/10/25.....	17,400	17,391,376
NETHERLANDS — (1.6%)			Inter-American		
BNG Bank NV			Development Bank,		
3.250%, 07/15/25..... AUD	11,800	7,300,314	SOFR + 0.170%, FRN		
			(r) 4.572%, 09/16/26.....	16,100	16,082,451

DFA TWO-YEAR GLOBAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (Continued)			UNITED STATES — (Continued)		
International Bank for Reconstruction & Development			JPMorgan Chase Bank NA		
0.625%, 04/22/25.....	730	\$ 723,971	(r) SOFR + 0.620%, FRN, 5.002%, 04/29/26.....	9,500	\$ 9,540,319
0.750%, 07/02/25..... CAD	1,200	818,504	(r) SOFR + 1.000%, FRN, 5.413%, 12/08/26.....	53,900	54,527,019
(r) SOFR + 0.180%, FRN, 4.582%, 06/15/26.....	18,500	18,487,790	Morgan Stanley Bank NA, SOFR + 1.165%, FRN		
(r) SOFR + 0.370%, FRN, 4.739%, 01/12/27.....	4,000	4,008,883	(r) 5.548%, 10/30/26.....	1,785	1,806,143
(r) SOFR + 0.280%, FRN, 4.735%, 02/23/27.....	60,000	60,065,400	National Securities Clearing Corp.		
(r) SOFR + 0.270%, FRN, 4.672%, 06/15/27.....	14,000	14,003,228	Ω 5.150%, 05/30/25.....	1,800	1,803,543
International Finance Corp.			Roche Holdings, Inc., SOFR + 0.740%, FRN		
4.000%, 04/03/25..... AUD	5,141	3,193,674	(r)Ω 5.209%, 11/13/26.....	8,400	8,466,478
(r) SOFR + 0.280%, FRN, 4.682%, 03/16/26.....	10,000	10,008,800	State Street Corp., SOFR + 0.640%, FRN		
Nordic Investment Bank			(r) 5.017%, 10/22/27.....	4,210	4,221,804
1.500%, 03/13/25..... NOK	166,500	14,661,803	TOTAL UNITED STATES...		82,402,600
1.050%, 05/12/25..... SEK	100,000	8,986,363	TOTAL BONDS.....		997,361,666
(r) SOFR + 1.000%, FRN, 5.499%, 05/12/26.....	4,000	4,041,720	U.S. TREASURY OBLIGATIONS — (24.6%)		
TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS.....		<u>196,862,434</u>	U.S. Treasury Bills		
SWEDEN — (1.5%)			∞ 3.879%, 03/20/25	13,000	12,931,344
Kommuninvest I Sverige AB			∞ 3.959%, 04/10/25	7,000	6,946,164
1.000%, 05/12/25..... SEK	96,000	8,627,256	U.S. Treasury Notes		
Svensk Exportkredit AB, SOFR + 1.000%, FRN			(r) 3M USTMMR + 0.169%, FRN, 4.409%, 04/30/25 ...	83,000	83,030,425
(r) 5.383%, 08/03/26.....	51,467	52,004,597	(r) 3M USTMMR + 0.125%, FRN, 4.365%, 07/31/25 ...	295,000	295,124,006
Svenska Handelsbanken AB, SOFR + 1.250%, FRN			(r) 3M USTMMR + 0.170%, FRN, 4.410%, 10/31/25 ...	441,750	442,218,153
(r)Ω 5.643%, 06/15/26.....	4,900	4,957,910	(r) 3M USTMMR + 0.245%, FRN, 4.485%, 01/31/26 ...	210,250	210,660,610
TOTAL SWEDEN.....		<u>65,589,763</u>	(r) 3M USTMMR + 0.150%, FRN, 4.390%, 04/30/26 ...	50,500	50,544,890
UNITED STATES — (1.8%)			TOTAL U.S. TREASURY OBLIGATIONS.....		<u>1,101,455,592</u>
Bank of New York Mellon Corp.			COMMERCIAL PAPER — (41.5%)		
3.000%, 02/24/25.....	640	639,371	AUSTRALIA — (1.5%)		
Exxon Mobil Corp.			Australia & New Zealand Banking Group Ltd.		
2.709%, 03/06/25.....	1,400	1,397,923	Ω 4.534%, 04/04/25.....	18,000	17,865,243
			Ω 4.513%, 07/22/25.....	25,500	24,975,873

DFA TWO-YEAR GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

	Face Amount [^] (000)	Value [†]		Face Amount [^] (000)	Value [†]
AUSTRALIA — (Continued)			GERMANY — (5.6%)		
Commonwealth Bank of			Erste Abwicklungsanstalt		
Australia			Ω 4.711%, 02/04/25.....		
Ω 4.408%, 05/05/25.....	4,000	\$ 3,956,522	Ω 4.748%, 02/04/25.....	16,000	\$ 15,992,328
Queensland Treasury			Ω 4.749%, 02/10/25.....	20,000	19,990,410
Corp.			Ω 4.642%, 02/14/25.....	19,750	19,726,294
4.435%, 07/24/25.....	20,000	19,583,754	Ω 4.643%, 02/14/25.....	18,000	17,969,742
TOTAL AUSTRALIA.....			Ω 4.647%, 02/21/25.....	25,000	24,957,974
		<u>66,381,392</u>	Ω 4.647%, 02/21/25.....	5,000	4,987,382
CANADA — (6.3%)			Ω 4.424%, 03/20/25.....	10,000	9,942,320
Bank of Montreal			Ω 4.418%, 04/10/25.....	9,000	8,925,256
4.584%, 03/19/25.....	25,000	24,858,304	Kreditanstalt fuer		
4.563%, 03/21/25.....	30,000	29,822,674	Wiederaufbau		
4.480%, 04/10/25.....	1,000	991,657	Ω 4.687%, 02/18/25.....	5,000	4,989,276
Export Development			Ω 4.610%, 03/04/25.....	35,000	34,865,579
Canada			Ω 4.564%, 03/13/25.....	30,000	29,852,274
4.584%, 03/11/25.....	18,000	17,917,597	Ω 4.426%, 04/10/25.....	20,000	19,834,132
4.450%, 05/06/25.....	20,000	19,776,398	Ω 4.438%, 04/23/25.....	20,000	19,803,079
Hydro-Quebec			NRW Bank		
Ω 4.385%, 05/20/25.....	20,000	19,740,984	Ω 4.692%, 02/10/25.....	15,000	14,982,234
Province of Alberta			Ω 4.404%, 05/07/25.....	3,500	3,460,184
Ω 4.508%, 02/21/25.....	15,000	14,962,261	TOTAL GERMANY.....		
Ω 4.399%, 03/03/25.....	2,000	1,992,570			<u>250,278,464</u>
Province of British			LUXEMBOURG — (0.5%)		
Columbia			European Investment Bank		
4.495%, 05/06/25.....	18,000	17,793,533	4.379%, 04/24/25.....		
PSP Capital, Inc.			Nestle Finance		
Ω 4.683%, 02/03/25.....	20,000	19,992,809	International Ltd.		
Ω 4.663%, 02/13/25.....	21,500	21,466,501	Ω 4.719%, 02/04/25.....	10,000	9,995,294
Ω 4.476%, 04/14/25.....	35,000	34,694,725	TOTAL LUXEMBOURG.....		
Ω 4.428%, 04/08/25.....	33,000	32,735,581			<u>22,865,968</u>
Ω 4.427%, 04/22/25.....	2,500	2,475,835	NETHERLANDS — (2.1%)		
Ω 4.423%, 05/21/25.....	20,000	19,736,204	Nederlandse		
Toronto-Dominion Bank			Waterschapsbank NV		
Ω 4.580%, 04/22/25.....	5,000	4,950,581	Ω 4.665%, 02/28/25.....	4,500	4,484,790
TOTAL CANADA.....			Ω 4.401%, 03/21/25.....	18,000	17,894,511
		<u>283,908,214</u>	Ω 4.403%, 03/21/25.....	20,000	19,882,790
FRANCE — (4.2%)			Ω 4.387%, 04/10/25.....	5,000	4,958,983
Caisse d'Amortissement de			Ω 4.379%, 04/11/25.....	31,500	31,237,850
la Dette Sociale			Ω 4.410%, 04/29/25.....	15,000	14,843,067
Ω 4.789%, 02/14/25.....	45,000	44,924,179	TOTAL NETHERLANDS....		
Ω 4.713%, 02/24/25.....	9,000	8,974,036			<u>93,301,991</u>
Caisse des Depots et			NORWAY — (2.9%)		
Consignations			DNB Bank ASA		
Ω 4.723%, 02/19/25.....	10,000	9,977,174	Ω 4.761%, 02/11/25.....	18,000	17,976,326
Ω 4.725%, 02/20/25.....	38,000	37,908,684	Ω 4.747%, 02/18/25.....	45,000	44,903,216
Ω 4.692%, 02/24/25.....	10,000	9,971,151	Ω 4.751%, 02/20/25.....	5,000	4,988,054
LVMH Moet Hennessy			Ω 4.748%, 02/21/25.....	25,000	24,937,292
Louis Vuitton SE			Ω 4.503%, 05/19/25.....	4,000	3,948,419
Ω 4.634%, 02/03/25.....	11,500	11,495,866	Ω 4.466%, 07/21/25.....	10,000	9,796,187
Ω 4.646%, 02/25/25.....	25,000	24,924,940	Ω 4.467%, 07/23/25.....	25,000	24,484,636
Sanofi SA			TOTAL NORWAY.....		
Ω 4.410%, 03/14/25.....	10,000	9,949,525			<u>131,034,130</u>
Ω 4.431%, 03/14/25.....	25,000	24,873,813	SINGAPORE — (2.6%)		
Ω 4.421%, 03/21/25.....	5,000	4,970,565	DBS Bank Ltd.		
TOTAL FRANCE.....			Ω 4.784%, 02/03/25.....	9,500	9,496,585
		<u>187,969,933</u>	Ω 4.677%, 02/12/25.....	10,000	9,985,594

DFA TWO-YEAR GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

	Face Amount [^] (000)	Value†		Face Amount [^] (000)	Value†
SINGAPORE — (Continued)			UNITED STATES — (Continued)		
Ω 4.563%, 03/17/25.....	25,000	\$ 24,864,844	Ω 4.427%, 03/19/25.....	4,000	\$ 3,977,358
Ω 4.566%, 03/24/25.....	4,000	3,974,628	Ω 4.424%, 03/28/25.....	1,500	1,489,876
Ω 4.577%, 03/26/25.....	10,000	9,934,130	Ω 4.429%, 03/28/25.....	28,000	27,811,027
Ω 4.423%, 02/28/25.....	5,000	4,983,164	Ω 4.437%, 03/31/25.....	12,000	11,914,653
Ω 4.453%, 05/02/25.....	25,650	25,366,660	Ω 4.438%, 04/21/25.....	30,000	29,710,222
United Overseas Bank Ltd.			Novartis Finance Corp.		
Ω 4.741%, 02/05/25.....	15,000	14,990,985	Ω 4.403%, 03/05/25.....	20,000	19,920,862
Ω 4.719%, 02/06/25.....	5,000	4,996,393	Province of Quebec		
Ω 4.697%, 03/03/25.....	11,000	10,958,887	Ω 4.416%, 03/18/25.....	5,000	4,972,686
TOTAL SINGAPORE.....		<u>119,551,870</u>	Ω 4.459%, 03/20/25.....	11,000	10,937,350
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (2.1%)			Royal Bank of Canada		
European Investment Bank			Ω 4.457%, 07/14/25.....	25,000	24,509,063
4.718%, 02/27/25.....	20,000	19,935,880	Ω 4.478%, 07/15/25.....	23,000	22,545,654
4.723%, 02/27/25.....	25,000	24,919,850	Ω 4.478%, 07/17/25.....	20,000	19,600,251
4.684%, 03/24/25.....	24,950	24,795,316	Siemens Capital Co. LLC		
4.684%, 03/24/25.....	23,250	23,105,856	Ω 4.370%, 03/28/25.....	13,000	12,913,263
TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS.....		<u>92,756,902</u>	Toronto-Dominion Bank		
			Ω 4.645%, 04/09/25.....	25,000	24,791,825
SWEDEN — (1.8%)			TOTAL UNITED STATES... ..		<u>532,016,322</u>
Svensk Exportkredit AB			TOTAL COMMERCIAL PAPER		
4.602%, 02/03/25.....	25,000	24,991,033	(Cost \$1,860,020,642)....		1,859,937,123
4.713%, 02/10/25.....	25,000	24,970,142	FOREIGN SOVEREIGN OBLIGATIONS — (11.1%)		
4.688%, 02/25/25.....	30,000	29,910,762	CANADA — (5.1%)		
TOTAL SWEDEN.....		<u>79,871,937</u>	Alberta Treasury Bills		
			∞ 3.220%, 03/04/25..... CAD	10,100	6,932,574
UNITED STATES — (11.9%)			Canada Treasury Bills		
Apple, Inc.			∞ 3.333%, 02/27/25..... CAD	30,800	21,146,642
Ω 4.389%, 03/06/25.....	23,300	23,205,168	∞ 3.129%, 03/12/25..... CAD	25,000	17,146,764
Bank of Montreal			∞ 3.284%, 03/27/25..... CAD	5,000	3,425,362
4.532%, 03/18/25.....	7,500	7,458,402	∞ 3.131%, 04/24/25..... CAD	11,000	7,519,827
Caisse des Depots et Consignations			∞ 3.121%, 04/09/25..... CAD	13,000	8,897,086
Ω 4.665%, 02/11/25.....	35,000	34,953,784	Ontario Treasury Bills		
Ω 4.614%, 02/12/25.....	5,500	5,492,077	∞ 3.402%, 02/12/25..... CAD	19,000	13,061,087
Ω 4.637%, 03/06/25.....	10,000	9,959,093	∞ 3.165%, 04/02/25..... CAD	12,400	8,491,485
Ω 4.453%, 05/02/25.....	16,500	16,318,569	∞ 3.281%, 02/26/25..... CAD	6,606	4,536,179
Ω 4.450%, 06/04/25.....	10,000	9,850,160	∞ 3.281%, 03/05/25..... CAD	17,000	11,667,052
Chevron Corp.			∞ 3.175%, 03/12/25..... CAD	16,900	11,592,027
Ω 4.679%, 02/05/25.....	12,000	11,992,821	∞ 3.171%, 03/19/25..... CAD	17,546	12,028,611
Ω 4.683%, 02/13/25.....	12,000	11,981,317	∞ 3.149%, 04/09/25..... CAD	13,000	8,897,623
Ω 4.500%, 03/13/25.....	25,000	24,877,393	∞ 3.049%, 04/23/25..... CAD	9,000	6,153,390
Cisco Systems, Inc.			∞ 2.926%, 04/30/25..... CAD	23,800	16,263,947
Ω 4.633%, 04/03/25.....	45,000	44,666,027	Quebec Treasury Bills		
Ω 4.451%, 04/11/25.....	15,000	14,874,389	∞ 3.402%, 02/07/25..... CAD	18,925	13,014,868
Ω 4.409%, 04/25/25.....	40,000	39,598,480	∞ 3.256%, 02/21/25..... CAD	25,700	17,655,698
Ω 4.446%, 07/28/25.....	25,000	24,463,858	∞ 3.400%, 02/28/25..... CAD	23,000	15,792,431
Macquarie Bank Ltd.			∞ 3.180%, 03/07/25..... CAD	9,500	6,519,562
Ω 4.510%, 07/24/25.....	4,000	3,915,243	∞ 3.192%, 03/14/25..... CAD	15,000	10,288,575
National Securities Clearing Corp.			∞ 3.201%, 04/25/25..... CAD	2,300	1,572,612
Ω 4.423%, 03/17/25.....	8,500	8,453,941	∞ 3.119%, 04/11/25..... CAD	2,000	1,368,906
Ω 4.437%, 03/18/25.....	25,000	24,861,510	∞ 2.890%, 05/02/25..... CAD	8,000	5,465,112
			TOTAL CANADA.....		<u>229,437,420</u>

DFA TWO-YEAR GLOBAL FIXED INCOME 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				
NEW ZEALAND — (0.2%)				
New Zealand Treasury Bills				
∞ 4.250%, 03/12/25..... NZD	11,500	\$ 6,458,525	267	\$ 3,089
TOTAL INVESTMENTS — (100.0%)				
(Cost \$4,500,525,914)^.				
				<u>\$4,478,380,930</u>
SINGAPORE — (2.9%)				
Monetary Authority of				
Singapore Bills				
∞ 3.305%, 02/06/25..... SGD	75,000	55,173,637		
∞ 3.265%, 02/20/25..... SGD	65,000	47,760,699		
∞ 3.225%, 02/27/25..... SGD	36,000	26,436,509		
TOTAL SINGAPORE.....		<u>129,370,845</u>		
UNITED KINGDOM — (2.9%)				
U.K. Treasury Bills				
∞ 4.727%, 02/17/25..... GBP	50,000	61,882,264		
∞ 4.725%, 02/24/25..... GBP	11,000	13,601,734		
∞ 4.697%, 03/10/25..... GBP	23,500	29,006,116		
∞ 4.572%, 04/28/25..... GBP	22,000	26,992,673		
TOTAL UNITED				
KINGDOM.....		<u>131,482,787</u>		
TOTAL FOREIGN				
SOVEREIGN				
OBLIGATIONS.....				
				<u>496,749,577</u>
TOTAL INVESTMENT				
SECURITIES				
(Cost \$4,500,522,825)....				<u>4,478,377,841</u>

As of January 31, 2025, DFA Two-Year Global Fixed Income Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

<u>Currency Purchased</u>	<u>Currency Sold</u>	<u>Counterparty</u>	<u>Settlement Date</u>	<u>Unrealized Foreign Exchange Appreciation (Depreciation)</u>
USD 15,169,060	NOK 165,929,059	Barclays Capital	02/10/25	\$ 509,428
USD 59,840,271	AUD 90,268,079	Barclays Capital	02/11/25	3,720,161
USD 55,161,466	CAD 76,654,237	Bank of America Corp.	02/12/25	2,399,235
USD 20,957,473	CAD 29,361,836	HSBC Bank	02/12/25	747,292
USD 50,933,986	AUD 81,697,969	Australia and New Zealand Bank	02/21/25	139,816
USD 129,353,405	SGD 174,840,750	Societe Generale	02/21/25	606,405
AUD 39,598,546	USD 24,333,136	State Street Bank and Trust	02/21/25	286,512
USD 15,885,430	AUD 25,329,449	State Street Bank and Trust	02/21/25	137,323
USD 50,883,913	AUD 81,412,085	HSBC Bank	03/21/25	260,140
USD 68,786,215	GBP 55,008,365	State Street Bank and Trust	03/24/25	592,295
USD 17,864,556	SEK 195,329,522	Royal Bank of Canada	04/02/25	187,249
USD 6,258,866	CAD 8,959,672	Bank of America Corp.	04/08/25	76,937
USD 4,264,016	CAD 6,121,081	Citibank, N.A.	04/08/25	40,637
USD 19,898,153	CAD 28,437,605	Royal Bank of Canada	04/08/25	276,982
USD 8,029,635	CAD 11,478,351	Societe Generale	04/08/25	109,886
USD 6,450,822	NZD 11,366,773	State Street Bank and Trust	04/08/25	32,246
USD 4,320,120	CAD 6,173,839	State Street Bank and Trust	04/08/25	60,340
USD 63,403,297	CAD 90,482,506	Citibank, N.A.	04/09/25	969,881
USD 61,129,597	CAD 87,701,667	Bank of America Corp.	04/10/25	612,108
USD 64,475,639	CAD 92,406,744	Royal Bank of Canada	04/16/25	693,338

DFA TWO-YEAR GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	61,006,550	CAD	87,208,192	Royal Bank of Canada	04/17/25	\$ 809,615
USD	23,221,842	NZD	41,030,653	State Street Bank and Trust	04/30/25	40,792
USD	16,577,527	CAD	23,947,050	State Street Bank and Trust	04/30/25	37,479
Total Appreciation						\$13,346,097
USD	171,336	NOK	1,964,420	Citibank, N.A.	02/10/25	\$ (2,218)
AUD	34,340,285	USD	21,786,380	Royal Bank of Canada	02/11/25	(436,855)
CAD	5,500,486	USD	3,870,157	Barclays Capital	02/12/25	(84,093)
CAD	14,319,456	USD	9,928,886	State Street Bank and Trust	02/12/25	(72,595)
AUD	15,227,095	USD	9,478,757	Citibank, N.A.	03/21/25	(10,224)
CAD	501,855	USD	350,352	Citibank, N.A.	04/09/25	(4,069)
CAD	32,047,089	USD	22,288,185	UBS AG	04/09/25	(175,521)
USD	62,766,767	GBP	50,914,651	Bank of New York Mellon	04/10/25	(348,656)
USD	39,271,077	AUD	63,465,535	HSBC Bank	04/14/25	(199,388)
CAD	9,051,325	USD	6,306,926	State Street Bank and Trust	04/16/25	(59,391)
Total (Depreciation)						\$ (1,393,010)
Total Appreciation (Depreciation)						\$11,953,087

As of January 31, 2025, the value of Rule 144A securities amounted to \$1,771,449,661 or 39.2% of net assets.

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Assets				
Agency Obligations.....	—	\$ 22,873,883	—	\$ 22,873,883
Bonds				
Australia.....	—	320,017,004	—	320,017,004
Canada.....	—	183,339,998	—	183,339,998
Finland.....	—	20,733,046	—	20,733,046
Germany.....	—	18,159,852	—	18,159,852
Netherlands.....	—	71,401,246	—	71,401,246
New Zealand.....	—	22,783,141	—	22,783,141
Norway.....	—	16,072,582	—	16,072,582
Supranational Organization Obligations.....	—	196,862,434	—	196,862,434
Sweden.....	—	65,589,763	—	65,589,763
United States.....	—	82,402,600	—	82,402,600
U.S. Treasury Obligations.....	—	1,101,455,592	—	1,101,455,592
Commercial Paper.....	—	1,859,937,123	—	1,859,937,123
Foreign Sovereign Obligations.....	—	496,749,577	—	496,749,577
Securities Lending Collateral.....	—	3,089	—	3,089
Total Investments in Securities.....	—	\$4,478,380,930	—	\$4,478,380,930

DFA TWO-YEAR GLOBAL FIXED INCOME PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Financial Instruments				
Assets				
Forward Currency Contracts**.....	—	\$ 13,346,097	—	\$ 13,346,097
Liabilities				
Forward Currency Contracts**.....	—	(1,393,010)	—	(1,393,010)
Total Financial Instruments.....	—	\$ 11,953,087	—	\$ 11,953,087

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

DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Face Amount[^]</u> <u>(000)</u>	<u>Value[†]</u>		<u>Face Amount[^]</u> <u>(000)</u>	<u>Value[†]</u>
BONDS — (75.9%)			AUSTRALIA — (Continued)		
AUSTRALIA — (7.2%)			Ω 1.625%, 04/27/26.....	2,398	\$2,309,230
ANZ New Zealand			Macquarie Bank Ltd.		
International Ltd., SOFR			(r) 3M Swap + 0.480%,		
+ 0.600%, FRN			FRN, 4.920%,		
(r)Ω 5.063%, 02/18/25.....	1,400	\$1,400,262	12/09/25..... AUD	500	310,890
Australia & New Zealand			(r)Ω SOFR + 1.200%,		
Banking Group Ltd.			FRN, 5.611%,		
(r)Ω SOFR + 0.560%,			12/07/26.....	5,220	5,281,940
FRN, 4.936%,			(r)Ω SOFR + 0.920%,		
03/18/26.....	2,841	2,847,108	FRN, 5.284%,		
(r) 3M Swap + 0.830%,			07/02/27.....	3,000	3,028,920
FRN, 5.246%,			National Australia Bank Ltd.		
03/31/26..... AUD	1,300	811,718	(r) 3M Swap + 0.900%,		
(r)Ω SOFR + 0.810%,			FRN, 5.328%,		
FRN, 4.810%,			05/30/25..... AUD	3,000	1,868,550
01/18/27.....	2,000	2,013,974	(r) 3M Swap + 0.920%,		
SOFR + 0.680%,			FRN, 5.335%,		
FRN, 5.047%,			11/25/25..... AUD	1,500	936,569
(r)Ω. 07/16/27.....	4,531	4,549,373	(r)Ω SOFR + 0.650%,		
(r)Ω SOFR + 0.650%,			FRN, 5.056%,		
FRN, 5.020%,			12/10/25.....	2,160	2,165,979
09/30/27.....	4,253	4,269,076	(r) 3M Swap + 0.780%,		
Commonwealth Bank of			FRN, 5.197%,		
Australia			05/12/26..... AUD	8,128	5,071,267
(r) SOFR + 0.740%,			(r) 3M Swap + 0.410%,		
FRN, 5.128%,			FRN, 4.825%,		
03/14/25.....	1,170	1,170,650	08/24/26..... AUD	3,100	1,924,764
(r)Ω SOFR + 0.630%,			(r) 3M Swap + 0.850%,		
FRN, 5.025%,			FRN, 5.276%,		
09/12/25.....	3,400	3,406,515	11/16/26..... AUD	6,700	4,187,549
(r) 3M Swap + 0.900%,			(r) 3M Swap + 1.000%,		
FRN, 5.240%,			FRN, 5.417%,		
01/13/26..... AUD	800	499,633	05/12/28..... AUD	1,600	1,002,240
(r)Ω SOFR + 0.750%,			Norfina Ltd., 3M Swap +		
FRN, 5.141%,			0.780%, FRN		
03/13/26.....	100	100,426	(r) 5.070%, 01/25/27..... AUD	3,500	2,182,543
(r) 3M Swap + 0.750%,			Westpac Banking Corp.		
FRN, 5.176%,			(r) 3M Swap + 0.690%,		
08/17/26..... AUD	3,500	2,184,197	FRN, 5.156%,		
(r) 3M Swap + 0.700%,			03/17/25..... AUD	3,500	2,177,269
FRN, 5.041%,			(r) 3M Swap + 0.800%,		
01/14/27..... AUD	1,400	872,512	FRN, 5.213%,		
(r) 3M Swap + 1.020%,			08/11/25..... AUD	2,000	1,246,198
FRN, 5.446%,			(r) 3M Swap + 0.750%,		
08/18/27..... AUD	1,000	627,283	FRN, 5.163%,		
(r) 3M Swap + 0.950%,			08/10/26..... AUD	5,600	3,494,227
FRN, 5.376%,			(r) 3M Swap + 0.820%,		
08/17/28..... AUD	1,000	626,251	FRN, 5.280%,		
Glencore Funding LLC			12/15/26..... AUD	3,300	2,061,109
#Ω 1.625%, 09/01/25.....	330	323,884			

DFA SELECTIVELY HEDGED 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 + 0.700%, FRN, 4.990%, 01/25/27. AUD	2,700	\$ 1,682,518	Bell Telephone Co. of Canada or Bell Canada 3.350%, 03/12/25. CAD	3,800	\$2,614,440
(r) 3M Swap + 1.230%, FRN, 5.643%, 11/11/27. AUD	1,700	1,071,951	Brookfield Finance, Inc. 4.850%, 03/29/29.	100	99,608
(r) 3M Swap + 0.980%, FRN, 5.406%, 02/16/28. AUD	3,200	2,004,639	Canada Government Bonds 3.750%, 02/01/25. CAD	2,300	1,582,297
(r) 3M Swap + 0.930%, FRN, 5.393%, 09/19/28. AUD	2,500	1,563,296	3.750%, 05/01/25. CAD	8,200	5,654,211
Woodside Finance Ltd. Ω 3.650%, 03/05/25.	372	<u>371,599</u>	Canada Housing Trust No. 1 Ω 2.550%, 03/15/25. CAD	1,900	1,306,723
TOTAL AUSTRALIA.		<u>71,646,109</u>	Ω 0.950%, 06/15/25. CAD	9,000	6,150,108
AUSTRIA — (0.3%)			Canadian Imperial Bank of Commerce 2.750%, 03/07/25. CAD	3,200	2,200,995
HYPO NOE Landesbank fuer Niederosterreich und Wien AG 1.375%, 04/14/25 EUR	3,300	<u>3,411,645</u>	3.807%, 07/09/29. EUR	700	749,955
BELGIUM — (0.3%)			Canadian Natural Resources Ltd. 3.900%, 02/01/25.	1,370	1,370,000
Anheuser-Busch InBev SA 4.000%, 09/24/25. GBP	165	203,652	2.050%, 07/15/25.	500	493,947
Belfius Bank SA 0.010%, 10/15/25. EUR	700	713,758	CDP Financial, Inc., SOFR + 0.400%, FRN (r)Ω 4.870%, 05/19/25.	3,700	3,702,435
3.750%, 01/22/29. EUR	1,400	1,486,572	Enbridge, Inc. 2.440%, 06/02/25. CAD	3,000	2,058,272
Groupe Bruxelles Lambert NV 1.875%, 06/19/25. EUR	500	<u>516,995</u>	3.125%, 11/15/29.	130	119,415
TOTAL BELGIUM.		<u>2,920,977</u>	Export Development Canada, SOFR + 0.330%, FRN (r) 4.712%, 08/01/28.	2,160	2,162,225
CANADA — (8.2%)			Federation des Caisses Desjardins du Quebec 5.200%, 10/01/25. CAD	2,000	1,393,773
American National Group, Inc. 5.750%, 10/01/29.	700	701,325	Magna International, Inc. 4.150%, 10/01/25.	1,000	997,349
Bank of Montreal 1.850%, 05/01/25.	300	298,094	National Bank of Canada 2.580%, 02/03/25. CAD	1,500	1,032,016
(r) SOFR + 0.620%, FRN, 5.013%, 09/15/26.	310	310,444	5.296%, 11/03/25. CAD	5,500	3,841,656
(r) SOFR + 1.160%, FRN, 5.562%, 12/11/26.	1,000	1,010,438	Province of British Columbia 2.850%, 06/18/25. CAD	400	275,210
Bank of Nova Scotia 2.160%, 02/03/25. CAD	1,300	894,423	Province of Manitoba 2.450%, 06/02/25. CAD	400	274,835
(r) SOFR + 1.090%, FRN, 5.489%, 06/12/25.	3,500	3,510,083	Province of Ontario 2.650%, 02/05/25. CAD	2,800	1,926,564
#(r) SOFR + 0.780%, FRN, 5.202%, 06/04/27.	2,904	2,915,770	2.600%, 06/02/25. CAD	5,300	3,643,611
			Province of Quebec 2.600%, 07/06/25. CAD	4,900	3,369,330
			Rogers Communications, Inc. 3.100%, 04/15/25. CAD	10,000	6,878,178
			Royal Bank of Canada 3.403%, 03/24/25. CAD	200	137,689
			(r) SOFR + 0.570%, FRN, 4.952%, 04/27/26.	1,200	1,202,362

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)		
(r) SOFR + 0.950%, FRN, 5.327%, 01/19/27.....	500	\$ 503,835	Credit Agricole SA, SOFR + 0.870%, FRN (r)Ω 5.272%, 03/11/27.....	2,000	\$ 2,006,776
(r) SOFR + 0.710%, FRN, 5.087%, 01/21/27.....	2,121	2,127,063	Societe Generale SA, SOFR + 1.100%, FRN (r)Ω 5.560%, 02/19/27.....	2,400	2,402,136
Suncor Energy, Inc. 5.600%, 11/17/25..... CAD	1,200	840,070	WEA Finance LLC Ω 4.125%, 09/20/28.....	500	<u>479,169</u>
TC PipeLines LP 4.375%, 03/13/25.....	4,000	3,997,132	TOTAL FRANCE.....		<u>15,547,106</u>
Thomson Reuters Corp. 2.239%, 05/14/25..... CAD	900	617,352	GERMANY — (3.0%)		
Toronto-Dominion Bank 1.150%, 06/12/25.....	750	741,050	Bayer U.S. Finance LLC Ω 6.250%, 01/21/29.....	500	512,959
(r) SOFR + 1.080%, FRN, 5.456%, 07/17/26.....	6,635	6,689,310	BMW U.S. Capital LLC Ω 3.250%, 04/01/25.....	1,355	1,352,036
# 4.994%, 04/05/29.....	130	130,116	(r)Ω SOFR + 0.620%, FRN, 5.104%, 08/11/25.....	350	350,608
TransCanada PipeLines Ltd. 3.300%, 07/17/25..... CAD	2,300	<u>1,582,804</u>	(r)Ω SOFR + 0.550%, FRN, 4.921%, 04/02/26.....	1,000	1,001,612
TOTAL CANADA.....		<u>82,106,513</u>	Daimler Truck Finance Canada, Inc. 5.180%, 09/19/25..... CAD	1,400	974,138
FINLAND — (0.7%)			Daimler Truck Finance North America LLC, SOFR + 0.960%, FRN (r)Ω 5.336%, 09/25/27.....	3,000	3,017,856
Kuntarahoitus OYJ, SOFR + 1.000%, FRN (r) 5.371%, 07/15/26.....	4,000	4,035,800	Daimler Truck International Finance BV 1.250%, 04/06/25..... EUR	2,000	2,069,004
Nordea Bank Abp Ω 3.600%, 06/06/25.....	460	458,389	Deutsche Bank AG 4.162%, 05/13/25.....	300	299,494
(r)Ω SOFR + 0.740%, FRN, 5.119%, 03/19/27.....	2,896	<u>2,908,788</u>	Landeskreditbank Baden-Wuerttemberg Foerderbank (r) SOFR + 1.000%, FRN, 5.377%, 04/01/25.....	3,000	3,003,495
TOTAL FINLAND.....		<u>7,402,977</u>	4.250%, 08/07/25..... AUD Mercedes-Benz Finance Canada, Inc. 1.650%, 09/22/25..... CAD	7,500	4,655,755
FRANCE — (1.6%)			Mercedes-Benz Finance North America LLC (r)Ω SOFR + 0.930%, FRN, 5.305%, 03/30/25.....	2,700	2,702,815
Arval Service Lease SA 0.875%, 02/17/25..... EUR	2,400	2,488,050	(r)Ω SOFR + 0.570%, FRN, 4.952%, 08/01/25.....	1,200	1,201,478
Ayvens SA 3.875%, 07/16/29..... EUR	1,100	1,174,873	(r)Ω SOFR + 0.670%, FRN, 5.037%, 01/09/26.....	4,000	4,009,658
Banque Federative du Credit Mutuel SA (r)Ω SOFR + 0.410%, FRN, 4.932%, 02/04/25.....	1,000	1,000,004			
(r)Ω SOFR + 1.130%, FRN, 5.511%, 01/23/27.....	2,250	2,267,535			
(r)Ω SOFR + 1.070%, FRN, 5.534%, 02/16/28.....	3,200	3,214,778			
Cie Generale des Etablissements Michelin SCA 0.875%, 09/03/25..... EUR	500	513,785			

DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO
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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
GERMANY — (Continued)			JAPAN — (Continued)		
NRW Bank			Japan Government Two		
0.375%, 02/10/25.....	800	\$ 799,472	Year Bonds		
1.050%, 03/31/26..... AUD	2,800	1,675,342	0.400%, 07/01/26..... JPY	245,000	\$ 1,574,101
Siemens			Mitsubishi UFJ Financial		
Financieringsmaatschappij			Group, Inc.		
NV			2.193%, 02/25/25.....	1,910	1,907,211
1.000%, 02/20/25..... GBP	500	619,166	Mizuho Financial Group,		
Volkswagen Financial			Inc.		
Services AG			0.402%, 09/06/29..... EUR	1,000	921,178
Δ 0.000%, 02/12/25..... EUR	700	725,706	Nomura Holdings, Inc.		
Volkswagen Group of			1.653%, 07/14/26.....	4,587	4,381,777
America Finance LLC			(r) SOFR + 1.250%,		
Ω 4.950%, 08/15/29.....	600	589,488	FRN, 5.621%,		
TOTAL GERMANY.....		<u>30,241,735</u>	07/02/27.....	2,700	2,722,713
IRELAND — (0.3%)			ORIX Corp.		
AerCap Ireland Capital			3.780%, 05/29/29..... EUR	500	530,801
DAC/AerCap Global Aviation			Sumitomo Mitsui Financial		
Trust			Group, Inc., SOFR +		
# 1.750%, 01/30/26.....	2,700	2,622,637	1.170%, FRN		
4.450%, 04/03/26.....	150	149,395	(r) 5.530%, 07/09/29.....	900	909,684
TOTAL IRELAND.....		<u>2,772,032</u>	Sumitomo Mitsui Trust		
ITALY — (0.0%)			Bank Ltd., SOFR +		
Eni SpA			0.980%, FRN		
3.750%, 09/12/25 EUR	350	365,607	(r)Ω 5.395%, 09/10/27.....	1,600	1,616,491
JAPAN — (3.5%)			Toyota Credit Canada, Inc.		
American Honda Finance Corp.			2.110%, 02/26/25..... CAD	1,000	687,536
(r) SOFR + 0.550%,			Toyota Motor Credit Corp.,		
FRN, 5.032%,			SOFR + 0.650%, FRN		
02/12/25.....	150	150,014	(r) 5.029%, 03/19/27.....	1,100	1,102,241
(r) SOFR + 0.600%,			Toyota Motor Finance		
FRN, 5.069%,			Netherlands BV		
08/14/25.....	610	610,965	3.125%, 07/11/29..... EUR	1,500	1,572,549
(r) SOFR + 0.790%,			TOTAL JAPAN.....		<u>35,193,879</u>
FRN, 5.161%,			LUXEMBOURG — (0.2%)		
10/03/25.....	1,000	1,002,125	SELP Finance SARL		
(r) SOFR + 0.710%,			0.875%, 05/27/29 EUR	2,500	<u>2,344,317</u>
FRN, 5.080%,			NETHERLANDS — (2.3%)		
01/09/26.....	3,167	3,174,497	BNG Bank NV		
(r) SOFR + 0.720%,			3.250%, 07/15/25..... AUD	5,000	3,093,353
FRN, 5.097%,			Cooperatieve Rabobank UA		
10/22/27.....	4,838	4,840,419	(r) SOFR + 0.710%,		
Aviation Capital Group LLC			FRN, 5.080%,		
6.750%, 10/25/28.....	600	630,539	01/09/26.....	6,000	6,023,540
Japan Bank for International			(r) SOFR + 0.620%,		
Cooperation			FRN, 5.056%,		
2.125%, 02/10/25.....	1,000	999,540	08/28/26.....	1,000	1,003,042
0.625%, 07/15/25.....	2,000	1,966,063	(r) SOFR + 0.900%,		
Japan Government Five Year			FRN, 5.268%,		
Bonds			10/05/26.....	300	302,495
0.005%, 06/20/26..... JPY	200,000	1,278,365	(r) 3M Swap + 0.870%,		
0.005%, 09/20/26..... JPY	410,000	2,615,070	FRN, 5.288%,		
			02/26/27..... AUD	3,800	2,372,760

DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO
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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
NETHERLANDS — (Continued)			SUPRANATIONAL ORGANIZATION OBLIGATIONS —		
(r) SOFR + 0.710%, FRN, 5.128%, 03/05/27.	3,500	\$ 3,512,610	(Continued)		
(r) 3M Swap + 1.180%, FRN, 5.513%, 01/19/28. AUD	500	314,148	Asian Infrastructure Investment Bank		
(r) 3M Swap + 1.150%, FRN, 5.573%, 11/21/28. AUD	2,500	1,570,430	1.000%, 05/06/26. AUD	200	\$ 119,460
(r) 3M Swap + 1.030%, FRN, 5.448%, 02/26/29. AUD	1,100	687,802	(r) SOFR + 0.620%, FRN, 5.098%, 08/16/27.	1,000	1,007,512
Heineken NV 2.875%, 08/04/25. EUR	1,000	1,038,049	European Bank for Reconstruction & Development		
ING Groep NV 1.125%, 02/14/25. EUR	2,500	<u>2,592,220</u>	(r) SOFR + 0.330%, FRN, 4.797%, 02/20/28.	4,050	4,056,196
TOTAL NETHERLANDS....		<u>22,510,449</u>	(r) SOFR + 0.300%, FRN, 4.764%, 02/16/29.	5,360	5,353,394
NORWAY — (1.7%)			European Investment Bank 1.875%, 02/10/25.	100	99,950
Equinor ASA 2.875%, 04/06/25.	50	49,849	Inter-American Development Bank		
Kommunalbanken AS 4.250%, 07/16/25. AUD	90	55,914	(r) SOFR + 0.170%, FRN, 4.572%, 09/16/26.	1,100	1,098,801
(r)Ω. 06/17/26.	11,000	11,102,568	(r) SOFR + 0.280%, FRN, 4.649%, 04/12/27.	127	126,971
(r)Ω SOFR + 0.400%, FRN, 4.839%, 03/03/28.	5,000	5,005,574	(r) SOFR + 0.350%, FRN, 4.724%, 10/04/27.	9,400	9,404,487
Statnett SF 0.875%, 03/08/25. EUR	500	<u>517,751</u>	(r) SOFR + 0.350%, FRN, 4.647%, 10/05/28.	6,100	6,105,026
TOTAL NORWAY.....		<u>16,731,656</u>	(r) SOFR + 0.370%, FRN, 4.752%, 08/01/29.	6,300	6,305,488
SPAIN — (0.6%)			International Bank for Reconstruction & Development		
Avangrid, Inc. 3.200%, 04/15/25.	2,600	2,591,507	(r) SOFR + 0.280%, FRN, 4.735%, 02/23/27.	5,115	5,120,575
Banco Santander SA 3.875%, 04/22/29. EUR	400	427,486	(r) SOFR + 0.270%, FRN, 4.672%, 06/15/27.	4,000	4,000,922
CaixaBank SA 0.375%, 02/03/25. EUR	1,000	1,037,400	(r) SOFR + 0.430%, FRN, 4.900%, 08/19/27.	9,414	9,452,678
Santander Holdings USA, Inc. 3.450%, 06/02/25.	1,400	<u>1,393,150</u>	(r) SOFR + 0.300%, FRN, 4.677%, 01/24/29.	230	229,336
TOTAL SPAIN.....		<u>5,449,543</u>			
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (6.4%)					
Asian Development Bank					
(r) SOFR + 1.000%, FRN, 5.402%, 06/16/26.	3,200	3,232,064			
(r) SOFR + 0.300%, FRN, 4.690%, 06/20/28.	4,600	4,594,257			

DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO
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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (Continued)			UNITED KINGDOM — (Continued)		
International Finance Corp., SOFR + 0.310%, FRN (r) 4.780%, 08/28/28.....	3,280	\$ 3,279,534	3.625%, 07/24/29..... EUR	1,000	\$ 1,063,375
TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS.....		<u>63,586,651</u>	Nationwide Building Society 0.250%, 07/22/25..... EUR	1,200	1,231,224
SWEDEN — (1.8%)			#Ω 1.000%, 08/28/25.....	500	489,500
Lansforsakringar Bank AB 0.125%, 02/19/25..... EUR	2,000	2,072,170	NatWest Group PLC 4.800%, 04/05/26.....	668	668,378
Skandinaviska Enskilda Banken AB 4.375%, 11/06/28..... EUR	750	820,477	Reckitt Benckiser Treasury Services PLC 3.625%, 06/20/29..... EUR	1,000	1,065,636
Svensk Exportkredit AB (r) SOFR + 1.000%, FRN, 5.383%, 08/03/26.....	3,550	3,587,082	Reynolds American, Inc. 4.450%, 06/12/25.....	800	799,292
(r) SOFR + 1.000%, FRN, 5.532%, 05/05/27.....	5,000	5,074,299	SSE PLC 0.875%, 09/06/25..... EUR	1,000	<u>1,027,443</u>
Svenska Handelsbanken AB SOFR + 0.910%, FRN, 5.328%, (r),Ω 06/10/25.....	6,233	6,246,197	TOTAL UNITED KINGDOM.....		<u>17,111,858</u>
(r)Ω SOFR + 1.250%, FRN, 5.643%, 06/15/26.....	500	<u>505,909</u>	UNITED STATES — (35.3%)		
TOTAL SWEDEN.....		<u>18,306,134</u>	3M Co. 2.000%, 02/14/25.....	5,548	5,543,589
SWITZERLAND — (0.8%)			2.650%, 04/15/25.....	3,700	3,685,155
UBS AG 0.010%, 03/31/26..... EUR	1,270	1,279,498	AbbVie, Inc. 3.800%, 03/15/25.....	1,197	1,195,939
UBS Group AG Ω 4.125%, 09/24/25.....	2,000	1,994,570	3.600%, 05/14/25.....	1,218	1,215,009
Ω 4.125%, 04/15/26.....	5,000	<u>4,965,172</u>	Affiliated Managers Group, Inc. 3.500%, 08/01/25.....	707	702,770
TOTAL SWITZERLAND.....		<u>8,239,240</u>	Ally Financial, Inc. 5.800%, 05/01/25.....	600	600,764
UNITED KINGDOM — (1.7%)			Altria Group, Inc. 2.350%, 05/06/25.....	440	437,335
Barclays PLC 3.650%, 03/16/25.....	500	499,302	American Express Co. 3.950%, 08/01/25.....	4,915	4,901,679
4.375%, 01/12/26.....	3,300	3,289,522	(r) SOFR + 0.760%, FRN, 5.237%, 02/13/26.....	2,035	2,041,044
BAT International Finance PLC 1.668%, 03/25/26.....	600	579,777	(r) SOFR + 0.650%, FRN, 5.172%, 11/04/26.....	2,400	2,407,421
HSBC USA, Inc., SOFR + 0.960%, FRN (r) 5.382%, 03/04/27.....	3,920	3,940,201	American Medical Systems Europe BV 0.750%, 03/08/25..... EUR	1,000	1,035,346
Lloyds Banking Group PLC 4.450%, 05/08/25.....	1,455	1,454,075	American Tower Corp. 2.400%, 03/15/25.....	347	346,008
Motability Operations Group PLC 0.875%, 03/14/25..... EUR	970	1,004,133	4.000%, 06/01/25.....	2,000	1,995,630
			1.300%, 09/15/25.....	260	254,740
			1.600%, 04/15/26.....	170	163,772
			American Water Capital Corp. 3.400%, 03/01/25.....	1,903	1,900,939
			Amgen, Inc. 5.250%, 03/02/25.....	170	170,112
			3.125%, 05/01/25.....	689	686,592
			Appalachian Power Co. 3.400%, 06/01/25.....	130	129,386
			ARES Capital Corp. 5.875%, 03/01/29.....	200	202,490

DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO

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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
5.950%, 07/15/29.....	700	\$ 709,538	CNH Industrial Capital LLC	4,070	\$4,058,190
Autodesk, Inc.			3.950%, 05/23/25.....		
4.375%, 06/15/25.....	1,600	1,597,637	CNO Financial Group, Inc.	700	695,622
AutoZone, Inc.			5.250%, 05/30/29.....		
3.250%, 04/15/25.....	2,860	2,852,414	Constellation Energy		
AvalonBay Communities,			Generation LLC		
Inc.			3.250%, 06/01/25.....	5,000	4,973,240
3.450%, 06/01/25.....	430	428,132	COPT Defense		
Avnet, Inc.			Properties LP		
4.625%, 04/15/26.....	2,000	1,992,730	2.250%, 03/15/26.....	1,400	1,359,324
Bank of New York Mellon			Corebridge Financial, Inc.		
Corp.			3.500%, 04/04/25.....	5,220	5,209,317
1.600%, 04/24/25.....	132	131,126	CVS Health Corp.		
Berkshire Hathaway			3.875%, 07/20/25.....	300	298,790
Energy Co.			Discover Financial		
3.500%, 02/01/25.....	3,000	3,000,000	Services		
Boardwalk Pipelines LP			4.500%, 01/30/26.....	647	645,400
5.950%, 06/01/26.....	188	190,270	Dollar Tree, Inc.		
Boeing Co.			4.000%, 05/15/25.....	4,344	4,337,260
3.100%, 05/01/26.....	529	517,369	DTE Energy Co.		
Boston Properties LP			1.050%, 06/01/25.....	1,900	1,876,832
4.500%, 12/01/28.....	200	194,938	DXC Technology Co.		
3.400%, 06/21/29.....	3,400	3,141,279	1.800%, 09/15/26.....	285	270,767
Bristol-Myers Squibb Co.,			Eastman Chemical Co.		
SOFR + 0.490%, FRN			3.800%, 03/15/25.....	9	8,990
(r) 4.944%, 02/20/26.....	3,500	3,511,053	Ecolab, Inc.		
Brunswick Corp.			2.625%, 07/08/25.....	165	170,987
5.850%, 03/18/29.....	730	744,084	Edison International		
Carrier Global Corp.			4.950%, 04/15/25.....	6,000	5,990,839
2.242%, 02/15/25.....	436	435,458	EIDP, Inc.		
Caterpillar Financial Services			1.700%, 07/15/25.....	500	493,457
Corp.			Elevance Health, Inc.		
3.400%, 05/13/25.....	300	299,148	5.350%, 10/15/25.....	3,000	3,014,092
(r) SOFR + 0.460%,			1.500%, 03/15/26.....	1,200	1,159,613
FRN, 4.898%,			Energy Transfer LP		
02/27/26.....	1,508	1,509,785	4.050%, 03/15/25.....	300	299,679
Celanese U.S. Holdings			2.900%, 05/15/25.....	6,319	6,282,999
LLC			Enterprise Products		
1.400%, 08/05/26.....	744	702,470	Operating LLC		
Charles Schwab Corp.			3.750%, 02/15/25.....	170	169,877
(r) SOFR + 0.520%,			EPR Properties		
FRN, 4.997%,			3.750%, 08/15/29.....	600	556,594
05/13/26.....	4,376	4,374,028	Equinix, Inc.		
(r) SOFR + 1.050%,			3.200%, 11/18/29.....	270	249,103
FRN, 5.479%,			ERP Operating LP		
03/03/27.....	4,000	4,038,566	3.375%, 06/01/25.....	1,000	995,461
Charles Schwab Corp.			Essex Portfolio LP		
3.850%, 05/21/25.....	1,113	1,110,309	3.500%, 04/01/25.....	188	187,567
Chubb INA Holdings LLC			Exelon Corp.		
3.150%, 03/15/25.....	1,847	1,843,798	3.950%, 06/15/25.....	1,468	1,464,973
Cigna Group			Expedia Group, Inc.		
3.250%, 04/15/25.....	5,990	5,974,798	5.000%, 02/15/26.....	2,811	2,817,472
5.000%, 05/15/29.....	3,100	3,109,087	Flex Ltd.		
Citigroup, Inc.			3.750%, 02/01/26.....	7,297	7,212,947
3.400%, 05/01/26.....	366	360,531	Fortune Brands		
			Innovations, Inc.		
			4.000%, 06/15/25.....	1,000	997,051

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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)		
Fox Corp.			John Deere Capital Corp.		
3.050%, 04/07/25.....	3,000	\$2,991,727	(r) SOFR + 0.570%,		
General Dynamics Corp.			FRN, 5.009%,	300	\$ 301,405
3.500%, 05/15/25.....	2,800	2,791,767	03/03/26.....		
General Mills, Inc.			(r) SOFR + 0.790%,		
4.000%, 04/17/25.....	188	187,807	FRN, 5.211%,	3,950	3,972,406
General Motors Financial Co.,			06/08/26.....		
Inc.			(r) SOFR + 0.680%,		
1.694%, 03/26/25..... EUR	500	517,848	FRN, 5.051%,	2,950	2,971,605
2.750%, 06/20/25.....	2,000	1,984,644	07/15/27.....		
6.050%, 10/10/25.....	3,000	3,024,761	Johnson Controls		
(r) SOFR + 1.350%,			International PLC		
FRN, 5.839%,			1.375%, 02/25/25..... EUR	291	301,594
05/08/27.....	1,100	1,110,136	JPMorgan Chase & Co.		
5.550%, 07/15/29.....	130	131,523	3.900%, 07/15/25.....	1,470	1,466,455
4.900%, 10/06/29.....	90	88,521	JPMorgan Chase Bank		
Georgia-Pacific LLC			NA, SOFR + 1.000%,		
Ω 3.600%, 03/01/25.....	1,754	1,752,408	FRN		
Global Payments, Inc.			(r) 5.413%, 12/08/26.....	950	961,051
3.200%, 08/15/29.....	45	41,488	Juniper Networks, Inc.		
Goldman Sachs Group, Inc.			1.200%, 12/10/25.....	4,472	4,338,037
3.375%, 03/27/25..... EUR	3,200	3,321,872	Keurig Dr. Pepper, Inc.,		
3.750%, 05/22/25.....	5,600	5,586,053	SOFR + 0.880%, FRN		
Haleon U.K. Capital PLC			(r) 5.273%, 03/15/27.....	3,000	3,024,587
3.125%, 03/24/25.....	1,000	997,836	KeyCorp		
Harley-Davidson, Inc.			(r) SOFR + 1.250%,		
# 3.500%, 07/28/25.....	300	298,255	FRN, 5.713%,		
HCA, Inc.			05/23/25.....	500	500,262
5.375%, 02/01/25.....	300	300,000	2.550%, 10/01/29.....	120	107,292
Health Care Service Corp.			Kinder Morgan, Inc.		
A Mutual Legal Reserve			4.300%, 06/01/25.....	3,080	3,075,994
Co.			Laboratory Corp. of America		
Ω 1.500%, 06/01/25.....	2,373	2,347,902	Holdings		
Healthcare Realty			3.600%, 02/01/25.....	3,300	3,300,000
Holdings LP			2.950%, 12/01/29.....	38	34,634
3.875%, 05/01/25.....	765	763,168	Lam Research Corp.		
Helmerich & Payne, Inc.			3.800%, 03/15/25.....	3,100	3,097,016
Ω 4.850%, 12/01/29.....	2,700	2,622,716	Lazard Group LLC		
Holcim Finance			3.625%, 03/01/27.....	4,000	3,902,003
Luxembourg SA			Lennar Corp.		
1.500%, 04/06/25..... EUR	514	531,907	4.750%, 05/30/25.....	3,700	3,698,605
Host Hotels & Resorts LP			Marathon Petroleum Corp.		
4.000%, 06/15/25.....	1,881	1,874,139	4.700%, 05/01/25.....	3,790	3,789,880
Huntsman			McDonald's Corp.		
International LLC			3.125%, 03/04/25..... CAD	1,200	825,513
4.250%, 04/01/25..... EUR	2,000	2,073,064	Medtronic Global Holdings		
Hyatt Hotels Corp.			SCA		
5.250%, 06/30/29.....	200	200,816	Δ 0.000%, 10/15/25..... EUR	1,474	1,501,601
Intel Corp.			Morgan Stanley		
3.700%, 07/29/25.....	5,500	5,470,418	4.000%, 07/23/25.....	5,000	4,989,502
International Flavors &			MPLX LP		
Fragrances, Inc.			4.000%, 02/15/25.....	600	599,552
1.800%, 09/25/26..... EUR	2,000	2,038,720	1.750%, 03/01/26.....	1,255	1,215,576
J.M. Smucker Co.			National Fuel Gas Co.		
3.500%, 03/15/25.....	2,300	2,295,990	5.200%, 07/15/25.....	3,800	3,799,872

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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)		
National Rural Utilities			Radian Group, Inc.		
Cooperative Finance Corp.			6.200%, 05/15/29.	130	\$ 133,545
3.450%, 06/15/25.	1,090	\$1,085,247	Realty Income Corp.		
(r) SOFR + 0.800%,			3.875%, 04/15/25.	200	199,778
FRN, 5.314%,			1.875%, 01/14/27. GBP	300	350,666
02/05/27.	4,988	5,028,404	Roche Holdings, Inc.,		
(r) SOFR + 0.820%,			SOFR + 0.740%, FRN		
FRN, 5.213%,			(r)Ω 5.209%, 11/13/26.	1,800	1,814,245
09/16/27.	1,000	1,006,212	Ross Stores, Inc.		
Netflix, Inc.			4.600%, 04/15/25.	7,694	7,694,439
3.000%, 06/15/25. EUR	450	466,912	Royalty Pharma PLC		
Ω 3.625%, 06/15/25.	60	59,743	1.200%, 09/02/25.	7,500	7,343,793
NextEra Energy Capital			Ryder System, Inc.		
Holdings, Inc.			4.625%, 06/01/25.	1,146	1,143,576
6.051%, 03/01/25.	800	800,768	Sempra		
4.450%, 06/20/25.	1,659	1,657,668	3.300%, 04/01/25.	5,752	5,737,705
5.749%, 09/01/25.	2,400	2,412,698	Simon Property Group LP		
(r) SOFR + 0.760%,			3.500%, 09/01/25.	600	596,499
FRN, 5.142%,			Sky Ltd.		
01/29/26.	2,240	2,248,286	2.250%, 11/17/25. EUR	300	310,237
Nucor Corp.			Southwestern Electric		
3.950%, 05/23/25.	800	798,320	Power Co.		
2.000%, 06/01/25.	4,570	4,529,285	1.650%, 03/15/26.	2,188	2,113,706
ONEOK, Inc.			State Street Corp.		
2.200%, 09/15/25.	1,927	1,897,459	(r) SOFR + 0.845%,		
Oracle Corp.			FRN, 5.229%,		
2.500%, 04/01/25.	2,237	2,229,347	08/03/26.	2,375	2,390,444
2.950%, 05/15/25.	99	98,525	(r) SOFR + 0.640%,		
Ovintiv, Inc.			FRN, 5.017%,		
5.650%, 05/15/25.	4,000	4,007,835	10/22/27.	950	952,664
5.375%, 01/01/26.	442	443,487	Stryker Corp.		
PayPal Holdings, Inc.			1.150%, 06/15/25.	130	128,394
1.650%, 06/01/25.	2,920	2,891,726	Synchro Financial		
Penske Truck Leasing Co.			4.875%, 06/13/25.	6,240	6,236,846
LP/PTL Finance Corp.			5.150%, 03/19/29.	800	792,192
Ω 4.000%, 07/15/25.	2,000	1,992,884	Sysco Canada, Inc.		
Ω 4.450%, 01/29/26.	1,715	1,707,981	3.650%, 04/25/25. CAD	7,200	4,955,310
Ω 1.700%, 06/15/26.	4,000	3,833,079	U.S. Bancorp		
PepsiCo, Inc., SOFR +			1.450%, 05/12/25.	7,000	6,940,796
0.400%, FRN			UnitedHealth Group, Inc.,		
(r) 4.877%, 02/13/26.	2,900	2,904,747	SOFR + 0.500%, FRN		
Philip Morris International, Inc.			(r) 4.873%, 07/15/26.	776	779,018
2.750%, 03/19/25. EUR	424	439,691	Utah Acquisition Sub, Inc.		
1.500%, 05/01/25.	20	19,855	3.950%, 06/15/26.	1,206	1,188,321
3.375%, 08/11/25.	600	596,851	VMware LLC		
PNC Bank NA			1.400%, 08/15/26.	104	98,877
2.950%, 02/23/25.	400	399,619	Wells Fargo & Co.		
3.250%, 06/01/25.	1,600	1,593,371	2.000%, 07/28/25. GBP	171	209,086
PPG Industries, Inc.			Wells Fargo Bank NA,		
1.875%, 06/01/25. EUR	5,000	5,171,078	SOFR + 1.070%, FRN		
Principal Financial Group,			(r) 5.472%, 12/11/26.	1,600	1,616,571
Inc.			Western Union Co.		
3.400%, 05/15/25.	5,635	5,615,235	1.350%, 03/15/26.	3,062	2,941,717
PVH Corp.			Whirlpool Corp.		
4.625%, 07/10/25.	5,718	5,712,275	3.700%, 05/01/25.	280	279,386
			4.750%, 02/26/29.	130	127,829

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)			GERMANY — (Continued)		
Williams Cos., Inc.			Ω 4.657%, 02/26/25.....	4,000	\$3,987,496
4.800%, 11/15/29.....	260	\$ 257,568	TOTAL GERMANY.....		<u>7,978,366</u>
Wisconsin Power & Light Co.			LUXEMBOURG — (0.5%)		
3.000%, 07/01/29.....	600	554,099	Nestle Finance International Ltd.		
WP Carey, Inc.			Ω 4.504%, 02/28/25.....	5,000	<u>4,983,375</u>
4.000%, 02/01/25.....	6,900	6,900,000	NORWAY — (0.3%)		
Zimmer Biomet Holdings, Inc.			DNB Bank ASA		
3.550%, 04/01/25.....	131	<u>130,705</u>	Ω 4.747%, 02/18/25.....	3,000	<u>2,993,548</u>
TOTAL UNITED STATES...		<u>351,867,239</u>	SINGAPORE — (0.9%)		
TOTAL BONDS.....		<u>757,755,667</u>	DBS Bank Ltd.		
U.S. TREASURY OBLIGATIONS — (8.4%)			Ω 4.784%, 02/03/25.....	1,250	1,249,551
U.S. Treasury Notes			Ω 4.563%, 03/17/25.....	4,000	3,978,375
(r) 3M USTMMR +			United Overseas Bank Ltd.		
0.170%, FRN,			Ω 4.741%, 02/03/25.....	2,000	1,999,279
4.410%, 10/31/25 ...	55,500	55,558,817	Ω 4.741%, 02/05/25.....	1,250	<u>1,249,249</u>
(r) 3M USTMMR +			TOTAL SINGAPORE.....		<u>8,476,454</u>
0.245%, FRN,			SUPRANATIONAL ORGANIZATION OBLIGATIONS — (0.5%)		
4.485%, 01/31/26 ...	28,200	<u>28,255,074</u>	European Investment Bank		
TOTAL U.S. TREASURY OBLIGATIONS.....		<u>83,813,891</u>	4.718%, 02/27/25.....	1,400	1,395,511
COMMERCIAL PAPER — (10.2%)			4.723%, 02/27/25.....	2,500	2,491,985
CANADA — (1.6%)			4.722%, 02/27/25.....	1,000	<u>996,794</u>
Canadian National Railway Co.			TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS.....		<u>4,884,290</u>
Ω 4.510%, 02/12/25.....	2,000	1,997,065	UNITED KINGDOM — (0.0%)		
Ω 4.531%, 03/10/25.....	550	547,435	Experian Finance PLC		
Ω 4.543%, 03/10/25.....	2,000	1,990,672	Ω 4.558%, 02/12/25.....	250	<u>249,631</u>
Ω 4.563%, 03/17/25.....	3,000	2,983,369	UNITED STATES — (4.7%)		
PSP Capital, Inc.			AT&T, Inc.		
Ω 4.476%, 04/14/25.....	1,000	991,278	Ω 4.649%, 02/28/25.....	1,000	996,480
Ω 4.417%, 04/28/25.....	1,500	1,484,441	Avangrid, Inc.		
Ω 4.410%, 05/05/25.....	2,000	1,977,555	Ω 4.528%, 02/11/25.....	2,000	1,997,206
TELUS Corp.			Boston Properties LP		
Ω 4.567%, 02/27/25.....	3,000	2,989,802	Ω 4.630%, 02/06/25.....	2,000	1,998,497
Ω 4.614%, 04/09/25.....	500	495,693	Ω 4.730%, 03/14/25.....	500	497,338
Ω 4.614%, 04/09/25.....	1,000	<u>991,387</u>	Broadcom, Inc.		
TOTAL CANADA.....		<u>16,448,697</u>	Ω 4.650%, 02/13/25.....	3,000	2,994,845
FRANCE — (0.9%)			Caisse des Depots et Consignations		
BPCE SA			Ω 4.614%, 02/12/25.....	5,000	4,992,797
Ω 4.497%, 04/28/25.....	6,250	6,183,708	Chevron Corp.		
Caisse des Depots et Consignations			Ω 4.500%, 03/13/25.....	1,000	995,096
Ω 4.700%, 02/03/25.....	3,000	<u>2,998,921</u>	Consolidated Edison Co. of New York, Inc.		
TOTAL FRANCE.....		<u>9,182,629</u>	Ω 4.604%, 02/28/25.....	500	498,242
GERMANY — (0.8%)			Crown Castle, Inc.		
Erste Abwicklungsanstalt			Ω 4.889%, 02/11/25.....	2,000	1,997,065
Ω 4.626%, 02/19/25.....	4,000	3,990,870			

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)			CANADA — (Continued)		
CVS Health Corp.			Ontario Treasury Bills		
Ω 5.133%, 04/16/25.....	6,000	\$ 5,940,938	∞ 3.402%, 02/12/25..... CAD	100	\$ 68,743
Eversource Energy			∞ 3.281%, 02/26/25..... CAD	535	367,371
Ω 4.684%, 02/18/25.....	2,000	1,995,566	∞ 3.049%, 04/23/25..... CAD	5,000	3,418,550
Glencore Funding LLC			∞ 2.926%, 04/30/25..... CAD	5,600	3,826,811
Ω 4.706%, 03/18/25.....	1,500	1,491,328	∞ 3.161%, 04/02/25..... CAD	400	273,919
Intesa Sanpaolo			∞ 3.361%, 03/05/25..... CAD	250	171,574
Funding LLC			∞ 3.175%, 03/12/25..... CAD	4,000	2,743,675
4.924%, 03/10/25.....	3,500	3,482,478	Quebec Treasury Bills		
4.869%, 07/14/25.....	1,500	1,467,441	∞ 3.402%, 02/07/25..... CAD	100	68,771
McCormick & Co., Inc.			∞ 3.285%, 02/21/25..... CAD	900	618,293
Ω 4.566%, 02/26/25.....	1,000	996,729	∞ 3.185%, 03/07/25..... CAD	3,600	2,470,571
MUFG Bank Ltd.			∞ 3.160%, 03/14/25..... CAD	5,000	3,429,525
4.527%, 05/16/25.....	1,000	987,184	∞ 3.000%, 04/25/25..... CAD	3,000	2,051,233
Parker-Hannifin Corp.			∞ 2.882%, 05/02/25..... CAD	2,000	1,366,278
Ω 4.727%, 02/20/25.....	3,000	2,992,487	TOTAL CANADA.....		<u>34,871,397</u>
Ω 4.520%, 03/03/25.....	1,000	996,099	SINGAPORE — (1.8%)		
Ω 4.530%, 03/06/25.....	500	497,860	Monetary Authority of		
Ω 4.530%, 03/07/25.....	2,000	1,991,188	Singapore Bills		
Ω 4.528%, 03/12/25.....	2,650	2,636,652	∞ 3.283%, 02/13/25..... SGD	10,800	7,940,307
Southern Co.			∞ 3.225%, 02/27/25..... SGD	13,600	9,987,126
Ω 4.577%, 02/04/25.....	2,000	1,999,005	TOTAL SINGAPORE.....		<u>17,927,433</u>
Volkswagen Financial			TOTAL FOREIGN		
Services			SOVEREIGN		
Ω 4.633%, 02/11/25.....	2,000	1,997,256	OBLIGATIONS.....		<u>52,798,830</u>
TOTAL UNITED STATES...		<u>46,439,777</u>	TOTAL INVESTMENT		
TOTAL COMMERCIAL			SECURITIES		
PAPER			(Cost \$1,007,143,928)....		<u>996,005,155</u>
(Cost \$101,642,586).....		<u>101,636,767</u>			
FOREIGN SOVEREIGN OBLIGATIONS — (5.3%)					
CANADA — (3.5%)			Shares		
Alberta Treasury Bills			SECURITIES LENDING COLLATERAL — (0.2%)		
∞ 3.162%, 03/11/25..... CAD	2,000	1,372,044	@§ The DFA Short Term		
Canada Treasury Bills			Investment Fund....	191,881	2,219,682
∞ 3.712%, 02/12/25..... CAD	6,900	4,743,047	TOTAL INVESTMENTS — (100.0%)		
∞ 3.810%, 02/27/25..... CAD	5,500	3,776,186	(Cost \$1,009,363,424)^^.		<u>\$998,224,837</u>
∞ 3.104%, 04/24/25..... CAD	2,000	1,367,241			
∞ 3.005%, 04/09/25..... CAD	4,000	2,737,565			

As of January 31, 2025, DFA Selectively Hedged Global Fixed Income Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

<u>Currency Purchased</u>	<u>Currency Sold</u>	<u>Counterparty</u>	<u>Settlement Date</u>	<u>Unrealized Foreign Exchange Appreciation (Depreciation)</u>
USD 14,075,627	SGD 18,851,141	Bank of America Corp.	02/10/25	\$200,698
SGD 7,990,165	USD 5,847,819	Goldman Sachs Capital Markets L.P.	02/10/25	33,150
USD 24,783,063	SGD 32,728,362	State Street Bank and Trust	02/10/25	694,139
USD 10,077,031	SGD 13,514,608	UBS AG	02/10/25	129,928
USD 3,998,926	CAD 5,750,033	Citibank, N.A.	02/12/25	41,094

DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	16,557,480	CAD	23,010,691	NatWest Markets PLC	02/12/25	\$ 718,885
USD	34,477,500	EUR	32,311,989	State Street Bank and Trust	02/13/25	943,561
EUR	4,968,992	USD	5,114,991	UBS AG	02/13/25	41,915
USD	1,101,765	GBP	881,433	NatWest Markets PLC	03/24/25	9,051
USD	24,526,126	CAD	34,989,936	Citibank, N.A.	04/09/25	382,882
USD	15,898,542	CAD	22,762,785	Bank of New York Mellon	04/16/25	186,888
USD	20,278,487	CAD	29,077,424	Royal Bank of Canada	04/16/25	208,253
USD	18,457,400	CAD	26,390,077	NatWest Markets PLC	04/17/25	241,201
USD	2,046,696	CAD	2,941,133	State Street Bank and Trust	04/17/25	16,530
USD	26,418,773	EUR	25,305,161	Australia and New Zealand Bank	04/25/25	63,358
USD	6,225,540	CAD	8,992,618	State Street Bank and Trust	04/30/25	14,406
Total Appreciation						\$3,925,939
SGD	13,092,704	USD	9,912,325	Bank of America Corp.	02/10/25	\$ (275,755)
SGD	6,461,276	USD	4,762,733	HSBC Bank	02/10/25	(7,066)
SGD	13,193,342	USD	9,816,676	State Street Bank and Trust	02/10/25	(106,033)
EUR	1,163,786	USD	1,227,093	Barclays Capital	02/13/25	(19,296)
EUR	197,565	USD	206,231	Citibank, N.A.	02/13/25	(1,195)
USD	2,706,831	JPY	418,484,498	UBS AG	03/21/25	(5,344)
USD	2,791,009	JPY	431,713,080	Royal Bank of Canada	03/24/25	(7,856)
CAD	6,553,712	USD	4,563,108	Citibank, N.A.	04/09/25	(41,013)
USD	288,435	GBP	233,831	Citibank, N.A.	04/10/25	(1,430)
CAD	13,666,885	USD	9,568,926	UBS AG	04/16/25	(135,573)
USD	53,088,218	AUD	85,670,292	Bank of America Corp.	04/17/25	(193,049)
Total (Depreciation)						\$ (793,610)
Total Appreciation (Depreciation)						\$3,132,329

As of January 31, 2025, the value of Rule 144A securities amounted to \$201,752,275 or 19.9% of net assets.

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Assets				
Bonds				
Australia.....	—	\$ 71,646,109	—	\$ 71,646,109
Austria.....	—	3,411,645	—	3,411,645
Belgium.....	—	2,920,977	—	2,920,977
Canada.....	—	82,106,513	—	82,106,513
Finland.....	—	7,402,977	—	7,402,977
France.....	—	15,547,106	—	15,547,106
Germany.....	—	30,241,735	—	30,241,735
Ireland.....	—	2,772,032	—	2,772,032
Italy.....	—	365,607	—	365,607
Japan.....	—	35,193,879	—	35,193,879
Luxembourg.....	—	2,344,317	—	2,344,317
Netherlands.....	—	22,510,449	—	22,510,449
Norway.....	—	16,731,656	—	16,731,656
Spain.....	—	5,449,543	—	5,449,543
Supranational Organization Obligations.....	—	63,586,651	—	63,586,651
Sweden.....	—	18,306,134	—	18,306,134

DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Switzerland.....	—	\$ 8,239,240	—	\$ 8,239,240
United Kingdom.....	—	17,111,858	—	17,111,858
United States.....	—	351,867,239	—	351,867,239
U.S. Treasury Obligations.....	—	83,813,891	—	83,813,891
Commercial Paper.....	—	101,636,767	—	101,636,767
Foreign Sovereign Obligations.....	—	52,798,830	—	52,798,830
Securities Lending Collateral.....	—	2,219,682	—	2,219,682
Total Investments in Securities.....	—	\$998,224,837	—	\$998,224,837
Financial Instruments				
Assets				
Forward Currency Contracts**.....	—	3,925,939	—	3,925,939
Liabilities				
Forward Currency Contracts**.....	—	(793,610)	—	(793,610)
Total Financial Instruments.....	—	\$ 3,132,329	—	\$ 3,132,329

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

DFA SHORT-TERM GOVERNMENT PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Face Amount</u> (000)	<u>Value†</u>
AGENCY OBLIGATIONS — (18.6%)		
Federal Home Loan Bank Discount Notes		
∞ 3.601%, 02/05/25.....	69,000	\$ 68,959,702
∞ 3.778%, 02/07/25.....	34,000	33,972,200
∞ 3.985%, 02/12/25.....	50,500	50,429,216
∞ 4.225%, 03/12/25.....	57,125	56,858,417
∞ 4.229%, 03/14/25.....	56,250	55,974,375
∞ 4.246%, 03/19/25.....	27,000	26,851,950
∞ 4.269%, 03/28/25.....	4,250	4,222,233
∞ 4.330%, 05/02/25.....	17,000	16,820,591
TOTAL AGENCY OBLIGATIONS.....		<u>314,088,684</u>
U.S. TREASURY OBLIGATIONS — (80.7%)		
U.S. Treasury Bills		
∞ 1.125%, 02/04/25.....	40,000	39,995,322
∞ 1.804%, 02/06/25.....	134,500	134,452,813
∞ 3.033%, 02/13/25.....	85,000	84,899,692
∞ 3.439%, 02/20/25.....	40,000	39,919,746
∞ 3.629%, 02/27/25.....	40,000	39,887,067
∞ 3.725%, 03/04/25.....	40,000	39,862,970
∞ 3.755%, 03/06/25.....	59,250	59,033,416
∞ 3.783%, 03/18/25.....	32,000	31,838,435
∞ 3.907%, 03/25/25.....	3,400	3,380,050
∞ 3.959%, 04/10/25.....	50,250	49,863,536
∞ 3.966%, 04/17/25.....	99,500	98,656,123
∞ 3.985%, 04/24/25.....	79,600	78,860,073
U.S. Treasury Notes, 3M USTMMR + 0.125%, FRN (r) 4.365%, 07/31/25.....	147,375	147,436,951
U.S. Treasury Notes, 3M USTMMR + 0.150%, FRN (r) 4.390%, 04/30/26.....	27,475	27,499,423
U.S. Treasury Notes, 3M USTMMR + 0.169%, FRN (r) 4.409%, 04/30/25.....	131,325	131,373,138
U.S. Treasury Notes, 3M USTMMR + 0.170%, FRN (r) 4.410%, 10/31/25.....	146,700	146,855,468
U.S. Treasury Notes, 3M USTMMR + 0.182%, FRN (r) 4.422%, 07/31/26.....	51,675	51,764,921
U.S. Treasury Notes, 3M USTMMR + 0.205%, FRN (r) 4.445%, 10/31/26.....	11,000	11,026,849
U.S. Treasury Notes, 3M USTMMR + 0.245%, FRN (r) 4.485%, 01/31/26.....	148,700	148,990,405
TOTAL U.S. TREASURY OBLIGATIONS.....		<u>1,365,596,398</u>
TOTAL INVESTMENT SECURITIES (Cost \$1,678,795,970).....		<u>1,679,685,082</u>
	<u>Shares</u>	
TEMPORARY CASH INVESTMENTS — (0.7%)		
‡ State Street Institutional U.S. Government Money Market Fund 4.330%.....	11,236,973	<u>11,236,973</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$1,690,032,943)^.....		<u>\$1,690,922,055</u>

DFA SHORT-TERM GOVERNMENT PORTFOLIO**CONTINUED**

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Assets				
Agency Obligations.....	—	\$ 314,088,684	—	\$ 314,088,684
U.S. Treasury Obligations.....	—	1,365,596,398	—	1,365,596,398
Temporary Cash Investments.....	\$11,236,973	—	—	11,236,973
Total Investments in Securities.....	<u>\$11,236,973</u>	<u>\$1,679,685,082</u>	<u>—</u>	<u>\$1,690,922,055</u>

DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Face Amount[^]</u> <u>(000)</u>	<u>Value[†]</u>		<u>Face Amount[^]</u> <u>(000)</u>	<u>Value[†]</u>
BONDS — (32.5%)			AUSTRALIA — (Continued)		
AUSTRALIA — (8.9%)			(r)Ω SOFR + 0.630%,		
Australia & New Zealand			FRN, 5.025%,		
Banking Group Ltd.			09/12/25.....	4,600	\$ 4,608,815
4.050%, 05/12/25..... AUD	24,246	\$15,052,386	(r) 3M Swap + 0.900%,		
SOFR + 0.750%,			FRN, 5.240%,		
FRN, 5.114%,			01/13/26..... AUD	22,100	13,802,358
(r)Ω. 07/03/25.....	40,720	40,814,593	(r)Ω SOFR + 0.750%,		
(r) SOFR + 0.640%,			FRN, 5.141%,		
FRN, 5.004%,			03/13/26.....	2,300	2,309,808
10/03/25.....	1,600	1,603,311	(r) 3M Swap + 0.750%,		
(r)Ω SOFR + 0.560%,			FRN, 5.176%,		
FRN, 4.936%,			08/17/26..... AUD	19,070	11,900,751
03/18/26.....	82,266	82,442,872	(r) 3M Swap + 0.700%,		
(r) 3M Swap + 0.830%,			FRN, 5.041%,		
FRN, 5.246%,			01/14/27..... AUD	74,700	46,554,766
03/31/26..... AUD	22,300	13,924,078	(r) 3M Swap + 0.700%,		
(r) 3M Swap + 0.750%,			FRN, 5.033%,		
FRN, 5.189%,			07/22/27..... AUD	12,350	7,691,661
09/11/26..... AUD	28,800	17,973,176	(r) 3M Swap + 1.020%,		
(r)Ω SOFR + 0.810%,			FRN, 5.446%,		
FRN, 4.810%,			08/18/27..... AUD	52,000	32,618,706
01/18/27.....	3,060	3,081,380	(r) 3M Swap + 1.150%,		
SOFR + 0.810%,			FRN, 5.490%,		
FRN, 5.178%,			01/13/28..... AUD	21,550	13,566,310
01/18/27.....	9,000	9,062,882	National Australia Bank Ltd.		
(r) 3M Swap + 0.800%,			(r)Ω SOFR + 0.760%,		
FRN, 5.211%,			FRN, 5.236%,		
02/05/27..... AUD	55,200	34,461,972	05/13/25.....	48,550	48,623,727
3M Swap + 0.970%,			3.900%, 05/30/25..... AUD	34,080	21,141,345
FRN, 5.387%,			(r) 3M Swap + 0.780%,		
(r)... 05/12/27..... AUD	4,710	2,950,900	FRN, 5.197%,		
(r) 3M Swap + 1.200%,			05/12/26..... AUD	26,000	16,222,066
FRN, 5.621%,			(r) 3M Swap + 0.410%,		
11/04/27..... AUD	18,900	11,913,103	FRN, 4.825%,		
(r) 3M Swap + 0.670%,			08/24/26..... AUD	16,000	9,934,268
FRN, 5.130%,			(r) 3M Swap + 0.850%,		
12/15/27..... AUD	19,000	11,814,425	FRN, 5.276%,		
(r) 3M Swap + 1.060%,			11/16/26..... AUD	59,500	37,187,939
FRN, 5.476%,			(r) 3M Swap + 0.720%,		
03/31/28..... AUD	7,400	4,648,518	FRN, 5.135%,		
Commonwealth Bank of			02/25/27..... AUD	50,140	31,258,693
Australia			(r) 3M Swap + 0.700%,		
(r) SOFR + 0.740%,			FRN, 5.113%,		
FRN, 5.128%,			05/10/27..... AUD	62,000	38,611,694
03/14/25.....	14,600	14,608,108	(r) 3M Swap + 0.700%,		
(r)Ω SOFR + 0.400%,			FRN, 5.033%,		
FRN, 4.760%,			10/18/27..... AUD	12,100	7,529,415
07/07/25.....	25,381	25,400,696	(r) 3M Swap + 1.200%,		
4.200%, 08/18/25..... AUD	17,300	10,740,136	FRN, 5.615%,		
			11/25/27..... AUD	20,470	12,907,037

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 + 1.000%, FRN, 5.417%, 05/12/28. AUD	32,880	\$ 20,596,032	CPPIB Capital, Inc.		
Westpac Banking Corp.			(r) SOFR + 1.250%, FRN, 5.624%, 04/04/25.	9,300	\$ 9,317,125
(r) SOFR + 0.720%, FRN, 5.183%, 11/17/25.	4,497	4,515,034	SOFR + 1.250%, FRN, 5.665%, (r)Ω. 03/11/26.	18,958	19,166,983
(r) 3M Swap + 0.750%, FRN, 5.176%, 02/16/26. AUD	32,000	19,959,055	Province of Alberta		
(r) 3M Swap + 0.750%, FRN, 5.163%, 08/10/26. AUD	34,700	21,651,729	1.000%, 05/20/25.	24,462	24,213,830
(r) 3M Swap + 0.820%, FRN, 5.280%, 12/15/26. AUD	27,100	16,926,075	2.350%, 06/01/25. CAD	80,800	55,497,844
(r) 3M Swap + 0.700%, FRN, 4.990%, 01/25/27. AUD	3,800	2,367,988	Province of British Columbia		
(r) 3M Swap + 1.050%, FRN, 5.470%, 05/20/27. AUD	27,300	17,127,536	2.850%, 06/18/25. CAD	67,000	46,097,623
(r) 3M Swap + 1.230%, FRN, 5.643%, 11/11/27. AUD	19,000	11,980,624	Province of Manitoba		
(r) 3M Swap + 0.980%, FRN, 5.406%, 02/16/28. AUD	44,100	27,626,433	2.450%, 06/02/25. CAD	57,300	39,370,168
(r) 3M Swap + 0.930%, FRN, 5.393%, 09/19/28. AUD	2,500	1,563,296	Province of Ontario		
(r) 3M Swap + 1.000%, FRN, 5.358%, 01/15/29. AUD	45,000	<u>28,211,220</u>	2.650%, 02/05/25. CAD	7,900	5,435,663
TOTAL AUSTRALIA.		<u>829,486,917</u>	2.600%, 06/02/25. CAD	32,500	22,342,897
CANADA — (4.6%)			Royal Bank of Canada		
Canada Government Bonds			3.403%, 03/24/25. CAD	37,290	25,672,075
3.750%, 02/01/25. CAD	49,500	34,053,793	4.930%, 07/16/25. CAD	9,600	<u>6,662,830</u>
1.500%, 04/01/25. CAD	33,000	22,656,662	TOTAL CANADA.		<u>421,908,038</u>
3.750%, 05/01/25. CAD	25,100	17,307,403	FINLAND — (0.4%)		
3.500%, 08/01/25. CAD	23,900	16,506,433	Finnvera OYJ		
Canada Housing Trust No. 1			2.375%, 06/04/25.	2,200	2,184,798
Ω 2.550%, 03/15/25. CAD	2,100	1,444,273	Nordea Bank Abp, SOFR + 0.740%, FRN		
Ω 0.950%, 06/15/25. CAD	22,900	15,648,609	(r)Ω 5.119%, 03/19/27.	36,594	<u>36,755,591</u>
Canadian Imperial Bank of Commerce			TOTAL FINLAND.		<u>38,940,389</u>
3.300%, 05/26/25. CAD	11,800	8,127,536	FRANCE — (0.9%)		
CDP Financial, Inc.			Caisse d'Amortissement de la Dette Sociale		
SOFR + 0.400%, FRN, 4.870%, (r)Ω. 05/19/25.	33,800	33,822,242	3.000%, 05/17/25.	18,100	18,022,633
0.875%, 06/10/25.	18,800	18,564,049	Caisse des Depots et Consignations, SOFR + 0.340%, FRN		
			(r) 4.723%, 05/03/26.	68,000	<u>67,941,520</u>
			TOTAL FRANCE.		<u>85,964,153</u>
			GERMANY — (0.3%)		
			Landeskreditbank		
			Baden-Wuerttemberg		
			Foerderbank		
			(r) SOFR + 1.000%, FRN, 5.377%, 04/01/25.	12,200	12,214,215
			4.250%, 08/07/25. AUD	2,300	1,427,765
			Landwirtschaftliche		
			Rentenbank		
			0.500%, 05/27/25.	11,307	<u>11,170,321</u>
			TOTAL GERMANY.		<u>24,812,301</u>

DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
NETHERLANDS — (3.2%)			NORWAY — (Continued)		
BNG Bank NV			SOFR + 1.000%,		
3.250%, 07/15/25..... AUD	21,875	\$ 13,533,421	FRN, 5.399%,		
Cooperatieve Rabobank UA			(r)Ω. 06/17/26.....	45,752	\$ 46,178,609
3.375%, 05/21/25.....	2,063	2,056,287	TOTAL NORWAY.....		<u>62,631,957</u>
(r) SOFR + 0.700%,			SINGAPORE — (0.5%)		
FRN, 5.077%,			DBS Bank Ltd.		
07/18/25.....	68,962	69,119,923	(r) 3M Swap + 0.750%,		
5.500%, 07/18/25.....	650	652,643	FRN, 5.165%,		
(r) 3M Swap + 0.880%,			02/24/26..... AUD	12,000	7,480,617
FRN, 5.303%,			(r) 3M Swap + 0.770%,		
05/22/26..... AUD	4,600	2,872,946	FRN, 5.188%,		
(r) SOFR + 0.620%,			02/26/27..... AUD	14,500	9,039,800
FRN, 5.056%,			United Overseas Bank Ltd.		
08/28/26.....	17,250	17,302,481	(r) 3M Swap + 0.730%,		
(r) 3M Swap + 0.730%,			FRN, 5.190%,		
FRN, 5.020%,			03/16/26..... AUD	11,000	6,858,395
01/27/27..... AUD	42,600	26,531,825	(r) 3M Swap + 0.410%,		
(r) 3M Swap + 0.870%,			FRN, 4.825%,		
FRN, 5.288%,			08/27/26..... AUD	15,000	9,307,781
02/26/27..... AUD	11,500	7,180,721	(r) 3M Swap + 0.720%,		
(r) SOFR + 0.710%,			FRN, 5.135%,		
FRN, 5.128%,			02/24/27..... AUD	20,000	12,461,229
03/05/27.....	65,000	65,234,179	(r) 3M Swap + 0.720%,		
(r) 3M Swap + 1.180%,			FRN, 5.060%,		
FRN, 5.513%,			04/16/27..... AUD	5,600	<u>3,487,821</u>
01/19/28..... AUD	29,700	18,660,396	TOTAL SINGAPORE.....		<u>48,635,643</u>
(r) 3M Swap + 0.750%,			SUPRANATIONAL ORGANIZATION OBLIGATIONS — (10.4%)		
FRN, 5.168%,			Asian Development Bank		
05/26/28..... AUD	9,000	5,578,514	3.750%, 03/12/25..... AUD	12,000	7,454,623
(r) 3M Swap + 1.150%,			0.625%, 04/29/25.....	11,800	11,693,090
FRN, 5.573%,			4.625%, 06/13/25.....	21,615	21,628,615
11/21/28..... AUD	11,500	7,223,976	(r) SOFR + 1.000%,		
(r) SOFR + 0.890%,			FRN, 5.402%,		
FRN, 5.266%,			06/16/26.....	657	663,583
10/17/29.....	9,000	9,019,190	(r) SOFR + 1.000%,		
Nederlandse			FRN, 5.450%,		
Waterschapsbank NV			08/27/26.....	12,348	12,492,842
4.875%, 02/24/25.....	51,600	<u>51,611,249</u>	(r) SOFR + 0.300%,		
TOTAL NETHERLANDS....		<u>296,577,751</u>	FRN, 4.690%,		
NEW ZEALAND — (1.0%)			06/20/28.....	105,246	105,114,593
New Zealand Local Government			Asian Infrastructure Investment		
Funding Agency Bonds			Bank		
2.750%, 04/15/25 NZD	162,700	<u>91,526,345</u>	0.500%, 05/28/25.....	26,302	25,978,596
NORWAY — (0.7%)			3.375%, 06/29/25.....	8,650	8,612,899
Equinor ASA			(r) SOFR + 0.620%,		
2.875%, 04/06/25.....	220	219,337	FRN, 5.098%,		
Kommunalbanken AS			08/16/27.....	49,132	49,501,067
Ω 2.125%, 02/11/25.....	750	749,632			
4.250%, 07/16/25..... AUD	24,924	15,484,379			

DFA FIVE-YEAR GLOBAL FIXED INCOME 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)			SUPRANATIONAL ORGANIZATION OBLIGATIONS — (Continued)		
European Bank for Reconstruction & Development			International Finance Corp., SOFR + 0.310%, FRN		
(r) SOFR + 0.190%, FRN, 4.562%, 04/14/26.	6,344	\$ 6,340,447	(r) 4.780%, 08/28/28.	51,040	\$ 51,032,748
(r) SOFR + 0.330%, FRN, 4.797%, 02/20/28.	121,210	121,395,451	Nordic Investment Bank 1.500%, 03/13/25. NOK	106,500	9,378,270
European Investment Bank 1.875%, 02/10/25.	12,000	11,994,052	2.625%, 04/04/25.	4,600	4,585,682
SOFR + 1.000%, FRN, 5.452%, (r)Ω. 05/21/28.	25,247	25,777,761	(r) SOFR + 1.000%, FRN, 5.499%, 05/12/26.	22,400	22,633,632
Inter-American Development Bank			(r) SOFR + 0.290%, FRN, 4.664%, 10/04/27.	5,400	<u>5,396,802</u>
(r) SOFR + 0.170%, FRN, 4.572%, 09/16/26.	27,700	27,669,807	TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS.		<u>960,391,461</u>
(r) SOFR + 0.280%, FRN, 4.649%, 04/12/27.	8,720	8,717,995	SWEDEN — (0.9%) Kommuninvest I Sverige AB		
(r) SOFR + 0.350%, FRN, 4.724%, 10/04/27.	58,579	58,606,960	1.000%, 05/12/25. SEK	184,000	16,535,573
(r) SOFR + 0.270%, FRN, 4.660%, 03/20/28.	51,000	50,911,258	Svensk Exportkredit AB, SOFR + 1.000%, FRN		
(r) SOFR + 0.350%, FRN, 4.647%, 10/05/28.	103,500	103,585,272	(r) 5.383%, 08/03/26.	53,250	53,806,222
(r) SOFR + 0.370%, FRN, 4.752%, 08/01/29.	22,800	22,819,863	Svenska Handelsbanken AB (r)Ω SOFR + 0.910%, FRN, 5.328%, 06/10/25.	5,900	5,912,491
International Bank for Reconstruction & Development			(r)Ω SOFR + 0.660%, FRN, 5.096%, 05/28/27.	7,800	<u>7,836,344</u>
0.625%, 04/22/25.	335	332,233	TOTAL SWEDEN.		<u>84,090,630</u>
0.750%, 07/02/25. CAD	5,568	3,797,856	UNITED STATES — (0.7%) Bank of America NA		
0.375%, 07/28/25.	2,110	2,069,406	(r) SOFR + 0.780%, FRN, 5.244%, 08/18/25.	1,330	1,332,683
(r) SOFR + 0.180%, FRN, 4.582%, 06/15/26.	39,000	38,974,260	(r) SOFR + 1.020%, FRN, 5.484%, 08/18/26.	1,450	1,462,325
(r) SOFR + 0.370%, FRN, 4.739%, 01/12/27.	40,530	40,620,009	JPMorgan Chase Bank NA, SOFR + 0.620%, FRN		
(r) SOFR + 0.430%, FRN, 4.900%, 08/19/27.	54,880	55,105,477	(r) 5.002%, 04/29/26.	11,850	11,900,293
(r) SOFR + 0.300%, FRN, 4.782%, 05/15/28.	45,500	45,506,312	Morgan Stanley Bank NA, SOFR + 1.165%, FRN		
			(r) 5.548%, 10/30/26.	400	404,738
			Roche Holdings, Inc. (r)Ω SOFR + 0.560%, FRN, 4.970%, 03/10/25.	1,975	1,975,632

DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO
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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			CANADA — (Continued)		
(r)Ω SOFR + 0.740%, FRN, 5.209%, 11/13/26.....	18,040	\$ 18,182,769	4.480%, 04/10/25.....	60,000	\$ 59,499,405
Shell International Finance BV 3.250%, 05/11/25.....	220	219,200	Canadian Imperial Bank of Commerce Ω 4.551%, 06/16/25.....	50,000	49,175,764
State Street Corp., SOFR + 0.640%, FRN (r) 5.017%, 10/22/27.....	20,915	20,973,642	Hydro-Quebec Ω 4.385%, 05/20/25.....	25,000	24,676,230
Wells Fargo Bank NA 5.550%, 08/01/25.....	2,900	2,912,734	Province of Alberta Ω 4.510%, 02/03/25.....	25,000	24,991,033
(r) SOFR + 1.060%, FRN, 5.554%, 08/07/26.....	2,530	2,552,352	Ω 4.508%, 02/21/25.....	20,000	19,949,682
(r) SOFR + 1.070%, FRN, 5.472%, 12/11/26.....	2,275	<u>2,298,562</u>	Province of British Columbia 4.495%, 05/06/25.....	31,500	31,138,683
TOTAL UNITED STATES...		<u>64,214,930</u>	PSP Capital, Inc. Ω 4.683%, 02/03/25.....	10,000	9,996,405
TOTAL BONDS.....		<u>3,009,180,515</u>	Ω 4.687%, 02/24/25.....	81,000	80,768,664
			Ω 4.476%, 04/14/25.....	67,500	66,911,255
U.S. TREASURY OBLIGATIONS — (15.4%)			Ω 4.428%, 04/07/25.....	11,000	10,913,162
U.S. Treasury Bills ∞ 3.959%, 04/10/25	45,000	44,653,912	Ω 4.427%, 04/22/25.....	5,000	4,951,670
U.S. Treasury Notes (r) 3M USTMMR + 0.169%, FRN, 4.409%, 04/30/25 ...	139,000	139,050,952	Ω 4.392%, 04/25/25.....	22,000	21,779,575
(r) 3M USTMMR + 0.170%, FRN, 4.410%, 10/31/25 ...	540,500	541,072,806	Ω 4.417%, 04/28/25.....	25,000	24,740,692
(r) 3M USTMMR + 0.245%, FRN, 4.485%, 01/31/26 ...	703,500	<u>704,873,907</u>	Ω 4.440%, 06/16/25.....	20,000	<u>19,674,356</u>
TOTAL U.S. TREASURY OBLIGATIONS.....		<u>1,429,651,577</u>	TOTAL CANADA.....		<u>507,829,985</u>
COMMERCIAL PAPER — (39.9%)			FRANCE — (3.4%)		
AUSTRALIA — (1.1%)			Caisse d'Amortissement de la Dette Sociale Ω 4.789%, 02/14/25.....	25,000	24,957,877
Australia & New Zealand Banking Group Ltd. Ω 4.513%, 07/22/25.....	15,500	15,181,413	Ω 4.749%, 02/18/25.....	40,000	39,913,310
Commonwealth Bank of Australia Ω 4.408%, 05/05/25.....	50,000	49,456,527	Ω 4.713%, 02/24/25.....	76,000	75,780,748
Queensland Treasury Corp. 4.435%, 07/24/25.....	40,000	<u>39,167,507</u>	Caisse des Depots et Consignations Ω 4.700%, 02/03/25.....	40,000	39,985,619
TOTAL AUSTRALIA.....		<u>103,805,447</u>	Ω 4.723%, 02/19/25.....	35,000	34,920,108
CANADA — (5.5%)			LVMH Moet Hennessy Louis Vuitton SE Ω 4.634%, 02/03/25.....	26,000	25,990,653
Bank of Montreal 4.584%, 03/19/25.....	50,000	49,716,607	Ω 4.690%, 02/13/25.....	24,000	23,962,547
4.563%, 03/21/25.....	9,000	8,946,802	Ω 4.431%, 03/14/25.....	40,000	39,798,101
			Ω 4.421%, 03/21/25.....	7,500	<u>7,455,848</u>
			TOTAL FRANCE.....		<u>312,764,811</u>
			GERMANY — (6.2%)		
			Erste Abwicklungsanstalt Ω 4.749%, 02/10/25.....	40,000	39,951,988
			Ω 4.668%, 02/07/25.....	25,000	24,979,000
			Ω 4.642%, 02/14/25.....	18,000	17,969,742
			Ω 4.626%, 02/19/25.....	53,500	53,377,879
			Ω 4.408%, 03/06/25.....	40,000	39,836,472
			Ω 4.415%, 04/10/25.....	15,000	14,881,200
			Ω 4.418%, 04/10/25.....	25,000	24,792,377
			Kreditanstalt fuer Wiederaufbau Ω 4.695%, 02/21/25.....	45,000	44,886,705
			Ω 4.545%, 03/19/25.....	25,000	24,858,815
			Ω 4.534%, 03/21/25.....	18,000	17,894,005

DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

	Face Amount [^] (000)	Value [†]		Face Amount [^] (000)	Value [†]
GERMANY — (Continued)			SUPRANATIONAL ORGANIZATION OBLIGATIONS — (2.6%)		
Ω 4.438%, 04/07/25.....	25,000	\$ 24,801,633	European Investment Bank		
Ω 4.426%, 04/10/25.....	65,000	64,460,928	4.718%, 02/27/25.....	75,000	\$ 74,759,550
Ω 4.431%, 04/14/25.....	50,000	49,561,425	4.723%, 02/27/25.....	45,000	44,855,730
Ω 4.438%, 04/23/25.....	35,000	34,655,387	4.723%, 02/27/25.....	50,000	49,839,700
NRW Bank			4.722%, 02/27/25.....	50,000	49,839,700
Ω 4.691%, 02/05/25.....	25,000	24,985,208	4.698%, 03/24/25.....	20,000	19,876,005
Ω 4.685%, 02/14/25.....	50,000	49,916,996			
Ω 4.404%, 05/07/25.....	26,025	25,728,940	TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS.....		<u>239,170,685</u>
TOTAL GERMANY.....		<u>577,538,700</u>			
LUXEMBOURG — (0.9%)			SWEDEN — (0.9%)		
Nestle Finance			Svensk Exportkredit AB		
International Ltd.			4.602%, 02/03/25.....	50,000	49,982,066
Ω 4.719%, 02/04/25.....	19,000	18,991,058	4.688%, 02/25/25.....	5,000	4,985,127
Ω 4.504%, 02/28/25.....	45,000	44,850,379	Svenska Handelsbanken AB		
Ω 4.465%, 03/28/25.....	15,000	14,899,919	Ω 4.509%, 07/14/25.....	25,000	24,505,836
TOTAL LUXEMBOURG.....		<u>78,741,356</u>	TOTAL SWEDEN.....		<u>79,473,029</u>
NETHERLANDS — (2.9%)			UNITED STATES — (11.8%)		
BNG Bank NV			Apple, Inc.		
Ω 4.374%, 04/24/25.....	53,000	52,480,959	Ω 4.389%, 03/06/25.....	50,000	49,796,498
Nederlandse			Bank of Montreal		
Waterschapsbank NV			4.532%, 03/18/25.....	16,000	15,911,257
Ω 4.382%, 02/26/25.....	53,000	52,833,432	Caisse des Depots et Consignations		
Ω 4.401%, 03/21/25.....	40,000	39,765,580	Ω 4.614%, 02/12/25.....	10,000	9,985,594
Ω 4.411%, 03/31/25.....	10,000	9,929,817	Ω 4.637%, 03/06/25.....	20,000	19,918,186
Ω 4.369%, 04/03/25.....	50,000	49,631,445	Ω 4.644%, 03/11/25.....	20,000	19,906,118
Ω 4.398%, 04/30/25.....	67,000	66,291,066	Ω 4.487%, 04/28/25.....	15,000	14,842,349
TOTAL NETHERLANDS.....		<u>270,932,299</u>	Ω 4.453%, 05/02/25.....	20,000	19,780,083
NORWAY — (2.9%)			Ω 4.450%, 06/04/25.....	51,000	50,235,816
DNB Bank ASA			Chevron Corp.		
Ω 4.747%, 02/18/25.....	45,000	44,903,216	Ω 4.500%, 02/21/25.....	50,000	49,874,204
Ω 4.748%, 02/19/25.....	45,000	44,897,851	Cisco Systems, Inc.		
Ω 4.748%, 02/21/25.....	50,000	49,874,584	Ω 4.688%, 02/26/25.....	100,000	99,687,743
Ω 4.503%, 05/19/25.....	45,000	44,419,716	Ω 4.633%, 04/03/25.....	95,000	94,294,945
Ω 4.445%, 05/07/25.....	25,000	24,714,080	Ω 4.419%, 03/28/25.....	25,000	24,832,316
Ω 4.441%, 05/29/25.....	10,000	9,858,846	Ω 4.451%, 04/11/25.....	50,000	49,581,297
Ω 4.473%, 07/14/25.....	30,000	29,413,080	Johnson & Johnson		
Ω 4.477%, 07/17/25.....	25,000	24,502,139	Ω 4.529%, 03/20/25.....	78,500	78,054,371
TOTAL NORWAY.....		<u>272,583,512</u>	National Securities Clearing Corp.		
SINGAPORE — (1.7%)			Ω 4.434%, 03/21/25.....	50,000	49,704,889
DBS Bank Ltd.			Ω 4.434%, 03/28/25.....	55,000	54,628,803
Ω 4.784%, 02/03/25.....	10,500	10,496,225	Ω 4.418%, 04/11/25.....	30,000	29,746,639
Ω 4.677%, 02/12/25.....	22,000	21,968,306	Ω 4.427%, 04/16/25.....	15,000	14,864,219
Ω 4.451%, 04/28/25.....	50,000	49,472,200	Ω 4.428%, 04/17/25.....	50,000	49,541,326
United Overseas Bank Ltd.			Ω 4.438%, 04/21/25.....	53,000	52,488,059
Ω 4.741%, 02/05/25.....	50,000	49,969,951	Novartis Finance Corp.		
Ω 4.697%, 03/03/25.....	23,000	22,914,037	Ω 4.403%, 03/05/25.....	50,000	49,802,156
TOTAL SINGAPORE.....		<u>154,820,719</u>	Royal Bank of Canada		
			Ω 4.530%, 03/13/25.....	75,000	74,629,833
			Ω 4.457%, 07/14/25.....	20,000	19,607,250
			Siemens Capital Co. LLC		
			Ω 4.359%, 03/27/25.....	25,000	24,836,184

DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

	Face Amount [^] (000)	Value†		Face Amount [^] (000)	Value†
UNITED STATES — (Continued)			CANADA — (Continued)		
Ω 4.370%, 03/28/25.....	25,000	\$ 24,833,198	∞ 2.890%, 05/02/25..... CAD	35,855	\$ 24,493,947
Toronto-Dominion Bank			∞ 3.519%, 02/14/25..... CAD	47,717	32,798,276
Ω 4.645%, 04/09/25.....	55,000	54,542,016	∞ 3.180%, 03/07/25..... CAD	7,400	5,078,395
TOTAL UNITED STATES...		1,095,925,349	∞ 3.160%, 03/14/25..... CAD	25,000	17,147,624
TOTAL COMMERCIAL PAPER (Cost \$3,693,767,205)....		3,693,585,892	TOTAL CANADA.....		688,056,365
FOREIGN SOVEREIGN OBLIGATIONS — (12.2%)			SINGAPORE — (1.9%)		
CANADA — (7.4%)			Monetary Authority of Singapore Bills		
Alberta Treasury Bills			∞ 3.283%, 02/13/25..... SGD	121,000	88,960,847
∞ 3.162%, 03/11/25..... CAD	11,000	7,546,241	∞ 3.225%, 02/27/25..... SGD	122,100	89,663,825
∞ 3.112%, 04/15/25..... CAD	20,000	13,683,696	TOTAL SINGAPORE.....		178,624,672
∞ 3.280%, 03/04/25..... CAD	21,600	14,826,100	UNITED KINGDOM — (2.9%)		
Canada Treasury Bills			U.K. Treasury Bills		
∞ 3.333%, 02/27/25..... CAD	37,900	26,021,355	∞ 4.697%, 03/10/25..... GBP	115,000	141,944,825
∞ 3.284%, 03/27/25..... CAD	36,000	24,662,607	∞ 4.717%, 03/24/25..... GBP	100,000	123,217,680
∞ 3.447%, 02/12/25..... CAD	54,900	37,738,155	TOTAL UNITED KINGDOM.....		265,162,505
∞ 3.481%, 03/12/25..... CAD	50,000	34,293,529	TOTAL FOREIGN SOVEREIGN OBLIGATIONS.....		
∞ 3.101%, 04/24/25..... CAD	24,900	17,022,153			1,131,843,542
∞ 3.007%, 04/09/25..... CAD	43,800	29,976,336	TOTAL INVESTMENT SECURITIES (Cost \$9,334,015,313)....		
Ontario Treasury Bills				Shares	9,264,261,526
∞ 3.402%, 02/12/25..... CAD	10,800	7,424,197	SECURITIES LENDING COLLATERAL — (0.0%)		
∞ 3.165%, 04/02/25..... CAD	82,400	56,427,289	@ \$ The DFA Short Term Investment Fund....		
∞ 3.545%, 02/19/25..... CAD	40,000	27,481,887		570	6,591
∞ 3.281%, 02/26/25..... CAD	21,032	14,442,161	TOTAL INVESTMENTS — (100.0%) (Cost \$9,334,021,903)^^		
∞ 3.281%, 03/05/25..... CAD	58,734	40,308,978			\$9,264,268,117
∞ 3.170%, 06/04/25..... CAD	16,000	10,905,013			
∞ 3.149%, 04/09/25..... CAD	64,900	44,419,670			
∞ 3.175%, 03/12/25..... CAD	61,000	41,841,043			
Quebec Treasury Bills					
∞ 3.402%, 02/07/25..... CAD	10,700	7,358,473			
∞ 3.256%, 02/21/25..... CAD	31,200	21,434,154			
∞ 3.400%, 02/28/25..... CAD	109,071	74,891,142			
∞ 3.201%, 04/25/25..... CAD	24,600	16,820,114			
∞ 3.119%, 04/11/25..... CAD	57,000	39,013,830			

As of January 31, 2025, DFA Five-Year Global Fixed Income Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

Currency Purchased	Currency Sold	Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD 9,706,151	NOK 106,134,804	Barclays Capital	02/10/25	\$ 329,269
USD 134,327,553	SGD 176,989,312	Bank of America Corp.	02/11/25	4,053,193
USD 115,607,536	AUD 174,452,620	Barclays Capital	02/11/25	7,149,480
USD 97,467,139	CAD 135,066,335	HSBC Bank	02/11/25	4,502,878
USD 10,449,999	CAD 15,106,915	Bank of New York Mellon	02/12/25	51,688
USD 74,929,330	CAD 104,120,748	Royal Bank of Canada	02/12/25	3,261,499
USD 35,027,364	CAD 50,369,328	State Street Bank and Trust	02/12/25	357,420
USD 90,359,009	SGD 121,256,730	Royal Bank of Canada	02/13/25	1,099,548
USD 231,423,682	SGD 308,314,968	State Street Bank and Trust	02/13/25	4,466,976

DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	46,750,160	GBP	36,799,432	Barclays Capital	02/18/25	\$ 1,124,883
USD	2,693,500	CAD	3,880,628	Citibank, N.A.	02/18/25	21,740
USD	99,566,109	GBP	79,070,793	Royal Bank of Canada	02/18/25	1,531,256
USD	88,697,527	CAD	124,582,977	Societe Generale	02/18/25	2,923,823
USD	116,512,345	AUD	186,889,608	Royal Bank of Canada	02/21/25	317,259
AUD	35,214,147	USD	21,644,576	State Street Bank and Trust	02/21/25	249,155
USD	115,353,790	AUD	185,400,067	Barclays Capital	02/28/25	81,398
AUD	3,333,442	USD	2,065,496	Citibank, N.A.	02/28/25	7,069
USD	106,029,231	AUD	169,642,671	HSBC Bank	03/21/25	541,796
USD	422,632	AUD	676,275	State Street Bank and Trust	03/21/25	2,109
USD	16,539,252	CAD	23,722,864	Bank of America Corp.	04/02/25	175,727
USD	85,048,592	CAD	121,893,853	UBS AG	04/02/25	968,817
USD	76,079,347	CAD	109,169,527	Royal Bank of Canada	04/07/25	758,923
USD	4,627,108	SEK	50,996,807	State Street Bank and Trust	04/07/25	10,499
USD	12,284,225	CAD	17,679,981	State Street Bank and Trust	04/07/25	86,099
USD	95,599,757	CAD	136,377,834	Barclays Capital	04/08/25	1,502,776
USD	114,139,219	AUD	181,665,186	HSBC Bank	04/08/25	1,163,269
USD	84,358,927	CAD	120,374,478	Citibank, N.A.	04/09/25	1,299,890
USD	9,545,509	CAD	13,720,696	Royal Bank of Canada	04/09/25	78,155
USD	2,964,061	CAD	4,245,596	State Street Bank and Trust	04/09/25	34,577
USD	18,254,531	NZD	32,180,241	Australia and New Zealand Bank	04/10/25	82,182
USD	87,638,423	CAD	125,712,726	Bank of America Corp.	04/10/25	891,857
USD	28,145,293	NZD	49,727,826	Bank of America Corp.	04/10/25	63,732
USD	23,432,392	NZD	41,458,129	State Street Bank and Trust	04/10/25	20,771
USD	82,952,394	CAD	118,903,464	Royal Bank of Canada	04/16/25	881,148
USD	10,209,907	CAD	14,590,139	Societe Generale	04/16/25	139,293
USD	94,031,447	CAD	134,434,794	Citibank, N.A.	04/17/25	1,235,547
USD	84,856,188	CAD	121,554,487	Societe Generale	04/21/25	935,231
USD	8,785,752	CAD	12,568,413	State Street Bank and Trust	04/21/25	108,547
USD	12,034,678	SEK	132,675,938	Barclays Capital	04/23/25	12,159
USD	1,004,829	AUD	1,611,848	Citibank, N.A.	04/30/25	2,266
Total Appreciation						\$42,523,904
USD	109,618	NOK	1,256,520	Citibank, N.A.	02/10/25	\$ (1,394)
SGD	103,173,740	USD	76,032,384	Royal Bank of Canada	02/11/25	(90,550)
CAD	37,514,634	USD	26,023,221	Citibank, N.A.	02/12/25	(201,350)
SGD	129,695,490	USD	97,050,585	Bank of America Corp.	02/13/25	(1,579,186)
SGD	131,008,130	USD	97,985,198	State Street Bank and Trust	02/13/25	(1,547,539)
AUD	3,467,596	USD	2,164,688	Bank of America Corp.	02/21/25	(8,776)
USD	119,388,276	GBP	96,802,571	Barclays Capital	04/10/25	(611,274)
USD	22,995,622	NZD	41,050,152	State Street Bank and Trust	04/10/25	(185,612)
USD	108,803,283	AUD	175,818,826	Societe Generale	04/14/25	(541,904)
USD	108,289,064	AUD	174,545,059	Bank of America Corp.	04/17/25	(266,442)
Total (Depreciation)						\$ (5,034,027)
Total Appreciation (Depreciation)						\$37,489,877

DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

As of January 31, 2025, the value of Rule 144A securities amounted to \$3,549,418,721 or 37.9% of net assets.

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Assets				
Bonds				
Australia.....	—	\$ 829,486,917	—	\$ 829,486,917
Canada.....	—	421,908,038	—	421,908,038
Finland.....	—	38,940,389	—	38,940,389
France.....	—	85,964,153	—	85,964,153
Germany.....	—	24,812,301	—	24,812,301
Netherlands.....	—	296,577,751	—	296,577,751
New Zealand.....	—	91,526,345	—	91,526,345
Norway.....	—	62,631,957	—	62,631,957
Singapore.....	—	48,635,643	—	48,635,643
Supranational Organization Obligations.....	—	960,391,461	—	960,391,461
Sweden.....	—	84,090,630	—	84,090,630
United States.....	—	64,214,930	—	64,214,930
U.S. Treasury Obligations.....	—	1,429,651,577	—	1,429,651,577
Commercial Paper.....	—	3,693,585,892	—	3,693,585,892
Foreign Sovereign Obligations.....	—	1,131,843,542	—	1,131,843,542
Securities Lending Collateral.....	—	6,591	—	6,591
Total Investments in Securities.....	—	\$9,264,268,117	—	\$9,264,268,117
Financial Instruments				
Assets				
Forward Currency Contracts**.....	—	42,523,904	—	42,523,904
Liabilities				
Forward Currency Contracts**.....	—	(5,034,027)	—	(5,034,027)
Total Financial Instruments.....	—	\$ 37,489,877	—	\$ 37,489,877

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

DFA WORLD EX U.S. GOVERNMENT FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2025

(Unaudited)

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
BONDS — (97.8%)			CANADA — (Continued)		
AUSTRALIA — (7.5%)			5.750%, 12/01/36..... CAD	5,400	\$ 4,369,268
New South Wales Treasury Corp.			5.000%, 12/01/38..... CAD	17,000	12,905,074
2.000%, 03/20/31..... AUD	14,000	\$ 7,535,140	TOTAL CANADA.....		<u>143,929,105</u>
1.750%, 03/20/34..... AUD	6,000	2,831,184	DENMARK — (0.8%)		
4.750%, 02/20/35..... AUD	5,000	3,011,857	Denmark Government Bonds		
4.750%, 02/20/37..... AUD	7,400	4,350,860	2.250%, 11/15/33..... DKK	55,000	7,717,020
Queensland Treasury Corp.			FINLAND — (6.6%)		
3.500%, 08/21/30..... AUD	11,000	6,517,212	Finland Government Bonds		
1.750%, 08/21/31..... AUD	3,000	1,558,347	1.125%, 04/15/34..... EUR	39,000	34,929,742
1.750%, 07/20/34..... AUD	7,000	3,234,027	Kuntarahoitus OYJ		
South Australian Government			1.250%, 02/23/33..... EUR	28,011	25,839,830
Financing Authority			TOTAL FINLAND.....		<u>60,769,572</u>
1.750%, 05/24/32..... AUD	3,000	1,519,497	FRANCE — (19.8%)		
Treasury Corp. of Victoria			Agence Francaise de		
4.250%, 12/20/32..... AUD	5,000	2,982,699	Developpement EPIC		
2.250%, 11/20/34..... AUD	51,500	24,761,410	0.500%, 05/31/35..... EUR	5,000	3,910,470
2.000%, 09/17/35..... AUD	11,000	5,001,414	French Republic Government		
2.000%, 11/20/37..... AUD	4,200	1,769,648	Bonds OAT		
Western Australian Treasury			3.500%, 11/25/33..... EUR	64,000	68,355,886
Corp.			1.250%, 05/25/34..... EUR	75,000	66,053,006
2.000%, 10/24/34..... AUD	10,000	4,779,256	4.750%, 04/25/35..... EUR	23,000	27,006,415
TOTAL AUSTRALIA.....		<u>69,852,551</u>	1.750%, 06/25/39..... EUR	3,000	2,524,661
BELGIUM — (3.0%)			SNCF Reseau		
Kingdom of Belgium Government			5.000%, 10/10/33..... EUR	11,000	12,817,700
Bonds			Unedic Asseo		
1.900%, 06/22/38..... EUR	23,500	20,847,819	1.250%, 05/25/33..... EUR	3,400	3,062,112
2.750%, 04/22/39..... EUR	7,500	7,327,568	TOTAL FRANCE.....		<u>183,730,250</u>
TOTAL BELGIUM.....		<u>28,175,387</u>	GERMANY — (2.4%)		
CANADA — (15.5%)			Deutsche Bahn Finance		
CPPIB Capital, Inc.			GmbH		
1.500%, 03/04/33..... EUR	31,520	29,480,703	1.625%, 08/16/33..... EUR	4,773	4,464,927
0.750%, 02/02/37..... EUR	2,000	1,582,596	Kreditanstalt fuer Wiederaufbau		
Ontario Teachers' Finance			0.050%, 09/29/34..... EUR	10,000	8,038,089
Trust			2.600%, 06/20/37..... JPY	671,000	4,999,600
1.850%, 05/03/32..... EUR	13,000	12,481,981	State of North		
Province of British Columbia			Rhine-Westphalia		
1.550%, 06/18/31..... CAD	25,000	15,526,026	2.375%, 05/13/33..... EUR	4,600	4,646,590
3.550%, 06/18/33..... CAD	18,000	12,392,239	TOTAL GERMANY.....		<u>22,149,206</u>
3.400%, 05/24/39..... EUR	7,500	7,858,409	NETHERLANDS — (1.7%)		
Province of Manitoba			BNG Bank NV		
4.250%, 06/02/34..... CAD	4,000	2,871,903	3.300%, 04/26/29..... AUD	19,600	11,648,678
Province of Ontario			1.250%, 03/30/37..... EUR	4,500	3,802,845
3.750%, 06/02/32..... CAD	15,000	10,573,537	TOTAL NETHERLANDS.....		<u>15,451,523</u>
3.650%, 06/02/33..... CAD	4,800	3,335,114			
4.150%, 06/02/34..... CAD	6,000	4,293,322			
4.600%, 06/02/39..... CAD	24,000	17,614,037			
Province of Quebec					
3.600%, 09/01/33..... CAD	3,000	2,072,267			
4.450%, 09/01/34..... CAD	9,000	6,572,629			

DFA WORLD EX U.S. GOVERNMENT FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
NEW ZEALAND — (4.4%)			SUPRANATIONAL ORGANIZATION OBLIGATIONS —		
New Zealand Government Bonds			(Continued)		
4.250%, 05/15/34..... NZD	35,000	\$19,348,965	European Union		
2.750%, 04/15/37..... NZD	24,200	11,107,345	1.250%, 04/04/33..... EUR	7,200	\$ 6,684,269
New Zealand Local Government			3.375%, 10/04/38..... EUR	16,500	17,515,815
Funding Agency Bonds			3.375%, 10/04/39..... EUR	1,000	1,054,746
3.500%, 04/14/33..... NZD	10,000	5,087,967	International Bank for		
3.000%, 05/15/35..... NZD	5,000	2,340,862	Reconstruction &		
2.000%, 04/15/37..... NZD	6,000	2,381,846	Development		
TOTAL NEW ZEALAND.....		<u>40,266,985</u>	1.200%, 08/08/34..... EUR	10,000	<u>8,977,932</u>
NORWAY — (2.9%)			TOTAL SUPRANATIONAL		
Equinor ASA			ORGANIZATION		
6.875%, 03/11/31 GBP	19,124	<u>26,394,808</u>	OBLIGATIONS.....		<u>145,648,333</u>
SINGAPORE — (3.9%)			SWITZERLAND — (3.0%)		
Singapore Government Bonds			Swiss Confederation Government		
1.625%, 07/01/31 SGD	53,000	<u>36,093,819</u>	Bonds		
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (15.7%)			4.000%, 04/08/28 CHF	22,900	<u>28,198,870</u>
Asian Development Bank			UNITED KINGDOM — (10.6%)		
2.350%, 06/21/27..... JPY	1,830,000	12,255,047	U.K. Gilts		
Eurofima Europaeische			0.625%, 07/31/35 GBP	117,600	<u>98,381,854</u>
Gesellschaft fuer die			TOTAL BONDS.....		<u>906,759,283</u>
Finanzierung von			U.S. TREASURY OBLIGATIONS — (2.2%)		
Eisenbahnmaterial			U.S. Treasury Bonds		
3.350%, 05/21/29..... AUD	15,000	8,890,838	3.500%, 02/15/39.....	23,000	<u>20,272,344</u>
0.150%, 10/10/34..... EUR	30,000	23,925,139	TOTAL INVESTMENT		
European Financial Stability			SECURITIES		
Facility			(Cost \$1,101,831,199).....		<u>927,031,627</u>
1.250%, 05/24/33..... EUR	30,000	27,683,962	TOTAL INVESTMENTS — (100.0%)		
European Investment Bank			(Cost \$1,101,831,199) ^{^^}		<u>\$927,031,627</u>
1.900%, 01/26/26..... JPY	2,297,800	15,008,841			
2.150%, 01/18/27..... JPY	517,100	3,440,282			
3.875%, 06/08/37..... GBP	4,250	4,807,220			
European Stability Mechanism					
1.200%, 05/23/33..... EUR	16,700	15,404,242			

As of January 31, 2025, DFA World ex U.S. Government Fixed Income Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

Currency Purchased	Currency Sold	Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD 4,413,632	EUR 4,232,498	Bank of New York Mellon	02/13/25	\$ 21,073
USD 77,949,908	EUR 73,065,720	State Street Bank and Trust	02/13/25	2,121,045
USD 1,098,294	CAD 1,573,652	Bank of America Corp.	02/14/25	15,036
USD 936,991	CAD 1,349,943	Citibank, N.A.	02/14/25	7,729
USD 39,655,019	CAD 55,507,736	Societe Generale	02/14/25	1,445,053
USD 9,360,959	CAD 13,419,612	State Street Bank and Trust	02/14/25	123,275
USD 1,000,635	CAD 1,400,115	Royal Bank of Canada	02/18/25	36,674
USD 28,672,655	CAD 40,266,053	Societe Generale	02/18/25	950,019
USD 18,715,727	CAD 26,988,515	State Street Bank and Trust	02/18/25	134,498
SGD 529,610	USD 387,315	Bank of America Corp.	02/21/25	2,673

DFA WORLD EX U.S. GOVERNMENT FIXED INCOME PORTFOLIO

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	390,140	SGD	526,743	Bank of America Corp.	02/21/25	\$ 2,263
USD	36,796,966	SGD	49,247,146	Royal Bank of Canada	02/21/25	532,981
USD	38,186,026	GBP	30,508,788	Barclays Capital	03/24/25	364,253
USD	36,348,030	JPY	5,566,117,718	Barclays Capital	03/28/25	245,537
USD	76,545,765	EUR	72,952,775	Barclays Capital	04/02/25	657,689
USD	73,028,348	EUR	70,042,701	Barclays Capital	04/03/25	163,768
DKK	950,913	USD	131,099	Citibank, N.A.	04/03/25	1,546
USD	953,563	AUD	1,529,825	Citibank, N.A.	04/03/25	2,213
USD	7,972,193	DKK	56,622,873	State Street Bank and Trust	04/03/25	73,714
USD	46,712,456	GBP	37,299,966	State Street Bank and Trust	04/03/25	473,398
GBP	3,548,034	USD	4,364,670	State Street Bank and Trust	04/10/25	33,586
CHF	230,253	USD	254,746	Citibank, N.A.	04/16/25	125
CHF	602,953	USD	667,234	UBS AG	04/16/25	184
USD	8,758,306	EUR	8,371,935	Barclays Capital	04/23/25	39,834
USD	73,018,704	EUR	69,940,309	Australia and New Zealand Bank	04/25/25	175,624
USD	40,215,514	NZD	71,040,296	Bank of America Corp.	04/28/25	81,820
USD	458,119	NZD	807,351	Citibank, N.A.	04/28/25	2,012
Total Appreciation						\$ 7,707,622
EUR	6,883,206	USD	7,155,685	Bank of New York Mellon	02/13/25	\$ (12,175)
CAD	3,916,724	USD	2,775,502	Citibank, N.A.	02/14/25	(79,339)
CAD	1,999,801	USD	1,389,683	Societe Generale	02/18/25	(12,846)
USD	2,985,991	GBP	2,432,904	Citibank, N.A.	03/24/25	(30,082)
USD	90,191,769	AUD	145,397,264	Royal Bank of Canada	04/03/25	(226,184)
USD	74,126,155	EUR	71,557,457	State Street Bank and Trust	04/04/25	(317,955)
USD	46,799,048	GBP	37,952,059	Citibank, N.A.	04/10/25	(247,533)
USD	29,217,721	CHF	26,514,468	State Street Bank and Trust	04/16/25	(131,540)
USD	71,441,207	EUR	68,690,014	Barclays Capital	04/23/25	(92,069)
Total (Depreciation)						\$(1,149,723)
Total Appreciation (Depreciation)						\$ 6,557,899

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Assets				
Bonds				
Australia.....	—	\$ 69,852,551	—	\$ 69,852,551
Belgium.....	—	28,175,387	—	28,175,387
Canada.....	—	143,929,105	—	143,929,105
Denmark.....	—	7,717,020	—	7,717,020
Finland.....	—	60,769,572	—	60,769,572
France.....	—	183,730,250	—	183,730,250
Germany.....	—	22,149,206	—	22,149,206
Netherlands.....	—	15,451,523	—	15,451,523
New Zealand.....	—	40,266,985	—	40,266,985
Norway.....	—	26,394,808	—	26,394,808
Singapore.....	—	36,093,819	—	36,093,819
Supranational Organization Obligations.....	—	145,648,333	—	145,648,333
Switzerland.....	—	28,198,870	—	28,198,870

DFA WORLD EX U.S. GOVERNMENT FIXED INCOME PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
United Kingdom.....	—	\$ 98,381,854	—	\$ 98,381,854
U.S. Treasury Obligations.....	—	20,272,344	—	20,272,344
Total Investments in Securities.....	—	\$927,031,627	—	\$927,031,627
Financial Instruments				
Assets				
Forward Currency Contracts**.....	—	7,707,622	—	7,707,622
Liabilities				
Forward Currency Contracts**.....	—	(1,149,723)	—	(1,149,723)
Total Financial Instruments.....	—	\$ 6,557,899	—	\$ 6,557,899

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

DFA INTERMEDIATE GOVERNMENT FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2025

(Unaudited)

	<u>Face</u>	<u>Value†</u>		<u>Face</u>	<u>Value†</u>
	<u>Amount</u>			<u>Amount</u>	
	<u>(000)</u>			<u>(000)</u>	
AGENCY OBLIGATIONS — (28.3%)					
Federal Home Loan Banks					
4.375%, 03/13/26.....	6,080	\$ 6,091,174	2.375%, 04/30/26.....	13,000	\$ 12,711,563
5.750%, 06/12/26.....	16,080	16,396,374	1.625%, 05/15/26.....	62,375	60,364,868
1.875%, 09/11/26.....	2,500	2,411,095	2.125%, 05/31/26.....	25,000	24,329,102
3.000%, 09/11/26.....	62,930	61,734,842	1.875%, 06/30/26.....	22,750	22,033,730
2.125%, 12/11/26.....	30,250	29,126,331	1.875%, 07/31/26.....	45,000	43,497,070
2.500%, 12/10/27.....	97,640	93,124,137	1.500%, 08/15/26.....	65,000	62,402,539
3.000%, 03/10/28.....	51,070	49,186,636	1.375%, 08/31/26.....	11,000	10,530,352
3.250%, 06/09/28.....	202,360	196,021,595	1.625%, 09/30/26.....	19,000	18,223,672
3.250%, 11/16/28.....	270,180	261,163,785	1.625%, 10/31/26.....	31,000	29,667,969
2.125%, 09/14/29.....	12,635	11,479,083	2.000%, 11/15/26.....	35,550	34,209,932
2.125%, 12/14/29.....	52,580	47,294,205	1.500%, 01/31/27.....	5,000	4,743,555
4.500%, 09/13/30.....	5,505	5,498,988	2.250%, 02/15/27.....	18,500	17,799,024
4.750%, 03/10/34.....	15,000	15,080,835	1.125%, 02/28/27.....	10,250	9,630,195
5.500%, 07/15/36.....	158,590	168,793,685	0.625%, 03/31/27.....	5,000	4,634,570
Tennessee Valley Authority			0.500%, 04/30/27.....	5,000	4,607,422
2.875%, 02/01/27.....	170,019	165,504,079	2.375%, 05/15/27.....	49,500	47,527,734
7.125%, 05/01/30.....	159,440	178,843,485	0.500%, 05/31/27.....	22,000	20,209,922
1.500%, 09/15/31.....	77,768	64,207,730	0.500%, 06/30/27.....	12,250	11,218,799
4.700%, 07/15/33.....	19,000	19,279,713	0.375%, 07/31/27.....	3,000	2,729,648
4.375%, 08/01/34.....	92,591	89,997,491	2.250%, 08/15/27.....	49,400	47,086,305
4.650%, 06/15/35.....	10,635	10,580,812	0.500%, 08/31/27.....	5,000	4,550,391
5.880%, 04/01/36.....	129,694	140,782,094	0.375%, 09/30/27.....	5,000	4,520,898
6.150%, 01/15/38.....	709	786,403	0.500%, 10/31/27.....	7,000	6,329,805
5.500%, 06/15/38.....	6,207	6,546,370	2.250%, 11/15/27.....	5,000	4,741,797
5.250%, 09/15/39.....	11,871	12,169,640	0.625%, 11/30/27.....	5,000	4,524,023
TOTAL AGENCY OBLIGATIONS.....		1,652,100,582	2.750%, 02/15/28.....	28,750	27,529,248
U.S. TREASURY OBLIGATIONS — (71.5%)			1.125%, 02/29/28.....	5,000	4,555,859
U.S. Treasury Bonds			1.250%, 03/31/28.....	5,000	4,560,742
6.750%, 08/15/26.....	8,183	8,496,048	1.250%, 04/30/28.....	37,000	33,659,883
6.500%, 11/15/26.....	5,500	5,743,203	2.875%, 05/15/28.....	88,000	84,280,625
6.625%, 02/15/27.....	5,000	5,252,148	1.250%, 06/30/28.....	13,500	12,217,500
6.125%, 11/15/27.....	161,500	169,650,703	1.000%, 07/31/28.....	6,000	5,367,656
5.500%, 08/15/28.....	19,500	20,330,273	2.875%, 08/15/28.....	10,750	10,257,012
5.250%, 11/15/28.....	42,932	44,340,810	1.250%, 09/30/28.....	25,000	22,445,313
5.250%, 02/15/29.....	41,500	43,090,293	1.375%, 10/31/28.....	37,875	34,087,500
6.125%, 08/15/29.....	6,278	6,741,493	3.125%, 11/15/28.....	21,000	20,145,234
6.250%, 05/15/30.....	51,789	56,389,755	2.625%, 02/15/29.....	129,000	121,018,125
5.375%, 02/15/31.....	13,250	13,929,580	2.375%, 05/15/29.....	191,500	177,100,098
4.500%, 02/15/36.....	55,750	55,926,396	1.625%, 08/15/29.....	44,700	39,845,859
4.750%, 02/15/37.....	322,750	329,066,318	3.875%, 09/30/29.....	10,000	9,805,469
5.000%, 05/15/37.....	328,000	341,248,123	4.000%, 10/31/29.....	38,250	37,695,674
4.375%, 02/15/38.....	253,400	247,381,750	1.750%, 11/15/29.....	44,250	39,436,084
4.500%, 05/15/38.....	351,355	347,251,283	3.875%, 11/30/29.....	91,750	89,886,328
3.500%, 02/15/39.....	226,635	199,757,505	3.875%, 12/31/29.....	86,250	84,471,094
4.250%, 05/15/39.....	95,050	90,624,234	3.500%, 01/31/30.....	26,000	25,020,938
4.500%, 08/15/39.....	100,424	98,152,691	1.500%, 02/15/30.....	38,400	33,510,000
U.S. Treasury Notes			4.000%, 02/28/30.....	38,000	37,406,250
1.625%, 02/15/26.....	4,000	3,894,156	3.625%, 03/31/30.....	15,000	14,497,266
2.250%, 03/31/26.....	8,000	7,822,812	3.500%, 04/30/30.....	17,425	16,728,000
			0.625%, 05/15/30.....	152,050	125,476,888
			3.750%, 05/31/30.....	21,500	20,874,316
			3.750%, 06/30/30.....	20,000	19,402,344
			4.000%, 07/31/30.....	27,000	26,506,406
			0.625%, 08/15/30.....	125,000	102,124,024

DFA INTERMEDIATE GOVERNMENT FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>	<u>Shares</u>	<u>Value†</u>
				TEMPORARY CASH INVESTMENTS — (0.2%)
4.125%, 08/31/30.....	10,000	\$ 9,870,703		‡ State Street
4.625%, 09/30/30.....	18,500	18,715,351		Institutional
4.875%, 10/31/30.....	18,000	18,435,938		U.S. Government
4.375%, 11/30/30.....	8,400	8,389,172		Money Market Fund
3.750%, 12/31/30.....	15,000	14,492,578		4.330%.....
4.000%, 01/31/31.....	12,125	11,865,923	11,840,051	\$ 11,840,051
1.250%, 08/15/31.....	162,750	133,575,791		TOTAL INVESTMENTS — (100.0%)
1.375%, 11/15/31.....	7,500	6,160,547		(Cost \$6,273,871,852)^.
2.875%, 05/15/32.....	16,000	14,433,750		<u>\$5,847,360,682</u>
3.500%, 02/15/33.....	50,000	46,671,875		
4.500%, 11/15/33.....	13,000	<u>12,982,227</u>		
TOTAL U.S. TREASURY OBLIGATIONS.....		<u>4,183,420,049</u>		
TOTAL INVESTMENT SECURITIES (Cost \$6,262,031,801)....		<u>5,835,520,631</u>		

Summary of the Portfolio's investments as of January 31, 2025, 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>
Assets				
Agency Obligations.....	—	\$1,652,100,582	—	\$1,652,100,582
U.S. Treasury Obligations.....	—	4,183,420,049	—	4,183,420,049
Temporary Cash Investments.....	\$11,840,051	—	—	11,840,051
Total Investments in Securities.....	<u>\$11,840,051</u>	<u>\$5,835,520,631</u>	<u>—</u>	<u>\$5,847,360,682</u>

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
BONDS — (76.0%)			American Honda Finance		
3M Co.			Corp., SOFR + 0.720%,		
2.650%, 04/15/25.....	16,640	\$16,573,239	FRN		
AbbVie, Inc.			(r) 5.097%, 10/22/27.....	3,154	\$ 3,155,577
3.800%, 03/15/25.....	5,595	5,590,039	American Medical Systems		
3.600%, 05/14/25.....	9,398	9,374,922	Europe BV		
3.200%, 11/21/29.....	800	745,679	0.750%, 03/08/25.....	EUR 2,000	2,070,693
AerCap Ireland Capital			American National Group,		
DAC/AerCap Global			Inc.		
Aviation Trust			5.750%, 10/01/29.....	4,300	4,308,141
6.500%, 07/15/25.....	7,102	7,146,651	American Tower Corp.		
4.450%, 10/01/25.....	1,800	1,797,676	2.400%, 03/15/25.....	5,225	5,210,061
# 1.750%, 01/30/26.....	16,100	15,638,690	4.000%, 06/01/25.....	7,489	7,472,638
4.450%, 04/03/26.....	410	408,346	1.300%, 09/15/25.....	1,100	1,077,748
AES Corp.			1.600%, 04/15/26.....	830	799,593
Ω 3.300%, 07/15/25.....	400	396,666	American Water Capital		
1.375%, 01/15/26.....	8,849	8,559,849	Corp.		
Affiliated Managers Group,			3.400%, 03/01/25.....	5,339	5,333,218
Inc.			Amgen, Inc.		
3.500%, 08/01/25.....	3,712	3,689,790	1.900%, 02/21/25.....	1,538	1,535,922
Allstate Corp.			5.250%, 03/02/25.....	6,680	6,684,387
5.050%, 06/24/29.....	300	301,829	3.125%, 05/01/25.....	1,561	1,555,545
Ally Financial, Inc.			Amphenol Corp.		
5.800%, 05/01/25.....	3,019	3,022,847	5.050%, 04/05/29.....	400	403,153
Altria Group, Inc.			Anheuser-Busch InBev SA		
2.350%, 05/06/25.....	8,200	8,150,336	4.000%, 09/24/25.....	GBP 1,155	1,425,565
Amcor Flexibles North			Appalachian Power Co.		
America, Inc.			3.400%, 06/01/25.....	1,390	1,383,438
4.000%, 05/17/25.....	16,150	16,101,689	ArcelorMittal SA		
American Express Co.			6.125%, 06/01/25.....	1,000	1,001,851
2.250%, 03/04/25.....	3,080	3,080,000	ARES Capital Corp.		
3.950%, 08/01/25.....	10,577	10,548,333	3.250%, 07/15/25.....	2,216	2,200,927
American Express Co.,			5.875%, 03/01/29.....	200	202,490
SOFR + 0.650%, FRN			5.950%, 07/15/29.....	7,200	7,298,104
(r) 5.172%, 11/04/26.....	30,122	30,215,137	Arrow Electronics, Inc.		
American Honda Finance			5.150%, 08/21/29.....	8,100	8,084,525
Corp.			Arval Service Lease SA		
4.600%, 04/17/25.....	35,000	35,000,088	0.875%, 02/17/25.....	EUR 9,600	9,952,202
5.650%, 11/15/28.....	400	411,635	Asian Development Bank,		
4.900%, 03/13/29.....	230	230,143	SOFR + 0.300%, FRN		
American Honda Finance			(r) 4.690%, 06/20/28.....	27,700	27,665,415
Corp., SOFR + 0.550%,			Asian Development Bank,		
FRN			SOFR + 1.000%, FRN		
(r) 5.032%, 02/12/25.....	350	350,032	(r) 5.402%, 06/16/26.....	26,800	27,068,536
American Honda Finance			Asian Infrastructure		
Corp., SOFR + 0.600%,			Investment Bank		
FRN			1.000%, 05/06/26.....	AUD 800	477,839
#(r) 5.069%, 08/14/25.....	225	225,356	Asian Infrastructure		
American Honda Finance			Investment Bank, SOFR		
Corp., SOFR + 0.710%,			+ 0.620%, FRN		
FRN			(r) 5.098%, 08/16/27.....	6,000	6,045,070
(r) 5.080%, 01/09/26.....	2,767	2,773,550	AstraZeneca PLC		
(r) 4.997%, 07/09/27.....	10,808	10,838,960	4.000%, 01/17/29.....	564	550,724

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
Australia & New Zealand Banking Group Ltd., 3M Swap + 0.800%, FRN (r) 5.211%, 02/05/27..... AUD	4,718	\$ 2,945,500	Baker Hughes Holdings LLC/Baker Hughes Co-Obligor, Inc. 3.138%, 11/07/29.....	200	\$ 185,506
Australia & New Zealand Banking Group Ltd., 3M Swap + 0.830%, FRN (r) 5.246%, 03/31/26..... AUD	10,300	6,431,301	Bank of America NA, SOFR + 0.780%, FRN (r) 5.244%, 08/18/25.....	420	420,847
Australia & New Zealand Banking Group Ltd., 3M Swap + 0.920%, FRN (r) 5.341%, 11/04/25..... AUD	7,000	4,369,046	Bank of Montreal 1.850%, 05/01/25.....	5,775	5,738,306
Australia & New Zealand Banking Group Ltd., 3M Swap + 0.970%, FRN (r) 5.387%, 05/12/27..... AUD	500	313,259	Bank of Montreal, SOFR + 0.620%, FRN (r) 5.013%, 09/15/26.....	1,545	1,547,212
Australia & New Zealand Banking Group Ltd., SOFR + 0.560%, FRN (r)Ω 4.936%, 03/18/26.....	18,706	18,746,218	Bank of Montreal, SOFR + 1.160%, FRN (r) 5.562%, 12/11/26.....	6,300	6,365,762
Australia & New Zealand Banking Group Ltd., SOFR + 0.650%, FRN (r)Ω 5.020%, 09/30/27.....	24,947	25,041,300	Bank of Montreal, SOFR + 1.330%, FRN (r) 5.748%, 06/05/26.....	6,000	6,062,076
Australia & New Zealand Banking Group Ltd., SOFR + 0.680%, FRN (r)Ω 5.047%, 07/16/27.....	20,000	20,081,100	Bank of New York Mellon Corp. 3.000%, 02/24/25.....	210	209,794
Australia & New Zealand Banking Group Ltd., SOFR + 0.750%, FRN (r)Ω 5.114%, 07/03/25.....	11,820	11,847,458	1.600%, 04/24/25.....	5,218	5,183,454
Australia & New Zealand Banking Group Ltd., SOFR + 0.810%, FRN (r)Ω 4.810%, 01/18/27.....	20,000	20,139,739	Bank of New York Mellon Corp., SOFR + 0.620%, FRN (r) 5.002%, 04/25/25.....	670	670,505
Autodesk, Inc. 4.375%, 06/15/25.....	4,900	4,892,764	Bank of New Zealand Ω 1.000%, 03/03/26.....	20	19,245
AutoZone, Inc. 3.250%, 04/15/25.....	190	189,496	Bank of Nova Scotia 2.160%, 02/03/25..... CAD	3,900	2,683,268
AvalonBay Communities, Inc. 3.450%, 06/01/25.....	3,544	3,528,605	3.450%, 04/11/25.....	5,000	4,989,318
Avangrid, Inc. 3.200%, 04/15/25.....	5,600	5,581,706	5.450%, 08/01/29.....	400	407,616
Aviation Capital Group LLC Ω 4.125%, 08/01/25.....	12,800	12,749,122	Bank of Nova Scotia, SOFR + 0.900%, FRN (r) 5.271%, 04/11/25.....	11,214	11,228,388
6.750%, 10/25/28.....	1,900	1,996,706	Bank of Nova Scotia, SOFR + 1.090%, FRN (r) 5.489%, 06/12/25.....	25,933	26,007,712
Ω 5.375%, 07/15/29.....	400	401,058	Banque Federative du Credit Mutuel SA Ω 0.998%, 02/04/25.....	2,950	2,949,716
Ayvens Bank NV 2.125%, 05/06/25..... EUR	4,500	4,658,778	0.998%, 02/04/25.....	4,400	4,399,577
Ayvens SA 3.875%, 07/16/29..... EUR	3,100	3,311,004	Banque Federative du Credit Mutuel SA, SOFR + 0.410%, FRN (r)Ω 4.932%, 02/04/25.....	6,623	6,623,026
			Banque Federative du Credit Mutuel SA, SOFR + 1.070%, FRN (r)Ω 5.534%, 02/16/28.....	8,200	8,237,868
			Banque Federative du Credit Mutuel SA, SOFR + 1.130%, FRN (r)Ω 5.511%, 01/23/27.....	8,670	8,737,568

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
Banque Federative du Credit Mutuel SA, SOFR + 1.400%, FRN (r)Ω 5.772%, 07/13/26.....	3,850	\$ 3,896,015	Brixmor Operating Partnership LP 3.850%, 02/01/25.....	2,651	\$ 2,651,000
Barclays PLC 3.650%, 03/16/25.....	15,179	15,157,799	Brookfield Finance, Inc. 4.850%, 03/29/29.....	100	99,608
4.375%, 01/12/26.....	5,380	5,362,917	Brunswick Corp. 5.850%, 03/18/29.....	130	132,508
BAT International Finance PLC 2.750%, 03/25/25..... EUR	3,500	3,630,001	CaixaBank SA 0.375%, 02/03/25..... EUR	2,300	2,386,021
1.668%, 03/25/26.....	9,826	9,494,823	Campbell's Co. 3.950%, 03/15/25.....	17,770	17,751,277
5.931%, 02/02/29.....	800	825,507	Canada Government Bonds 3.750%, 02/01/25..... CAD	20,650	14,206,279
Baxter International, Inc. 1.300%, 05/30/25..... EUR	850	877,451	3.750%, 05/01/25..... CAD	30,300	20,893,000
Bayer U.S. Finance LLC Ω 6.250%, 01/21/29.....	3,100	3,180,347	2.250%, 06/01/25..... CAD	10,000	6,867,857
Becton Dickinson & Co. 3.020%, 05/24/25..... GBP	2,000	2,464,600	3.500%, 08/01/25..... CAD	17,500	12,086,301
Belfius Bank SA 0.010%, 10/15/25..... EUR	5,000	5,098,273	Canada Housing Trust No. 1 Ω 2.550%, 03/15/25..... CAD	19,100	13,136,006
3.750%, 01/22/29..... EUR	4,500	4,778,268	Ω 0.950%, 06/15/25..... CAD	35,500	24,258,761
Bell Telephone Co. of Canada or Bell Canada 3.350%, 03/12/25..... CAD	15,800	10,870,565	Canadian Imperial Bank of Commerce 2.750%, 03/07/25..... CAD	24,800	17,057,711
BMW U.S. Capital LLC Ω 3.250%, 04/01/25.....	730	728,403	3.945%, 08/04/25.....	1,010	1,007,093
BMW U.S. Capital LLC, SOFR + 0.550%, FRN (r)Ω 4.921%, 04/02/26.....	8,900	8,914,347	5.260%, 04/08/29.....	800	808,682
BMW U.S. Capital LLC, SOFR + 0.620%, FRN (r)Ω 5.104%, 08/11/25.....	31,650	31,704,970	3.807%, 07/09/29..... EUR	2,300	2,464,139
BMW U.S. Capital LLC, SOFR + 0.840%, FRN (r)Ω 5.210%, 04/01/25.....	1,806	1,807,738	Canadian Imperial Bank of Commerce, SOFR + 0.940%, FRN (r) 5.307%, 04/07/25.....	4,906	4,912,231
BNG Bank NV, SOFR + 1.000%, FRN (r) 5.532%, 08/05/26.....	20,000	20,206,437	Canadian Imperial Bank of Commerce, SOFR + 1.220%, FRN (r) 5.591%, 10/02/26.....	4,600	4,644,373
Boardwalk Pipelines LP 5.950%, 06/01/26.....	2,123	2,148,634	Canadian Natural Resources Ltd. 3.900%, 02/01/25.....	5,959	5,959,000
Boeing Co. 3.100%, 05/01/26.....	5,910	5,780,054	2.050%, 07/15/25.....	6,309	6,232,622
3.200%, 03/01/29.....	400	370,363	Cardinal Health, Inc. 5.000%, 11/15/29.....	1,440	1,437,807
Booking Holdings, Inc. 3.650%, 03/15/25.....	11,425	11,411,390	Carrier Global Corp. 2.242%, 02/15/25.....	2,610	2,606,754
Boston Properties LP 4.500%, 12/01/28.....	600	584,814	Caterpillar Financial Services Corp. 3.400%, 05/13/25.....	3,419	3,409,289
3.400%, 06/21/29.....	13,885	12,828,431	Caterpillar Financial Services Corp., SOFR + 0.455%, FRN (r) 4.939%, 08/11/25.....	34,000	34,045,084
BP Capital Markets PLC 1.637%, 06/26/29..... EUR	7,600	7,488,667	Caterpillar Financial Services Corp., SOFR + 0.460%, FRN (r) 4.898%, 02/27/26.....	3,800	3,804,499
Bristol-Myers Squibb Co., SOFR + 0.490%, FRN (r) 4.944%, 02/20/26.....	10,750	10,783,948			
British Telecommunications PLC Ω 3.250%, 11/08/29.....	200	184,281			

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>
Caterpillar Financial Services Corp., SOFR + 0.520%, FRN (r) 4.989%, 05/14/27.....	7,858	\$ 7,876,983	Commonwealth Bank of Australia, 3M Swap + 1.020%, FRN (r) 5.446%, 08/18/27..... AUD	7,500	\$ 4,704,621
CDP Financial, Inc., SOFR + 0.400%, FRN (r)Ω 4.870%, 05/19/25.....	22,500	22,514,806	Commonwealth Bank of Australia, SOFR + 0.630%, FRN (r)Ω 5.025%, 09/12/25.....	19,900	19,938,135
(r) 4.870%, 05/19/25.....	6,340	6,344,172	Commonwealth Bank of Australia, SOFR + 0.750%, FRN (r)Ω 5.141%, 03/13/26.....	1,800	1,807,676
Celanese U.S. Holdings LLC 1.400%, 08/05/26.....	12,758	12,045,847	Conagra Brands, Inc. 4.600%, 11/01/25.....	1,809	1,807,301
Charles Schwab Corp., SOFR + 0.520%, FRN (r) 4.997%, 05/13/26.....	26,530	26,518,046	Constellation Energy Generation LLC 3.250%, 06/01/25.....	40,500	40,283,245
Charles Schwab Corp., SOFR + 1.050%, FRN (r) 5.479%, 03/03/27.....	15,000	15,144,624	Cooperatieve Rabobank UA, 3M Swap + 0.730%, FRN (r) 5.020%, 01/27/27..... AUD	870	541,847
Charles Schwab Corp. 3.850%, 05/21/25.....	15,246	15,209,140	Cooperatieve Rabobank UA, 3M Swap + 0.870%, FRN (r) 5.288%, 02/26/27..... AUD	21,400	13,362,386
Choice Hotels International, Inc. 3.700%, 12/01/29.....	7,900	7,363,107	Cooperatieve Rabobank UA, 3M Swap + 1.030%, FRN (r) 5.448%, 02/26/29..... AUD	2,700	1,688,242
Chubb INA Holdings LLC 3.150%, 03/15/25.....	15,483	15,456,158	Cooperatieve Rabobank UA, 3M Swap + 1.150%, FRN (r) 5.573%, 11/21/28..... AUD	9,050	5,684,955
4.650%, 08/15/29.....	400	397,378	Cooperatieve Rabobank UA, 3M Swap + 1.180%, FRN (r) 5.513%, 01/19/28..... AUD	21,400	13,445,538
Cie Generale des Etablissements Michelin SCA 0.875%, 09/03/25..... EUR	3,500	3,596,498	Cooperatieve Rabobank UA, SOFR + 0.620%, FRN (r) 5.056%, 08/28/26.....	5,250	5,265,972
Cigna Group 3.250%, 04/15/25.....	12,311	12,279,756	Cooperatieve Rabobank UA, SOFR + 0.710%, FRN (r) 5.080%, 01/09/26.....	22,100	22,186,707
5.000%, 05/15/29.....	14,500	14,542,502	(r) 5.128%, 03/05/27.....	17,750	17,813,949
Citigroup, Inc. 3.400%, 05/01/26.....	2,009	1,978,981	Cooperatieve Rabobank UA, SOFR + 0.900%, FRN (r) 5.268%, 10/05/26.....	2,500	2,520,794
CNH Industrial Capital LLC 3.950%, 05/23/25.....	18,240	18,187,074	Corebridge Financial, Inc. 3.500%, 04/04/25.....	11,401	11,377,666
CNO Financial Group, Inc. 5.250%, 05/30/25.....	6,709	6,710,732	Cox Communications, Inc. Ω 3.850%, 02/01/25.....	2,000	2,000,000
Columbia Pipeline Group, Inc. 4.500%, 06/01/25.....	1,661	1,657,588			
Comcast Corp. 4.550%, 01/15/29.....	400	396,752			
Commonwealth Bank of Australia, 3M Swap + 0.700%, FRN (r) 5.041%, 01/14/27..... AUD	5,400	3,365,405			
Commonwealth Bank of Australia, 3M Swap + 0.750%, FRN (r) 5.176%, 08/17/26..... AUD	3,000	1,872,169			
Commonwealth Bank of Australia, 3M Swap + 0.950%, FRN (r) 5.376%, 08/17/28..... AUD	6,500	4,070,630			

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>
CPPIB Capital, Inc., SOFR			EIDP, Inc.		
+ 1.250%, FRN			1.700%, 07/15/25.....	2,075	\$ 2,047,846
(r)Ω 5.665%, 03/11/26.....	1,517	\$ 1,533,723	Elevance Health, Inc.		
(r) 5.665%, 03/11/26.....	4,550	4,600,157	1.500%, 03/15/26.....	9,100	8,793,731
Credit Agricole SA			5.150%, 06/15/29.....	200	202,186
1.000%, 09/18/25..... EUR	3,000	3,081,232	Emerson Electric Co.		
Credit Agricole SA, SOFR			3.150%, 06/01/25.....	9,400	9,354,245
+ 0.870%, FRN			Enbridge, Inc.		
(r)Ω 5.272%, 03/11/27.....	6,257	6,278,200	3.125%, 11/15/29.....	130	119,415
Credit Agricole SA, SOFR			Energy Transfer LP		
+ 1.290%, FRN			4.050%, 03/15/25.....	14,372	14,356,642
(r)Ω 5.658%, 07/05/26.....	12,000	12,106,440	2.900%, 05/15/25.....	11,635	11,568,712
Crown Castle, Inc.			Eni SpA		
4.900%, 09/01/29.....	200	198,803	3.750%, 09/12/25..... EUR	320	334,269
CSX Corp.			Enterprise Products		
4.250%, 03/15/29.....	400	392,750	Operating LLC		
CVS Health Corp.			3.750%, 02/15/25.....	1,305	1,304,057
3.875%, 07/20/25.....	13,400	13,345,933	EPR Properties		
5.000%, 01/30/29.....	22	21,872	3.750%, 08/15/29.....	4,400	4,081,691
Daimler Truck Finance			Equinix, Inc.		
North America LLC			3.200%, 11/18/29.....	270	249,103
Ω 3.500%, 04/07/25.....	37,415	37,336,792	Equinor ASA		
Ω 5.125%, 09/25/29.....	200	200,851	2.875%, 04/06/25.....	90	89,729
Daimler Truck Finance			ERAC USA Finance LLC		
North America LLC,			Ω 5.000%, 02/15/29.....	300	301,283
SOFR + 0.840%, FRN			ESB Finance DAC		
(r)Ω 5.214%, 01/13/28.....	8,270	8,277,109	4.000%, 10/03/28..... EUR	5,000	5,364,128
Daimler Truck International			Essex Portfolio LP		
Finance BV			3.500%, 04/01/25.....	4,428	4,417,807
1.250%, 04/06/25..... EUR	3,200	3,310,406	European Bank for		
DBS Bank Ltd., 3M Swap			Reconstruction &		
+ 0.770%, FRN			Development, SOFR +		
(r) 5.188%, 02/26/27..... AUD	4,000	2,493,738	0.190%, FRN		
Deutsche Bank AG			(r) 4.562%, 04/14/26.....	2,078	2,076,836
# 4.162%, 05/13/25.....	4,462	4,454,467	European Bank for		
Discover Bank			Reconstruction &		
3.450%, 07/27/26.....	1,293	1,267,102	Development, SOFR +		
4.650%, 09/13/28.....	800	788,672	0.300%, FRN		
Discover Financial			(r) 4.764%, 02/16/29.....	31,230	31,191,513
Services			European Bank for		
4.500%, 01/30/26.....	1,502	1,498,286	Reconstruction &		
Dollar General Corp.			Development, SOFR +		
# 5.200%, 07/05/28.....	252	253,659	0.330%, FRN		
Dollar Tree, Inc.			(r) 4.797%, 02/20/28.....	23,180	23,215,465
4.000%, 05/15/25.....	11,869	11,850,585	Exelon Corp.		
Dominion Energy, Inc.			3.950%, 06/15/25.....	3,022	3,015,769
3.300%, 03/15/25.....	2,400	2,396,051	Expedia Group, Inc.		
DTE Energy Co.			5.000%, 02/15/26.....	22,491	22,542,786
1.050%, 06/01/25.....	23,873	23,581,896	Export Development		
DXC Technology Co.			Canada, SOFR +		
1.800%, 09/15/26.....	2,639	2,507,205	0.330%, FRN		
Eastman Chemical Co.			(r) 4.712%, 08/01/28.....	14,380	14,394,811
3.800%, 03/15/25.....	42	41,954	Federation des Caisses		
Ecolab, Inc.			Desjardins du Quebec		
2.625%, 07/08/25..... EUR	1,155	1,196,908	5.200%, 10/01/25..... CAD	13,000	9,059,525
Edison International			Fiserv, Inc.		
4.950%, 04/15/25.....	44,815	44,746,574	2.250%, 07/01/25..... GBP	3,627	4,448,902

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>
3.500%, 07/01/29.....	400	\$ 376,328	3.750%, 05/22/25.....	26,919	\$26,851,958
Flex Ltd.			Groupe Bruxelles Lambert NV		
4.750%, 06/15/25.....	15,825	15,820,717	1.875%, 06/19/25..... EUR	6,300	6,514,133
3.750%, 02/01/26.....	31,223	30,863,346	Harley-Davidson Financial Services, Inc.		
Fortune Brands Innovations, Inc.			3.050%, 02/14/27.....	2,350	2,242,223
4.000%, 06/15/25.....	2,400	2,392,921	Harley-Davidson, Inc. #		
Fox Corp.			3.500%, 07/28/25.....	600	596,509
3.050%, 04/07/25.....	10,200	10,171,871	HCA, Inc.		
Franklin Resources, Inc.			5.375%, 02/01/25.....	1,300	1,300,000
2.850%, 03/30/25.....	700	697,821	3.375%, 03/15/29.....	5,608	5,232,401
Fresenius Medical Care AG			Healthcare Realty Holdings LP		
1.500%, 07/11/25..... EUR	325	335,243	3.875%, 05/01/25.....	5,870	5,855,944
General Dynamics Corp.			Heineken NV		
# 3.500%, 05/15/25.....	20,800	20,738,837	2.875%, 08/04/25..... EUR	3,000	3,114,146
General Electric Co., TSFR3M + 0.642%, FRN			Helmerich & Payne, Inc. #Ω		
(r) 5.196%, 05/05/26.....	12,605	12,644,706	4.850%, 12/01/29.....	2,000	1,942,753
General Mills, Inc.			Holcim Finance Luxembourg SA		
4.000%, 04/17/25.....	6,405	6,398,426	1.500%, 04/06/25..... EUR	1,203	1,244,911
General Motors Co.			Home Depot, Inc.		
5.400%, 10/15/29.....	320	322,015	2.950%, 06/15/29.....	800	745,622
General Motors Financial Co., Inc.			4.750%, 06/25/29.....	800	802,351
2.750%, 06/20/25.....	22,533	22,359,991	Host Hotels & Resorts LP		
5.800%, 06/23/28.....	800	817,261	4.000%, 06/15/25.....	2,849	2,838,608
5.550%, 07/15/29.....	260	263,047	HP, Inc.		
4.900%, 10/06/29.....	130	127,864	2.200%, 06/17/25.....	10,859	10,757,522
General Motors Financial Co., Inc., SOFR + 1.350%, FRN			4.000%, 04/15/29.....	400	384,432
(r) 5.839%, 05/08/27.....	14,200	14,330,853	Hyatt Hotels Corp.		
Georgia Power Co.			5.250%, 06/30/29.....	3,600	3,614,688
2.650%, 09/15/29.....	400	363,721	HYPONOE Landesbank fuer Niederoesterreich und Wien AG		
Georgia-Pacific LLC			1.375%, 04/14/25..... EUR	5,400	5,582,691
Ω 3.600%, 03/01/25.....	8,398	8,390,376	Illumina, Inc.		
Gilead Sciences, Inc.			5.800%, 12/12/25.....	3,400	3,426,296
3.500%, 02/01/25.....	12,076	12,076,000	Intel Corp.		
4.800%, 11/15/29.....	400	399,412	2.450%, 11/15/29.....	3,400	3,009,241
GlaxoSmithKline Capital PLC			Inter-American Development Bank, SOFR + 0.170%, FRN		
3.375%, 06/01/29.....	400	379,464	(r) 4.572%, 09/16/26.....	33,290	33,253,714
Glencore Funding LLC			Inter-American Development Bank, SOFR + 0.270%, FRN		
#Ω 4.000%, 04/16/25.....	5,000	4,990,296	(r) 4.660%, 03/20/28.....	11,000	10,980,860
#Ω 1.625%, 09/01/25.....	2,244	2,202,411	Inter-American Development Bank, SOFR + 0.280%, FRN		
#Ω 1.625%, 04/27/26.....	9,399	9,051,065	(r) 4.649%, 04/12/27.....	1,062	1,061,756
Glencore Funding LLC, SOFR + 1.060%, FRN			Inter-American Development Bank, SOFR + 0.350%, FRN		
(r)Ω 5.427%, 04/04/27.....	8,404	8,435,768	(r) 4.724%, 10/04/27.....	60,800	60,829,020
Global Payments, Inc.			(r) 4.647%, 10/05/28.....	40,300	40,333,202
2.650%, 02/15/25.....	10,900	10,885,928			
3.200%, 08/15/29.....	45	41,488			
Goldman Sachs Group, Inc.					
3.375%, 03/27/25..... EUR	900	934,277			

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>
Inter-American Development Bank, SOFR + 0.370%, FRN (r) 4.752%, 08/01/29.....	17,000	\$17,014,810	Japan Government Two Year Bonds 0.400%, 07/01/26..... JPY	1,280,000	\$ 8,223,873
International Bank for Reconstruction & Development 0.625%, 04/22/25.....	208	206,282	John Deere Capital Corp., SOFR + 0.440%, FRN (r) 4.869%, 03/06/26.....	4,600	4,609,847
International Bank for Reconstruction & Development, SOFR + 0.270%, FRN (r) 4.672%, 06/15/27.....	19,000	19,004,381	John Deere Capital Corp., SOFR + 0.570%, FRN (r) 5.009%, 03/03/26.....	2,100	2,109,832
International Bank for Reconstruction & Development, SOFR + 0.280%, FRN (r) 4.735%, 02/23/27.....	29,500	29,532,155	John Deere Capital Corp., SOFR + 0.680%, FRN (r) 5.051%, 07/15/27.....	1,650	1,662,084
International Bank for Reconstruction & Development, SOFR + 0.370%, FRN (r) 4.739%, 01/12/27.....	16,000	16,035,533	John Deere Capital Corp., SOFR + 0.790%, FRN (r) 5.211%, 06/08/26.....	33,997	34,189,844
International Bank for Reconstruction & Development, SOFR + 0.430%, FRN (r) 4.900%, 08/19/27.....	61,638	61,891,243	John Deere Financial, Inc. 2.310%, 06/20/25..... CAD	5,000	3,429,490
International Finance Corp., SOFR + 0.280%, FRN (r) 4.682%, 03/16/26.....	3,810	3,813,353	Johnson Controls International PLC 1.375%, 02/25/25..... EUR	1,000	1,036,404
International Finance Corp., SOFR + 0.310%, FRN (r) 4.780%, 08/28/28.....	20,520	20,517,085	JPMorgan Chase & Co. 3.900%, 07/15/25.....	4,700	4,688,667
ISS Finance BV 1.250%, 07/07/25..... EUR	9,433	9,718,726	JPMorgan Chase Bank NA, SOFR + 0.620%, FRN (r) 5.002%, 04/29/26.....	2,100	2,108,913
J.M. Smucker Co. 3.500%, 03/15/25.....	5,701	5,691,061	JPMorgan Chase Bank NA, SOFR + 1.000%, FRN (r) 5.413%, 12/08/26.....	7,700	7,789,574
JAB Holdings BV 1.625%, 04/30/25..... EUR	5,300	5,481,562	Juniper Networks, Inc. 1.200%, 12/10/25.....	19,528	18,943,021
Japan Bank for International Cooperation 2.125%, 02/10/25.....	5,130	5,127,643	Keurig Dr. Pepper, Inc., SOFR + 0.880%, FRN (r) 5.273%, 03/15/27.....	15,000	15,122,933
Japan Bank for International Cooperation 0.625%, 07/15/25.....	13,608	13,377,090	KeyCorp 4.100%, 04/30/28.....	400	388,263
Japan Finance Organization for Municipalities 2.375%, 02/13/25.....	700	699,604	KeyCorp 2.550%, 10/01/29.....	120	107,292
Japan Government Five Year Bonds 0.005%, 06/20/26..... JPY	1,350,000	8,628,963	Kimco Realty OP LLC 3.300%, 02/01/25.....	450	450,000
0.005%, 09/20/26..... JPY	2,420,000	15,435,292	Kinder Morgan, Inc. 4.300%, 06/01/25.....	9,160	9,148,085
			Kommunalbanken AS 5.100%, 08/01/29.....	292	292,420
			Kommunalbanken AS 4.250%, 07/16/25..... AUD	190	118,040
			Kommunalbanken AS, SOFR + 0.400%, FRN (r)Ω 4.839%, 03/03/28.....	34,000	34,037,900
			Kommunalbanken AS, SOFR + 1.000%, FRN (r)Ω 5.399%, 06/17/26.....	41,500	41,886,962
			(r) 5.399%, 06/17/26.....	5,200	5,248,487
			Kuntarahoitus OYJ, SOFR + 1.000%, FRN (r) 5.371%, 07/15/26.....	8,900	8,979,655
			L3Harris Technologies, Inc. 3.832%, 04/27/25.....	630	628,673

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>
Laboratory Corp. of America Holdings 3.600%, 02/01/25.....	4,900	\$ 4,900,000	Mercedes-Benz Finance North America LLC, SOFR + 0.930%, FRN		
2.950%, 12/01/29.....	38	34,634	(r)Ω 5.305%, 03/30/25.....	10,100	\$10,110,529
Lam Research Corp. 3.800%, 03/15/25.....	6,512	6,505,731	MetLife, Inc. # 3.000%, 03/01/25.....	16,858	16,838,177
Landeskreditbank Baden-Wuerttemberg Foerderbank, SOFR + 1.000%, FRN			Mitsubishi UFJ Financial Group, Inc. 2.193%, 02/25/25.....	31,400	31,354,157
(r) 5.377%, 04/01/25.....	19,400	19,422,604	Mizuho Financial Group, Inc. 0.402%, 09/06/29.....	4,000	3,684,713
Lazard Group LLC 4.500%, 09/19/28.....	400	392,414	Mondelez International, Inc. 3.250%, 03/07/25.....	4,200	2,889,095
Lennar Corp. 4.750%, 05/30/25.....	18,642	18,634,971	Morgan Stanley 4.000%, 07/23/25.....	5,100	5,089,292
Lloyds Banking Group PLC 4.450%, 05/08/25.....	3,600	3,597,712	Morgan Stanley Bank NA, SOFR + 1.165%, FRN		
Lseg Netherlands BV Δ 0.000%, 04/06/25.....	3,620	3,737,288	(r) 5.548%, 10/30/26.....	1,440	1,457,057
Macquarie Bank Ltd. #Ω 3.231%, 03/21/25.....	52,000	51,917,216	Motability Operations Group PLC 0.875%, 03/14/25.....	4,300	4,451,311
Macquarie Bank Ltd., 3M Swap + 0.480%, FRN			(r) 4.920%, 12/09/25.....	500	310,890
(r) 4.920%, 12/09/25.....	500	310,890	AUD Macquarie Bank Ltd., SOFR + 0.920%, FRN		
(r)Ω 5.284%, 07/02/27.....	5,000	5,048,200	(r)Ω 5.611%, 12/07/26.....	1,020	1,032,103
Macquarie Bank Ltd., SOFR + 1.200%, FRN			Macquarie Bank Ltd., SOFR + 1.310%, FRN		
(r)Ω 5.611%, 12/07/26.....	1,020	1,032,103	(r)Ω 5.678%, 03/21/25.....	600	600,796
Macquarie Bank Ltd., SOFR + 1.310%, FRN			Magna International, Inc. 4.150%, 10/01/25.....	5,000	4,986,747
(r)Ω 5.678%, 03/21/25.....	600	600,796	Marathon Petroleum Corp. 4.700%, 05/01/25.....	12,089	12,088,617
Magna International, Inc. 4.150%, 10/01/25.....	5,000	4,986,747	McDonald's Corp. 3.125%, 03/04/25.....	2,600	1,788,613
Marathon Petroleum Corp. 4.700%, 05/01/25.....	12,089	12,088,617	CAD Medtronic Global Holdings SCA		
McDonald's Corp. 3.125%, 03/04/25.....	2,600	1,788,613	Δ 0.000%, 10/15/25.....	12,099	12,325,555
Medtronic Global Holdings SCA			Mercedes-Benz Finance Canada, Inc. 1.650%, 09/22/25.....	4,000	2,726,611
Δ 0.000%, 10/15/25.....	12,099	12,325,555	CAD Mercedes-Benz Finance North America LLC, SOFR + 0.570%, FRN		
Mercedes-Benz Finance Canada, Inc. 1.650%, 09/22/25.....	4,000	2,726,611	(r)Ω 4.952%, 08/01/25.....	20,450	20,475,179
Mercedes-Benz Finance North America LLC, SOFR + 0.570%, FRN			Mercedes-Benz Finance North America LLC, SOFR + 0.630%, FRN		
(r)Ω 4.952%, 08/01/25.....	20,450	20,475,179	(r)Ω 5.012%, 07/31/26.....	2,500	2,502,650
Mercedes-Benz Finance North America LLC, SOFR + 0.630%, FRN			Mercedes-Benz Finance North America LLC, SOFR + 0.670%, FRN		
(r)Ω 5.012%, 07/31/26.....	2,500	2,502,650	(r)Ω 5.037%, 01/09/26.....	5,700	5,713,763
Mercedes-Benz Finance North America LLC, SOFR + 0.670%, FRN					
(r)Ω 5.037%, 01/09/26.....	5,700	5,713,763			

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
National Australia Bank Ltd., SOFR + 0.650%, FRN (r)Ω 5.056%, 12/10/25.....	14,390	\$14,429,830	2.750%, 11/01/29.....	51	\$ 46,277
National Australia Bank Ltd., SOFR + 0.760%, FRN (r)Ω 5.236%, 05/13/25.....	2,220	2,223,371	NextEra Energy Capital Holdings, Inc., SOFR + 0.760%, FRN (r) 5.142%, 01/29/26.....	19,274	19,345,295
National Bank of Canada 2.580%, 02/03/25..... CAD	6,200	4,265,665	Nomura Holdings, Inc. 1.851%, 07/16/25.....	20,555	20,293,584
5.296%, 11/03/25..... CAD	21,500	15,017,381	1.653%, 07/14/26.....	13,898	13,276,202
3.750%, 05/02/29..... EUR	1,400	1,496,723	Nordea Bank Abp Ω 3.600%, 06/06/25.....	870	866,953
National Fuel Gas Co. 5.200%, 07/15/25.....	18,200	18,199,385	Nordea Bank Abp, SOFR + 0.740%, FRN (r)Ω 5.119%, 03/19/27.....	13,438	13,497,339
National Rural Utilities Cooperative Finance Corp. # 3.450%, 06/15/25.....	686	683,009	Nordic Investment Bank, SOFR + 1.000%, FRN (r) 5.499%, 05/12/26.....	11,000	11,114,730
5.150%, 06/15/29.....	472	477,593	Norfina Ltd., 3M Swap + 0.480%, FRN (r) 4.940%, 09/15/26..... AUD	7,000	4,346,982
National Rural Utilities Cooperative Finance Corp., SOFR + 0.700%, FRN (r) 5.194%, 05/07/25.....	1,392	1,393,653	Norfina Ltd., 3M Swap + 0.780%, FRN (r) 5.070%, 01/25/27..... AUD	13,670	8,524,389
National Rural Utilities Cooperative Finance Corp., SOFR + 0.800%, FRN (r) 5.314%, 02/05/27.....	16,700	16,835,273	Norsk Hydro ASA 1.125%, 04/11/25..... EUR	755	780,638
National Rural Utilities Cooperative Finance Corp., SOFR + 0.820%, FRN (r) 5.213%, 09/16/27.....	7,900	7,949,077	NRW Bank 1.050%, 03/31/26..... AUD	5,600	3,350,684
Nationwide Building Society Ω 3.900%, 07/21/25.....	31,371	31,279,042	NTT Finance Corp. 0.010%, 03/03/25..... EUR	10,150	10,506,975
0.250%, 07/22/25..... EUR	5,791	5,941,682	Nucor Corp. 2.000%, 06/01/25.....	3,186	3,157,615
Ω 1.000%, 08/28/25.....	3,900	3,818,100	Nutrien Ltd. 3.000%, 04/01/25.....	3,990	3,978,698
1.500%, 10/13/26.....	782	742,464	ONEOK, Inc. 2.200%, 09/15/25.....	3,160	3,111,557
NatWest Markets PLC Ω 3.479%, 03/22/25.....	50,000	49,923,136	4.400%, 10/15/29.....	366	355,704
NBN Co. Ltd. 4.125%, 03/15/29..... EUR	5,000	5,436,315	Oracle Corp. 2.500%, 04/01/25.....	12,963	12,918,650
Nederlandse Waterschapsbank NV 3.500%, 07/20/27..... AUD	3,700	2,259,621	2.950%, 05/15/25.....	4,307	4,286,319
Netflix, Inc. 3.000%, 06/15/25..... EUR	2,900	3,008,991	ORIX Corp. 3.780%, 05/29/29..... EUR	3,000	3,184,809
Ω 3.625%, 06/15/25.....	775	771,683	Ovintiv, Inc. 5.650%, 05/15/25.....	10,900	10,921,350
Newmont Corp. 2.800%, 10/01/29.....	400	366,551	5.375%, 01/01/26.....	687	689,311
NextEra Energy Capital Holdings, Inc. 6.051%, 03/01/25.....	1,486	1,487,427	Penske Truck Leasing Co. LP/PTL Finance Corp. Ω 4.000%, 07/15/25.....	795	792,172
4.450%, 06/20/25.....	3,327	3,324,329	Ω 4.450%, 01/29/26.....	3,072	3,059,427
5.749%, 09/01/25.....	7,700	7,740,739	Ω 1.700%, 06/15/26.....	31,500	30,185,497
			Ω 5.250%, 07/01/29.....	200	200,809
			PepsiCo, Inc., SOFR + 0.400%, FRN (r) 4.877%, 02/13/26.....	6,383	6,393,449
			Philip Morris International, Inc. 2.750%, 03/19/25..... EUR	796	825,459
			1.500%, 05/01/25.....	120	119,129
			3.375%, 08/11/25.....	9,400	9,350,665
			4.875%, 02/13/29.....	500	500,043

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>
Phillips 66 3.850%, 04/09/25.....	5,000	\$ 4,992,223	Rogers Communications, Inc.		
Phillips 66 Co. 3.605%, 02/15/25.....	325	324,756	3.100%, 04/15/25..... CAD	28,188	\$19,388,208
3.150%, 12/15/29.....	300	276,654	3.250%, 05/01/29..... CAD	3,700	2,496,886
Plains All American Pipeline LP/PAA Finance Corp. 3.550%, 12/15/29.....	400	373,336	Ross Stores, Inc. 4.600%, 04/15/25.....	23,236	23,237,326
PNC Bank NA 3.250%, 06/01/25.....	4,700	4,680,528	Royal Bank of Canada 1.150%, 06/10/25.....	1,000	988,276
Principal Financial Group, Inc. 3.400%, 05/15/25.....	11,430	11,389,908	# 0.875%, 01/20/26.....	16,224	15,678,614
3.700%, 05/15/29.....	200	190,758	Royal Bank of Canada, SOFR + 0.570%, FRN (r) 4.952%, 04/27/26.....	8,500	8,516,728
Province of British Columbia 2.850%, 06/18/25..... CAD	1,000	688,024	Royal Bank of Canada, SOFR + 0.840%, FRN (r) 5.212%, 04/14/25.....	8,000	8,009,488
Province of Manitoba 2.450%, 06/02/25..... CAD	1,000	687,088	Royal Bank of Canada, SOFR + 0.950%, FRN (r) 5.327%, 01/19/27.....	3,700	3,728,382
Province of Ontario 2.650%, 02/05/25..... CAD	36,500	25,114,140	Royalty Pharma PLC 1.200%, 09/02/25.....	10,303	10,088,413
2.600%, 06/02/25..... CAD	25,600	17,599,328	5.150%, 09/02/29.....	5,400	5,396,351
Province of Quebec 2.600%, 07/06/25..... CAD	9,100	6,257,326	Ryder System, Inc. 4.625%, 06/01/25.....	5,636	5,624,077
Public Storage Operating Co., SOFR + 0.600%, FRN (r) 4.982%, 07/25/25.....	3,700	3,706,234	4.300%, 06/15/27.....	283	279,899
Public Storage Operating Co., SOFR + 0.700%, FRN (r) 5.075%, 04/16/27.....	13,400	13,468,410	4.950%, 09/01/29.....	200	199,631
PVH Corp. # 4.625%, 07/10/25.....	20,427	20,406,548	SELP Finance SARL 0.875%, 05/27/29..... EUR	7,500	7,032,952
QUALCOMM, Inc. 3.450%, 05/20/25.....	178	177,455	Sempra 3.300%, 04/01/25.....	14,091	14,055,980
Radian Group, Inc. 6.200%, 05/15/29.....	5,130	5,269,906	Shell International Finance BV 1.875%, 09/15/25..... EUR	4,500	4,646,967
Realty Income Corp. 3.875%, 04/15/25.....	2,200	2,197,554	Simon Property Group LP 3.500%, 09/01/25.....	11,400	11,333,478
1.875%, 01/14/27..... GBP	2,000	2,337,776	2.450%, 09/13/29.....	400	359,990
4.700%, 12/15/28.....	400	398,140	Skandinaviska Enskilda Banken AB, SOFR + 0.890%, FRN (r)Ω 5.308%, 03/05/27.....	10,000	10,077,778
Reckitt Benckiser Treasury Services PLC 3.625%, 06/20/29..... EUR	4,000	4,262,545	Sky Ltd. 2.250%, 11/17/25..... EUR	2,100	2,171,657
Reinsurance Group of America, Inc. 3.900%, 05/15/29.....	200	191,296	Societe Generale SA #Ω 1.375%, 07/08/25.....	6,600	6,510,550
Revvity, Inc. 3.300%, 09/15/29.....	520	481,503	#Ω 4.000%, 01/12/27.....	4,000	3,919,730
Reynolds American, Inc. 4.450%, 06/12/25.....	7,736	7,729,152	Southwestern Electric Power Co. 1.650%, 03/15/26.....	21,360	20,634,715
Roche Holdings, Inc., SOFR + 0.740%, FRN (r)Ω 5.209%, 11/13/26.....	10,410	10,492,385	Spectra Energy Partners LP 3.500%, 03/15/25.....	5,800	5,791,077
			State Street Corp., SOFR + 0.640%, FRN (r) 5.017%, 10/22/27.....	5,320	5,334,916
			State Street Corp., SOFR + 0.845%, FRN (r) 5.229%, 08/03/26.....	18,500	18,620,300

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>
Statnett SF			Toronto-Dominion Bank		
0.875%, 03/08/25..... EUR	3,500	\$ 3,624,257	# 1.200%, 06/03/26.....	31,440	\$30,068,967
Stockland Trust			Toronto-Dominion Bank,		
1.625%, 04/27/26..... EUR	1,250	1,269,483	SOFR + 0.590%, FRN		
Stryker Corp.			(r) 5.000%, 09/10/26.....	3,995	3,996,859
1.150%, 06/15/25.....	765	755,551	Toronto-Dominion Bank,		
Sumitomo Mitsui Financial			SOFR + 0.730%, FRN		
Group, Inc.			(r) 5.098%, 04/05/27.....	9,000	9,015,130
1.546%, 06/15/26..... EUR	680	694,838	Toronto-Dominion Bank,		
Sumitomo Mitsui Financial			SOFR + 1.080%, FRN		
Group, Inc., SOFR +			(r) 5.456%, 07/17/26.....	7,205	7,263,976
1.170%, FRN			Toyota Credit Canada, Inc.		
(r) 5.530%, 07/09/29.....	2,300	2,324,748	2.110%, 02/26/25..... CAD	3,000	2,062,607
Sumitomo Mitsui Financial			Toyota Motor Credit Corp.		
Group, Inc., SOFR +			4.650%, 01/05/29.....	400	399,104
1.300%, FRN			4.950%, 01/09/30.....	400	402,514
(r) 5.662%, 07/13/26.....	890	901,037	Toyota Motor Credit Corp.,		
Sumitomo Mitsui Trust			SOFR + 0.650%, FRN		
Bank Ltd.			(r) 5.029%, 03/19/27.....	11,400	11,423,227
Ω 2.550%, 03/10/25.....	11,800	11,777,867	Toyota Motor Credit Corp.,		
Sumitomo Mitsui Trust			SOFR + 0.890%, FRN		
Bank Ltd., SOFR +			(r) 5.354%, 05/18/26.....	14,372	14,462,849
1.120%, FRN			TransCanada PipeLines		
(r)Ω 5.538%, 03/09/26.....	10,000	10,078,600	Ltd.		
Sumitomo Mitsui Trust			3.300%, 07/17/25..... CAD	7,700	5,298,952
Bank Ltd., SOFR +			Truist Bank		
1.150%, FRN			1.500%, 03/10/25.....	1,180	1,176,311
(r)Ω 5.560%, 09/14/26.....	6,000	6,058,088	Truist Financial Corp.		
Suncor Energy, Inc.			3.700%, 06/05/25.....	7,000	6,976,877
5.600%, 11/17/25..... CAD	3,800	2,660,222	UBS AG		
Svensk Exportkredit AB,			0.010%, 03/31/26..... EUR	5,320	5,359,786
SOFR + 1.000%, FRN			UBS Group AG		
(r) 5.383%, 08/03/26.....	28,980	29,282,710	Ω 4.125%, 09/24/25.....	17,000	16,953,845
(r) 5.532%, 05/05/27.....	28,500	28,923,505	# 4.125%, 09/24/25.....	21,000	20,942,986
Svenska Handelsbanken			4.125%, 04/15/26.....	4,000	3,972,137
AB, SOFR + 0.910%,			Ω 4.125%, 04/15/26.....	2,700	2,681,193
FRN			United Overseas Bank		
(r)Ω 5.328%, 06/10/25.....	7,750	7,766,408	Ltd., 3M Swap +		
Svenska Handelsbanken			0.720%, FRN		
AB, SOFR + 1.250%,			(r) 5.135%, 02/24/27..... AUD	500	311,531
FRN			(r) 5.060%, 04/16/27..... AUD	2,000	1,245,650
(r) 1.300%, 06/15/26.....	13,000	13,153,639	UnitedHealth Group, Inc.		
(r)Ω 5.643%, 06/15/26.....	22,350	22,614,141	3.875%, 12/15/28.....	155	150,541
Synchrony Financial			4.250%, 01/15/29.....	250	245,448
4.875%, 06/13/25.....	5,100	5,097,423	2.875%, 08/15/29.....	400	369,632
4.500%, 07/23/25.....	2,236	2,231,721	UnitedHealth Group, Inc.,		
5.150%, 03/19/29.....	5,300	5,248,272	SOFR + 0.500%, FRN		
Sysco Canada, Inc.			(r) 4.873%, 07/15/26.....	5,172	5,192,114
3.650%, 04/25/25..... CAD	32,400	22,298,896	Utah Acquisition Sub, Inc.		
TC PipeLines LP			3.950%, 06/15/26.....	3,918	3,860,566
4.375%, 03/13/25.....	22,700	22,683,722	Valero Energy Corp.		
Telstra Corp. Ltd.			2.850%, 04/15/25.....	1,656	1,648,446
3.125%, 04/07/25.....	577	575,191	Ventas Realty LP		
Thomson Reuters Corp.			3.500%, 02/01/25.....	5,900	5,900,000
2.239%, 05/14/25..... CAD	3,600	2,469,407	VeriSign, Inc.		
T-Mobile USA, Inc.			5.250%, 04/01/25.....	4,687	4,687,463
4.200%, 10/01/29.....	156	151,254			

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
Verizon Communications, Inc. 3.875%, 02/08/29.....	500	\$ 482,904	Westpac Banking Corp., 3M Swap + 0.800%, FRN		
Virginia Electric & Power Co. 3.100%, 05/15/25.....	964	961,485	(r) 5.213%, 08/11/25..... AUD	8,000	\$ 4,984,790
Volkswagen Financial Services AG Δ 0.000%, 02/12/25..... EUR	13,300	13,788,415	Westpac Banking Corp., 3M Swap + 0.820%, FRN		
Volkswagen Group of America Finance LLC #Ω 4.950%, 08/15/29.....	4,400	4,322,914	(r) 5.280%, 12/15/26..... AUD	10,000	6,245,784
Volkswagen Group of America Finance LLC, SOFR + 0.930%, FRN (r)Ω 4.950%, 08/15/29.....	5,000	4,912,402	Westpac Banking Corp., 3M Swap + 0.930%, FRN		
Volkswagen Group of America Finance LLC, SOFR + 0.930%, FRN (r)Ω 5.329%, 09/12/25.....	2,000	2,003,126	(r) 5.393%, 09/19/28..... AUD	7,300	4,564,823
Volvo Treasury AB 3.125%, 02/08/29..... EUR	800	834,077	Westpac Banking Corp., 3M Swap + 0.980%, FRN		
Waste Management, Inc. # 2.000%, 06/01/29.....	400	358,034	(r) 5.406%, 02/16/28..... AUD	39,300	24,619,474
WEA Finance LLC Ω 4.125%, 09/20/28.....	1,500	1,437,507	Westpac Banking Corp., 3M Swap + 1.050%, FRN		
Wells Fargo & Co. 3.000%, 02/19/25.....	9,300	9,291,473	(r) 5.470%, 05/20/27..... AUD	800	501,906
1.625%, 06/02/25..... EUR	1,000	1,033,319	Westpac Banking Corp., 3M Swap + 1.230%, FRN		
2.000%, 07/28/25..... GBP	1,197	1,463,603	(r) 5.643%, 11/11/27..... AUD	15,200	9,584,499
Wells Fargo Bank NA, SOFR + 1.060%, FRN (r) 5.554%, 08/07/26.....	1,310	1,321,574	Whirlpool Corp. 3.700%, 05/01/25.....	380	379,166
Wells Fargo Bank NA, SOFR + 1.070%, FRN (r) 5.472%, 12/11/26.....	8,360	8,446,585	4.750%, 02/26/29.....	130	127,829
Welltower OP LLC 4.000%, 06/01/25.....	7,100	7,082,343	Williams Cos., Inc. 4.800%, 11/15/29.....	260	257,568
Wendel SE 1.375%, 04/26/26..... EUR	2,000	2,039,529	Wisconsin Power & Light Co. 3.000%, 07/01/29.....	2,795	2,581,177
Western Union Co. 1.350%, 03/15/26.....	55,086	52,922,076	Woodside Finance Ltd. Ω 3.650%, 03/05/25.....	3,863	3,858,831
Westpac Banking Corp. 4.125%, 06/04/26..... AUD	1,500	929,267	WP Carey, Inc. 4.000%, 02/01/25.....	6,000	6,000,000
Westpac Banking Corp., 3M Swap + 0.690%, FRN (r) 5.156%, 03/17/25..... AUD	25,200	15,676,337	WRKCo, Inc. 3.750%, 03/15/25.....	400	399,469
Westpac Banking Corp., 3M Swap + 0.700%, FRN (r) 4.990%, 01/25/27..... AUD	27,500	17,136,755	Zimmer Biomet Holdings, Inc. 3.550%, 04/01/25.....	2,357	2,351,696
Westpac Banking Corp., 3M Swap + 0.750%, FRN (r) 5.176%, 02/16/26..... AUD	9,000	5,613,484	TOTAL BONDS.....		<u>4,252,981,454</u>
(r) 5.163%, 08/10/26..... AUD	39,700	24,771,575	U.S. TREASURY OBLIGATIONS — (7.0%) U.S. Treasury Notes, 3M USTMMR + 0.170%, FRN (r) 4.410%, 10/31/25.....	197,000	197,208,775
			U.S. Treasury Notes, 3M USTMMR + 0.245%, FRN (r) 4.485%, 01/31/26.....	194,500	<u>194,879,851</u>
			TOTAL U.S. TREASURY OBLIGATIONS.....		<u>392,088,626</u>

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
COMMERCIAL PAPER — (11.3%)			Intesa Sanpaolo		
American Electric Power			Funding LLC		
Co., Inc.			4.924%, 03/10/25.....	20,000	\$19,899,877
Ω 4.753%, 02/26/25.....	4,500	\$ 4,485,278	4.749%, 04/23/25.....	7,000	6,924,147
Archer-Daniels-Midland Co.			4.869%, 07/14/25.....	10,000	9,782,943
Ω 4.453%, 03/06/25.....	19,500	19,419,750	LVMH Moët Hennessy		
Avangrid, Inc.			Louis Vuitton SE		
Ω 4.528%, 02/11/25.....	10,000	9,986,030	Ω 4.646%, 02/25/25.....	12,600	12,562,170
Bank of Montreal			Marriott International, Inc.		
4.584%, 03/19/25.....	25,000	24,858,304	Ω 4.580%, 02/13/25.....	1,000	998,342
Becton Dickinson & Co.			Ω 4.639%, 02/28/25.....	14,250	14,199,492
Ω 4.576%, 02/13/25.....	6,500	6,489,447	McCormick & Co., Inc.		
Boston Properties LP			Ω 4.566%, 02/26/25.....	7,000	6,977,099
Ω 4.630%, 02/06/25.....	1,000	999,249	MUFG Bank Ltd.		
Ω 4.730%, 03/14/25.....	1,250	1,243,344	4.537%, 05/15/25.....	20,000	19,746,055
Broadcom, Inc.			Nestle Finance		
Ω 4.650%, 02/13/25.....	21,000	20,963,915	International Ltd.		
Caisse des Depots et			Ω 4.504%, 02/28/25.....	10,000	9,966,751
Consignations			NextEra Energy Capital		
Ω 4.653%, 03/12/25.....	11,500	11,444,630	Holdings, Inc.		
Canadian National Railway			Ω 4.604%, 02/11/25.....	7,500	7,489,698
Co.			NiSource, Inc.		
Ω 4.510%, 02/12/25.....	5,750	5,741,563	Ω 4.603%, 02/13/25.....	15,000	14,975,648
Ω 4.531%, 03/10/25.....	2,250	2,239,506	Nutrien Ltd.		
Ω 4.543%, 03/10/25.....	18,350	18,264,413	Ω 4.621%, 02/14/25.....	1,000	998,236
Ω 4.539%, 03/13/25.....	9,500	9,452,117	Parker-Hannifin Corp.		
Ω 4.563%, 03/17/25.....	20,000	19,889,125	Ω 4.520%, 03/03/25.....	9,500	9,462,939
Canadian Pacific Railway			Ω 4.530%, 03/06/25.....	2,000	1,991,441
Co.			Ω 4.530%, 03/07/25.....	2,750	2,737,884
Ω 4.628%, 03/05/25.....	12,000	11,950,038	Ω 4.528%, 03/12/25.....	12,250	12,188,296
Caterpillar Financial			PSP Capital, Inc.		
Services Corp.			Ω 4.476%, 04/14/25.....	5,250	5,204,209
4.418%, 02/19/25.....	5,000	4,988,575	Ω 4.417%, 04/28/25.....	4,000	3,958,511
Chevron Corp.			Ω 4.410%, 05/05/25.....	5,000	4,943,887
Ω 4.500%, 03/13/25.....	5,000	4,975,479	Rogers Communications,		
CVS Health Corp.			Inc.		
Ω 5.128%, 04/08/25.....	14,000	13,876,957	Ω 4.839%, 02/21/25.....	30,000	29,920,952
Ω 5.133%, 04/16/25.....	10,000	9,901,563	Ω 4.726%, 02/28/25.....	3,000	2,989,419
Ω 5.131%, 04/17/25.....	2,000	1,980,049	Southern Co.		
DNB Bank ASA			Ω 4.577%, 02/04/25.....	9,025	9,020,512
Ω 4.747%, 02/18/25.....	17,000	16,963,437	Svensk Exportkredit AB		
Electricite de France SA			4.713%, 02/10/25.....	11,500	11,486,265
Ω 4.817%, 02/03/25.....	4,000	3,998,491	TELUS Corp.		
Enel Finance America LLC			Ω 4.567%, 02/27/25.....	17,000	16,942,213
Ω 4.644%, 03/14/25.....	15,000	14,920,655	Ω 4.614%, 04/09/25.....	8,700	8,625,064
Erste Abwicklungsanstalt			TotalEnergies Capital SA		
Ω 4.626%, 02/19/25.....	40,000	39,908,694	Ω 4.439%, 02/25/25.....	7,500	7,477,355
Ω 4.657%, 02/26/25.....	25,000	24,921,852	TransCanada PipeLines		
European Investment Bank			Ltd.		
4.718%, 02/27/25.....	10,000	9,967,940	Ω 4.594%, 03/19/25.....	1,728	1,717,732
4.723%, 02/27/25.....	14,500	14,453,513	United Overseas Bank Ltd.		
4.722%, 02/27/25.....	5,000	4,983,970	Ω 4.741%, 02/05/25.....	7,500	7,495,493
Eversource Energy					
Ω 4.705%, 02/11/25.....	9,000	8,987,813			
Ω 4.707%, 02/14/25.....	2,000	1,996,552			
Ω 4.684%, 02/18/25.....	19,250	19,207,318			
Experian Finance PLC					
Ω 4.558%, 02/12/25.....	500	499,261			

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount[^]</u> <u>(000)</u>	<u>Value[†]</u>		<u>Face Amount[^]</u>	<u>Value[†]</u>
			∞ 3.180%, 03/12/25.....	32,000	\$ 21,949,400
Volkswagen Financial Services			∞ 3.049%, 04/23/25.....	26,000	17,776,461
Ω 4.633%, 02/11/25.....	8,000	\$ 7,989,023	∞ 2.926%, 04/30/25.....	44,000	30,067,802
			Quebec Treasury Bills		
			∞ 3.402%, 02/07/25.....	400	275,083
TOTAL COMMERCIAL PAPER			∞ 3.509%, 02/14/25.....	3,300	2,268,255
(Cost \$632,667,977).....		<u>632,630,481</u>	∞ 3.256%, 02/21/25.....	3,500	2,404,472
			∞ 3.185%, 03/07/25.....	8,600	5,901,919
			∞ 3.160%, 03/14/25.....	25,000	17,147,624
FOREIGN SOVEREIGN OBLIGATIONS — (5.2%)			∞ 3.100%, 04/25/25.....	12,000	8,204,933
Alberta Treasury Bills			∞ 2.882%, 05/02/25.....	8,000	<u>5,465,112</u>
∞ 3.220%, 03/04/25.....	2,700	1,853,262	TOTAL FOREIGN SOVEREIGN OBLIGATIONS.....		<u>291,133,856</u>
∞ 3.162%, 03/11/25.....	4,000	2,744,088	TOTAL INVESTMENT SECURITIES		
Canada Treasury Bills			(Cost \$5,616,926,789)....		<u>5,568,834,417</u>
∞ 3.569%, 02/12/25.....	28,600	19,659,585			
∞ 3.810%, 02/27/25.....	13,800	9,474,794	<u>Shares</u>		
∞ 3.129%, 03/12/25.....	18,000	12,345,670	SECURITIES LENDING COLLATERAL — (0.5%)		
∞ 3.104%, 04/24/25.....	9,600	6,562,758	@§ The DFA Short Term Investment Fund	2,528,634	<u>29,251,242</u>
∞ 3.005%, 04/09/25.....	12,000	8,212,695	TOTAL INVESTMENTS — (100.0%)		
Monetary Authority of Singapore Bills			(Cost \$5,646,177,157) ^{^^}		<u>\$5,598,085,659</u>
∞ 3.283%, 02/13/25.....	81,000	59,552,303			
∞ 3.225%, 02/27/25.....	74,600	54,782,321			
Ontario Treasury Bills					
∞ 3.402%, 02/12/25.....	400	274,970			
∞ 3.170%, 04/02/25.....	2,300	1,575,034			
∞ 3.281%, 02/26/25.....	1,639	1,125,461			
∞ 3.281%, 03/05/25.....	2,200	1,509,854			

As of January 31, 2025, 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 91,073,460	SGD 120,280,865	Societe Generale	02/10/25	\$2,543,620
SGD 33,248,582	USD 24,379,568	Societe Generale	02/10/25	92,252
USD 60,369,759	SGD 80,499,174	State Street Bank and Trust	02/10/25	1,120,277
USD 55,279,365	SGD 74,156,660	UBS AG	02/10/25	698,137
USD 59,508,796	CAD 82,474,847	State Street Bank and Trust	02/11/25	2,742,518
USD 53,754,910	EUR 50,361,167	Royal Bank of Canada	02/13/25	1,489,224
USD 25,263,836	SGD 34,030,210	Royal Bank of Canada	02/20/25	206,158
USD 47,728,563	SGD 63,793,844	State Street Bank and Trust	02/20/25	754,841
USD 10,400,248	CAD 14,984,059	Citibank, N.A.	02/21/25	82,636
USD 51,114,770	CAD 71,152,680	Royal Bank of Canada	02/21/25	2,120,987
USD 7,715,185	CAD 10,741,475	State Street Bank and Trust	02/21/25	318,900
USD 84,535,496	AUD 135,870,493	UBS AG	02/28/25	58,090
GBP 1,062,361	USD 1,309,235	Citibank, N.A.	03/24/25	7,775
USD 10,200,639	GBP 8,160,792	UBS AG	03/24/25	83,698
USD 3,513,105	GBP 2,800,126	Societe Generale	03/31/25	41,878
USD 46,149,701	EUR 44,013,191	Royal Bank of Canada	04/02/25	365,612
EUR 5,339,156	USD 5,474,260	State Street Bank and Trust	04/02/25	79,720
USD 45,611,679	EUR 43,715,472	Royal Bank of Canada	04/03/25	134,998
EUR 22,345,309	USD 23,051,376	UBS AG	04/03/25	194,180
USD 85,512,364	CAD 122,668,769	Royal Bank of Canada	04/07/25	878,272
USD 92,630,932	CAD 132,166,926	Citibank, N.A.	04/09/25	1,435,042
USD 43,948,555	EUR 42,056,742	State Street Bank and Trust	04/09/25	183,591

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	90,883,241	CAD	129,965,715	Citibank, N.A.	04/17/25	\$ 1,172,199
USD	11,002,187	CAD	15,771,089	State Street Bank and Trust	04/17/25	115,925
USD	65,179,317	CAD	94,185,527	Societe Generale	04/21/25	153,831
USD	39,910,620	CAD	57,141,475	State Street Bank and Trust	04/21/25	460,268
USD	18,097,515	CAD	25,918,085	UBS AG	04/21/25	203,725
USD	37,650,325	EUR	36,055,655	Australia and New Zealand Bank	04/25/25	98,232
Total Appreciation						\$17,836,586
SGD	72,559,468	USD	54,007,430	Bank of America Corp.	02/10/25	\$ (601,777)
SGD	71,859,785	USD	54,403,292	Royal Bank of Canada	02/10/25	(1,512,624)
EUR	18,705,211	USD	19,534,576	UBS AG	02/13/25	(121,985)
SGD	39,755,218	USD	29,320,559	Royal Bank of Canada	02/20/25	(47,350)
USD	13,789,078	JPY	2,131,826,667	Royal Bank of Canada	03/21/25	(27,173)
USD	18,677,124	JPY	2,888,710,778	State Street Bank and Trust	03/24/25	(50,853)
EUR	4,575,170	USD	4,786,680	UBS AG	04/02/25	(27,425)
CAD	3,926,997	USD	2,738,657	Citibank, N.A.	04/07/25	(29,265)
CAD	28,829,583	USD	20,051,868	Societe Generale	04/07/25	(161,185)
CAD	15,601,519	USD	10,843,045	Citibank, N.A.	04/09/25	(77,913)
EUR	5,678,783	USD	5,922,679	State Street Bank and Trust	04/09/25	(13,240)
USD	93,187,651	AUD	150,507,183	Societe Generale	04/14/25	(415,727)
USD	90,589,572	AUD	146,100,242	Bank of America Corp.	04/17/25	(275,135)
CAD	57,049,321	USD	39,945,134	UBS AG	04/17/25	(565,872)
USD	38,978,263	EUR	37,480,223	State Street Bank and Trust	04/23/25	(53,366)
Total (Depreciation)						\$ (3,980,890)
Total Appreciation (Depreciation)						\$13,855,696

As of January 31, 2025, the value of Rule 144A securities amounted to \$1,321,553,148 or 23.2% of net assets.

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Assets				
Bonds.....	—	\$4,252,981,454	—	\$4,252,981,454
U.S. Treasury Obligations.....	—	392,088,626	—	392,088,626
Commercial Paper.....	—	632,630,481	—	632,630,481
Foreign Sovereign Obligations.....	—	291,133,856	—	291,133,856
Securities Lending Collateral.....	—	29,251,242	—	29,251,242
Total Investments in Securities.....	—	\$5,598,085,659	—	\$5,598,085,659
Financial Instruments				
Assets				
Forward Currency Contracts**.....	—	17,836,586	—	17,836,586
Liabilities				
Forward Currency Contracts**.....	—	(3,980,890)	—	(3,980,890)
Total Financial Instruments.....	—	\$ 13,855,696	—	\$ 13,855,696

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

DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(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%)			Ally Financial, Inc.		
Federal National Mortgage Association			8.000%, 11/01/31.....	3,849	\$4,318,434
0.375%, 08/25/25.....	5,750	\$ 5,627,996	Altria Group, Inc.		
			3.400%, 05/06/30.....	2,100	1,933,323
BONDS — (92.9%)			2.450%, 02/04/32.....	6,600	5,447,568
3M Co.			4.500%, 05/02/43.....	900	738,087
2.375%, 08/26/29.....	2,000	1,803,649	Amcro Flexibles North America, Inc.		
7-Eleven, Inc.			2.630%, 06/19/30.....	375	329,753
Ω 1.800%, 02/10/31.....	5,000	4,082,200	Amdocs Ltd.		
Ω 2.500%, 02/10/41.....	5,454	3,512,991	2.538%, 06/15/30.....	1,600	1,404,485
Abbott Laboratories			American Electric Power Co., Inc.		
4.750%, 04/15/43.....	5,000	4,690,929	5.625%, 03/01/33.....	400	404,386
AbbVie, Inc.			American Express Co.		
4.050%, 11/21/39.....	3,000	2,575,916	8.150%, 03/19/38.....	2,000	2,518,882
4.400%, 11/06/42.....	7,200	6,272,096	4.050%, 12/03/42.....	6,000	5,058,895
5.350%, 03/15/44.....	400	391,629	American Honda Finance Corp.		
Accenture Capital, Inc.			# 5.050%, 07/10/31.....	1,500	1,495,425
4.050%, 10/04/29.....	1,100	1,072,172	American Tower Corp.		
AEP Texas, Inc.			5.650%, 03/15/33.....	400	406,756
5.700%, 05/15/34.....	400	401,967	5.550%, 07/15/33.....	400	402,774
AerCap Ireland Capital DAC/AerCap Global Aviation Trust			American Water Capital Corp.		
3.400%, 10/29/33.....	4,000	3,413,963	4.300%, 12/01/42.....	3,176	2,695,655
3.850%, 10/29/41.....	2,800	2,203,910	Amgen, Inc.		
Aetna, Inc.			2.300%, 02/25/31.....	3,413	2,928,087
6.750%, 12/15/37.....	1,000	1,057,290	4.950%, 10/01/41.....	1,200	1,088,040
Affiliated Managers Group, Inc.			Analog Devices, Inc.		
3.300%, 06/15/30.....	5,200	4,759,885	2.800%, 10/01/41.....	1,500	1,067,500
5.500%, 08/20/34.....	2,800	2,740,844	Anheuser-Busch InBev Worldwide, Inc.		
Aflac, Inc.			5.450%, 01/23/39.....	4,695	4,679,207
6.450%, 08/15/40.....	2,300	2,479,927	APA Infrastructure Ltd.		
African Development Bank			0.750%, 03/15/29..... EUR	1,100	1,034,558
3.350%, 08/08/28..... AUD	4,300	2,589,448	Appalachian Power Co.		
AGCO Corp.			5.650%, 04/01/34.....	400	400,514
5.800%, 03/21/34.....	4,660	4,678,049	7.000%, 04/01/38.....	5,200	5,718,922
Aker BP ASA			Apple, Inc.		
Ω 4.000%, 01/15/31.....	1,000	926,366	3.350%, 02/09/27.....	6,000	5,889,160
Ω 6.000%, 06/13/33.....	10,000	10,070,910	2.200%, 09/11/29.....	5,000	4,520,530
Alabama Power Co.			2.375%, 02/08/41.....	7,000	4,831,764
5.500%, 03/15/41.....	1,500	1,459,944	3.850%, 05/04/43.....	5,500	4,561,374
3.850%, 12/01/42.....	650	517,693	ArcelorMittal SA		
Albemarle Corp.			# 6.800%, 11/29/32.....	5,000	5,343,314
# 5.050%, 06/01/32.....	2,000	1,907,519	Arizona Public Service Co.		
Alimentation Couche-Tard, Inc.			2.200%, 12/15/31.....	7,500	6,203,348
Ω 3.439%, 05/13/41.....	4,450	3,295,820	Arrow Electronics, Inc.		
Allegion PLC			5.875%, 04/10/34.....	5,000	5,006,983
3.500%, 10/01/29.....	3,800	3,565,390	Ashtead Capital, Inc.		
Allstate Corp.			Ω 2.450%, 08/12/31.....	2,000	1,680,217
5.350%, 06/01/33.....	1,900	1,902,856	Ω 5.500%, 08/11/32.....	4,600	4,562,002
4.500%, 06/15/43.....	4,470	3,796,923	Ω 5.950%, 10/15/33.....	2,500	2,529,391

DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
Assurant, Inc.			Bayer U.S. Finance II LLC		
2.650%, 01/15/32.....	6,000	\$5,002,818	Ω 4.375%, 12/15/28.....	1,500	\$ 1,449,449
AT&T, Inc.			Bayer U.S. Finance LLC		
4.500%, 05/15/35.....	2,000	1,853,755	Ω 6.500%, 11/21/33.....	10,000	10,300,119
4.900%, 08/15/37.....	2,000	1,885,088	Berkshire Hathaway		
4.850%, 03/01/39.....	1,400	1,297,625	Energy Co.		
Athene Holding Ltd.			6.125%, 04/01/36.....	4,300	4,515,557
# 5.875%, 01/15/34.....	6,400	6,473,788	5.950%, 05/15/37.....	6,000	6,207,058
Australia & New Zealand			6.500%, 09/15/37.....	3,073	3,404,552
Banking Group Ltd.			BHP Billiton Finance USA		
4.500%, 03/31/28..... AUD	9,200	5,712,890	Ltd.		
4.950%, 09/11/28..... AUD	6,425	4,041,796	5.000%, 09/30/43.....	3,919	3,644,273
4.950%, 02/05/29..... AUD	3,200	2,012,239	Black Hills Corp.		
5.000%, 06/18/29..... AUD	2,000	1,259,539	4.350%, 05/01/33.....	8,837	8,171,535
AutoNation, Inc.			6.000%, 01/15/35.....	770	792,276
1.950%, 08/01/28.....	3,000	2,702,889	BlackRock Funding, Inc.		
2.400%, 08/01/31.....	3,000	2,492,604	4.700%, 03/14/29.....	843	846,689
AutoZone, Inc.			Blackrock, Inc.		
5.200%, 08/01/33.....	400	395,595	3.250%, 04/30/29.....	710	672,910
AvalonBay Communities,			BMW U.S. Capital LLC		
Inc.			#Ω 4.650%, 08/13/29.....	4,000	3,949,493
3.300%, 06/01/29.....	510	478,812	Boardwalk Pipelines LP		
2.450%, 01/15/31.....	3,000	2,616,998	3.600%, 09/01/32.....	150	131,878
Avnet, Inc.			5.625%, 08/01/34.....	5,000	4,964,892
3.000%, 05/15/31.....	8,245	7,072,309	Boeing Co.		
5.500%, 06/01/32.....	400	393,962	2.950%, 02/01/30.....	1,710	1,534,100
Ayvens SA			6.125%, 02/15/33.....	2,835	2,929,770
3.875%, 07/16/29..... EUR	6,500	6,942,428	3.600%, 05/01/34.....	1,825	1,548,861
Baker Hughes			Booz Allen Hamilton, Inc.		
Holdings LLC			5.950%, 08/04/33.....	2,000	2,031,426
5.125%, 09/15/40.....	6,000	5,721,338	Boston Properties LP		
Banco Santander SA			5.750%, 01/15/35.....	400	391,532
5.796%, 01/23/29..... AUD	2,520	1,600,289	BP Capital Markets		
3.490%, 05/28/30.....	600	549,641	America, Inc.		
5.439%, 07/15/31.....	5,000	5,035,074	4.989%, 04/10/34.....	3,000	2,921,347
6.938%, 11/07/33.....	800	878,083	3.060%, 06/17/41.....	5,400	3,910,938
Bank of America Corp.			BPCE SA		
5.875%, 02/07/42.....	3,636	3,797,396	#Ω 2.700%, 10/01/29.....	2,000	1,800,846
# 5.000%, 01/21/44.....	800	749,073	Bighthouse Financial, Inc.		
Bank of America NA			# 5.625%, 05/15/30.....	4,035	4,147,107
5.815%, 10/30/28..... AUD	2,720	1,755,773	Bristol-Myers Squibb Co.		
Bank of Montreal			4.125%, 06/15/39.....	2,750	2,384,273
5.511%, 06/04/31.....	5,000	5,083,265	2.350%, 11/13/40.....	1,200	803,326
Bank of New Zealand			3.550%, 03/15/42.....	4,000	3,112,076
3.661%, 07/17/29..... EUR	2,000	2,129,140	Brixmor Operating		
Bank of Nova Scotia			Partnership LP		
3.500%, 04/17/29..... EUR	5,000	5,291,779	# 2.500%, 08/16/31.....	1,833	1,545,793
2.450%, 02/02/32.....	6,800	5,721,823	Broadcom, Inc.		
5.650%, 02/01/34.....	2,000	2,045,868	Ω 2.450%, 02/15/31.....	400	345,959
Banque Federative du			Ω 4.150%, 04/15/32.....	400	374,169
Credit Mutuel SA			4.300%, 11/15/32.....	2,800	2,634,427
5.375%, 05/25/28..... GBP	3,000	3,779,898	Ω 3.419%, 04/15/33.....	600	524,628
Barclays PLC			Ω 3.137%, 11/15/35.....	4,900	3,982,679
3.250%, 02/12/27..... GBP	3,000	3,604,763	Brookfield Finance, Inc.		
BAT Capital Corp.			4.350%, 04/15/30.....	2,000	1,934,824
4.906%, 04/02/30.....	8,600	8,515,149	2.724%, 04/15/31.....	4,000	3,498,553
4.390%, 08/15/37.....	2,000	1,733,766	5.675%, 01/15/35.....	3,000	3,028,475
7.079%, 08/02/43.....	400	434,461			

DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
Brown & Brown, Inc. 4.200%, 03/17/32.....	400	\$ 369,591	Conagra Brands, Inc. 5.300%, 11/01/38.....	7,600	\$ 7,156,332
Brunswick Corp. 4.400%, 09/15/32.....	5,000	4,561,841	ConocoPhillips 5.900%, 10/15/32.....	4,800	5,030,404
Camden Property Trust 4.900%, 01/15/34.....	5,000	4,867,882	Consolidated Edison Co. of New York, Inc. 6.750%, 04/01/38.....	1,300	1,433,187
Canadian Imperial Bank of Commerce 3.807%, 07/09/29..... EUR	2,150	2,303,434	5.500%, 12/01/39.....	1,400	1,381,778
3.600%, 04/07/32.....	2,000	1,804,281	5.700%, 06/15/40.....	294	294,938
6.092%, 10/03/33.....	8,000	8,385,664	3.950%, 03/01/43.....	500	398,910
Canadian Natural Resources Ltd. 5.850%, 02/01/35.....	2,000	1,993,500	Constellation Energy Generation LLC 5.800%, 03/01/33.....	400	407,871
6.250%, 03/15/38.....	9,800	10,027,383	5.600%, 06/15/42.....	1,768	1,696,004
Capital One Financial Corp. 1.650%, 06/12/29..... EUR	900	881,736	Continental Resources, Inc. Ω 2.875%, 04/01/32.....	13,000	10,713,581
Cardinal Health, Inc. 4.600%, 03/15/43.....	400	340,225	Cooperatieve Rabobank UA 5.051%, 02/26/29..... AUD	19,670	12,376,318
Carrier Global Corp. 3.377%, 04/05/40.....	3,211	2,490,964	Corebridge Financial, Inc. 3.900%, 04/05/32.....	800	728,668
CBRE Services, Inc. 5.950%, 08/15/34.....	787	809,606	4.350%, 04/05/42.....	8,000	6,673,154
CDP Financial, Inc. 4.875%, 06/05/29.....	700	707,350	Cox Communications, Inc. Ω 4.800%, 02/01/35.....	3,797	3,449,720
CenterPoint Energy Resources Corp. 5.400%, 07/01/34.....	8,000	7,982,438	Ω 4.700%, 12/15/42.....	1,000	801,018
5.850%, 01/15/41.....	3,000	3,021,636	Credit Agricole SA 5.411%, 01/18/29..... AUD	900	568,421
CF Industries, Inc. 5.150%, 03/15/34.....	1,700	1,649,324	1.750%, 03/05/29..... EUR	500	492,687
4.950%, 06/01/43.....	4,000	3,538,900	Crown Castle, Inc. 2.900%, 04/01/41.....	6,000	4,215,983
Charles Schwab Corp. 2.750%, 10/01/29.....	350	319,240	CSX Corp. 5.200%, 11/15/33.....	1,000	1,006,924
Choice Hotels International, Inc. 3.700%, 12/01/29.....	1,040	969,320	4.750%, 05/30/42.....	968	881,202
Cigna Group 2.400%, 03/15/30.....	3,360	2,960,263	CVS Health Corp. 4.780%, 03/25/38.....	8,800	7,729,488
# 5.250%, 02/15/34.....	2,000	1,966,533	4.125%, 04/01/40.....	170	135,384
4.800%, 08/15/38.....	2,800	2,544,690	5.300%, 12/05/43.....	400	354,630
3.200%, 03/15/40.....	1,470	1,082,810	6.000%, 06/01/44.....	400	383,832
6.125%, 11/15/41.....	400	407,863	Daimler Truck Finance North America LLC Ω 5.375%, 01/18/34.....	850	839,172
Citigroup, Inc. 8.125%, 07/15/39.....	7,866	9,733,816	Ω 5.375%, 06/25/34.....	5,000	4,936,991
5.875%, 01/30/42.....	4,000	4,105,225	Darden Restaurants, Inc. # 6.300%, 10/10/33.....	5,000	5,245,260
CNA Financial Corp. 5.500%, 06/15/33.....	2,000	2,007,092	Dell International LLC/EMC Corp. 3.375%, 12/15/41.....	5,000	3,656,990
5.125%, 02/15/34.....	2,400	2,347,059	Devon Energy Corp. 5.600%, 07/15/41.....	1,600	1,473,478
CNO Financial Group, Inc. 5.250%, 05/30/29.....	2,750	2,732,799	4.750%, 05/15/42.....	8,400	6,971,103
Comcast Corp. 4.550%, 01/15/29.....	500	495,940	Discover Financial Services 6.700%, 11/29/32.....	2,179	2,329,938
7.050%, 03/15/33.....	3,437	3,838,088	Dominion Energy, Inc. 4.900%, 08/01/41.....	6,755	6,016,779
4.200%, 08/15/34.....	675	618,787	Dow Chemical Co. 5.250%, 11/15/41.....	8,400	7,781,246
4.400%, 08/15/35.....	3,250	2,995,660			
3.900%, 03/01/38.....	3,800	3,204,975			

DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO

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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
DSV Finance BV 3.500%, 06/26/29..... EUR	1,500	\$1,590,204	Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial		
Duke Energy Carolinas LLC 6.100%, 06/01/37.....	2,167	2,258,455	3.350%, 05/21/29..... AUD	8,600	\$5,097,414
Duke Energy Corp. 3.300%, 06/15/41.....	400	294,039	Eversource Energy 5.125%, 05/15/33.....	400	389,467
Duquesne Light Holdings, Inc.			Exelon Corp. 5.625%, 06/15/35.....	400	401,626
Ω 2.775%, 01/07/32.....	500	418,447	Expedia Group, Inc. 3.250%, 02/15/30.....	53	48,898
DXC Technology Co. # 2.375%, 09/15/28.....	5,000	4,536,512	Exxon Mobil Corp. 4.227%, 03/19/40.....		
Eagle Materials, Inc. 2.500%, 07/01/31.....	600	514,443	Fairfax Financial Holdings Ltd.	5,000	4,370,383
Eastman Chemical Co. 4.800%, 09/01/42.....	3,305	2,882,742	# 4.625%, 04/29/30.....	1,500	1,456,307
eBay, Inc. 4.000%, 07/15/42.....	1,000	802,918	5.625%, 08/16/32.....	950	959,469
Edison International # 6.950%, 11/15/29.....	3,200	3,195,168	FedEx Corp. 4.900%, 01/15/34.....	3,588	3,443,012
Elevance Health, Inc. 2.250%, 05/15/30.....	3,616	3,159,600	5.100%, 01/15/44.....	3,000	2,675,841
5.950%, 12/15/34.....	1,200	1,246,581	Fidelity National Financial, Inc.		
4.625%, 05/15/42.....	1,000	872,754	3.400%, 06/15/30.....	8,900	8,101,803
Emerson Electric Co. 2.000%, 12/21/28.....	260	235,982	2.450%, 03/15/31.....	1,000	847,075
Enel Finance International NV			Fidelity National Information Services, Inc.		
Ω 5.500%, 06/26/34.....	5,400	5,333,130	5.100%, 07/15/32.....	3,500	3,477,605
Energy Transfer LP 6.050%, 06/01/41.....	5,000	4,970,503	# 3.100%, 03/01/41.....	1,000	726,213
6.500%, 02/01/42.....	2,000	2,067,908	First American Financial Corp.		
Eni SpA			2.400%, 08/15/31.....	3,010	2,492,506
Ω 5.500%, 05/15/34.....	5,800	5,752,033	Flex Ltd. 4.875%, 06/15/29.....	2,389	2,354,846
Enterprise Products Operating LLC			4.875%, 05/12/30.....	2,500	2,454,603
6.875%, 03/01/33.....	2,035	2,246,869	Flowserve Corp. 2.800%, 01/15/32.....	9,600	8,175,080
6.650%, 10/15/34.....	1,500	1,640,122	FMC Corp. # 5.650%, 05/18/33.....	3,500	3,494,032
5.950%, 02/01/41.....	2,049	2,109,313	FMR LLC Ω 4.950%, 02/01/33.....	8,555	8,396,086
5.700%, 02/15/42.....	1,270	1,265,792	Fortune Brands Innovations, Inc.		
4.850%, 08/15/42.....	400	360,907	3.250%, 09/15/29.....	3,900	3,612,910
4.450%, 02/15/43.....	1,400	1,195,685	# 5.875%, 06/01/33.....	400	411,459
Equinix, Inc. 3.900%, 04/15/32.....	400	369,244	Fox Corp. 5.476%, 01/25/39.....	9,600	9,145,801
Equitable Holdings, Inc. 5.594%, 01/11/33.....	2,980	3,017,535	Franklin Resources, Inc. 1.600%, 10/30/30.....	1,100	917,264
ERAC USA Finance LLC Ω 5.625%, 03/15/42.....	1,851	1,836,903	GATX Corp. 3.500%, 06/01/32.....	1,050	934,801
ERP Operating LP 1.850%, 08/01/31.....	2,000	1,658,512	5.450%, 09/15/33.....	500	502,625
4.650%, 09/15/34.....	5,400	5,118,300	General Dynamics Corp. 4.250%, 04/01/40.....	3,000	2,626,036
Estee Lauder Cos., Inc. 2.375%, 12/01/29.....	400	357,443	General Motors Co. 5.000%, 04/01/35.....	1,350	1,259,772
2.600%, 04/15/30.....	145	129,344	5.150%, 04/01/38.....	990	907,045

DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO

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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
General Motors Financial Co., Inc.			HSBC Holdings PLC		
5.850%, 04/06/30.....	8,000	\$8,187,156	4.950%, 03/31/30.....	3,556	\$3,540,581
Georgia-Pacific LLC			# 6.100%, 01/14/42.....	1,200	1,281,526
7.750%, 11/15/29.....	4,760	5,358,857	Humana, Inc.		
Gilead Sciences, Inc.			4.625%, 12/01/42.....	5,640	4,698,313
2.600%, 10/01/40.....	5,786	4,033,550	HYPO NOE Landesbank fuer Niederoesterreich und Wien AG		
Glencore Capital Finance DAC			4.000%, 02/01/27..... EUR	2,000	2,118,791
0.750%, 03/01/29..... EUR	600	568,666	IBM International Capital Pte. Ltd.		
Glencore Funding LLC			4.900%, 02/05/34.....	1,400	1,362,371
Ω 2.850%, 04/27/31.....	5,600	4,879,643	5.250%, 02/05/44.....	4,000	3,790,542
Ω 2.625%, 09/23/31.....	400	339,059	Imperial Brands Finance PLC		
Ω 6.500%, 10/06/33.....	5,000	5,324,379	Ω 5.875%, 07/01/34.....	10,000	9,975,028
Goldman Sachs Group, Inc.			Indiana Michigan Power Co.		
0.875%, 05/09/29..... EUR	2,750	2,623,924	6.050%, 03/15/37.....	1,384	1,434,959
6.125%, 02/15/33.....	6,200	6,618,630	ING Groep NV		
6.250%, 02/01/41.....	1,200	1,270,231	4.550%, 10/02/28.....	206	203,133
Halliburton Co.			Intel Corp.		
4.850%, 11/15/35.....	2,002	1,895,566	4.600%, 03/25/40.....	4,200	3,506,989
6.700%, 09/15/38.....	5,400	5,857,205	2.800%, 08/12/41.....	3,000	1,911,318
7.450%, 09/15/39.....	1,000	1,165,311	4.250%, 12/15/42.....	1,500	1,156,555
4.500%, 11/15/41.....	140	120,284	5.625%, 02/10/43.....	3,050	2,811,254
HCA, Inc.			Inter-American Development Bank		
5.500%, 06/01/33.....	5,000	4,970,691	3.100%, 02/22/28..... AUD	2,000	1,205,489
Health Care Service Corp. A Mutual Legal Reserve Co.			Inter-American Investment Corp.		
Ω 2.200%, 06/01/30.....	350	304,369	2.300%, 02/17/27..... AUD	1,500	890,249
Healthcare Realty Holdings LP			Intercontinental Exchange, Inc.		
2.000%, 03/15/31.....	400	330,149	2.650%, 09/15/40.....	7,000	4,918,690
Heineken NV			International Business Machines Corp.		
Ω 4.000%, 10/01/42.....	1,000	820,579	3.300%, 01/27/27.....	126	122,584
Helmerich & Payne, Inc.			3.500%, 05/15/29.....	29	27,544
2.900%, 09/29/31.....	3,600	3,017,977	4.150%, 05/15/39.....	3,300	2,840,886
Hess Corp.			2.850%, 05/15/40.....	6,000	4,299,628
5.600%, 02/15/41.....	3,000	2,951,176	International Finance Corp.		
Highwoods Realty LP			3.150%, 06/26/29..... AUD	5,000	2,965,291
7.650%, 02/01/34.....	1,000	1,109,153	International Flavors & Fragrances, Inc.		
Home Depot, Inc.			Ω 3.268%, 11/15/40.....	9,500	6,846,952
5.875%, 12/16/36.....	2,000	2,108,527	International Paper Co.		
3.300%, 04/15/40.....	8,400	6,549,395	6.000%, 11/15/41.....	9,000	9,144,298
Honeywell International, Inc.			Interpublic Group of Cos., Inc.		
5.700%, 03/15/37.....	2,000	2,069,502	3.375%, 03/01/41.....	5,000	3,702,537
Hongkong & Shanghai Banking Corp. Ltd.			Interstate Power & Light Co.		
5.100%, 03/03/28..... AUD	3,670	2,312,829	2.300%, 06/01/30.....	2,228	1,937,300
Host Hotels & Resorts LP			5.700%, 10/15/33.....	400	408,275
3.375%, 12/15/29.....	1,101	1,015,235	Intesa Sanpaolo SpA		
5.700%, 07/01/34.....	6,200	6,154,745	Ω 3.875%, 07/14/27.....	4,000	3,877,539
5.500%, 04/15/35.....	400	389,399			
HP, Inc.					
# 5.500%, 01/15/33.....	1,000	1,008,086			
# 6.000%, 09/15/41.....	2,000	2,017,506			

DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO

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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
Ω 4.000%, 09/23/29.....	1,500	\$ 1,419,418	Kraft Heinz Foods Co.		
Ω 7.200%, 11/28/33.....	5,000	5,471,920	5.000%, 06/04/42.....	5,000	\$4,514,756
Invitation Homes Operating Partnership LP			Kroger Co.		
5.500%, 08/15/33.....	1,000	995,672	7.500%, 04/01/31.....	6,725	7,549,752
ISS Global AS			5.150%, 08/01/43.....	400	368,352
3.875%, 06/05/29..... EUR	3,100	3,301,369	Kyndryl Holdings, Inc.		
Jabil, Inc.			3.150%, 10/15/31.....	400	349,330
3.600%, 01/15/30.....	3,995	3,712,617	# 6.350%, 02/20/34.....	5,300	5,514,323
3.000%, 01/15/31.....	6,167	5,427,698	Lazard Group LLC		
Jackson Financial, Inc.			4.500%, 09/19/28.....	7,000	6,867,252
5.670%, 06/08/32.....	2,000	2,007,004	Lear Corp.		
Jacobs Engineering Group, Inc.			3.500%, 05/30/30.....	3,595	3,303,234
5.900%, 03/01/33.....	3,398	3,463,721	Legg Mason, Inc.		
Janus Henderson			5.625%, 01/15/44.....	4,280	4,161,838
U.S. Holdings, Inc.			Liberty Utilities Co.		
Ω 5.450%, 09/10/34.....	417	397,857	Ω 5.869%, 01/31/34.....	5,000	5,023,750
Japan Government Five Year Bonds			Lincoln National Corp.		
0.200%, 12/20/27..... JPY	1,600,000	10,155,324	3.400%, 01/15/31.....	50	45,345
Japan Government Ten Year Bonds			3.400%, 03/01/32.....	4,555	4,020,902
0.100%, 03/20/29..... JPY	320,000	2,000,487	6.300%, 10/09/37.....	1,000	1,036,245
0.100%, 06/20/29..... JPY	480,000	2,992,684	7.000%, 06/15/40.....	400	437,876
Jefferies Financial Group, Inc.			Lockheed Martin Corp.		
4.000%, 04/16/29..... EUR	430	460,268	4.070%, 12/15/42.....	1,500	1,249,551
2.625%, 10/15/31.....	7,900	6,692,883	Loews Corp.		
6.200%, 04/14/34.....	3,000	3,090,306	6.000%, 02/01/35.....	1,900	2,021,321
Johnson & Johnson			# 4.125%, 05/15/43.....	3,000	2,481,101
1.300%, 09/01/30.....	2,825	2,381,840	LPL Holdings, Inc.		
# 4.375%, 12/05/33.....	4,334	4,212,899	6.000%, 05/20/34.....	1,700	1,741,047
# 4.950%, 06/01/34.....	15,000	15,077,521	LSEGA Financing PLC		
3.550%, 03/01/36.....	5,000	4,375,145	Ω 2.500%, 04/06/31.....	905	777,235
3.400%, 01/15/38.....	2,000	1,669,076	Ω 3.200%, 04/06/41.....	4,700	3,475,392
2.100%, 09/01/40.....	11,000	7,366,910	LYB International Finance BV		
JPMorgan Chase & Co.			5.250%, 07/15/43.....	400	363,159
6.400%, 05/15/38.....	5,000	5,487,850	LYB International Finance III LLC		
5.500%, 10/15/40.....	8,700	8,745,957	3.375%, 10/01/40.....	9,500	6,975,310
Juniper Networks, Inc.			Marathon Petroleum Corp.		
3.750%, 08/15/29.....	7,000	6,654,624	6.500%, 03/01/41.....	1,600	1,664,973
Kellanova			4.750%, 09/15/44.....	400	333,168
7.450%, 04/01/31.....	700	783,839	Markel Group, Inc.		
Kemper Corp.			3.350%, 09/17/29.....	7,000	6,523,895
3.800%, 02/23/32.....	1,327	1,172,796	Marriott International, Inc.		
Kimco Realty OP LLC			2.750%, 10/15/33.....	3,000	2,464,294
4.600%, 02/01/33.....	2,500	2,380,690	Mars, Inc.		
Kinder Morgan Energy Partners LP			Ω 3.600%, 04/01/34.....	5,000	4,402,420
6.950%, 01/15/38.....	800	868,498	Ω 2.375%, 07/16/40.....	400	267,382
6.500%, 09/01/39.....	1,565	1,635,060	Marsh & McLennan Cos., Inc.		
5.000%, 03/01/43.....	1,073	940,994	5.875%, 08/01/33.....	2,500	2,617,427
5.400%, 09/01/44.....	400	364,425	Mercedes-Benz Finance North America LLC		
Kinder Morgan, Inc.			Ω 5.100%, 11/15/29.....	3,100	3,105,153
7.750%, 01/15/32.....	400	454,351	Merck & Co., Inc.		
5.300%, 12/01/34.....	5,000	4,862,760	2.350%, 06/24/40.....	3,000	2,048,138
			MetLife, Inc.		
			# 6.500%, 12/15/32.....	300	327,363
			5.700%, 06/15/35.....	7,200	7,400,083

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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
Micron Technology, Inc.			NextEra Energy Capital		
# 4.663%, 02/15/30.....	4,334	\$4,231,824	Holdings, Inc.		
5.875%, 02/09/33.....	400	409,209	5.250%, 03/15/34.....	8,000	\$7,883,709
5.875%, 09/15/33.....	1,000	1,024,218	NiSource, Inc.		
3.366%, 11/01/41.....	3,200	2,333,963	5.950%, 06/15/41.....	525	534,268
Microsoft Corp.			Nomura Holdings, Inc.		
3.500%, 02/12/35.....	8,000	7,248,985	3.103%, 01/16/30.....	7,625	6,905,875
# 4.200%, 11/03/35.....	3,750	3,581,779	2.679%, 07/16/30.....	2,000	1,753,027
3.450%, 08/08/36.....	4,500	3,935,496	2.999%, 01/22/32.....	400	342,491
Mid-America			Nordea Bank Abp		
Apartments LP			4.375%, 09/10/29.....	6,000	5,870,122
5.000%, 03/15/34.....	5,000	4,869,597	Norfina Ltd.		
Mississippi Power Co.			4.800%, 12/14/27..... AUD	5,000	3,120,125
4.250%, 03/15/42.....	1,200	997,284	Northern Star Resources		
Mitsubishi UFJ Financial			Ltd.		
Group, Inc.			Ω 6.125%, 04/11/33.....	5,000	5,085,889
2.048%, 07/17/30.....	8,750	7,501,178	NOV, Inc.		
3.751%, 07/18/39.....	3,200	2,698,076	3.950%, 12/01/42.....	3,359	2,501,736
Molson Coors Beverage			Novartis Capital Corp.		
Co.			3.800%, 09/18/29.....	5,500	5,315,320
5.000%, 05/01/42.....	5,000	4,554,366	Nucor Corp.		
Mosaic Co.			3.125%, 04/01/32.....	180	158,235
5.625%, 11/15/43.....	400	380,727	NVIDIA Corp.		
Motability Operations			3.500%, 04/01/40.....	1,600	1,316,607
Group PLC			Nykredit Realkredit AS		
3.625%, 07/24/29..... EUR	5,000	5,316,874	3.875%, 07/09/29..... EUR	1,500	1,601,236
Motorola Solutions, Inc.			ONEOK, Inc.		
4.600%, 05/23/29.....	5,394	5,312,548	6.350%, 01/15/31.....	3,700	3,888,605
5.600%, 06/01/32.....	1,511	1,545,292	Ontario Teachers' Finance		
MPLX LP			Trust		
4.500%, 04/15/38.....	5,610	4,890,771	4.625%, 04/10/29.....	4,000	4,002,402
National Australia Bank			OP Corporate Bank PLC		
Ltd.			0.375%, 12/08/28..... EUR	1,500	1,407,297
4.400%, 05/12/28..... AUD	6,210	3,843,924	Oracle Corp.		
4.900%, 06/13/28.....	900	906,708	3.250%, 05/15/30.....	2,966	2,723,228
5.400%, 11/16/28..... AUD	7,000	4,471,446	3.800%, 11/15/37.....	400	333,547
# 4.787%, 01/10/29.....	695	698,546	3.600%, 04/01/40.....	9,000	7,019,392
4.850%, 03/22/29..... AUD	13,800	8,644,234	4.500%, 07/08/44.....	800	670,968
4.901%, 01/14/30.....	1,250	1,258,635	ORIX Corp.		
National Fuel Gas Co.			3.780%, 05/29/29..... EUR	4,500	4,777,213
2.950%, 03/01/31.....	3,300	2,855,947	4.000%, 04/13/32.....	2,500	2,308,805
Nationwide Building			Ovintiv, Inc.		
Society			6.250%, 07/15/33.....	7,000	7,178,552
Ω 5.127%, 07/29/29.....	1,180	1,183,041	6.500%, 08/15/34.....	3,000	3,114,164
NatWest Markets PLC			6.625%, 08/15/37.....	1,000	1,034,692
5.899%, 08/23/28..... AUD	7,500	4,807,435	6.500%, 02/01/38.....	1,000	1,018,289
Nederlandse			Owens Corning		
Waterschapsbank NV			3.875%, 06/01/30.....	4,900	4,617,877
3.450%, 07/17/28..... AUD	5,000	3,023,171	Pacific LifeCorp		
Nestle Holdings, Inc.			Ω 5.125%, 01/30/43.....	3,000	2,782,416
3.625%, 09/24/28.....	3,160	3,055,186	Penske Truck Leasing Co.		
NetApp, Inc.			LP/PTL Finance Corp.		
2.700%, 06/22/30.....	3,600	3,188,867	5.550%, 05/01/28.....	5,000	5,085,297
Newmont Corp.			Pfizer Investment		
5.875%, 04/01/35.....	5,000	5,159,913	Enterprises Pte. Ltd.		
4.875%, 03/15/42.....	3,000	2,733,170	5.110%, 05/19/43.....	1,000	945,052
			Pfizer, Inc.		
			2.550%, 05/28/40.....	4,000	2,788,517

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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
5.600%, 09/15/40.....	400	\$ 404,270	Reckitt Benckiser Treasury		
Philip Morris International, Inc.			Services PLC		
2.100%, 05/01/30.....	3,800	3,301,921	3.625%, 06/20/29..... EUR	250	\$ 266,409
5.625%, 09/07/33.....	3,000	3,061,579	Reinsurance Group of		
6.375%, 05/16/38.....	1,000	1,079,941	America, Inc.		
4.375%, 11/15/41.....	2,335	1,987,335	3.150%, 06/15/30.....	1,200	1,087,986
3.875%, 08/21/42.....	5,000	3,966,601	Revvity, Inc.		
4.125%, 03/04/43.....	400	326,177	3.300%, 09/15/29.....	1,500	1,388,950
4.875%, 11/15/43.....	400	359,412	Reynolds American, Inc.		
Phillips 66			5.700%, 08/15/35.....	1,000	1,002,135
# 2.150%, 12/15/30.....	2,200	1,879,819	6.150%, 09/15/43.....	400	397,243
4.650%, 11/15/34.....	3,000	2,801,463	Rio Tinto Alcan, Inc.		
5.875%, 05/01/42.....	2,380	2,374,926	6.125%, 12/15/33.....	5,000	5,276,460
Phillips 66 Co.			Roche Holdings, Inc.		
# 5.300%, 06/30/33.....	5,000	4,957,159	Ω 1.930%, 12/13/28.....	6,230	5,640,548
Plains All American			Ω 4.203%, 09/09/29.....	400	393,036
Pipeline LP/PAA Finance			Rogers Communications, Inc.		
Corp.			5.450%, 10/01/43.....	8,000	7,453,782
4.300%, 01/31/43.....	1,500	1,191,580	Royal Bank of Canada		
4.700%, 06/15/44.....	5,000	4,158,166	3.875%, 05/04/32.....	2,000	1,848,210
PNC Financial Services			5.000%, 02/01/33.....	6,000	5,923,534
Group, Inc.			Royalty Pharma PLC		
3.450%, 04/23/29.....	150	142,309	2.200%, 09/02/30.....	400	341,809
PPG Industries, Inc.			3.300%, 09/02/40.....	9,250	6,744,386
2.800%, 08/15/29.....	5,000	4,573,712	RTX Corp.		
2.550%, 06/15/30.....	2,695	2,389,893	4.875%, 10/15/40.....	4,000	3,678,369
Primerica, Inc.			Salesforce, Inc.		
2.800%, 11/19/31.....	5,950	5,094,708	2.700%, 07/15/41.....	4,000	2,828,965
Progress Energy, Inc.			Schlumberger Investment		
6.000%, 12/01/39.....	5,010	5,073,973	SA		
Progressive Corp.			5.000%, 06/01/34.....	3,000	2,938,074
6.250%, 12/01/32.....	900	966,897	SELP Finance SARL		
Prologis LP			0.875%, 05/27/29..... EUR	4,500	4,219,771
4.625%, 01/15/33.....	2,600	2,509,265	Shell Finance U.S., Inc.		
Prudential Financial, Inc.			2.375%, 11/07/29.....	200	180,253
5.750%, 07/15/33.....	3,625	3,789,234	Shell International Finance		
3.000%, 03/10/40.....	600	442,331	BV		
Prudential Funding Asia			3.875%, 11/13/28.....	1,000	974,428
PLC			6.375%, 12/15/38.....	4,000	4,367,673
3.125%, 04/14/30.....	3,600	3,295,979	Siemens		
3.625%, 03/24/32.....	2,750	2,496,323	Financieringsmaatschappij		
Public Storage Operating			NV		
Co.			Ω 6.125%, 08/17/26.....	80	82,049
5.100%, 08/01/33.....	3,600	3,575,992	Ω 2.875%, 03/11/41.....	10,000	7,265,980
PulteGroup, Inc.			Simon Property Group LP		
6.375%, 05/15/33.....	1,100	1,158,246	2.650%, 07/15/30.....	3,800	3,388,659
PVH Corp.			2.250%, 01/15/32.....	3,967	3,298,139
4.125%, 07/16/29..... EUR	2,900	3,100,201	Societe Generale SA		
Quanta Services, Inc.			Ω 3.000%, 01/22/30.....	5,400	4,844,121
3.050%, 10/01/41.....	1,100	769,721	Southern Co.		
Rayonier LP			5.200%, 06/15/33.....	400	395,393
2.750%, 05/17/31.....	3,500	2,978,505	Southern Co. Gas Capital		
Realty Income Corp.			Corp.		
3.100%, 12/15/29.....	972	894,379	5.750%, 09/15/33.....	1,900	1,947,515
5.625%, 10/13/32.....	2,600	2,654,766	Southwest Gas Corp.		
2.850%, 12/15/32.....	2,067	1,750,646	2.200%, 06/15/30.....	5,700	4,915,629
1.800%, 03/15/33.....	4,600	3,543,137			

DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
SSE PLC			TransCanada PipeLines		
2.875%, 08/01/29..... EUR	200	\$ 206,657	Ltd.		
Stanley Black & Decker, Inc.			4.625%, 03/01/34.....	7,145	\$6,674,592
3.000%, 05/15/32.....	6,500	5,580,534	Travelers Cos., Inc.		
5.200%, 09/01/40.....	3,000	2,838,053	5.350%, 11/01/40.....	3,300	3,236,166
State Street Bank & Trust Co.			4.600%, 08/01/43.....	2,000	1,765,967
4.782%, 11/23/29.....	5,000	5,001,913	Treasury Corp. of Victoria		
State Street Corp.			2.500%, 10/22/29..... AUD	5,000	2,869,145
2.400%, 01/24/30.....	810	726,903	TWDC Enterprises 18 Corp.		
Steel Dynamics, Inc.			4.125%, 12/01/41.....	1,000	839,743
3.250%, 01/15/31.....	6,080	5,500,693	Tyson Foods, Inc.		
Stellantis Finance U.S., Inc.			5.700%, 03/15/34.....	2,000	2,015,710
#Ω 2.691%, 09/15/31.....	9,099	7,578,925	Union Pacific Corp.		
Sumitomo Mitsui Financial Group, Inc.			3.600%, 09/15/37.....	2,000	1,681,456
3.040%, 07/16/29.....	2,200	2,024,880	3.375%, 02/14/42.....	250	190,504
2.222%, 09/17/31.....	6,227	5,209,563	United Parcel Service, Inc.		
5.766%, 01/13/33.....	2,000	2,057,213	6.200%, 01/15/38.....	1,075	1,151,924
Sumitomo Mitsui Trust Bank Ltd.			5.200%, 04/01/40.....	5,260	5,136,340
Ω 5.350%, 03/07/34.....	5,300	5,303,214	4.875%, 11/15/40.....	907	848,717
Sun Communities Operating LP			UnitedHealth Group, Inc.		
4.200%, 04/15/32.....	5,000	4,565,028	2.750%, 05/15/40.....	400	282,734
Suncor Energy, Inc.			3.050%, 05/15/41.....	5,200	3,755,462
5.950%, 12/01/34.....	6,600	6,702,500	4.250%, 03/15/43.....	1,550	1,306,688
6.850%, 06/01/39.....	1,500	1,620,358	Unum Group		
Svenska Handelsbanken AB			5.750%, 08/15/42.....	2,000	1,953,581
5.000%, 03/02/28..... AUD	17,500	10,963,958	Valero Energy Corp.		
Swedbank AB			7.500%, 04/15/32.....	4,400	4,950,684
4.250%, 07/11/28..... EUR	1,919	2,077,394	6.625%, 06/15/37.....	2,300	2,445,593
Tanger Properties LP			Ventas Realty LP		
2.750%, 09/01/31.....	6,000	5,095,010	3.000%, 01/15/30.....	3,400	3,084,780
Targa Resources Corp.			5.700%, 09/30/43.....	4,000	3,907,035
4.200%, 02/01/33.....	3,000	2,736,269	Verizon Communications, Inc.		
Telefonica Europe BV			2.350%, 03/23/28..... AUD	5,070	2,929,518
8.250%, 09/15/30.....	6,875	7,827,374	4.812%, 03/15/39.....	10,500	9,678,477
Telstra Group Ltd.			Viatrix, Inc.		
4.900%, 03/08/28..... AUD	9,170	5,752,183	3.850%, 06/22/40.....	12,150	9,108,260
Texas Instruments, Inc.			Virginia Electric & Power Co.		
2.250%, 09/04/29.....	900	811,220	5.300%, 08/15/33.....	5,000	4,969,103
T-Mobile USA, Inc.			8.875%, 11/15/38.....	1,138	1,478,460
4.375%, 04/15/40.....	1,450	1,259,898	4.000%, 01/15/43.....	2,800	2,234,865
3.000%, 02/15/41.....	8,500	6,071,739	Volkswagen Financial Services NV		
Toronto-Dominion Bank			1.125%, 07/05/26..... GBP	7,000	8,205,493
# 4.783%, 12/17/29.....	2,200	2,177,158	Volkswagen Group of America Finance LLC		
3.200%, 03/10/32.....	5,000	4,388,841	# 5.600%, 03/22/34.....	1,800	1,776,332
# 4.456%, 06/08/32.....	4,909	4,662,230	Voya Financial, Inc.		
TotalEnergies Capital International SA			5.700%, 07/15/43.....	1,200	1,149,549
2.829%, 01/10/30.....	1,000	916,044	Walt Disney Co.		
Toyota Motor Credit Corp.			6.200%, 12/15/34.....	2,200	2,383,658
4.650%, 01/05/29.....	450	448,991	3.500%, 05/13/40.....	6,400	5,144,296
			Welltower OP LLC		
			3.100%, 01/15/30.....	1,200	1,099,861
			2.750%, 01/15/31.....	7,300	6,424,140
			2.750%, 01/15/32.....	400	341,628

DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
Western Union Co. 2.750%, 03/15/31.....	5,000	\$ 4,248,071	U.S. TREASURY OBLIGATIONS — (3.1%)		
Westlake Corp. 3.375%, 06/15/30..... 2.875%, 08/15/41.....	1,016 800	932,869 537,339	U.S. Treasury Notes 0.375%, 04/30/25..... 0.250%, 05/31/25..... 0.250%, 07/31/25.....	3,000 11,750 3,750	\$ 2,972,051 11,595,965 3,677,051
Westpac Banking Corp. 1.953%, 11/20/28..... 5.100%, 05/14/29..... AUD	301 25,300	272,776 16,001,435	0.250%, 08/31/25..... 2.250%, 11/15/25..... 0.375%, 11/30/25.....	11,000 5,000 4,500	10,748,719 4,922,109 4,359,129
WestRock MWV LLC 8.200%, 01/15/30..... 7.950%, 02/15/31.....	1,400 3,885 3,112	1,269,407 4,408,490 3,517,371	2.625%, 01/31/26..... 1.875%, 07/31/26..... 1.500%, 08/15/26..... 0.875%, 11/15/30.....	5,000 8,600 2,500 5,000	4,921,045 8,312,773 2,400,098 4,113,476
Whirlpool Corp. # 5.750%, 03/01/34.....	12,000	11,663,370	TOTAL U.S. TREASURY OBLIGATIONS.....		58,022,416
Williams Cos., Inc. 5.650%, 03/15/33..... 6.300%, 04/15/40..... 5.400%, 03/04/44.....	400 1,000 7,000	403,811 1,041,575 6,572,945	TOTAL INVESTMENT SECURITIES (Cost \$1,904,638,554)....		1,809,571,522
Willis North America, Inc. 5.350%, 05/15/33.....	3,000	2,982,161	Shares		
Wisconsin Power & Light Co. 5.375%, 03/30/34.....	2,200	2,193,504	SECURITIES LENDING COLLATERAL — (3.7%) @§ The DFA Short Term Investment Fund	6,046,233	69,942,824
WP Carey, Inc. 2.250%, 04/01/33.....	5,000	3,949,851	TOTAL INVESTMENTS — (100.0%) (Cost \$1,974,577,609)^^.		\$1,879,514,346
WRKCo, Inc. 4.200%, 06/01/32.....	1,600	1,495,468			
TOTAL BONDS.....		<u>1,745,921,110</u>			

As of January 31, 2025, 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 75,845,606	AUD 114,449,176	Bank of America Corp.	02/11/25	\$4,691,988
USD 27,500,706	EUR 26,349,825	Australia and New Zealand Bank	04/03/25	89,300
USD 26,072,707	EUR 24,970,693	Australia and New Zealand Bank	04/25/25	65,642
Total Appreciation				\$4,846,930
USD 15,082,655	JPY 2,371,767,889	State Street Bank and Trust	02/05/25	\$ (211,455)
AUD 23,221,018	USD 14,446,979	Bank of New York Mellon	02/11/25	(10,358)
AUD 15,264,603	USD 9,529,327	State Street Bank and Trust	02/11/25	(39,248)
USD 15,720,067	GBP 12,745,033	Citibank, N.A.	04/10/25	(79,082)
USD 61,993,605	AUD 100,117,481	HSBC Bank	04/14/25	(271,426)
AUD 24,617,148	USD 15,388,499	UBS AG	04/14/25	(78,611)
USD 17,626,409	AUD 28,430,105	Bank of America Corp.	04/17/25	(55,239)
Total (Depreciation)				\$ (745,419)
Total Appreciation (Depreciation)				<u>\$4,101,511</u>

DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO**CONTINUED**

As of January 31, 2025, the value of Rule 144A securities amounted to \$192,731,614 or 10.0% of net assets.

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Assets				
Agency Obligations.....	—	\$ 5,627,996	—	\$ 5,627,996
Bonds.....	—	1,745,921,110	—	1,745,921,110
U.S. Treasury Obligations.....	—	58,022,416	—	58,022,416
Securities Lending Collateral.....	—	69,942,824	—	69,942,824
Total Investments in Securities.....	—	<u>\$1,879,514,346</u>	—	<u>\$1,879,514,346</u>
Financial Instruments				
Assets				
Forward Currency Contracts**.....	—	4,846,930	—	4,846,930
Liabilities				
Forward Currency Contracts**.....	—	(745,419)	—	(745,419)
Total Financial Instruments.....	—	<u>\$ 4,101,511</u>	—	<u>\$ 4,101,511</u>

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

DFA TARGETED CREDIT PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Face Amount[^]</u>	<u>Value[†]</u>		<u>Face Amount[^]</u>	<u>Value[†]</u>
	<u>(000)</u>			<u>(000)</u>	
BONDS — (81.9%)			CANADA — (Continued)		
AUSTRALIA — (1.1%)			Canadian Natural Resources		
Glencore Finance Europe			Ltd.		
Ltd.			3.900%, 02/01/25.....	1,200	\$ 1,200,000
1.750%, 03/17/25..... EUR	1,000	\$1,036,002	2.050%, 07/15/25.....	420	414,915
Glencore Funding LLC			Element Fleet		
#Ω 1.625%, 09/01/25.....	1,175	1,153,223	Management Corp.		
Ω 1.625%, 04/27/26.....	700	674,087	Ω 3.850%, 06/15/25.....	2,500	2,490,281
(r)Ω SOFR + 1.060%,			Enbridge Pipelines, Inc.		
FRN, 5.427%,			3.000%, 08/10/26..... CAD	3,000	2,055,836
04/04/27.....	29	29,110	Enbridge, Inc.		
Macquarie Bank Ltd.....			2.500%, 02/14/25.....	700	699,501
SOFR + 0.920%,			Methanex Corp.		
FRN, 5.284%,			# 5.250%, 12/15/29.....	1,000	973,785
(r)Ω. 07/02/27.....	6,000	6,057,840	National Bank of Canada		
Macquarie Group Ltd.			5.296%, 11/03/25..... CAD	2,000	1,396,966
0.625%, 02/03/27..... EUR	500	497,734	Rogers Communications,		
Telstra Corp. Ltd.			Inc.		
Ω 3.125%, 04/07/25.....	50	49,843	3.100%, 04/15/25..... CAD	7,400	5,089,852
TOTAL AUSTRALIA.....		<u>9,497,839</u>	Royal Bank of Canada		
BELGIUM — (0.8%)			3.369%, 09/29/25..... CAD	10,300	7,097,493
Belfius Bank SA			Toronto-Dominion Bank		
0.375%, 09/02/25..... EUR	1,800	1,844,876	2.667%, 09/09/25..... CAD	5,000	3,430,385
0.375%, 02/13/26..... EUR	5,000	5,069,931	(r) SOFR + 0.730%,		
TOTAL BELGIUM.....		<u>6,914,807</u>	FRN, 5.098%,		
CANADA — (5.8%)			04/05/27.....	2,500	<u>2,504,203</u>
Alimentation Couche-Tard,			TOTAL CANADA.....		<u>48,284,676</u>
Inc.			DENMARK — (1.3%)		
1.875%, 05/06/26..... EUR	1,000	1,026,454	Danske Bank AS		
Bank of Montreal			0.625%, 05/26/25..... EUR	2,500	2,576,270
(r) SOFR + 0.620%,			ISS Finance BV		
FRN, 5.013%,			1.250%, 07/07/25..... EUR	2,800	2,884,812
09/15/26.....	170	170,243	Nykredit Realkredit AS		
(r) SOFR + 0.760%,			0.250%, 01/13/26..... EUR	5,000	<u>5,071,311</u>
FRN, 5.182%,			TOTAL DENMARK.....		<u>10,532,393</u>
06/04/27.....	6,500	6,530,693	FRANCE — (3.4%)		
Bank of Nova Scotia, 3M			Ayvens Bank NV		
Euribor + 0.400%, FRN			2.125%, 05/06/25..... EUR	700	724,699
(r) 3.243%, 06/17/26..... EUR	2,000	2,077,187	Banque Federative du Credit		
Bell Telephone Co. of			Mutuel SA		
Canada or Bell Canada			0.010%, 03/07/25..... EUR	1,000	1,034,794
3.350%, 03/12/25..... CAD	4,500	3,096,047	1.000%, 05/23/25..... EUR	2,000	2,062,829
Canadian Imperial Bank of			(r) SOFR + 1.400%,		
Commerce			FRN, 5.772%,		
1.250%, 06/22/26.....	6,766	6,465,180	07/13/26.....	500	506,422
(r) 3M Euribor + 0.700%,			(r)Ω SOFR + 1.130%,		
FRN, 3.341%,			FRN, 5.511%,		
01/29/27..... EUR	1,500	1,565,655	01/23/27.....	750	755,845

DFA TARGETED CREDIT PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
FRANCE — (Continued)			GERMANY — (Continued)		
(r) 3M Euribor + 0.640%, FRN, 3.519%, 03/05/27..... EUR	3,000	\$ 3,126,486	Volkswagen Financial Services NV 4.250%, 10/09/25..... GBP	4,000	\$ 4,923,239
BNP Paribas SA 1.250%, 03/19/25..... EUR	1,800	1,863,644	ZF North America Capital, Inc. Ω 4.750%, 04/29/25.....	500	499,070
BPCE SA 0.625%, 04/28/25..... EUR	2,600	2,684,081	TOTAL GERMANY.....		<u>43,389,313</u>
Ω 1.000%, 01/20/26.....	3,000	2,900,977	IRELAND — (0.7%)		
1.375%, 03/23/26..... EUR	1,000	1,023,916	AerCap Ireland Capital DAC/AerCap Global Aviation Trust 6.500%, 07/15/25.....	5,450	5,484,265
Credit Agricole SA 1.375%, 03/13/25..... EUR	2,000	2,071,521	1.750%, 01/30/26.....	500	485,673
(r)Ω SOFR + 0.870%, FRN, 5.272%, 03/11/27.....	3,300	3,311,181	TOTAL IRELAND.....		<u>5,969,938</u>
Societe Generale SA #Ω 1.375%, 07/08/25.....	3,600	3,551,209	ITALY — (1.4%)		
#Ω 4.000%, 01/12/27.....	2,000	1,959,865	Intesa Sanpaolo SpA (r) 3M Euribor + 0.800%, FRN, 3.805%, 11/16/25..... EUR	1,255	1,307,666
Vinci SA, 3M Euribor + 0.250%, FRN (r) 3.290%, 05/13/26..... EUR	1,000	1,037,598	0.625%, 02/24/26..... EUR	3,800	3,856,983
TOTAL FRANCE.....		<u>28,615,067</u>	Snam SpA Δ 0.000%, 08/15/25..... EUR	5,000	5,114,908
GERMANY — (5.2%)			UniCredit SpA 0.325%, 01/19/26..... EUR	1,750	1,777,072
Bayer U.S. Finance II LLC Ω 4.250%, 12/15/25.....	2,800	2,780,445	TOTAL ITALY.....		<u>12,056,629</u>
BMW U.S. Capital LLC, SOFR + 0.550%, FRN (r)Ω 4.921%, 04/02/26.....	6,500	6,510,478	JAPAN — (6.4%)		
Daimler Truck Finance North America LLC Ω 3.500%, 04/07/25.....	4,490	4,480,615	7-Eleven, Inc. Ω 0.950%, 02/10/26.....	7,926	7,616,964
Daimler Truck International Finance BV 1.250%, 04/06/25..... EUR	4,700	4,862,159	Aircastle Ltd. Ω 5.250%, 08/11/25.....	50	50,057
Deutsche Bank AG 4.100%, 01/13/26.....	1,000	994,165	4.250%, 06/15/26.....	3,500	3,467,457
1.625%, 01/20/27..... EUR	2,500	2,532,699	American Honda Finance Corp. (r) SOFR + 0.710%, FRN, 5.080%, 01/09/26.....	1,700	1,704,024
Fresenius Medical Care AG 3.875%, 09/20/27..... EUR	1,500	1,597,471	(r) SOFR + 0.720%, FRN, 5.088%, 10/05/26.....	2,900	2,907,334
Fresenius Medical Care U.S. Finance III, Inc. Ω 1.875%, 12/01/26.....	3,280	3,098,273	(r) SOFR + 0.720%, FRN, 5.097%, 10/22/27.....	3,200	3,201,600
Fresenius SE & Co. KGaA 1.875%, 05/24/25..... EUR	2,707	2,799,886	Japan Bank for International Cooperation 0.625%, 07/15/25.....	1,754	1,724,237
Mercedes-Benz International Finance BV, 3M Euribor + 0.480%, FRN (r) 3.478%, 08/19/27..... EUR	4,000	4,149,958	JT International Financial Services BV 1.125%, 09/28/25..... EUR	1,000	1,026,413
Volkswagen Financial Services AG, 3M Euribor + 0.780%, FRN (r) 3.648%, 06/10/27..... EUR	4,000	4,160,855	Mitsubishi UFJ Financial Group, Inc. 3.850%, 03/01/26.....	4,000	3,966,280

DFA TARGETED CREDIT PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
JAPAN — (Continued)			NETHERLANDS — (Continued)		
Nissan Motor Acceptance Co. LLC			Enexis Holding NV 0.875%, 04/28/26..... EUR	1,000	\$ 1,017,965
Ω 2.000%, 03/09/26.....	1,500	\$ 1,441,824	ING Groep NV Ω 4.625%, 01/06/26.....	6,100	6,108,181
1.850%, 09/16/26.....	250	235,089	Koninklijke Philips NV 0.500%, 05/22/26..... EUR	4,550	<u>4,589,848</u>
Nissan Motor Co. Ltd.			TOTAL NETHERLANDS.....		<u>12,746,796</u>
Ω 3.522%, 09/17/25.....	3,000	2,960,566	SPAIN — (2.6%)		
Nomura Holdings, Inc.			Banco Bilbao Vizcaya Argentaria SA		
1.851%, 07/16/25.....	290	286,312	1.375%, 05/14/25..... EUR	400	413,392
1.653%, 07/14/26.....	700	668,682	1.125%, 09/18/25.....	1,600	1,566,093
NTT Finance Corp.			1.750%, 11/26/25..... EUR	3,000	3,091,405
0.010%, 03/03/25..... EUR	580	600,399	CaixaBank SA		
SoftBank Group Corp.			0.375%, 02/03/25..... EUR	4,000	4,149,602
4.500%, 04/20/25..... EUR	1,315	1,364,291	Holding d'Infrastructures de Transport SASU		
6.000%, 07/30/25.....	1,000	1,000,180	2.500%, 05/04/27..... EUR	5,400	5,547,589
6.750%, 07/08/29.....	1,000	1,009,212	Naturgy Finance Iberia SA		
Sumitomo Mitsui Financial Group, Inc.			0.875%, 05/15/25..... EUR	1,500	1,548,236
1.474%, 07/08/25.....	1,500	1,480,268	Santander Holdings USA, Inc.		
1.546%, 06/15/26..... EUR	1,522	1,555,211	3.244%, 10/05/26.....	3,000	2,918,543
(r) SOFR + 1.170%, FRN, 5.530%, 07/09/29.....	4,800	4,851,648	Santander U.K. Group Holdings PLC		
Sumitomo Mitsui Trust Bank Ltd., SOFR + 0.980%, FRN			3.625%, 01/14/26..... GBP	1,000	1,225,870
(r)Ω 5.395%, 09/10/27.....	2,050	2,071,129	Telefonica Emisiones SA		
Takeda Pharmaceutical Co. Ltd.			5.375%, 02/02/26..... GBP	1,000	<u>1,246,979</u>
2.250%, 11/21/26..... EUR	2,900	2,984,074	TOTAL SPAIN.....		<u>21,707,709</u>
Toyota Motor Credit Corp.			SWEDEN — (0.8%)		
(r) SOFR + 0.650%, FRN, 5.018%, 01/05/26.....	1,000	1,001,737	Lansforsakringar Bank AB		
(r) SOFR + 0.770%, FRN, 5.264%, 08/07/26.....	2,100	2,111,036	0.125%, 02/19/25..... EUR	3,500	3,626,297
(r) SOFR + 0.650%, FRN, 5.029%, 03/19/27.....	2,200	2,204,483	Swedbank AB		
Toyota Motor Finance Netherlands BV, 3M Euribor + 0.680%, FRN			0.750%, 05/05/25..... EUR	2,000	2,064,261
(r) 3.712%, 02/09/27..... EUR	200	<u>208,552</u>	3.750%, 11/14/25..... EUR	1,000	<u>1,046,249</u>
TOTAL JAPAN.....		<u>53,699,059</u>	TOTAL SWEDEN.....		<u>6,736,807</u>
LUXEMBOURG — (0.3%)			SWITZERLAND — (0.6%)		
ArcelorMittal SA			UBS Group AG		
6.125%, 06/01/25.....	500	500,925	2.750%, 08/08/25..... GBP	1,500	1,840,728
4.875%, 09/26/26..... EUR	1,798	<u>1,920,118</u>	4.125%, 09/24/25.....	2,000	1,994,570
TOTAL LUXEMBOURG.....		<u>2,421,043</u>	4.125%, 04/15/26.....	1,000	<u>993,035</u>
NETHERLANDS — (1.5%)			TOTAL SWITZERLAND.....		<u>4,828,333</u>
ABN AMRO Bank NV			UNITED KINGDOM — (4.9%)		
2.375%, 06/01/27..... EUR	1,000	1,030,802	Barclays PLC		
			3.650%, 03/16/25.....	3,450	3,445,181
			4.375%, 01/12/26.....	2,160	2,153,141
			BAT International Finance PLC		
			2.750%, 03/25/25..... EUR	900	933,429
			1.668%, 03/25/26.....	2,616	2,527,830

DFA TARGETED CREDIT PORTFOLIO
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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED KINGDOM — (Continued)			UNITED STATES — (Continued)		
British Telecommunications PLC			American Express Co., SOFR + 0.650%, FRN		
0.500%, 09/12/25..... EUR	1,000	\$ 1,022,933	(r) 5.172%, 11/04/26.....	426	\$ 427,317
CK Hutchison Group			American Medical Systems		
Telecom Finance SA			Europe BV		
0.750%, 04/17/26..... EUR	2,000	2,022,806	0.750%, 03/08/25..... EUR	4,400	4,555,524
Diageo Finance PLC			American Tower Corp.		
1.000%, 04/22/25..... EUR	2,500	2,583,062	1.600%, 04/15/26.....	3,250	3,130,937
Lseg Netherlands BV			1.950%, 05/22/26..... EUR	500	513,753
Δ 0.000%, 04/06/25..... EUR	325	335,530	Amgen, Inc.		
Motability Operations			1.900%, 02/21/25.....	974	972,684
Group PLC			ARES Capital Corp.		
0.875%, 03/14/25..... EUR	3,552	3,676,990	3.250%, 07/15/25.....	4,600	4,568,711
National Grid North			3.875%, 01/15/26.....	1,000	989,459
America, Inc.			AT&T, Inc.		
0.410%, 01/20/26..... EUR	2,750	2,793,780	(r) 3M Euribor + 0.400%, FRN, 3.277%,		
Nationwide Building Society			03/06/25..... EUR	2,000	2,075,589
1.250%, 03/03/25..... EUR	2,000	2,072,170	4.000%, 11/25/25..... CAD	2,000	1,382,241
Ω 3.900%, 07/21/25.....	1,800	1,794,724	AutoZone, Inc.		
#Ω 1.000%, 08/28/25.....	2,600	2,545,400	3.250%, 04/15/25.....	470	468,753
Ω 1.500%, 10/13/26.....	1,500	1,424,163	Bank of America Corp.		
NatWest Group PLC			2.300%, 07/25/25..... GBP	1,082	1,326,287
4.800%, 04/05/26.....	2,367	2,368,340	Becton Dickinson & Co.		
NatWest Markets PLC,			0.034%, 08/13/25..... EUR	4,250	4,347,866
SOFR + 0.900%, FRN			Boardwalk Pipelines LP		
(r)Ω 3.364%, 05/17/27.....	3,500	3,519,078	5.950%, 06/01/26.....	1,926	1,949,256
Reynolds American, Inc.			Boeing Co.		
4.450%, 06/12/25.....	1,190	1,188,947	2.600%, 10/30/25.....	1,827	1,796,817
Standard Chartered Bank,			3.100%, 05/01/26.....	3,840	3,755,568
SOFR + 0.650%, FRN			2.250%, 06/15/26.....	153	147,544
(r) 5.018%, 10/08/26.....	2,100	2,104,307	BP Capital Markets PLC		
Standard Chartered PLC			2.030%, 02/14/25..... GBP	500	619,465
Ω 3.200%, 04/17/25.....	2,000	1,993,375	Brixmor Operating		
Tesco Corporate Treasury			Partnership LP		
Services PLC			3.850%, 02/01/25.....	6,442	6,442,000
2.500%, 05/02/25..... GBP	349	429,888	Campbell's Co.		
TOTAL UNITED			3.950%, 03/15/25.....	1,370	1,368,557
KINGDOM.....		<u>40,935,074</u>	3.300%, 03/19/25.....	1,323	1,320,588
UNITED STATES — (45.1%)			Carrier Global Corp.		
AbbVie, Inc.			2.242%, 02/15/25.....	79	78,902
3.800%, 03/15/25.....	1,062	1,061,058	Caterpillar Financial Services		
3.600%, 05/14/25.....	140	139,656	Corp.		
Advance Auto Parts, Inc.			(r) SOFR + 0.455%, FRN, 4.939%,		
1.750%, 10/01/27.....	1,000	901,658	08/11/25.....	5,250	5,256,961
AES Corp.			(r) SOFR + 0.520%, FRN, 4.989%,		
Ω 3.300%, 07/15/25.....	1,500	1,487,497	05/14/27.....	1,274	1,277,078
Altria Group, Inc.			Celanese U.S. Holdings		
2.200%, 06/15/27..... EUR	2,000	2,043,720	LLC		
Amcor Finance USA, Inc.			1.400%, 08/05/26.....	6,800	6,420,423
3.625%, 04/28/26.....	2,835	2,792,221	Charles Schwab Corp.,		
American Electric Power			SOFR + 1.050%, FRN		
Co., Inc.			(r) 5.479%, 03/03/27.....	5,324	5,375,332
1.000%, 11/01/25.....	678	659,386			

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)		
Citibank NA			EOG Resources, Inc.		
(r) SOFR + 0.708%, FRN, 5.207%, 08/06/26.	5,238	\$5,257,695	3.150%, 04/01/25.	110	\$ 109,742
(r) SOFR + 1.060%, FRN, 5.482%, 12/04/26.	1,200	1,212,698	EPR Properties	2,000	1,981,916
CNH Industrial Capital LLC			4.750%, 12/15/26.		
3.950%, 05/23/25.	1,700	1,695,067	Expedia Group, Inc.		
CNO Financial Group, Inc.			5.000%, 02/15/26.	1,166	1,168,685
5.250%, 05/30/25.	5,500	5,501,420	Fidelity & Guaranty Life		
Consolidated Edison Co. of New York, Inc., SOFR + 0.520%, FRN			Holdings, Inc.		
(r) 4.984%, 11/18/27.	1,300	1,306,515	Ω 5.500%, 05/01/25.	1,546	1,546,000
Constellation Energy			Fiserv, Inc.		
Generation LLC			2.250%, 07/01/25. GBP	696	853,718
3.250%, 06/01/25.	3,500	3,481,268	Flex Ltd.		
COPT Defense			4.750%, 06/15/25.	650	649,824
Properties LP			3.750%, 02/01/26.	5,000	4,942,406
2.250%, 03/15/26.	1,200	1,165,135	Ford Motor Credit Co. LLC		
Corebridge Financial, Inc.			4.134%, 08/04/25.	2,000	1,990,832
3.500%, 04/04/25.	1,000	997,953	4.389%, 01/08/26.	1,000	993,653
Cox Communications, Inc.			6.950%, 03/06/26.	1,000	1,018,054
Ω 3.850%, 02/01/25.	660	660,000	Fox Corp.		
CVS Health Corp.			3.050%, 04/07/25.	700	698,070
3.875%, 07/20/25.	3,300	3,286,685	Franklin Resources, Inc.		
DCP Midstream			2.850%, 03/30/25.	4,800	4,785,056
Operating LP			General Electric Co., TSFR3M + 0.642%, FRN		
5.375%, 07/15/25.	1,272	1,274,248	(r) 5.196%, 05/05/26.	5,830	5,848,365
Discover Bank			General Motors Co.		
3.450%, 07/27/26.	2,000	1,959,941	6.125%, 10/01/25.	814	819,775
Discover Financial Services			General Motors Financial Co., Inc.		
3.750%, 03/04/25.	1,200	1,199,102	2.750%, 06/20/25.	3,500	3,473,127
4.500%, 01/30/26.	2,500	2,493,818	1.250%, 01/08/26.	300	290,672
4.100%, 02/09/27.	1,000	985,817	0.850%, 02/26/26. EUR	750	763,426
Dollar Tree, Inc.			5.250%, 03/01/26.	1,473	1,477,938
4.000%, 05/15/25.	117	116,818	Georgia-Pacific LLC		
Dominion Energy, Inc.			Ω 3.600%, 03/01/25.	2,855	2,852,408
3.300%, 03/15/25.	600	599,013	Global Payments, Inc.		
DPL, Inc.			1.200%, 03/01/26.	1,600	1,538,606
4.125%, 07/01/25.	2,000	1,993,411	GLP Capital LP/GLP		
DTE Energy Co.			Financing II, Inc.		
1.050%, 06/01/25.	2,300	2,271,954	5.250%, 06/01/25.	2,800	2,796,388
DXC Capital Funding DAC			Goldman Sachs Group, Inc.		
0.450%, 09/15/27. EUR	2,500	2,424,944	3.375%, 03/27/25. EUR	3,500	3,633,298
DXC Technology Co.			4.250%, 01/29/26. GBP	700	863,892
1.750%, 01/15/26. EUR	2,000	2,053,156	Haleon U.K. Capital PLC		
1.800%, 09/15/26.	3,000	2,850,176	3.125%, 03/24/25.	5,800	5,787,447
Eastman Chemical Co.			Hanesbrands, Inc.		
3.800%, 03/15/25.	438	437,515	Ω 4.875%, 05/15/26.	2,500	2,480,180
Edison International			HCA, Inc.		
4.950%, 04/15/25.	5,500	5,491,602	5.375%, 02/01/25.	6,350	6,350,000
Energy Transfer LP			Healthcare Realty		
4.050%, 03/15/25.	1,500	1,498,397	Holdings LP		
2.900%, 05/15/25.	117	116,333	3.500%, 08/01/26.	5,000	4,899,013
			Hewlett Packard Enterprise		
			Co.		
			1.750%, 04/01/26.	1,464	1,415,675

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)		
Holcim Finance			ManpowerGroup, Inc.		
Luxembourg SA			1.750%, 06/22/26..... EUR	130	\$ 132,612
1.500%, 04/06/25..... EUR	5,750	\$5,950,324	Marathon Petroleum Corp.		
HP, Inc.			4.700%, 05/01/25.....	1,900	1,899,940
2.200%, 06/17/25.....	2,000	1,981,310	Marriott International, Inc.		
Huntsman			3.750%, 03/15/25.....	5,000	4,993,893
International LLC			McKesson Corp.		
4.500%, 05/01/29.....	2,000	1,912,220	1.500%, 11/17/25..... EUR	2,000	2,056,708
Hyatt Hotels Corp.			Micron Technology, Inc.		
4.850%, 03/15/26.....	1,796	1,797,252	4.975%, 02/06/26.....	1,500	1,500,799
Intel Corp.			National Rural Utilities		
3.400%, 03/25/25.....	360	359,298	Cooperative Finance Corp.		
International Flavors &			(r) SOFR + 0.700%,		
Fragrances, Inc.			FRN, 5.194%,		
1.800%, 09/25/26..... EUR	1,000	1,019,360	05/07/25.....	232	232,276
J.M. Smucker Co.			(r) SOFR + 0.820%,		
3.500%, 03/15/25.....	1,000	998,257	FRN, 5.213%,		
Jabil, Inc.			09/16/27.....	1,872	1,883,629
1.700%, 04/15/26.....	5,825	5,612,654	Netflix, Inc.		
Jefferies Financial Group,			5.875%, 02/15/25.....	3,000	3,000,137
Inc.			NextEra Energy Capital		
4.850%, 01/15/27.....	2,000	2,001,959	Holdings, Inc.		
John Deere Capital Corp.			6.051%, 03/01/25.....	5,365	5,370,151
(r) SOFR + 0.440%,			(r) SOFR + 0.760%,		
FRN, 4.869%,			FRN, 5.142%,		
03/06/26.....	2,100	2,104,495	01/29/26.....	1,290	1,294,772
(r) SOFR + 0.680%,			NextEra Energy Operating		
FRN, 5.051%,			Partners LP		
07/15/27.....	4,375	4,407,041	Ω 3.875%, 10/15/26.....	1,000	957,584
Johnson Controls			Nordstrom, Inc.		
International PLC			6.950%, 03/15/28.....	2,246	2,310,732
1.375%, 02/25/25..... EUR	2,000	2,072,809	NuStar Logistics LP		
Kellanova.....			5.750%, 10/01/25.....	3,100	3,106,247
1.250%, 03/10/25..... EUR	4,395	4,551,834	Oracle Corp.		
Kemper Corp.			2.500%, 04/01/25.....	900	896,921
4.350%, 02/15/25.....	722	721,795	2.950%, 05/15/25.....	5,000	4,975,991
Keurig Dr. Pepper, Inc.,			Ovintiv, Inc.		
SOFR + 0.880%, FRN			5.650%, 05/15/25.....	1,112	1,114,178
(r) 5.273%, 03/15/27.....	1,500	1,512,293	Paramount Global		
KeyCorp, SOFR + 1.250%,			4.200%, 06/01/29.....	2,200	2,090,132
FRN			Parker-Hannifin Corp.		
(r) 5.713%, 05/23/25.....	5,090	5,092,670	1.125%, 03/01/25..... EUR	2,000	2,072,021
Laboratory Corp. of			Penske Truck Leasing Co.		
America Holdings			LP/PTL Finance Corp.		
1.550%, 06/01/26.....	1,914	1,836,577	Ω 4.450%, 01/29/26.....	572	569,659
Las Vegas Sands Corp.			Ω 1.700%, 06/15/26.....	5,150	4,935,089
2.900%, 06/25/25.....	3,000	2,973,441	Philip Morris International, Inc.		
Leggett & Platt, Inc.			2.750%, 03/19/25..... EUR	2,000	2,074,016
3.500%, 11/15/27.....	1,221	1,161,997	1.500%, 05/01/25.....	160	158,838
Lennar Corp.			Phillips 66 Co.		
4.750%, 05/30/25.....	1,200	1,199,548	3.605%, 02/15/25.....	170	169,872
Lincoln National Corp.			PPG Industries, Inc.		
3.350%, 03/09/25.....	1,000	998,368	1.875%, 06/01/25..... EUR	4,000	4,136,862
LYB International Finance			Principal Financial Group,		
III LLC			Inc.		
1.250%, 10/01/25.....	316	308,634	3.400%, 05/15/25.....	639	636,759

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)		
Prologis International			Warnermedia Holdings, Inc.		
Funding II SA			4.054%, 03/15/29.....	2,000	\$ 1,877,594
1.876%, 04/17/25..... EUR	1,000	\$1,035,128	Wells Fargo & Co.		
Prologis LP			1.625%, 06/02/25..... EUR	1,600	1,653,311
3.000%, 06/02/26..... EUR	2,100	2,182,013	2.000%, 07/28/25..... GBP	1,440	1,760,725
Public Storage Operating			2.975%, 05/19/26..... CAD	2,500	1,715,932
Co., SOFR + 0.600%,			Western Digital Corp.		
FRN			4.750%, 02/15/26.....	3,000	2,982,340
(r) 4.982%, 07/25/25.....	4,201	4,208,079	Western Union Co.		
QUALCOMM, Inc.			1.350%, 03/15/26.....	5,000	4,803,587
3.450%, 05/20/25.....	173	172,470	WP Carey, Inc.		
Revvity, Inc.			4.000%, 02/01/25.....	6,345	6,345,000
1.875%, 07/19/26..... EUR	6,000	6,140,900	Zimmer Biomet Holdings, Inc.		
Rockies Express			3.550%, 04/01/25.....	370	369,167
Pipeline LLC			TOTAL UNITED STATES...		<u>377,240,871</u>
Ω 3.600%, 05/15/25.....	2,300	2,279,846	TOTAL BONDS.....		<u>685,576,354</u>
Ross Stores, Inc.			U.S. TREASURY OBLIGATIONS — (4.3%)		
4.600%, 04/15/25.....	3,000	3,000,171	U.S. Treasury Notes		
Royalty Pharma PLC			(r) 3M USTMMR +		
1.200%, 09/02/25.....	3,986	3,902,981	0.125%, FRN,		
Sealed Air Corp.			4.365%, 07/31/25 ...	6,000	6,002,522
Ω 5.500%, 09/15/25.....	2,500	2,494,593	(r) 3M USTMMR +		
Sempra			0.170%, FRN,		
3.300%, 04/01/25.....	1,477	1,473,329	4.410%, 10/31/25 ...	13,000	13,013,777
Simon Property Group LP			(r) 3M USTMMR +		
3.500%, 09/01/25.....	3,607	3,585,952	0.150%, FRN,		
SLM Corp.			4.390%, 04/30/26 ...	17,000	17,015,111
4.200%, 10/29/25.....	500	498,981	TOTAL U.S. TREASURY		
3.125%, 11/02/26.....	3,000	2,884,181	OBLIGATIONS.....		<u>36,031,410</u>
State Street Corp., SOFR			COMMERCIAL PAPER — (13.0%)		
+ 0.640%, FRN			CANADA — (1.6%)		
(r) 5.017%, 10/22/27.....	180	180,505	Canadian National Railway Co.		
Steel Dynamics, Inc.			Ω 4.531%, 03/10/25.....	7,000	6,967,351
2.400%, 06/15/25.....	100	99,153	Ω 4.563%, 03/17/25.....	1,000	994,456
Synchrony Financial			TELUS Corp.		
4.875%, 06/13/25.....	3,800	3,798,080	Ω 4.614%, 04/09/25.....	1,000	991,387
Sysco Canada, Inc.			Ω 4.614%, 04/09/25.....	4,000	3,965,547
3.650%, 04/25/25..... CAD	900	619,414	TOTAL CANADA.....		<u>12,918,741</u>
Taylor Morrison			FRANCE — (1.1%)		
Communities, Inc.			BPCE SA		
Ω 5.875%, 06/15/27.....	400	403,428	Ω 4.497%, 04/28/25.....	1,500	1,484,090
Truist Bank			TotalEnergies Capital SA		
1.500%, 03/10/25.....	1,600	1,594,999	Ω 4.436%, 02/24/25.....	2,000	1,994,204
Utah Acquisition Sub, Inc.			Ω 4.439%, 02/25/25.....	6,095	6,076,597
3.950%, 06/15/26.....	2,759	2,718,556	TOTAL FRANCE.....		<u>9,554,891</u>
Ventas Realty LP					
4.125%, 01/15/26.....	2,500	2,482,387			
VMware LLC					
1.400%, 08/15/26.....	3,725	3,541,510			
Vontier Corp.					
1.800%, 04/01/26.....	3,500	3,364,675			
Vornado Realty LP					
2.150%, 06/01/26.....	6,100	5,832,773			
Walgreens Boots Alliance, Inc.					
3.600%, 11/20/25..... GBP	1,000	1,215,800			
# 3.450%, 06/01/26.....	5,000	4,867,702			

DFA TARGETED CREDIT PORTFOLIO
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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
GERMANY — (0.5%)			UNITED STATES — (Continued)		
BASF SE			Intesa Sanpaolo		
Ω 4.566%, 03/31/25.....	4,275	\$ 4,242,703	Funding LLC		
			4.833%, 06/13/25.....	750	\$ 736,811
UNITED KINGDOM — (1.9%)			Marriott International, Inc.		
Experian Finance PLC			Ω 4.612%, 03/20/25.....	1,000	993,931
Ω 4.558%, 02/12/25.....	500	499,261	National Rural Utilities		
Lloyds Bank PLC			Cooperative Finance		
4.463%, 05/05/25.....	8,000	7,908,925	Corp.		
LSEGA Financing PLC			4.543%, 03/10/25.....	4,000	3,981,664
Ω 4.497%, 02/13/25.....	7,500	<u>7,487,996</u>	Parker-Hannifin Corp.		
TOTAL UNITED			Ω 4.792%, 02/03/25.....	3,000	2,998,881
KINGDOM.....		<u>15,896,182</u>	Ω 4.727%, 02/20/25.....	2,500	2,493,739
UNITED STATES — (7.9%)			Sherwin-Williams Co.		
Ameren Corp.			Ω 4.542%, 02/19/25.....	4,000	3,990,637
4.613%, 02/21/25.....	4,000	3,989,554	Southern Co.		
Archer-Daniels-Midland Co.			Ω 4.577%, 02/04/25.....	2,500	2,498,757
Ω 4.457%, 03/11/25.....	7,750	7,713,379	Stanley Black & Decker,		
Boston Properties LP			Inc.		
Ω 4.630%, 02/06/25.....	2,000	1,998,497	Ω 4.679%, 02/24/25.....	2,000	1,993,840
Consolidated Edison Co. of			Walt Disney Co.		
New York, Inc.			Ω 4.465%, 04/01/25.....	250	<u>248,196</u>
Ω 4.704%, 02/04/25.....	2,000	1,999,005	TOTAL UNITED STATES...		<u>66,225,581</u>
Ω 4.710%, 02/27/25.....	4,000	3,986,443	TOTAL COMMERCIAL		
CRH America Finance, Inc.			PAPER		
Ω 4.603%, 03/20/25.....	4,500	4,472,688	(Cost \$108,850,536).....		<u>108,838,098</u>
Duke Energy Corp.			TOTAL INVESTMENT		
Ω 4.580%, 03/24/25.....	5,000	4,967,466	SECURITIES		
Entergy Corp.			(Cost \$837,397,247).....		<u>830,445,862</u>
Ω 4.731%, 02/28/25.....	5,000	4,982,364			
Eversource Energy					
Ω 4.705%, 02/11/25.....	3,000	2,995,938			
Glencore Funding LLC					
ΔΩ 0.000%, 03/20/25.....	2,500	2,484,916			
Harley-Davidson Financial					
Services, Inc.					
Ω 5.077%, 02/13/25.....	2,500	2,495,838			
Ω 5.075%, 03/04/25.....	1,000	995,828			
HSBC USA, Inc.					
Ω 4.725%, 05/19/25.....	3,251	3,207,209			

As of January 31, 2025, DFA Targeted Credit Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

<u>Currency Purchased</u>	<u>Currency Sold</u>	<u>Counterparty</u>	<u>Settlement Date</u>	<u>Unrealized Foreign Exchange Appreciation (Depreciation)</u>
USD 4,232,733	EUR 4,030,697	Australia and New Zealand Bank	02/10/25	\$ 50,174
USD 19,750,019	EUR 18,280,782	State Street Bank and Trust	02/10/25	780,485
USD 4,883,761	CAD 7,025,447	Citibank, N.A.	02/19/25	46,634
USD 9,238,928	CAD 12,909,444	State Street Bank and Trust	02/19/25	350,580
GBP 1,996,565	USD 2,430,052	Citibank, N.A.	03/24/25	45,091
USD 10,327,621	GBP 8,249,137	State Street Bank and Trust	03/24/25	101,158

DFA TARGETED CREDIT PORTFOLIO

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	53,717,905	EUR	51,199,875	Royal Bank of Canada	04/02/25	\$ 457,972
GBP	603,486	USD	743,563	Citibank, N.A.	04/10/25	4,537
USD	13,753,203	CAD	19,668,268	Citibank, N.A.	04/17/25	176,847
USD	54,134,143	EUR	51,856,899	Australia and New Zealand Bank	04/25/25	124,999
Total Appreciation						\$2,138,477
CAD	1,328,074	USD	939,998	Bank of America Corp.	02/19/25	\$ (25,599)
USD	9,479,889	GBP	7,687,182	Citibank, N.A.	04/10/25	(49,387)
CAD	234,998	USD	163,519	Citibank, N.A.	04/17/25	(1,308)
USD	55,816,197	EUR	53,659,204	Australia and New Zealand Bank	04/23/25	(64,104)
EUR	2,181,322	USD	2,282,432	State Street Bank and Trust	04/23/25	(10,819)
Total (Depreciation)						\$ (151,217)
Total Appreciation (Depreciation)						\$1,987,260

As of January 31, 2025, the value of Rule 144A securities amounted to \$181,686,311 or 21.4% of net assets.

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Assets				
Bonds				
Australia.....	—	\$ 9,497,839	—	\$ 9,497,839
Belgium.....	—	6,914,807	—	6,914,807
Canada.....	—	48,284,676	—	48,284,676
Denmark.....	—	10,532,393	—	10,532,393
France.....	—	28,615,067	—	28,615,067
Germany.....	—	43,389,313	—	43,389,313
Ireland.....	—	5,969,938	—	5,969,938
Italy.....	—	12,056,629	—	12,056,629
Japan.....	—	53,699,059	—	53,699,059
Luxembourg.....	—	2,421,043	—	2,421,043
Netherlands.....	—	12,746,796	—	12,746,796
Spain.....	—	21,707,709	—	21,707,709
Sweden.....	—	6,736,807	—	6,736,807
Switzerland.....	—	4,828,333	—	4,828,333
United Kingdom.....	—	40,935,074	—	40,935,074
United States.....	—	377,240,871	—	377,240,871
U.S. Treasury Obligations.....	—	36,031,410	—	36,031,410
Commercial Paper.....	—	108,838,098	—	108,838,098
Securities Lending Collateral.....	—	6,913,682	—	6,913,682
Total Investments in Securities.....	—	\$837,359,544	—	\$837,359,544

DFA TARGETED CREDIT PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Financial Instruments				
Assets				
Forward Currency Contracts**.....	—	\$ 2,138,477	—	\$ 2,138,477
Liabilities				
Forward Currency Contracts**.....	—	(151,217)	—	(151,217)
Total Financial Instruments.....	—	\$ 1,987,260	—	\$ 1,987,260

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

DFA INVESTMENT GRADE PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Face Amount[^]</u> <u>(000)</u>	<u>Value[†]</u>		<u>Face Amount[^]</u> <u>(000)</u>	<u>Value[†]</u>
AGENCY OBLIGATIONS — (12.8%)			AUSTRALIA — (Continued)		
Federal Farm Credit Banks			(r) 3M Euribor + 0.400%, FRN, 3.413%, 05/21/27..... EUR	44,770	\$46,491,323
Funding Corp.			(r) 3M Swap + 0.700%, FRN, 5.168%, 06/18/27..... AUD	15,100	9,404,191
2.630%, 08/03/26	5,760	\$ 5,622,122	(r) SOFR + 0.680%, FRN, 5.047%, 07/16/27.....	19,481	19,559,995
Federal Home Loan Banks			(r)Ω SOFR + 0.650%, FRN, 5.020%, 09/30/27.....	9,000	9,034,020
3.125%, 09/12/25	10,000	9,930,317	5.350%, 11/04/27..... AUD	35,090	22,304,117
5.750%, 06/12/26	6,000	6,118,050	(r) 3M Swap + 1.200%, FRN, 5.621%, 11/04/27..... AUD	10,000	6,303,229
2.500%, 12/10/27	4,000	3,814,999	(r) 3M Swap + 0.670%, FRN, 5.130%, 12/15/27..... AUD	9,000	5,596,307
3.000%, 03/10/28	30,815	29,678,602	4.950%, 09/11/28..... AUD	25,130	15,808,612
3.250%, 06/09/28	109,035	105,619,760	4.950%, 02/05/29..... AUD	7,800	4,904,832
3.250%, 11/16/28	91,250	88,204,884	BHP Billiton Finance USA Ltd.		
2.125%, 09/14/29	10,000	9,085,147	4.125%, 02/24/42.....	730	613,729
2.125%, 12/14/29	23,735	21,348,953	5.000%, 09/30/43.....	6,100	5,672,382
5.500%, 07/15/36	22,355	23,793,321	Commonwealth Bank of Australia		
Federal Home Loan Mortgage Corp.			(r)Ω SOFR + 0.400%, FRN, 4.760%, 07/07/25.....	15,000	15,011,640
# 6.750%, 09/15/29	76,476	84,184,983	4.200%, 08/18/25..... AUD	5,000	3,104,086
# 6.750%, 03/15/31	100,575	112,707,039	(r) 3M Swap + 0.750%, FRN, 5.176%, 08/17/26..... AUD	10,850	6,771,010
# 6.250%, 07/15/32	85,446	94,888,064	2.400%, 01/14/27..... AUD	4,500	2,692,654
Federal National Mortgage Association			4.400%, 08/18/27..... AUD	6,120	3,800,504
2.125%, 04/24/26	86,000	83,916,315	5.000%, 01/13/28..... AUD	12,640	7,958,166
1.875%, 09/24/26	116,529	112,368,139	4.900%, 08/17/28..... AUD	41,750	26,233,961
# 0.750%, 10/08/27	66,250	60,529,375	Glencore Funding LLC		
# 6.250%, 05/15/29	102,508	110,222,504	Ω 2.500%, 09/01/30.....	4,100	3,575,734
7.125%, 01/15/30	72,196	80,992,317	Ω 2.850%, 04/27/31.....	33,500	29,190,723
# 7.250%, 05/15/30	72,729	82,480,318	Ω 2.625%, 09/23/31.....	9,800	8,306,953
# 0.875%, 08/05/30	209,150	173,774,463	Macquarie Bank Ltd., 3M Euribor + 0.440%, FRN		
6.625%, 11/15/30	93,212	103,600,798	(r) 3.303%, 12/18/26..... EUR	9,005	9,350,263
Tennessee Valley Authority			National Australia Bank Ltd.		
2.875%, 02/01/27	31,804	30,959,432	2.350%, 02/25/25..... AUD	11,100	6,891,426
7.125%, 05/01/30	70,383	78,948,451	3.900%, 05/30/25..... AUD	1,208	749,376
4.650%, 06/15/35	5,000	4,974,524	(r) 3M Swap + 0.410%, FRN, 4.825%, 08/24/26..... AUD	19,900	12,355,745
# 3.500%, 12/15/42	15,000	12,135,883			
TOTAL AGENCY OBLIGATIONS.....		<u>1,529,898,760</u>			
BONDS — (49.0%)					
AUSTRALIA — (5.1%)					
APA Infrastructure Ltd.					
Ω 5.000%, 03/23/35.....	4,000	3,770,361			
Australia & New Zealand Banking Group Ltd.					
(r) 3M Swap + 0.750%, FRN, 5.189%, 09/11/26..... AUD	10,000	6,240,686			
(r)Ω SOFR + 0.810%, FRN, 4.810%, 01/18/27.....	9,500	9,566,376			
(r) 3M Swap + 0.970%, FRN, 5.387%, 05/12/27..... AUD	7,000	4,385,627			

DFA INVESTMENT GRADE PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
AUSTRALIA — (Continued)			BELGIUM — (Continued)		
(r) 3M Swap + 0.850%, FRN, 5.276%, 11/16/26. AUD	19,000	\$ 11,875,140	4.950%, 01/15/42.	5,000	\$ 4,643,923
2.900%, 02/25/27. AUD	4,750	2,865,221	TOTAL BELGIUM.		<u>20,577,529</u>
(r) 3M Swap + 0.720%, FRN, 5.135%, 02/25/27. AUD	53,140	33,128,978	CANADA — (2.2%)		
(r) 3M Swap + 0.700%, FRN, 5.113%, 05/10/27. AUD	5,738	3,573,450	Alimentation Couche-Tard, Inc.		
(r)Ω SOFR + 0.620%, FRN, 5.018%, 06/11/27.	5,000	5,015,540	Ω 3.439%, 05/13/41.	15,600	11,553,885
4.950%, 11/25/27. AUD	23,090	14,528,030	Bank of Nova Scotia		
4.400%, 05/12/28. AUD	5,640	3,491,100	2.450%, 02/02/32.	24,575	20,678,498
(r) 3M Swap + 1.000%, FRN, 5.417%, 05/12/28. AUD	15,500	9,709,200	Barrick North America Finance LLC		
5.400%, 11/16/28. AUD	5,000	3,193,890	5.700%, 05/30/41.	4,500	4,424,842
4.850%, 03/22/29. AUD	30,000	18,791,813	5.750%, 05/01/43.	4,000	3,965,856
Rio Tinto Finance USA Ltd.			Brookfield Finance, Inc.		
5.200%, 11/02/40.	1,200	1,157,363	4.350%, 04/15/30.	5,000	4,837,061
Westpac Banking Corp.			Canadian Imperial Bank of Commerce		
2.700%, 03/17/25. AUD	1,700	1,054,571	(r) SOFR + 0.940%, FRN, 5.316%, 06/28/27.	16,394	16,503,703
4.600%, 02/16/26. AUD	10,000	6,228,750	6.092%, 10/03/33.	4,800	5,031,399
(r) SOFR + 0.420%, FRN, 4.717%, 04/16/26.	4,700	4,700,552	Canadian Natural Resources Ltd.		
(r) 3M Swap + 0.750%, FRN, 5.163%, 08/10/26. AUD	23,500	14,663,275	2.950%, 07/15/30.	12,722	11,364,425
(r) 3M Swap + 0.700%, FRN, 4.990%, 01/25/27. AUD	16,900	10,531,315	5.850%, 02/01/35.	3,000	2,990,250
5.300%, 11/11/27. AUD	7,300	4,628,179	6.250%, 03/15/38.	6,000	6,139,214
4.800%, 02/16/28. AUD	12,000	7,513,219	6.750%, 02/01/39.	5,000	5,290,603
(r) 3M Swap + 0.980%, FRN, 5.406%, 02/16/28. AUD	17,200	10,774,935	CPPIB Capital, Inc.		
5.000%, 09/19/28. AUD	45,000	28,348,305	4.400%, 01/15/29. AUD	15,000	9,328,297
5.000%, 01/15/29. AUD	46,600	29,360,301	Emera U.S. Finance LP		
(r) 3M Swap + 1.000%, FRN, 5.358%, 01/15/29. AUD	8,300	5,203,403	2.639%, 06/15/31.	3,000	2,564,276
(r) SOFR + 0.810%, FRN, 5.177%, 04/16/29.	20,986	21,050,637	Enbridge Energy Partners LP		
# 2.150%, 06/03/31.	56,200	48,084,996	7.500%, 04/15/38.	7,825	8,906,941
TOTAL AUSTRALIA.		<u>605,120,191</u>	Export Development Canada, SOFR + 0.330%, FRN		
BELGIUM — (0.2%)			(r) 4.712%, 08/01/28.	17,980	17,998,519
Anheuser-Busch InBev Worldwide, Inc.			Fairfax Financial Holdings Ltd.		
5.875%, 06/15/35.	2,846	2,991,289	3.375%, 03/03/31.	3,400	3,038,980
5.450%, 01/23/39.	12,986	12,942,317	Nutrien Ltd.		
			3.000%, 04/01/25.	3,460	3,450,199
			Province of Alberta		
			3.600%, 04/11/28. AUD	2,900	1,748,103
			Rogers Communications, Inc.		
			7.500%, 08/15/38.	2,500	2,831,557
			4.500%, 03/15/42.	3,000	2,517,698
			Royal Bank of Canada		
			3.403%, 03/24/25. CAD	4,200	2,891,465
			(r) SOFR + 1.080%, FRN, 5.457%, 07/20/26.	6,000	6,050,534
			5.000%, 01/24/28. GBP	6,100	7,632,667
			5.000%, 02/01/33.	5,000	4,936,279

DFA INVESTMENT GRADE PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
CANADA — (Continued)			GERMANY — (Continued)		
Suncor Energy, Inc.			Siemens		
6.800%, 05/15/38.....	5,585	\$ 5,979,410	Financieringsmaatschappij		
6.850%, 06/01/39.....	3,000	3,240,715	NV		
Toronto-Dominion Bank			Ω 2.875%, 03/11/41.....	6,161	\$ 4,476,570
3.200%, 03/10/32.....	40,300	35,374,058	T-Mobile USA, Inc.		
4.456%, 06/08/32.....	19,550	18,567,242	4.375%, 04/15/40.....	8,000	6,951,160
TransCanada PipeLines Ltd.			3.000%, 02/15/41.....	400	285,729
4.625%, 03/01/34.....	20,566	19,211,989	Traton Finance		
6.200%, 10/15/37.....	3,000	3,096,618	Luxembourg SA		
7.250%, 08/15/38.....	7,000	7,861,512	0.125%, 03/24/25..... EUR	4,800	4,961,147
6.100%, 06/01/40.....	400	406,398	Volkswagen Group of		
TOTAL CANADA.....		<u>260,413,193</u>	America Finance LLC		
FINLAND — (0.0%)			Ω 5.900%, 09/12/33.....	14,800	14,948,348
Nordea Bank Abp			TOTAL GERMANY.....		<u>83,147,327</u>
(r)Ω SOFR + 0.740%, FRN,	2,925	2,937,916	HONG KONG — (0.0%)		
5.119%, 03/19/27			Prudential Funding Asia PLC		
FRANCE — (0.2%)			3.125%, 04/14/30.....	700	640,885
BNP Paribas SA			3.625%, 03/24/32.....	3,800	3,449,465
Ω 4.400%, 08/14/28.....	2,200	2,151,959	TOTAL HONG KONG.....		<u>4,090,350</u>
Credit Agricole SA			IRELAND — (0.0%)		
(r)Ω SOFR + 0.870%,			AerCap Ireland Capital		
FRN, 5.272%,			DAC/AerCap Global Aviation		
03/11/27.....	2,000	2,006,776	Trust		
Ω 5.514%, 07/05/33.....	4,600	4,647,256	3.850%, 10/29/41	3,309	2,604,550
Societe Generale SA			ITALY — (0.2%)		
#Ω 3.000%, 01/22/30.....	5,000	4,485,297	Enel Finance International		
TotalEnergies Capital			NV		
International SA			Ω 5.500%, 06/26/34.....	10,000	9,876,167
2.986%, 06/29/41.....	9,927	7,139,542	Eni SpA		
TOTAL FRANCE.....		<u>20,430,830</u>	Ω 5.700%, 10/01/40.....	2,000	1,886,903
GERMANY — (0.7%)			Intesa Sanpaolo SpA		
Bayer U.S. Finance II LLC			Ω 4.000%, 09/23/29.....	15,800	14,951,203
Ω 5.500%, 08/15/25.....	1,053	1,053,423	TOTAL ITALY.....		<u>26,714,273</u>
Ω 4.375%, 12/15/28.....	10,200	9,856,252	JAPAN — (2.2%)		
Ω 3.600%, 07/15/42.....	595	400,074	7-Eleven, Inc.		
Daimler Truck Finance			Ω 1.800%, 02/10/31.....	11,653	9,513,975
North America LLC			Ω 2.500%, 02/10/41.....	36,203	23,318,813
5.500%, 09/20/33.....	5,000	5,002,847	American Honda Finance		
E.ON International Finance			Corp., SOFR + 0.710%,		
BV			FRN		
Ω 6.650%, 04/30/38.....	9,000	9,562,132	(r) 4.997%, 07/09/27.....	8,882	8,907,443
Heidelberg Materials AG			Japan Government Five Year		
1.500%, 02/07/25..... EUR	4,000	4,149,166	Bonds		
Kreditanstalt fuer Wiederaufbau			0.300%, 12/20/28..... JPY	2,000,000	12,634,837
4.300%, 07/13/27..... AUD	10,000	6,241,370	0.500%, 06/20/29..... JPY	2,000,000	12,693,055
4.200%, 02/08/29..... AUD	4,000	2,482,174	Japan Government Ten Year		
Mercedes-Benz Finance			Bonds		
North America LLC			0.100%, 09/20/28..... JPY	5,100,000	32,044,882
8.500%, 01/18/31.....	10,899	12,776,935	0.100%, 12/20/28..... JPY	1,500,000	9,401,754
			0.100%, 06/20/29..... JPY	2,100,000	13,092,995

DFA INVESTMENT GRADE PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value†</u>		<u>Face Amount[^] (000)</u>	<u>Value†</u>
JAPAN — (Continued)			NETHERLANDS — (Continued)		
Japan Government Twenty Year Bonds			(r) SOFR + 0.710%, FRN, 5.128%, 03/05/27.....	5,500	\$ 5,519,815
2.100%, 06/20/29..... JPY	1,000,000	\$ 6,787,001	(r) 3M Swap + 0.750%, FRN, 5.168%, 05/26/28..... AUD	2,000	1,239,670
Mitsubishi UFJ Financial Group, Inc.			(r) 3M Swap + 1.150%, FRN, 5.573%, 11/21/28..... AUD	25,000	15,704,296
3.741%, 03/07/29.....	300	288,225	5.051%, 02/26/29..... AUD	25,730	16,189,255
3.195%, 07/18/29.....	4,977	4,626,384	(r) 3M Swap + 1.030%, FRN, 5.448%, 02/26/29..... AUD	5,700	3,564,066
2.048%, 07/17/30.....	13,330	11,427,509	5.250%, 05/24/41.....	6,500	6,343,383
# 4.286%, 07/26/38.....	400	364,366	Heineken NV		
3.751%, 07/18/39.....	11,191	9,435,679	Ω 4.000%, 10/01/42.....	4,400	3,610,548
Nomura Holdings, Inc.			ING Groep NV		
3.103%, 01/16/30.....	10,062	9,113,038	4.050%, 04/09/29.....	4,000	3,854,772
2.679%, 07/16/30.....	3,600	3,155,449	Nederlandse Waterschapsbank NV		
2.608%, 07/14/31.....	10,000	8,480,410	3.400%, 07/22/25..... AUD	4,100	2,537,480
NTT Finance Corp.			3.450%, 07/17/28..... AUD	25,100	15,176,320
0.010%, 03/03/25..... EUR	1,500	1,552,755	TOTAL NETHERLANDS.....		123,623,069
ORIX Corp.			NEW ZEALAND — (0.1%)		
2.250%, 03/09/31.....	8,700	7,381,213	New Zealand Local Government Funding Agency Bonds		
Sumitomo Mitsui Financial Group, Inc.			4.700%, 08/01/28 AUD	19,638	12,323,341
(r) SOFR + 1.170%, FRN, 5.530%, 07/09/29.....	21,250	21,478,650	NORWAY — (0.1%)		
3.040%, 07/16/29.....	17,527	16,131,853	Equinor ASA		
2.130%, 07/08/30.....	13,450	11,563,818	1.750%, 01/22/26.....	3,000	2,927,018
2.222%, 09/17/31.....	9,265	7,751,180	5.100%, 08/17/40.....	400	387,960
# 5.808%, 09/14/33.....	5,000	5,179,172	Kommunalbanken AS		
# 2.296%, 01/12/41.....	7,700	5,119,556	4.250%, 07/16/25..... AUD	1,000	621,264
Takeda Pharmaceutical Co. Ltd.			4.350%, 01/18/28..... AUD	12,000	7,475,320
5.650%, 07/05/44.....	10,000	9,876,177	3.400%, 07/24/28..... AUD	1,692	1,020,990
TOTAL JAPAN.....		261,320,189	TOTAL NORWAY.....		12,432,552
NETHERLANDS — (1.0%)			SINGAPORE — (0.0%)		
ABN AMRO Bank NV, 3M Euribor + 0.600%, FRN			United Overseas Bank Ltd.		
(r) 3.385%, 01/15/27..... EUR	20,300	21,210,433	(r) 3M Swap + 0.720%, FRN, 5.060%, 04/16/27	8,200	5,107,167
BNG Bank NV			SPAIN — (0.5%)		
3.500%, 07/19/27..... AUD	5,834	3,563,271	Banco Bilbao Vizcaya Argentaria SA		
3.300%, 07/17/28..... AUD	10,000	6,016,626	3.375%, 09/20/27..... EUR	15,000	15,845,927
Cooperatieve Rabobank UA			Banco Santander SA		
(r) SOFR + 0.710%, FRN, 5.080%, 01/09/26.....	10,500	10,541,195	3.800%, 02/23/28.....	4,800	4,633,239
(r) 3M Swap + 0.880%, FRN, 5.303%, 05/22/26..... AUD	500	312,277	3.490%, 05/28/30.....	4,000	3,664,272
(r) 3M Swap + 0.730%, FRN, 5.020%, 01/27/27..... AUD	1,600	996,500	Telefonica Emisiones SA		
(r) 3M Swap + 0.870%, FRN, 5.288%, 02/26/27..... AUD	11,600	7,243,162	7.045%, 06/20/36.....	13,000	14,294,723

DFA INVESTMENT GRADE PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
SPAIN — (Continued)			SWEDEN — (Continued)		
Telefonica Europe BV			(r) SOFR + 1.250%,		
8.250%, 09/15/30.....	16,567	\$ 18,861,979	FRN, 1.300%,		
TOTAL SPAIN.....		<u>57,300,140</u>	06/15/26.....	3,450	\$ 3,490,774
			(r) 3M Euribor + 0.450%,		
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (1.4%)			FRN, 3.331%,		
African Development Bank			03/08/27..... EUR	10,800	<u>11,238,320</u>
3.300%, 07/27/27..... AUD	5,000	3,042,071	TOTAL SWEDEN.....		<u>18,176,768</u>
3.350%, 08/08/28..... AUD	10,400	6,262,851			
Asian Development Bank			SWITZERLAND — (0.0%)		
3.300%, 08/08/28..... AUD	5,000	3,016,208	UBS AG		
European Bank for			0.010%, 03/31/26	2,000	<u>2,014,957</u>
Reconstruction &					
Development			UNITED KINGDOM — (1.0%)		
(r) SOFR + 0.330%,			Ashtead Capital, Inc.		
FRN, 4.797%,			Ω 2.450%, 08/12/31.....	4,750	3,990,515
02/20/28.....	30,400	30,446,512	Ω 5.950%, 10/15/33.....	6,500	6,576,416
(r) SOFR + 0.300%,			AstraZeneca PLC		
FRN, 4.764%,			6.450%, 09/15/37.....	3,700	4,065,374
02/16/29.....	3,772	3,767,352	Barclays PLC		
European Investment			3.650%, 03/16/25.....	12,580	12,562,430
Bank, SONIA + 1.000%,			BAT Capital Corp.		
FRN			4.906%, 04/02/30.....	20,100	19,901,685
(r) 5.727%, 09/08/25..... GBP	7,200	8,974,055	7.079%, 08/02/43.....	5,000	5,430,765
Inter-American Development			Diageo Capital PLC		
Bank			2.125%, 04/29/32.....	2,555	2,097,863
(r) SOFR + 0.350%,			HSBC Holdings PLC		
FRN, 4.724%,			4.950%, 03/31/30.....	12,200	12,147,101
10/04/27.....	3,000	3,001,432	# 6.100%, 01/14/42.....	7,000	7,475,568
(r) SOFR + 0.300%,			Lloyds Banking Group PLC		
FRN, 4.782%,			3.750%, 01/11/27.....	2,730	2,679,885
02/15/29.....	34,000	33,949,680	LSEGA Financing PLC		
(r) SOFR + 0.370%,			Ω 3.200%, 04/06/41.....	35,202	26,029,950
FRN, 4.752%,			Mead Johnson Nutrition		
08/01/29.....	10,000	10,008,712	Co.		
International Bank for			4.600%, 06/01/44.....	2,717	2,368,423
Reconstruction &			Motability Operations		
Development			Group PLC		
(r) SOFR + 0.270%,			0.875%, 03/14/25..... EUR	6,323	6,545,498
FRN, 4.672%,			RELX Capital, Inc.		
06/15/27.....	45,000	45,010,376	4.750%, 05/20/32.....	3,633	3,559,411
(r) SOFR + 0.430%,			Reynolds American, Inc.		
FRN, 4.900%,			7.250%, 06/15/37.....	585	643,284
08/19/27.....	22,500	22,592,442	Vodafone Group PLC		
International Finance Corp.			# 7.875%, 02/15/30.....	690	<u>781,999</u>
0.750%, 05/24/28..... AUD	5,000	<u>2,780,522</u>	TOTAL UNITED		
TOTAL SUPRANATIONAL			KINGDOM.....		<u>116,856,167</u>
ORGANIZATION					
OBLIGATIONS.....		<u>172,852,213</u>	UNITED STATES — (33.9%)		
SWEDEN — (0.2%)			3M Co.		
Svenska Handelsbanken AB			# 5.700%, 03/15/37.....	3,500	3,624,727
(r) 3M Swap + 0.450%,			Abbott Laboratories		
FRN, 4.873%,			2.950%, 03/15/25.....	5,200	5,190,702
03/04/26..... AUD	5,550	3,447,674	4.750%, 04/15/43.....	40,000	37,527,434
			AbbVie, Inc.		
			4.500%, 05/14/35.....	1,000	940,267
			4.300%, 05/14/36.....	5,000	4,579,207

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)		
4.400%, 11/06/42.....	13,262	\$11,552,853	6.250%, 09/30/40.....	3,400	\$ 3,545,540
Acuity Brands Lighting, Inc.			Appalachian Power Co.		
2.150%, 12/15/30.....	1,642	1,404,987	4.400%, 05/15/44.....	4,000	3,259,406
AEP Texas, Inc.			Apple, Inc.		
4.700%, 05/15/32.....	20,000	19,170,088	2.375%, 02/08/41.....	6,800	4,693,713
Aetna, Inc.			3.850%, 05/04/43.....	3,500	2,902,692
6.750%, 12/15/37.....	8,500	8,986,964	Applied Materials, Inc.		
4.500%, 05/15/42.....	2,800	2,275,659	5.850%, 06/15/41.....	400	417,360
Affiliated Managers Group, Inc.			Arizona Public Service Co.		
3.300%, 06/15/30.....	20,900	19,131,077	3.150%, 05/15/25.....	9,580	9,530,794
Air Products & Chemicals, Inc.			2.600%, 08/15/29.....	4,846	4,389,944
2.700%, 05/15/40.....	400	287,352	2.200%, 12/15/31.....	31,150	25,764,573
Alabama Power Co.			5.050%, 09/01/41.....	400	363,160
5.500%, 03/15/41.....	17,061	16,605,398	Arrow Electronics, Inc.		
Allegion PLC			3.875%, 01/12/28.....	11,938	11,550,515
3.500%, 10/01/29.....	10,000	9,382,606	Assurant, Inc.		
Allstate Corp.			2.650%, 01/15/32.....	4,000	3,335,212
5.250%, 03/30/33.....	4,400	4,378,715	Assured Guaranty U.S. Holdings, Inc.		
5.350%, 06/01/33.....	7,000	7,010,523	# 3.150%, 06/15/31.....	4,600	4,072,923
Alphabet, Inc.			AT&T, Inc.		
1.900%, 08/15/40.....	4,000	2,617,854	2.550%, 12/01/33.....	18,868	15,230,678
Altria Group, Inc.			3.500%, 06/01/41.....	39,700	30,454,017
3.400%, 05/06/30.....	10,700	9,850,741	4.300%, 12/15/42.....	3,000	2,509,465
2.450%, 02/04/32.....	27,231	22,476,171	Avnet, Inc.		
3.400%, 02/04/41.....	16,800	12,185,572	4.625%, 04/15/26.....	4,760	4,742,698
4.250%, 08/09/42.....	8,400	6,713,861	3.000%, 05/15/31.....	17,500	15,010,965
4.500%, 05/02/43.....	9,100	7,462,882	5.500%, 06/01/32.....	13,180	12,981,059
Amazon.com, Inc.			AXIS Specialty Finance PLC		
2.875%, 05/12/41.....	10,000	7,367,592	4.000%, 12/06/27.....	19,920	19,366,159
Amcor Flexibles North America, Inc.			Baker Hughes Holdings LLC		
2.630%, 06/19/30.....	2,500	2,198,356	5.125%, 09/15/40.....	5,677	5,413,339
Amdocs Ltd.			Bank of America Corp.		
2.538%, 06/15/30.....	2,000	1,755,606	5.875%, 02/07/42.....	31,457	32,853,326
American Express Co.			Bank of New York Mellon Corp.		
3.300%, 05/03/27.....	4,396	4,273,936	1.600%, 04/24/25.....	14,050	13,956,982
American Tower Corp.			Berkshire Hathaway Finance Corp.		
2.700%, 04/15/31.....	300	260,634	# 1.850%, 03/12/30.....	17,500	15,329,523
2.300%, 09/15/31.....	6,375	5,333,482	1.450%, 10/15/30.....	73,603	62,008,710
4.050%, 03/15/32.....	2,325	2,159,962	2.875%, 03/15/32.....	3,000	2,648,755
Ameriprise Financial, Inc.			5.750%, 01/15/40.....	8,956	9,408,114
4.500%, 05/13/32.....	8,200	7,912,070	4.300%, 05/15/43.....	1,900	1,639,441
Amgen, Inc.			Berkshire Hathaway, Inc.		
2.300%, 02/25/31.....	3,400	2,916,934	3.125%, 03/15/26.....	8,285	8,175,652
2.000%, 01/15/32.....	9,200	7,519,087	# 4.500%, 02/11/43.....	3,500	3,196,351
3.350%, 02/22/32.....	14,200	12,698,925	Best Buy Co., Inc.		
3.150%, 02/21/40.....	26,545	19,855,860	4.450%, 10/01/28.....	17,493	17,279,300
2.800%, 08/15/41.....	26,250	18,405,176	1.950%, 10/01/30.....	11,700	9,913,674
5.600%, 03/02/43.....	10,000	9,804,322	Biogen, Inc.		
Analog Devices, Inc.			2.250%, 05/01/30.....	19,087	16,622,309
3.450%, 06/15/27.....	3,531	3,448,734	Black Hills Corp.		
2.800%, 10/01/41.....	2,200	1,565,667	2.500%, 06/15/30.....	2,250	1,970,906
Aon Corp.			4.350%, 05/01/33.....	5,728	5,296,657
4.500%, 12/15/28.....	2,300	2,269,936			
2.800%, 05/15/30.....	12,400	11,122,607			

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)		
Blackrock, Inc.			5.850%, 01/15/41.....	4,744	\$ 4,778,214
2.400%, 04/30/30.....	31,033	\$27,667,402	Charles Schwab Corp.		
1.900%, 01/28/31.....	22,957	19,502,321	3.000%, 03/10/25.....	9,777	9,762,666
Boardwalk Pipelines LP			3.625%, 04/01/25.....	3,758	3,752,423
3.600%, 09/01/32.....	9,310	8,185,240	1.950%, 12/01/31.....	700	574,474
Boeing Co.			2.900%, 03/03/32.....	14,300	12,362,370
2.500%, 03/01/25.....	6,399	6,382,348	Chevron Corp.		
3.200%, 03/01/29.....	317	293,513	1.554%, 05/11/25.....	3,254	3,229,145
2.950%, 02/01/30.....	5,140	4,611,272	Choice Hotels		
3.600%, 05/01/34.....	1,710	1,451,261	International, Inc.		
3.550%, 03/01/38.....	1,239	947,321	3.700%, 12/01/29.....	970	904,078
Boston Scientific Corp.			Chubb Corp.		
4.550%, 03/01/39.....	1,264	1,163,101	6.000%, 05/11/37.....	400	424,007
BP Capital Markets America, Inc.			6.500%, 05/15/38.....	400	439,612
# 2.721%, 01/12/32.....	1,500	1,290,119	Cigna Group		
3.060%, 06/17/41.....	52,100	37,733,312	2.400%, 03/15/30.....	493	434,348
Brighthouse Financial, Inc.			2.375%, 03/15/31.....	18,267	15,612,462
# 5.625%, 05/15/30.....	2,500	2,569,459	4.800%, 08/15/38.....	37,897	34,441,472
Bristol-Myers Squibb Co.			3.200%, 03/15/40.....	15,997	11,783,478
4.125%, 06/15/39.....	21,400	18,553,977	6.125%, 11/15/41.....	9,943	10,138,459
2.350%, 11/13/40.....	1,800	1,204,990	Cincinnati Financial Corp.		
3.550%, 03/15/42.....	3,800	2,956,472	6.920%, 05/15/28.....	2,800	2,981,290
4.500%, 03/01/44.....	400	347,590	Cisco Systems, Inc.		
Brixmor Operating			5.500%, 01/15/40.....	5,000	5,057,385
Partnership LP			Citigroup, Inc.		
4.050%, 07/01/30.....	5,600	5,295,441	8.125%, 07/15/39.....	15,197	18,805,593
Broadcom, Inc.			5.875%, 01/30/42.....	32,650	33,508,901
4.300%, 11/15/32.....	31,000	29,166,865	Clorox Co.		
Ω 2.600%, 02/15/33.....	200	164,898	3.900%, 05/15/28.....	3,912	3,814,989
Ω 3.419%, 04/15/33.....	200	174,876	CME Group, Inc.		
Ω 3.469%, 04/15/34.....	5,000	4,320,580	5.300%, 09/15/43.....	2,600	2,594,188
Ω 3.137%, 11/15/35.....	17,502	14,225,479	CNA Financial Corp.		
Ω 4.926%, 05/15/37.....	1,000	945,219	4.500%, 03/01/26.....	13,822	13,779,957
Ω 3.500%, 02/15/41.....	8,150	6,299,921	3.900%, 05/01/29.....	850	814,277
Brown & Brown, Inc.			5.500%, 06/15/33.....	5,000	5,017,731
2.375%, 03/15/31.....	3,000	2,531,907	CNO Financial Group, Inc.		
Burlington Northern Santa			5.250%, 05/30/29.....	4,800	4,769,977
Fe LLC			Coca-Cola Co.		
6.150%, 05/01/37.....	800	860,251	2.875%, 05/05/41.....	400	293,464
5.750%, 05/01/40.....	400	412,852	Comcast Corp.		
5.050%, 03/01/41.....	400	379,005	# 4.250%, 01/15/33.....	15,667	14,615,061
5.400%, 06/01/41.....	400	393,422	7.050%, 03/15/33.....	14,000	15,633,761
4.950%, 09/15/41.....	400	373,774	4.200%, 08/15/34.....	400	366,689
4.400%, 03/15/42.....	400	349,241	6.500%, 11/15/35.....	400	433,641
5.150%, 09/01/43.....	400	383,017	3.200%, 07/15/36.....	400	322,923
Capital One Financial			3.900%, 03/01/38.....	1,200	1,012,097
Corp.			4.600%, 10/15/38.....	5,700	5,149,445
3.800%, 01/31/28.....	3,600	3,491,946	6.550%, 07/01/39.....	400	430,011
Carrier Global Corp.			3.250%, 11/01/39.....	3,000	2,277,814
2.700%, 02/15/31.....	1,600	1,399,826	3.750%, 04/01/40.....	24,900	20,095,858
Caterpillar, Inc.			4.650%, 07/15/42.....	1,000	869,662
3.803%, 08/15/42.....	800	650,781	Conagra Brands, Inc.		
Cencora, Inc.			5.300%, 11/01/38.....	34,100	32,109,330
2.800%, 05/15/30.....	29,384	26,450,426	ConocoPhillips		
CenterPoint Energy Resources			5.900%, 05/15/38.....	400	411,877
Corp.			6.500%, 02/01/39.....	800	868,794
4.000%, 04/01/28.....	4,478	4,357,961			

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)		
Consolidated Edison Co. of New York, Inc.			4.375%, 11/15/42.....	2,116	\$ 1,743,261
5.300%, 03/01/35.....	400	\$ 399,848	Duke Energy Corp.		
6.750%, 04/01/38.....	400	440,981	3.300%, 06/15/41.....	25,250	18,561,208
5.500%, 12/01/39.....	400	394,794	Duquesne Light Holdings, Inc.		
5.700%, 06/15/40.....	400	401,276	Ω 2.532%, 10/01/30.....	1,500	1,304,399
4.200%, 03/15/42.....	14,174	11,830,583	Ω 2.775%, 01/07/32.....	641	536,449
3.950%, 03/01/43.....	7,400	5,903,865	Eastman Chemical Co.		
Constellation Brands, Inc.			4.800%, 09/01/42.....	20,700	18,055,301
3.150%, 08/01/29.....	5,800	5,358,451	Eaton Corp.		
Constellation Energy			4.000%, 11/02/32.....	8,105	7,575,601
Generation LLC			4.150%, 11/02/42.....	3,000	2,545,716
6.250%, 10/01/39.....	1,289	1,335,390	Eaton Vance Corp.		
5.750%, 10/01/41.....	2,300	2,237,321	3.500%, 04/06/27.....	9,262	9,034,086
Continental Resources, Inc.			eBay, Inc.		
4.900%, 06/01/44.....	3,500	2,833,528	4.000%, 07/15/42.....	9,500	7,627,719
Corebridge Financial, Inc.			Ecolab, Inc.		
4.350%, 04/05/42.....	400	333,658	5.500%, 12/08/41.....	5,400	5,392,252
Costco Wholesale Corp.			Elevance Health, Inc.		
1.600%, 04/20/30.....	8,754	7,525,719	5.950%, 12/15/34.....	11,300	11,738,637
Cox Communications, Inc.			6.375%, 06/15/37.....	4,100	4,365,408
Ω 3.850%, 02/01/25.....	6,790	6,790,000	4.625%, 05/15/42.....	25,970	22,665,421
Ω 4.800%, 02/01/35.....	10,552	9,586,896	4.650%, 01/15/43.....	7,366	6,408,891
Ω 4.700%, 12/15/42.....	4,700	3,764,783	5.100%, 01/15/44.....	1,200	1,097,656
Crown Castle, Inc.			Enbridge Energy		
2.100%, 04/01/31.....	300	250,433	Partners LP		
2.900%, 04/01/41.....	19,205	13,494,660	5.500%, 09/15/40.....	1,264	1,207,146
CSL Finance PLC			Energy Transfer LP		
Ω 4.625%, 04/27/42.....	2,032	1,789,389	6.050%, 06/01/41.....	400	397,640
CSX Corp.			5.300%, 04/01/44.....	4,000	3,590,256
4.750%, 05/30/42.....	15,340	13,964,500	Enterprise Products		
Cummins, Inc.			Operating LLC		
4.875%, 10/01/43.....	15,876	14,649,977	6.875%, 03/01/33.....	1,400	1,545,757
CVS Health Corp.			7.550%, 04/15/38.....	2,557	2,991,231
3.250%, 08/15/29.....	3,000	2,757,505	6.125%, 10/15/39.....	5,717	5,968,990
4.780%, 03/25/38.....	9,500	8,344,334	6.450%, 09/01/40.....	4,735	5,105,682
4.125%, 04/01/40.....	6,578	5,238,574	5.950%, 02/01/41.....	2,617	2,694,032
5.300%, 12/05/43.....	1,000	886,574	5.700%, 02/15/42.....	3,600	3,588,073
6.000%, 06/01/44.....	4,500	4,318,113	4.850%, 08/15/42.....	2,400	2,165,442
Deere & Co.			4.450%, 02/15/43.....	2,646	2,259,844
3.900%, 06/09/42.....	400	333,036	4.850%, 03/15/44.....	9,000	8,079,190
Dell International LLC/EMC Corp.			Equifax, Inc.		
3.375%, 12/15/41.....	5,509	4,029,271	3.100%, 05/15/30.....	200	181,923
Devon Energy Corp.			Equinix, Inc.		
5.600%, 07/15/41.....	15,858	14,604,012	3.200%, 11/18/29.....	2,500	2,306,508
4.750%, 05/15/42.....	3,400	2,821,637	2.500%, 05/15/31.....	5,700	4,890,525
DH Europe Finance II SARL			ERAC USA Finance LLC		
3.250%, 11/15/39.....	400	311,147	Ω 5.625%, 03/15/42.....	400	396,954
Dick's Sporting Goods, Inc.			Eversource Energy		
# 3.150%, 01/15/32.....	9,525	8,360,861	4.250%, 04/01/29.....	600	581,207
Dominion Energy, Inc.			Exelon Corp.		
4.900%, 08/01/41.....	5,000	4,453,575	3.400%, 04/15/26.....	2,666	2,625,811
Dow Chemical Co.			Extra Space Storage LP		
5.250%, 11/15/41.....	400	370,535	2.350%, 03/15/32.....	13,100	10,771,594
			Exxon Mobil Corp.		
			2.995%, 08/16/39.....	5,200	3,939,926
			4.227%, 03/19/40.....	18,200	15,908,194

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)		
FedEx Corp.			Globe Life, Inc.		
4.900%, 01/15/34.....	2,075	\$ 1,991,151	4.800%, 06/15/32.....	10,000	\$ 9,668,177
3.900%, 02/01/35.....	2,800	2,433,962	Goldman Sachs Group, Inc.		
3.250%, 05/15/41.....	9,750	7,003,750	3.750%, 05/22/25.....	3,213	3,204,998
Fidelity National Financial, Inc.			3.750%, 02/25/26.....	5,700	5,656,666
3.400%, 06/15/30.....	17,454	17,709,267	2.600%, 02/07/30.....	4,100	3,659,713
2.450%, 03/15/31.....	1,800	1,524,734	3.800%, 03/15/30.....	11,500	10,852,455
Fidelity National			6.125%, 02/15/33.....	1,621	1,730,452
Information Services,			6.250%, 02/01/41.....	17,121	18,123,025
Inc.			Halliburton Co.		
# 3.100%, 03/01/41.....	10,400	7,552,611	4.850%, 11/15/35.....	400	378,734
First American Financial			6.700%, 09/15/38.....	5,760	6,247,685
Corp.			7.450%, 09/15/39.....	2,200	2,563,684
2.400%, 08/15/31.....	16,044	13,285,639	4.500%, 11/15/41.....	13,340	11,461,356
Flex Ltd.			4.750%, 08/01/43.....	2,200	1,916,257
4.875%, 06/15/29.....	2,040	2,010,835	Harley-Davidson, Inc.		
4.875%, 05/12/30.....	4,000	3,927,364	# 3.500%, 07/28/25.....	4,983	4,954,010
Flowserve Corp.			Hasbro, Inc.		
2.800%, 01/15/32.....	29,138	24,813,071	6.050%, 05/14/34.....	2,000	2,018,125
FMR LLC			6.350%, 03/15/40.....	3,700	3,744,941
Ω 4.950%, 02/01/33.....	2,400	2,355,419	Health Care Service Corp.		
Fortune Brands Innovations, Inc.			A Mutual Legal Reserve		
3.250%, 09/15/29.....	3,900	3,612,910	Co.		
4.000%, 03/25/32.....	414	381,619	Ω 2.200%, 06/01/30.....	19,500	16,957,712
Fox Corp.			Healthcare Realty		
5.476%, 01/25/39.....	7,000	6,668,813	Holdings LP		
GATX Corp.			2.000%, 03/15/31.....	2,800	2,311,044
3.250%, 03/30/25.....	3,170	3,160,220	Hess Corp.		
3.500%, 06/01/32.....	6,850	6,098,462	5.600%, 02/15/41.....	15,000	14,755,879
General Dynamics Corp.			Home Depot, Inc.		
4.250%, 04/01/40.....	5,000	4,376,726	5.875%, 12/16/36.....	15,888	16,750,137
2.850%, 06/01/41.....	400	286,022	3.300%, 04/15/40.....	2,000	1,559,380
General Motors Co.			5.400%, 09/15/40.....	22,000	21,896,718
5.150%, 04/01/38.....	3,669	3,361,563	5.950%, 04/01/41.....	2,380	2,493,466
6.250%, 10/02/43.....	1,800	1,765,998	Honeywell International,		
General Motors Financial Co.,			Inc.		
Inc.			5.375%, 03/01/41.....	670	669,113
1.694%, 03/26/25..... EUR	4,600	4,764,206	HP, Inc.		
5.250%, 03/01/26.....	9,736	9,768,636	2.650%, 06/17/31.....	200	172,098
3.600%, 06/21/30.....	6,000	5,515,717	# 6.000%, 09/15/41.....	11,400	11,499,785
3.100%, 01/12/32.....	8,400	7,209,233	IBM International Capital		
Georgia Power Co.			Pte. Ltd.		
4.300%, 03/15/42.....	20,400	17,290,988	5.250%, 02/05/44.....	32,762	31,046,430
4.300%, 03/15/43.....	400	335,912	Indiana Michigan Power		
Georgia-Pacific LLC			Co.		
7.750%, 11/15/29.....	800	900,648	6.050%, 03/15/37.....	1,108	1,148,797
Gilead Sciences, Inc.			Intel Corp.		
4.600%, 09/01/35.....	800	757,425	4.600%, 03/25/40.....	27,624	23,065,971
4.000%, 09/01/36.....	4,050	3,582,709	2.800%, 08/12/41.....	23,576	15,020,411
2.600%, 10/01/40.....	17,300	12,060,216	4.800%, 10/01/41.....	400	335,164
5.650%, 12/01/41.....	10,300	10,356,661	5.625%, 02/10/43.....	25,100	23,135,238
4.800%, 04/01/44.....	7,000	6,303,962	Intercontinental Exchange, Inc.		
GlaxoSmithKline Capital,			3.750%, 12/01/25.....	8,500	8,448,235
Inc.			4.600%, 03/15/33.....	14,500	13,947,260
6.375%, 05/15/38.....	413	450,128	2.650%, 09/15/40.....	16,100	11,312,987
Global Payments, Inc.					
2.900%, 11/15/31.....	400	344,689			

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		
3.300%, 01/27/27.....	154	\$ 149,933	6.950%, 01/15/38.....	5,800	\$ 6,296,613
1.950%, 05/15/30.....	8,840	7,640,358	6.500%, 09/01/39.....	1,900	1,985,056
4.150%, 05/15/39.....	8,300	7,145,257	6.550%, 09/15/40.....	3,000	3,128,780
2.850%, 05/15/40.....	34,232	24,530,812	5.000%, 08/15/42.....	4,200	3,673,946
4.000%, 06/20/42.....	5,800	4,754,097	4.700%, 11/01/42.....	400	338,087
International Flavors & Fragrances, Inc.			5.000%, 03/01/43.....	15,400	13,505,413
Ω 3.268%, 11/15/40.....	39,200	28,252,687	5.500%, 03/01/44.....	8,520	7,909,688
Interpublic Group of Cos., Inc.			KKR Group Finance Co. II LLC		
4.750%, 03/30/30.....	375	371,478	#Ω 5.500%, 02/01/43.....	4,500	4,303,400
Interstate Power & Light Co.			Kraft Heinz Foods Co.		
2.300%, 06/01/30.....	3,978	3,458,968	5.000%, 06/04/42.....	3,700	3,340,920
Invitation Homes Operating Partnership LP			Kroger Co.		
2.000%, 08/15/31.....	3,000	2,458,243	7.500%, 04/01/31.....	15,677	17,599,622
2.700%, 01/15/34.....	1,500	1,200,459	Kyndryl Holdings, Inc.		
J.M. Smucker Co.			4.100%, 10/15/41.....	4,297	3,384,137
3.500%, 03/15/25.....	3,600	3,593,724	Lazard Group LLC		
4.250%, 03/15/35.....	10,700	9,702,283	4.500%, 09/19/28.....	17,626	17,291,742
Jabil, Inc.			4.375%, 03/11/29.....	400	389,261
3.600%, 01/15/30.....	23,950	22,257,115	Legg Mason, Inc.		
3.000%, 01/15/31.....	15,033	13,230,840	4.750%, 03/15/26.....	3,745	3,748,725
Jackson Financial, Inc.			5.625%, 01/15/44.....	6,247	6,074,534
3.125%, 11/23/31.....	6,177	5,291,276	Liberty Mutual Group, Inc.		
Jefferies Financial Group, Inc.			Ω 4.569%, 02/01/29.....	9,305	9,115,774
2.625%, 10/15/31.....	20,514	17,379,469	Ω 6.500%, 03/15/35.....	4,250	4,293,578
2.750%, 10/15/32.....	6,280	5,160,674	Lincoln National Corp.		
Johnson & Johnson			# 3.050%, 01/15/30.....	300	271,829
1.300%, 09/01/30.....	5,000	4,215,647	3.400%, 01/15/31.....	8,337	7,560,861
2.100%, 09/01/40.....	400	267,888	3.400%, 03/01/32.....	23,378	20,636,804
JPMorgan Chase & Co.			7.000%, 06/15/40.....	125	136,836
6.400%, 05/15/38.....	20,000	21,951,401	Lockheed Martin Corp.		
5.500%, 10/15/40.....	4,400	4,423,243	3.600%, 03/01/35.....	671	589,887
5.600%, 07/15/41.....	11,900	12,024,704	4.500%, 05/15/36.....	1,000	937,424
5.400%, 01/06/42.....	9,350	9,264,271	Loews Corp.		
JPMorgan Chase Bank NA			6.000%, 02/01/35.....	5,000	5,319,267
(r) SOFR + 0.620%,			# 4.125%, 05/15/43.....	2,000	1,654,067
FRN, 5.002%,			Lowe's Cos., Inc.		
04/29/26.....	900	903,820	2.800%, 09/15/41.....	25,000	17,244,616
(r) SOFR + 1.000%,			LYB International Finance BV		
FRN, 5.413%,			5.250%, 07/15/43.....	8,800	7,989,503
12/08/26.....	22,820	23,085,465	4.875%, 03/15/44.....	4,800	4,146,386
Juniper Networks, Inc.			LYB International Finance III LLC		
3.750%, 08/15/29.....	3,600	3,422,378	3.375%, 10/01/40.....	18,700	13,730,348
2.000%, 12/10/30.....	5,000	4,192,867	Marathon Petroleum Corp.		
Kellanova			6.500%, 03/01/41.....	14,663	15,258,440
3.400%, 11/15/27.....	2,500	2,416,665	Marriott International, Inc.		
7.450%, 04/01/31.....	5,659	6,336,775	2.750%, 10/15/33.....	7,200	5,914,305
Kemper Corp.			Mars, Inc.		
3.800%, 02/23/32.....	9,830	8,687,705	#Ω 1.625%, 07/16/32.....	7,250	5,739,370
Kimco Realty OP LLC			Ω 3.600%, 04/01/34.....	400	352,194
2.250%, 12/01/31.....	9,700	8,105,263	Ω 3.875%, 04/01/39.....	800	670,620
			Marsh & McLennan Cos., Inc.		
			2.375%, 12/15/31.....	2,161	1,823,201

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)		
Mastercard, Inc.			Newmont Corp.		
4.350%, 01/15/32.....	4,000	\$ 3,872,291	5.875%, 04/01/35.....	400	\$ 412,793
4.850%, 03/09/33.....	5,000	4,959,659	4.875%, 03/15/42.....	400	364,423
Medtronic, Inc.			NIKE, Inc.		
4.375%, 03/15/35.....	3,065	2,899,666	2.850%, 03/27/30.....	12,987	11,868,779
Merck & Co., Inc.			3.250%, 03/27/40.....	5,000	3,894,414
3.400%, 03/07/29.....	8,084	7,715,728	Northern Trust Corp.		
1.450%, 06/24/30.....	40,301	33,960,602	1.950%, 05/01/30.....	19,370	16,813,113
3.900%, 03/07/39.....	400	340,895	Nucor Corp.		
2.350%, 06/24/40.....	800	546,170	# 3.950%, 05/01/28.....	4,016	3,925,469
Meta Platforms, Inc.			3.125%, 04/01/32.....	7,340	6,452,488
3.850%, 08/15/32.....	3,500	3,259,638	6.400%, 12/01/37.....	6,585	7,091,155
MetLife, Inc.			Oklahoma Gas & Electric Co.		
5.375%, 07/15/33.....	4,200	4,247,886	5.400%, 01/15/33.....	4,200	4,247,882
6.375%, 06/15/34.....	19,000	20,442,178	Omnicon Group, Inc.		
5.700%, 06/15/35.....	6,700	6,886,188	4.200%, 06/01/30.....	11,555	11,146,802
5.875%, 02/06/41.....	6,778	6,963,055	ONE Gas, Inc.		
4.125%, 08/13/42.....	5,800	4,830,049	4.250%, 09/01/32.....	4,300	4,062,890
4.875%, 11/13/43.....	13,061	11,849,867	4.658%, 02/01/44.....	400	350,311
Micron Technology, Inc.			ONEOK Partners LP		
# 4.663%, 02/15/30.....	330	322,220	6.125%, 02/01/41.....	2,000	1,996,690
# 2.703%, 04/15/32.....	2,650	2,225,279	Oracle Corp.		
3.366%, 11/01/41.....	31,640	23,077,054	4.300%, 07/08/34.....	400	366,882
Mohawk Industries, Inc.			3.900%, 05/15/35.....	800	698,965
3.625%, 05/15/30.....	1,471	1,368,845	3.600%, 04/01/40.....	5,500	4,289,628
Molson Coors Beverage Co.			5.375%, 07/15/40.....	10,000	9,581,123
5.000%, 05/01/42.....	7,000	6,376,113	3.650%, 03/25/41.....	21,500	16,622,624
Morgan Stanley			Ovintiv, Inc.		
3.875%, 01/27/26.....	13,483	13,401,083	6.500%, 02/01/38.....	5,000	5,091,447
7.250%, 04/01/32.....	14,496	16,397,121	Owens Corning		
6.375%, 07/24/42.....	14,388	15,646,835	3.875%, 06/01/30.....	8,726	8,223,590
Mosaic Co.			Parker-Hannifin Corp.		
5.625%, 11/15/43.....	9,000	8,566,352	3.250%, 06/14/29.....	4,700	4,411,088
Motorola Solutions, Inc.			Penske Truck Leasing Co. LP/PTL Finance Corp.		
4.600%, 05/23/29.....	3,500	3,447,148	Ω 3.400%, 11/15/26.....	133	129,651
2.300%, 11/15/30.....	25,444	21,931,727	PepsiCo, Inc.		
MPLX LP			4.875%, 11/01/40.....	400	380,148
4.500%, 04/15/38.....	4,700	4,097,437	2.625%, 10/21/41.....	1,200	835,452
Mylan, Inc.			Pfizer, Inc.		
5.400%, 11/29/43.....	6,000	5,306,888	4.000%, 12/15/36.....	400	358,587
National Fuel Gas Co.			4.100%, 09/15/38.....	1,600	1,401,689
2.950%, 03/01/31.....	5,000	4,327,192	3.900%, 03/15/39.....	6,600	5,611,774
National Rural Utilities Cooperative Finance Corp.			7.200%, 03/15/39.....	2,400	2,806,269
8.000%, 03/01/32.....	2,708	3,157,797	2.550%, 05/28/40.....	2,000	1,394,258
NBCUniversal Media LLC			5.600%, 09/15/40.....	400	404,270
4.450%, 01/15/43.....	800	679,306	Philip Morris International, Inc.		
Nestle Capital Corp.			3.375%, 08/15/29.....	5,200	4,888,279
4.600%, 04/04/29..... AUD	800	498,041	2.100%, 05/01/30.....	7,450	6,473,503
Nestle Holdings, Inc.			5.375%, 02/15/33.....	1,000	1,003,344
Ω 3.900%, 09/24/38.....	5,800	5,035,419	5.625%, 09/07/33.....	10,000	10,205,263
NetApp, Inc.			6.375%, 05/16/38.....	12,500	13,499,259
2.700%, 06/22/30.....	3,900	3,454,606	4.375%, 11/15/41.....	9,315	7,928,062
NewMarket Corp.			4.500%, 03/20/42.....	400	347,164
2.700%, 03/18/31.....	4,000	3,430,442	3.875%, 08/21/42.....	10,475	8,310,028
			4.125%, 03/04/43.....	7,308	5,959,257

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)		
Phillips 66			Royalty Pharma PLC		
2.150%, 12/15/30.....	400	\$ 341,785	2.200%, 09/02/30.....	10,000	\$ 8,545,220
4.650%, 11/15/34.....	400	373,528	3.300%, 09/02/40.....	68,617	50,030,216
5.875%, 05/01/42.....	1,592	1,588,606	RTX Corp.		
Plains All American			4.450%, 11/16/38.....	1,200	1,072,410
Pipeline LP/PAA Finance			4.700%, 12/15/41.....	5,600	4,994,058
Corp.			4.500%, 06/01/42.....	28,524	24,798,094
5.150%, 06/01/42.....	13,148	11,691,069	Salesforce, Inc.		
4.300%, 01/31/43.....	8,941	7,102,613	2.700%, 07/15/41.....	1,600	1,131,586
4.700%, 06/15/44.....	9,000	7,484,699	Sanofi SA		
PNC Bank NA			3.625%, 06/19/28.....	10,200	9,918,563
2.950%, 02/23/25.....	1,093	1,091,960	Shell Finance U.S., Inc.		
3.250%, 06/01/25.....	4,680	4,660,611	4.550%, 08/12/43.....	5,000	4,359,324
PPG Industries, Inc.			Shell International Finance BV		
2.550%, 06/15/30.....	9,110	8,078,637	6.375%, 12/15/38.....	20,800	22,711,900
Precision Castparts Corp.			5.500%, 03/25/40.....	3,000	3,005,204
3.900%, 01/15/43.....	3,000	2,429,558	2.875%, 11/26/41.....	3,200	2,255,782
Primerica, Inc.			Sherwin-Williams Co.		
2.800%, 11/19/31.....	15,500	13,271,929	2.950%, 08/15/29.....	4,800	4,418,701
Principal Financial Group, Inc.			Simon Property Group LP		
3.400%, 05/15/25.....	2,300	2,291,932	2.650%, 07/15/30.....	19,076	17,011,071
6.050%, 10/15/36.....	4,000	4,183,271	2.200%, 02/01/31.....	12,648	10,807,443
Progress Energy, Inc.			2.250%, 01/15/32.....	7,377	6,133,192
7.750%, 03/01/31.....	2,500	2,829,028	5.500%, 03/08/33.....	5,400	5,470,524
6.000%, 12/01/39.....	5,600	5,671,507	6.750%, 02/01/40.....	1,200	1,328,386
Progressive Corp.			4.750%, 03/15/42.....	4,870	4,356,055
3.000%, 03/15/32.....	15,600	13,688,758	Southern California Edison		
Prologis LP			Co.		
5.125%, 01/15/34.....	5,563	5,490,622	6.650%, 04/01/29.....	400	405,608
Prudential Financial, Inc.			Southern Co. Gas Capital		
3.000%, 03/10/40.....	9,350	6,892,994	Corp.		
Public Service Enterprise			5.875%, 03/15/41.....	400	402,344
Group, Inc.			Southern Power Co.		
8.625%, 04/15/31.....	1,000	1,148,294	# 5.150%, 09/15/41.....	3,000	2,792,971
PulteGroup, Inc.			Southwest Gas Corp.		
7.875%, 06/15/32.....	3,895	4,452,855	3.700%, 04/01/28.....	2,500	2,403,053
6.375%, 05/15/33.....	11,000	11,582,458	2.200%, 06/15/30.....	13,200	11,383,562
6.000%, 02/15/35.....	6,449	6,608,015	Stanley Black & Decker, Inc.		
QUALCOMM, Inc.			2.300%, 03/15/30.....	2,650	2,313,014
1.650%, 05/20/32.....	9,643	7,707,544	5.200%, 09/01/40.....	800	756,814
Quanta Services, Inc.			Steel Dynamics, Inc.		
2.900%, 10/01/30.....	302	268,893	3.250%, 01/15/31.....	19,725	17,845,587
Realty Income Corp.			Stellantis Finance U.S.,		
2.700%, 02/15/32.....	13,991	11,896,190	Inc.		
2.850%, 12/15/32.....	8,077	6,840,817	#Ω 2.691%, 09/15/31.....	11,500	9,578,814
1.800%, 03/15/33.....	1,800	1,386,445	Sutter Health		
4.900%, 07/15/33.....	5,000	4,843,497	3.161%, 08/15/40.....	2,000	1,524,183
Reinsurance Group of America,			Targa Resources Corp.		
Inc.			4.200%, 02/01/33.....	3,000	2,736,269
3.950%, 09/15/26.....	15,789	15,584,847	Target Corp.		
3.900%, 05/15/29.....	4,725	4,519,375	4.000%, 07/01/42.....	2,100	1,759,850
3.150%, 06/15/30.....	15,455	14,012,359	Texas Instruments, Inc.		
Revvity, Inc.			4.900%, 03/14/33.....	12,500	12,431,519
3.300%, 09/15/29.....	1,300	1,203,757	3.875%, 03/15/39.....	5,790	4,984,240
Roche Holdings, Inc.			Textron, Inc.		
Ω 2.076%, 12/13/31.....	5,000	4,178,792	2.450%, 03/15/31.....	14,820	12,677,372
Ω 5.593%, 11/13/33.....	10,000	10,361,155			

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)		
Thermo Fisher Scientific, Inc.			6.000%, 05/15/37.....	1,000	\$ 1,034,146
2.800%, 10/15/41.....	2,700	\$ 1,910,576	8.875%, 11/15/38.....	2,000	2,598,348
5.404%, 08/10/43.....	7,500	7,395,441	4.000%, 01/15/43.....	7,500	5,986,245
Travelers Cos., Inc.			# Visa, Inc.		
6.250%, 06/15/37.....	1,335	1,434,712	# 2.050%, 04/15/30.....	48,659	42,806,086
5.350%, 11/01/40.....	1,200	1,176,788	2.700%, 04/15/40.....	3,300	2,408,056
TWDC Enterprises 18			# Voya Financial, Inc.		
Corp.			5.700%, 07/15/43.....	913	874,615
4.375%, 08/16/41.....	10,000	8,691,660	# Walmart, Inc.		
Union Pacific Corp.			5.625%, 04/01/40.....	6,000	6,283,507
2.891%, 04/06/36.....	23,350	18,918,600	5.000%, 10/25/40.....	7,200	7,080,382
3.600%, 09/15/37.....	1,800	1,513,310	# Walt Disney Co.		
4.375%, 09/10/38.....	1,100	1,003,831	6.400%, 12/15/35.....	3,000	3,289,189
3.550%, 08/15/39.....	400	326,426	# 4.625%, 03/23/40.....	6,500	6,024,208
3.200%, 05/20/41.....	14,900	11,245,703	3.500%, 05/13/40.....	27,596	22,181,562
3.375%, 02/14/42.....	5,150	3,924,378	6.150%, 02/15/41.....	400	426,334
United Parcel Service, Inc.			5.400%, 10/01/43.....	11,250	11,100,782
4.875%, 11/15/40.....	8,011	7,496,224	4.750%, 09/15/44.....	400	359,308
UnitedHealth Group, Inc.			# WEC Energy Group, Inc.		
4.200%, 05/15/32.....	18,800	17,772,731	3.550%, 06/15/25.....	1,757	1,747,996
5.800%, 03/15/36.....	400	414,395	# Wells Fargo & Co.		
6.875%, 02/15/38.....	350	395,231	3.000%, 02/19/25.....	2,264	2,261,924
3.500%, 08/15/39.....	17,038	13,562,813	2.000%, 07/28/25..... GBP	887	1,084,558
2.750%, 05/15/40.....	14,200	10,037,049	4.150%, 01/24/29.....	600	584,884
5.700%, 10/15/40.....	2,400	2,412,837	# Wells Fargo Bank NA,		
5.950%, 02/15/41.....	1,400	1,437,858	SOFR + 1.070%, FRN		
3.050%, 05/15/41.....	28,569	20,632,653	(r) 5.472%, 12/11/26.....	840	848,700
4.625%, 11/15/41.....	3,400	3,006,444	# Welltower OP LLC		
3.950%, 10/15/42.....	4,000	3,215,977	4.125%, 03/15/29.....	1,150	1,115,888
5.500%, 07/15/44.....	19,070	18,505,566	2.750%, 01/15/31.....	17,096	15,044,807
Unum Group			2.750%, 01/15/32.....	4,600	3,931,413
3.875%, 11/05/25.....	1,977	1,957,002	6.500%, 03/15/41.....	1,903	2,044,482
4.000%, 06/15/29.....	10,963	10,523,147	# Westlake Corp.		
5.750%, 08/15/42.....	3,000	2,930,371	3.375%, 06/15/30.....	11,285	10,361,643
Utah Acquisition Sub, Inc.			# WestRock MWV LLC		
3.950%, 06/15/26.....	10,468	10,314,550	8.200%, 01/15/30.....	19,367	21,976,633
Valero Energy Corp.			# Weyerhaeuser Co.		
7.500%, 04/15/32.....	580	652,590	7.375%, 03/15/32.....	813	909,425
6.625%, 06/15/37.....	11,550	12,281,129	# Whirlpool Corp.		
Ventas Realty LP			3.700%, 05/01/25.....	14,663	14,630,825
3.000%, 01/15/30.....	1,100	998,017	4.750%, 02/26/29.....	700	688,310
VeriSign, Inc.			# Williams Cos., Inc.		
2.700%, 06/15/31.....	5,106	4,400,302	3.500%, 11/15/30.....	13,600	12,514,877
Verizon Communications, Inc.			6.300%, 04/15/40.....	20,000	20,831,496
4.050%, 02/17/25..... AUD	6,200	3,853,252	# WP Carey, Inc.		
4.016%, 12/03/29.....	8,753	8,423,003	2.400%, 02/01/31.....	2,300	1,964,148
2.355%, 03/15/32.....	2,733	2,273,536	2.450%, 02/01/32.....	9,800	8,137,176
4.812%, 03/15/39.....	10,500	9,678,477	# WRKCo, Inc.		
2.650%, 11/20/40.....	6,850	4,705,870	# 3.000%, 06/15/33.....	19,705	16,644,122
3.400%, 03/22/41.....	44,350	33,666,382			
2.850%, 09/03/41.....	5,666	3,944,647	TOTAL UNITED STATES...		4,038,190,805
3.850%, 11/01/42.....	3,690	2,918,134	TOTAL BONDS.....		5,846,233,527
Viatrix, Inc.			U.S. TREASURY OBLIGATIONS — (35.6%)		
2.700%, 06/22/30.....	1,000	871,079	U.S. Treasury Bonds		
3.850%, 06/22/40.....	10,446	7,830,854	5.250%, 02/15/29.....	28,500	29,592,129
Virginia Electric & Power Co.			6.125%, 08/15/29.....	25,000	26,845,703
6.000%, 01/15/36.....	3,100	3,210,995			

DFA INVESTMENT GRADE PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
6.250%, 05/15/30	67,000	\$ 72,951,484	2.250%, 08/15/27	20,000	\$ 19,063,281
1.125%, 05/15/40	84,000	50,839,688	2.250%, 11/15/27	24,018	22,777,980
1.125%, 08/15/40	165,000	99,019,336	3.875%, 11/30/27	25,000	24,760,742
1.375%, 11/15/40	162,000	100,794,375	2.750%, 02/15/28	47,000	45,004,336
1.875%, 02/15/41	137,000	92,309,101	1.125%, 02/29/28	54,000	49,203,282
2.250%, 05/15/41	95,000	67,713,477	1.250%, 03/31/28	15,000	13,682,227
1.750%, 08/15/41	160,000	104,187,501	1.250%, 04/30/28	40,000	36,389,062
2.000%, 11/15/41	146,000	98,578,515	2.875%, 05/15/28	69,000	66,083,672
2.375%, 02/15/42	135,000	96,551,367	2.875%, 08/15/28	90,000	85,872,656
3.000%, 05/15/42	10,000	7,866,016	3.125%, 11/15/28	75,000	71,947,266
2.750%, 08/15/42	123,000	92,735,273	2.625%, 02/15/29	25,000	23,453,125
2.750%, 11/15/42	120,000	90,014,063	2.375%, 03/31/29	10,000	9,265,234
3.125%, 02/15/43	114,000	90,331,640	3.500%, 01/31/30	25,000	24,058,594
2.875%, 05/15/43	130,000	98,779,687	3.500%, 04/30/30	25,000	24,000,000
3.625%, 08/15/43	80,000	67,990,625	3.750%, 05/31/30	19,000	18,447,070
3.750%, 11/15/43	80,000	69,046,875	3.750%, 06/30/30	19,000	18,432,227
3.625%, 02/15/44	110,000	93,078,907	4.000%, 07/31/30	25,000	24,542,969
3.375%, 05/15/44	126,000	102,463,593	4.125%, 08/31/30	65,000	64,159,570
3.125%, 08/15/44	130,000	101,308,594	4.625%, 09/30/30	65,000	65,756,640
4.125%, 08/15/44	90,000	81,646,875	4.875%, 10/31/30	25,000	25,605,469
3.000%, 11/15/44 US			4.375%, 11/30/30	25,000	24,967,774
TREASURY N/B			4.250%, 02/28/31	25,000	24,784,180
11/44 3.....	80,000	60,940,625	4.625%, 05/31/31	10,000	10,107,422
U.S. Treasury Notes			1.250%, 08/15/31	25,000	20,518,555
# 1.750%, 03/15/25	25,000	24,933,268	1.375%, 11/15/31	50,000	41,070,313
(r) 3M USTMMR +			1.875%, 02/15/32	50,000	42,275,391
0.169%, FRN,			2.875%, 05/15/32	50,000	45,105,469
4.409%, 04/30/25 ...	165,000	165,060,482	2.750%, 08/15/32	90,000	80,177,344
4.250%, 05/31/25	50,000	49,976,562	4.125%, 11/15/32	80,000	78,234,375
(r) 3M USTMMR +			3.500%, 02/15/33 US		
0.125%, FRN,			TREASURY N/B		
4.365%, 07/31/25 ...	160,000	160,067,258	02/33 3.5.....	25,000	23,335,938
0.250%, 08/31/25	50,000	48,857,812	TOTAL U.S. TREASURY		
3.500%, 09/15/25	50,000	49,754,687	OBLIGATIONS.....		4,246,635,780
(r) 3M USTMMR +			TOTAL INVESTMENT		
0.170%, FRN,			SECURITIES		
4.410%, 10/31/25 ...	160,000	160,169,563	(Cost \$12,419,277,185)..		11,622,768,067
(r) 3M USTMMR +					
0.245%, FRN,					
4.485%, 01/31/26 ...	160,000	160,312,474			
(r) 3M USTMMR +					
0.150%, FRN,					
4.390%, 04/30/26 ...	188,000	188,167,115			
(r) 3M USTMMR +					
0.182%, FRN,					
4.422%, 07/31/26 ...	160,000	160,278,421			
(r) 3M USTMMR +					
0.205%, FRN,					
4.445%, 10/31/26					
US TREASURY					
FRN 10/26 VAR.....	160,000	160,390,526			

Shares

SECURITIES LENDING COLLATERAL — (2.6%)		
@§ The DFA Short Term		
Investment Fund....	26,554,712	307,184,906
TOTAL INVESTMENTS — (100.0%)		
(Cost		
\$12,726,423,370)^.....		\$11,929,952,973

DFA INVESTMENT GRADE PORTFOLIO

CONTINUED

As of January 31, 2025, 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	24,655,750	EUR	23,102,428	State Street Bank and Trust	02/13/25	\$ 679,652
USD	130,763,116	AUD	209,754,937	Bank of New York Mellon	02/21/25	351,942
USD	36,931,436	SGD	49,950,000	Societe Generale	02/21/25	149,892
AUD	22,010,806	USD	13,531,460	State Street Bank and Trust	02/21/25	153,343
USD	91,020,249	AUD	146,311,988	UBS AG	02/28/25	50,849
USD	9,070,455	GBP	7,273,972	Bank of America Corp.	03/31/25	53,143
USD	9,129,922	GBP	7,275,220	Societe Generale	03/31/25	111,064
USD	20,485,350	EUR	19,541,608	State Street Bank and Trust	04/02/25	157,474
USD	13,204,360	EUR	12,652,078	State Street Bank and Trust	04/03/25	42,555
USD	3,903,276	EUR	3,735,467	Australia and New Zealand Bank	04/09/25	16,085
USD	34,797,767	EUR	33,069,109	State Street Bank and Trust	04/09/25	385,489
USD	5,112,805	AUD	8,214,303	State Street Bank and Trust	04/10/25	4,325
AUD	9,044,627	USD	5,625,039	State Street Bank and Trust	04/17/25	122
USD	18,168,852	EUR	17,365,501	Societe Generale	04/23/25	84,546
USD	2,949,333	CAD	4,244,105	State Street Bank and Trust	04/23/25	18,935
USD	15,091,919	EUR	14,426,942	State Street Bank and Trust	04/23/25	67,807
USD	3,926,690	EUR	3,749,328	UBS AG	04/23/25	22,167
Total Appreciation						\$ 2,349,390
JPY	144,868,202	USD	934,622	Citibank, N.A.	02/05/25	\$ (454)
USD	86,544,221	JPY	13,603,566,793	Royal Bank of Canada	02/05/25	(1,177,031)
EUR	11,962,634	USD	12,578,351	Bank of America Corp.	02/13/25	(163,323)
SGD	49,950,000	USD	37,099,936	Societe Generale	02/21/25	(318,393)
GBP	292,106	USD	366,331	Citibank, N.A.	03/31/25	(4,216)
USD	86,435	GBP	71,032	Citibank, N.A.	03/31/25	(1,622)
EUR	2,552,997	USD	2,662,240	UBS AG	04/02/25	(6,521)
USD	82,410,727	AUD	133,011,061	Bank of New York Mellon	04/10/25	(308,929)
USD	94,587,490	AUD	152,790,269	Societe Generale	04/14/25	(435,784)
USD	127,825,993	AUD	206,120,923	Bank of America Corp.	04/17/25	(367,616)
AUD	5,311,378	USD	3,308,298	UBS AG	04/17/25	(4,971)
USD	7,120,982	EUR	6,847,695	HSBC Bank	04/23/25	(10,158)
USD	4,526,924	EUR	4,349,813	State Street Bank and Trust	04/23/25	(2,939)
Total (Depreciation)						\$(2,801,957)
Total Appreciation (Depreciation)						\$ (452,567)

As of January 31, 2025, the value of Rule 144A securities amounted to \$402,930,153 or 3.3% of net assets.

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Assets				
Agency Obligations.....	—	\$ 1,529,898,760	—	\$ 1,529,898,760
Bonds				
Australia.....	—	605,120,191	—	605,120,191
Belgium.....	—	20,577,529	—	20,577,529
Canada.....	—	260,413,193	—	260,413,193
Finland.....	—	2,937,916	—	2,937,916
France.....	—	20,430,830	—	20,430,830

DFA INVESTMENT GRADE PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Germany.....	—	\$ 83,147,327	—	\$ 83,147,327
Hong Kong.....	—	4,090,350	—	4,090,350
Ireland.....	—	2,604,550	—	2,604,550
Italy.....	—	26,714,273	—	26,714,273
Japan.....	—	261,320,189	—	261,320,189
Netherlands.....	—	123,623,069	—	123,623,069
New Zealand.....	—	12,323,341	—	12,323,341
Norway.....	—	12,432,552	—	12,432,552
Singapore.....	—	5,107,167	—	5,107,167
Spain.....	—	57,300,140	—	57,300,140
Supranational Organization Obligations.....	—	172,852,213	—	172,852,213
Sweden.....	—	18,176,768	—	18,176,768
Switzerland.....	—	2,014,957	—	2,014,957
United Kingdom.....	—	116,856,167	—	116,856,167
United States.....	—	4,038,190,805	—	4,038,190,805
U.S. Treasury Obligations.....	—	4,246,635,780	—	4,246,635,780
Securities Lending Collateral.....	—	307,184,906	—	307,184,906
Total Investments in Securities.....	—	\$11,929,952,973	—	\$11,929,952,973
Financial Instruments				
Assets				
Forward Currency Contracts**.....	—	2,349,390	—	2,349,390
Liabilities				
Forward Currency Contracts**.....	—	(2,801,957)	—	(2,801,957)
Total Financial Instruments.....	—	\$ (452,567)	—	\$ (452,567)

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

DFA INFLATION-PROTECTED SECURITIES PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Face Amount</u> (000)	<u>Value</u> †
U.S. TREASURY OBLIGATIONS — (99.2%)		
U.S. Treasury Inflation-Indexed Bonds		
1.750%, 01/15/28.....	419,719	\$ 420,922,195
3.625%, 04/15/28.....	447,674	474,216,947
2.500%, 01/15/29.....	459,216	472,144,694
3.875%, 04/15/29.....	444,758	481,433,601
3.375%, 04/15/32.....	247,956	271,020,221
2.125%, 02/15/40.....	399,958	392,989,683
2.125%, 02/15/41.....	378,635	371,853,424
0.750%, 02/15/42.....	174,531	136,409,864
0.625%, 02/15/43.....	185,941	138,905,674
1.375%, 02/15/44.....	178,015	151,036,150
U.S. Treasury Inflation-Indexed Notes		
0.500%, 01/15/28.....	225,880	218,457,288
0.750%, 07/15/28.....	51,532	50,092,344
0.875%, 01/15/29.....	502,920	485,991,854
0.250%, 07/15/29.....	148,626	139,437,097
0.125%, 01/15/30.....	240,349	220,981,102
0.125%, 07/15/30.....	113,210	103,466,291
0.125%, 01/15/31.....	187,857	169,070,457
0.125%, 07/15/31.....	110,651	98,916,182
0.125%, 01/15/32.....	198,038	174,245,082
0.625%, 07/15/32.....	8,687	7,884,910
1.125%, 01/15/33.....	10,592	9,879,804
1.375%, 07/15/33.....	8,311	7,891,911
1.750%, 01/15/34.....	8,211	7,981,294
TOTAL U.S. TREASURY OBLIGATIONS		
Cost (\$5,485,506,099).....		<u>5,005,228,069</u>
	<u>Shares</u>	
TEMPORARY CASH INVESTMENTS — (0.8%)		
‡ State Street Institutional U.S. Government Money Market Fund 4.330%.....	41,431,032	<u>41,431,032</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$5,526,937,131)^^.....		<u>\$5,046,659,101</u>

Summary of the Portfolio's investments as of January 31, 2025, 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>
Assets				
U.S. Treasury Obligations.....	—	\$5,005,228,069	—	\$5,005,228,069
Temporary Cash Investments.....	\$41,431,032	—	—	41,431,032
Total Investments in Securities.....	<u>\$41,431,032</u>	<u>\$5,005,228,069</u>	<u>—</u>	<u>\$5,046,659,101</u>

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MUNICIPAL BONDS — (98.3%)			ARIZONA — (Continued)		
ALABAMA — (0.3%)			County of Pima Sewer		
Alabama Federal Aid			System Revenue (RB)		
Highway Finance			5.000%, 07/01/25	625	\$ 630,815
Authority (RB) Series A			Maricopa County School		
□ 5.000%, 09/01/35			District No. 3 Tempe		
(Pre-refunded @			Elementary (GO) Series		
\$100, 9/1/26).....	585	\$ 604,889	A		
City of Madison (GO)			5.000%, 07/01/25	290	292,507
Series A			Maricopa County Unified		
□ 5.000%, 04/01/37			School District No. 69		
(Pre-refunded @			Paradise Valley (GO)		
\$100, 4/1/25).....	1,590	1,595,669	5.000%, 07/01/26	1,250	1,289,709
Mobile County Board of			5.000%, 07/01/27	2,730	2,873,238
School Commissioners			Maricopa County Unified		
(ST) (BAM)			School District No. 69		
5.000%, 03/01/25	245	245,392	Paradise Valley (GO)		
Tuscaloosa City Board of			Series A		
Education (RB)			5.000%, 07/01/26	615	634,537
□ 5.000%, 08/01/35			5.000%, 07/01/27	2,095	2,204,921
(Pre-refunded @			Maricopa County Unified		
\$100, 8/1/26).....	720	743,228	School District No. 80		
□ 5.000%, 08/01/41			Chandler (GO) Series C		
(Pre-refunded @			5.000%, 07/01/25	1,195	1,206,167
\$100, 8/1/26).....	975	<u>1,006,454</u>	Maricopa County Union		
TOTAL ALABAMA.....		<u>4,195,632</u>	High School District No.		
			210-Phoenix (GO)		
ALASKA — (0.1%)			Series A		
State of Alaska (GO)			5.000%, 07/01/25	1,640	<u>1,655,460</u>
Series A			TOTAL ARIZONA.....		<u>17,590,920</u>
5.000%, 08/01/25	760	768,394	CALIFORNIA — (5.9%)		
State of Alaska			City of Los Angeles (RN)		
International Airports			5.000%, 06/26/25	22,465	22,603,775
System (RB) Series A			County of Los Angeles		
5.000%, 10/01/26	330	<u>341,370</u>	(RN)		
TOTAL ALASKA.....		<u>1,109,764</u>	5.000%, 06/30/25	25,875	26,014,062
ARIZONA — (1.1%)			County of Riverside (RN)		
Arizona Board of Regents			5.000%, 06/30/25	12,760	12,876,582
(RB) Series A			County of Riverside (RN)		
5.000%, 07/01/28	1,720	1,733,934	Series A		
City of Tucson (GO) Series			3.000%, 10/17/25	1,250	1,251,169
2018-B			County of Santa Cruz (RN)		
5.000%, 07/01/25	600	605,112	5.000%, 07/01/25	6,000	6,059,254
5.000%, 07/01/26	3,840	3,959,765	San Francisco Community		
Coconino County Unified			College District (GO)		
School District No.			5.000%, 06/15/29	4,765	4,803,879
1-Flagstaff (GO) Series			5.000%, 06/15/31	1,335	1,345,271
C			San Francisco Unified		
5.000%, 07/01/25	500	504,755	School District (GO)		
			Series C		
			5.000%, 06/15/25	565	570,411

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)		
San Mateo County Transit			Denver City & County		
District (RB) Series A			School District No. 1		
4.000%, 06/01/32	1,000	\$ 1,002,077	(GO) (ST AID		
State of California (GO)			WITHHLDG) Series B		
4.000%, 08/01/25	1,000	1,007,112	5.000%, 12/01/26	1,855	\$ 1,930,175
5.000%, 09/01/25	1,470	1,490,553	Regional Transportation		
5.000%, 10/01/25	1,600	1,602,777	District (COP)		
5.000%, 09/01/28	1,675	1,732,590	5.000%, 06/01/29	360	<u>362,260</u>
5.000%, 10/01/28	20	20,040	TOTAL COLORADO.....		<u>31,297,689</u>
5.000%, 03/01/30	1,850	1,853,677	CONNECTICUT — (2.2%)		
5.000%, 08/01/30	4,175	4,175,000	City of Bridgeport (GO)		
5.000%, 03/01/32	1,000	1,001,988	Series B		
University of California			5.000%, 08/15/26	635	653,630
(RB) Series BX			City of New Haven (GO)		
5.000%, 05/15/26	2,110	<u>2,172,528</u>	(AGC)		
TOTAL CALIFORNIA.....		<u>91,582,745</u>	5.000%, 02/01/25	845	845,000
COLORADO — (2.0%)			City of New Haven (GO)		
Adams & Weld Counties			Series B		
School District No. 27J			5.000%, 08/01/26	100	102,818
Brighton (GO) (ST AID			City of New London (GO)		
WITHHLDG) Series B			4.500%, 03/13/25	8,400	8,414,104
5.000%, 12/01/25	6,000	6,118,442	City of Torrington (GO)		
Adams 12 Five Star			4.000%, 03/13/25	4,320	4,325,268
Schools (GO) (ST AID			Connecticut State Health &		
WITHHLDG)			Educational Facilities		
5.000%, 12/15/25	615	627,016	Authority (RB) Series A		
5.000%, 12/15/26	5,750	5,988,955	1.399%, 07/01/42	5,205	5,205,000
Arapahoe County School			State of Connecticut (GO)		
District No. 5 Cherry			Series B		
Creek (GO) (ST AID			5.000%, 05/15/27	2,000	2,052,674
WITHHLDG)			State of Connecticut		
5.000%, 12/15/25	2,970	3,027,004	Special Tax Revenue		
Board of Governors of			(RB) Series A-1		
Colorado State			5.000%, 07/01/25	1,015	1,024,504
University System (RB)			Town of Greenwich (GO)		
Series C			4.000%, 02/06/25	5,740	5,740,533
□ 4.000%, 03/01/38			Town of Madison (GO)		
(Pre-refunded @			3.500%, 12/18/25	6,770	<u>6,801,036</u>
\$100, 3/1/25).....	615	615,584	TOTAL CONNECTICUT....		<u>35,164,567</u>
Boulder Larimer & Weld			DISTRICT OF COLUMBIA — (0.2%)		
Counties St. Vrain Valley			District of Columbia (GO)		
School District Re1J			Series B		
(GO) (ST AID			5.000%, 06/01/25	1,015	1,022,217
WITHHLDG)			District of Columbia (GO)		
5.000%, 12/15/25	2,945	3,003,563	Series D		
Colorado Health Facilities			5.000%, 06/01/26	1,430	1,472,059
Authority (RB) Series			District of Columbia		
A-1			Income Tax Revenue		
5.000%, 08/01/25	910	918,512	(RB) Series C		
Colorado State Education			5.000%, 10/01/26	735	<u>762,659</u>
Loan Program (RN)			TOTAL DISTRICT OF		
Series A			COLUMBIA.....		<u>3,256,935</u>
5.000%, 06/30/25	8,630	8,706,178			

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
FLORIDA — (4.5%)			FLORIDA — (Continued)		
Bay County School Board (COP) Series A 5.000%, 07/01/25	385	\$ 388,508	Sarasota County Public Hospital District (RB) 5.000%, 07/01/26	380	\$ 388,937
Broward County Water & Sewer Utility Revenue (RB) Series A 5.000%, 10/01/30	1,200	1,215,215	School Board of Miami-Dade County (COP) Series A 5.000%, 05/01/26	6,000	6,152,573
City of Cape Coral Water & Sewer Revenue (RB) 5.000%, 10/01/25	755	765,148	School Board of Miami-Dade County (COP) Series D 5.000%, 11/01/25	2,000	2,000,233
City of Tallahassee Energy System Revenue (RB) 5.000%, 10/01/32	1,025	1,038,334	School District of Broward County (COP) Series B 5.000%, 07/01/25	870	877,605
City of Tallahassee Utility System Revenue (RB) Series A 5.000%, 10/01/25	255	258,713	State of Florida (GO) Series A 5.000%, 06/01/25	14,500	14,611,296
5.000%, 10/01/26	205	212,409	5.000%, 06/01/26	2,860	2,941,608
County of Seminole Water & Sewer Revenue (RB) Series A 4.000%, 10/01/28	485	487,952	5.000%, 07/01/26	1,060	1,093,277
Florida Development Finance Corp. (RB) 5.000%, 11/15/25	1,490	1,512,850	5.000%, 07/01/27	2,040	2,149,129
Florida Keys Aqueduct Authority (RB) Series B 5.000%, 09/01/25	5,130	5,194,683	State of Florida (GO) Series B 5.000%, 06/01/25	5,430	5,471,678
Fort Pierce Utilities Authority (RB) (AGM) Series A 5.000%, 10/01/25	55	55,736	State of Florida (GO) Series E 5.000%, 06/01/25	2,870	2,892,029
5.000%, 10/01/26	280	289,104	State of Florida Department of Transportation Turnpike System Revenue (RB) Series C 5.000%, 07/01/25	2,018	2,035,815
Hillsborough County Industrial Development Authority (RB) Series E 1.750%, 11/15/54	3,490	3,490,000	5.000%, 07/01/26	1,052	1,084,731
Miami-Dade County Educational Facilities Authority (RB) Series A 5.000%, 04/01/25	500	501,670	TOTAL FLORIDA.....		<u>70,438,616</u>
Miami-Dade County Expressway Authority (RB) (BAM) Series B 5.000%, 07/01/26	3,925	3,937,447	GEORGIA — (0.2%) Gainesville & Hall County Hospital Authority (RB) Series A 5.000%, 02/15/26	2,500	2,545,133
Miami-Dade County Expressway Authority (RB) Series B 5.000%, 07/01/27	1,040	1,041,753	Paulding County Hospital Authority (RB) Series A 5.000%, 04/01/25	60	60,193
Okaloosa County School Board (COP) Series A 5.000%, 10/01/25	1,025	1,039,453	Private Colleges & Universities Authority (RB) 5.000%, 10/01/25	285	<u>288,545</u>
Pinellas County School Board (RN) 5.000%, 06/30/25	7,250	7,310,730	TOTAL GEORGIA.....		<u>2,893,871</u>

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
HAWAII — (1.2%)			ILLINOIS — (Continued)		
City & County Honolulu			Cook & Will Counties		
Wastewater System			Community College		
Revenue (RB) Series A			District No. 515 (GO)		
□ 5.000%, 07/01/45			(BAM) Series B		
(Pre-refunded @			5.000%, 12/01/26	225	\$ 232,868
\$100, 7/1/25).....	10,295	\$10,389,468	Cook County School		
City & County of Honolulu			District No. 57 Mount		
(GO) Series A			Prospect (GO)		
5.000%, 07/01/26	85	87,723	5.000%, 12/01/25	2,125	2,162,380
City & County of Honolulu			Cook County Township		
(GO) Series B			High School District No.		
5.000%, 07/01/25	105	106,029	225 (GO)		
5.000%, 07/01/26	100	103,203	5.000%, 12/01/25	2,795	2,843,093
City & County of Honolulu			County of Cook (GO)		
(GO) Series D			Series A		
5.000%, 08/01/25	2,000	2,022,538	5.000%, 11/15/26	1,845	1,909,935
County of Kauai (GO)			DuPage County Forest		
5.000%, 08/01/25	480	485,362	Preserve District (GO)		
State of Hawaii (GO)			5.000%, 11/01/25	2,140	2,172,348
Series EY			5.000%, 11/01/26	280	290,032
5.000%, 10/01/27	5,040	<u>5,111,617</u>	Elmhurst Park District (GO)		
TOTAL HAWAII.....		<u>18,305,940</u>	5.000%, 12/15/25	735	740,256
			5.000%, 12/15/26	220	228,278
			5.000%, 12/15/27	220	232,598
IDAHO — (0.1%)			Grundy Kendall & Will		
Boise State University (RB)			Counties Community		
Series A			High School District No.		
5.000%, 04/01/26	400	409,975	111 Minooka (GO)		
5.000%, 04/01/27	410	428,511	5.000%, 12/01/27	350	369,171
Idaho Health Facilities			Illinois State Toll Highway		
Authority (RB) Series			Authority (RB) Series A		
2025A			5.000%, 12/01/32	6,000	6,093,326
5.000%, 03/01/26	490	500,337	Kendall Kane & Will		
5.000%, 03/01/27	240	<u>249,948</u>	Counties Community		
TOTAL IDAHO.....		<u>1,588,771</u>	Unit School District No.		
			308 (GO) (AGM) Series		
ILLINOIS — (2.1%)			A		
Chicago Park District (GO)			5.000%, 02/01/25	1,050	1,050,000
Series C			Metropolitan Water		
5.000%, 01/01/26	990	1,005,683	Reclamation District of		
Chicago Transit Authority			Greater Chicago (GO)		
Sales Tax Receipts Fund			Series C		
(RB) Series A			5.000%, 12/01/25	2,480	2,525,972
5.000%, 12/01/25	445	452,881	State of Illinois (GO) Series		
City of Springfield Electric			A		
Revenue (RB)			5.000%, 11/01/25	3,935	<u>3,989,273</u>
5.000%, 03/01/26	1,655	1,657,513	TOTAL ILLINOIS.....		<u>32,856,160</u>
Coles Christian Clark etc.					
Counties Community			INDIANA — (0.4%)		
College District No. 517			Indiana Municipal Power		
Lake Land (GO) Series			Agency (RB) (AGC)		
A			Series A		
5.000%, 12/01/25	4,820	4,900,553	5.000%, 01/01/26	1,475	1,503,617

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
INDIANA — (Continued)			KENTUCKY — (Continued)		
Indianapolis Local Public Improvement Bond Bank (RB) Series A			Kentucky State Property & Building Commission (RB) Series B		
5.000%, 06/01/25	3,380	\$3,403,031	5.000%, 08/01/25	995	\$ 1,005,990
Lebanon Middle School Building Corp. (RB) (ST INTERCEPT) Series B			Louisville & Jefferson County Metropolitan Sewer District (RB)		
5.000%, 07/15/25	420	423,609	4.000%, 05/15/31	1,400	1,406,893
Westfield-Washington Multi-School Building Corp. (RB) (BAM ST INTERCEPT) Series B			Louisville & Jefferson County Metropolitan Sewer District (RB) Series C		
5.000%, 07/15/25	370	372,931	5.000%, 05/15/25	1,680	1,690,935
5.000%, 01/15/26	425	<u>432,270</u>	Louisville/Jefferson County Metropolitan Government (GO) Series A		
TOTAL INDIANA.....		<u>6,135,458</u>	5.000%, 12/01/25	2,280	<u>2,323,753</u>
IOWA — (0.5%)			TOTAL KENTUCKY.....		<u>10,431,782</u>
City of Cedar Rapids (GO) Series A			LOUISIANA — (1.2%)		
5.000%, 06/01/25	3,090	3,113,196	Ascension Parish School Board (GO)		
City of Des Moines (GO) Series A			5.000%, 03/01/25	200	200,333
5.000%, 06/01/25	1,850	1,863,705	5.000%, 03/01/26	75	76,725
City of Sioux City (GO) Series A			East Ouachita Parish School District (GO)		
3.000%, 06/01/25	650	650,017	4.000%, 03/01/25	200	200,149
College Community School District (GO) Series C			St. Tammany Parish Wide School District No. 12 (GO) Series A		
3.000%, 06/01/25	405	405,076	5.000%, 03/01/25	500	500,793
State of Iowa Board of Regents (RB) Series 2025A			State of Louisiana (GO) Series B		
5.000%, 09/01/27	2,000	<u>2,106,668</u>	5.000%, 08/01/25	10,030	10,138,801
TOTAL IOWA.....		<u>8,138,662</u>	State of Louisiana (GO) Series E		
KANSAS — (0.2%)			5.000%, 06/01/25	6,960	<u>7,009,746</u>
Wyandotte County-Kansas City Unified Government (GO) Series I			TOTAL LOUISIANA.....		<u>18,126,547</u>
4.000%, 04/01/25	4,000	<u>4,002,174</u>	MAINE — (0.1%)		
KENTUCKY — (0.7%)			City of Portland (GO)		
Kentucky Municipal Power Agency (RB) (NPPFG) Series A			5.000%, 05/01/25	475	477,723
5.000%, 09/01/31	445	455,772	Maine Health & Higher Educational Facilities Authority (RB) Series A		
Kentucky State Property & Building Commission (RB)			5.000%, 07/01/25	435	<u>438,101</u>
5.000%, 05/01/26	955	981,244	TOTAL MAINE.....		<u>915,824</u>
Kentucky State Property & Building Commission (RB) Series A			MARYLAND — (1.9%)		
5.000%, 10/01/25	2,530	2,567,195	County of Anne Arundel (GO)		
			5.000%, 04/01/25.....	6,920	6,945,514

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
MARYLAND — (Continued)			MASSACHUSETTS — (Continued)		
County of Baltimore (GO)			Massachusetts Bay		
5.000%, 07/01/25	830	\$ 837,802	Transportation Authority		
5.000%, 07/01/26	1,235	1,274,447	Sales Tax Revenue (RB)		
5.000%, 08/01/26	3,790	3,828,285	Series B		
County of Charles (GO)			□ 5.000%, 07/01/29		
5.000%, 10/01/25	610	619,488	(Pre-refunded @		
5.000%, 10/01/26	1,095	1,136,025	\$100, 7/1/25).....	4,010	\$ 4,045,970
County of Montgomery			Massachusetts		
(GO) Series E			Development Finance		
1.750%, 11/01/37	3,930	3,930,000	Agency (RB) Series A		
County of Prince George's			5.000%, 10/15/25	2,270	2,309,077
(GO) Series A			Massachusetts		
5.000%, 08/01/25	1,185	1,198,725	Development Finance		
Maryland Health & Higher			Agency (RB) Series N		
Educational Facilities			5.000%, 07/01/26	225	231,214
Authority (RB) Series			5.000%, 07/01/27	320	332,838
2025A			Massachusetts State		
5.000%, 07/01/26	665	683,647	College Building		
5.000%, 07/01/27	355	371,868	Authority (RB) Series A		
State of Maryland (GO)			□ 5.000%, 05/01/49		
Series A			(Pre-refunded @		
5.000%, 08/01/25.....	4,265	4,313,580	\$100, 5/1/25).....	4,750	4,776,944
State of Maryland (GO)			Town of Hingham (GO)		
Series B			4.000%, 02/14/25	14,155	14,159,585
5.000%, 08/01/25	2,585	2,614,444	Town of Lynnfield (GO)		
5.000%, 08/01/26	1,185	<u>1,225,264</u>	4.000%, 02/06/25	5,595	5,595,519
TOTAL MARYLAND.....		<u>28,979,089</u>	Town of Randolph (GO)		
MASSACHUSETTS — (5.0%)			5.000%, 03/27/25	2,000	2,006,136
Bristol-Plymouth Regional			Town of Watertown (GO)		
Vocational Technical			5.000%, 06/15/25	500	<u>504,555</u>
School District (GO) (ST			TOTAL		
AID WITHHLDG)			MASSACHUSETTS.....		<u>78,452,018</u>
4.000%, 02/28/25	10,040	10,048,864	MICHIGAN — (1.4%)		
City of Fall River (GO)			Birmingham City School		
4.000%, 01/30/26	4,455	4,506,113	District (GO)		
City of Quincy (GO)			5.000%, 05/01/26	1,225	1,256,917
4.500%, 07/09/25	5,000	5,035,958	5.000%, 05/01/27	2,940	3,074,660
5.000%, 07/25/25.....	10,925	11,035,784	Central Michigan University		
City of Somerville (GO)			(RB) Series A		
4.500%, 05/30/25	8,155	8,204,486	5.000%, 10/01/25	800	811,269
Commonwealth of			Farmington Public School		
Massachusetts (GO)			District (GO)		
Series A			5.000%, 05/01/26	735	753,558
5.000%, 07/01/27	5,000	5,154,988	5.000%, 05/01/27	1,400	1,463,044
Commonwealth of			Ferris State University (RB)		
Massachusetts			(AGC) Series A		
Transportation Fund			5.000%, 10/01/27	340	358,839
Revenue (RB) Series A			Grand Rapids Public		
5.000%, 06/01/25	500	503,987	Schools (GO) (AGM)		
			5.000%, 05/01/25.....	1,960	1,969,831
			Grandville Public Schools		
			(GO) (AGC)		
			5.000%, 05/01/26	540	553,914
			5.000%, 05/01/27	580	606,023

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> †
MICHIGAN — (Continued)			MINNESOTA — (Continued)		
Great Lakes Water			Minneapolis Special School		
Authority Water Supply			District No. 1 (COP) (SD		
System Revenue (RB)			CRED PROG) Series C		
Series A			5.000%, 02/01/25	3,990	\$ 3,990,000
5.000%, 07/01/25	150	\$ 151,398	Minnesota Higher		
Great Lakes Water			Education Facilities		
Authority Water Supply			Authority (RB) Series B		
System Revenue (RB)			5.000%, 10/01/25	335	339,167
Series C			5.000%, 10/01/26	385	396,872
5.000%, 07/01/25	4,510	4,552,024	Minnesota Municipal Power		
Michigan Finance Authority			Agency (RB)		
(RB)			5.000%, 10/01/28	145	145,521
□ 5.000%, 11/15/45			Rosemount-Apple		
(Pre-refunded @			Valley-Eagan		
\$100, 5/15/25).....	1,610	1,619,447	Independent School		
Michigan State University			District No. 196 (GO)		
(RB) Series A			(SD CRED PROG)		
5.000%, 08/15/25	1,455	1,471,823	Series A		
Oakland University (RB)			5.000%, 02/01/26	1,750	1,789,640
Series A			St. Clair Independent		
5.000%, 03/01/25	155	155,242	School District No. 75		
Portage Public Schools			(GO) (SD CRED PROG)		
(GO) (BAM)			Series A		
6.000%, 11/01/25	1,115	1,140,790	4.000%, 02/01/25	150	150,000
6.000%, 11/01/26	465	490,534	State of Minnesota (GO)		
6.000%, 11/01/27	220	238,283	Series A		
Romeo Community School			5.000%, 08/01/25	10,000	10,114,398
District (GO) (Q-SBLF)			5.000%, 08/01/33	985	1,012,690
4.000%, 05/01/25	535	<u>536,302</u>	State of Minnesota (GO)		
TOTAL MICHIGAN.....		<u>21,203,898</u>	Series B		
MINNESOTA — (3.3%)			5.000%, 08/01/25.....	12,675	12,824,940
City of Blaine (GO) Series			4.000%, 08/01/32	3,420	3,429,731
A			Western Minnesota		
5.000%, 02/01/25	430	430,000	Municipal Power Agency		
City of Lakeville (GO)			(RB) Series A		
Series C			5.000%, 01/01/26	1,060	1,081,132
5.000%, 02/01/25	1,420	1,420,000	Westonka Independent		
City of Minneapolis (GO)			School District No. 277		
5.000%, 12/01/25	5,035	5,128,705	(GO) (SD CRED PROG)		
Cloquet Independent			Series A		
School District No. 94			5.000%, 02/01/25	1,105	<u>1,105,000</u>
(GO) (SD CRED PROG)			TOTAL MINNESOTA.....		<u>52,007,306</u>
Series A			MISSISSIPPI — (0.1%)		
5.000%, 02/01/26	2,370	2,422,274	State of Mississippi (GO)		
County of Hennepin (GO)			Series F		
Series B			□ 4.000%, 11/01/34		
5.000%, 12/01/25	3,235	3,301,635	(Pre-refunded @		
County of Hennepin (GO)			\$100, 11/1/25).....	1,275	<u>1,287,746</u>
Series C			MISSOURI — (0.7%)		
5.000%, 12/01/31	1,030	1,066,183	Curators of the University		
Metropolitan Council (GO)			of Missouri (RB)		
Series B			5.000%, 11/01/25	8,000	8,130,899
5.000%, 12/01/25	1,825	1,859,418			

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
MISSOURI — (Continued)			NEW JERSEY — (7.0%)		
Health & Educational			City of Hoboken (GO)		
Facilities Authority of the			Series A		
State of Missouri (RB)			4.000%, 03/12/25	10,320	\$10,330,880
Series A			City of Jersey City (GO)		
5.000%, 06/01/25	1,285	\$ 1,293,704	Series D		
St. Charles County School			4.500%, 10/22/25	4,500	4,548,951
District No. R-IV			City of Plainfield (GO)		
Wentzville (GO)			4.000%, 08/07/25	6,000	6,036,809
4.000%, 03/01/29	1,535	<u>1,551,402</u>	City of Ventnor City (GO)		
TOTAL MISSOURI.....		<u>10,976,005</u>	4.500%, 07/01/25	3,075	3,095,066
			County of Essex (GO)		
NEBRASKA — (0.3%)			4.250%, 07/10/25	7,750	7,796,536
County of Sarpy (GO)			County of Hudson (GO)		
5.000%, 06/01/26	1,115	1,148,384	4.000%, 02/28/25	14,185	14,196,863
Nebraska State Colleges			County of Mercer (GO)		
Facilities Corp. (RB)			4.000%, 02/01/25	665	665,000
(AGM) Series B			County of Monmouth (GO)		
5.000%, 07/15/25	275	277,398	5.000%, 06/03/25	2,915	2,934,981
5.000%, 07/15/26	645	662,153	Essex County		
Omaha Public Power			Improvement Authority		
District (RB) Series B			(RN)		
5.000%, 02/01/25	2,100	<u>2,100,000</u>	5.000%, 06/18/25	935	942,333
TOTAL NEBRASKA.....		<u>4,187,935</u>	New Jersey Economic		
			Development Authority		
NEVADA — (0.9%)			(RB) Series WW		
City of North Las Vegas			□ 5.250%, 06/15/29		
(GO) Series B			(Pre-refunded @		
5.000%, 06/01/25	320	322,208	\$100, 6/15/25).....	640	645,808
Clark County School			New Jersey Economic		
District (GO) Series A			Development Authority		
5.000%, 06/15/25	4,485	4,518,690	(RB) Series XX		
5.000%, 06/15/26	1,215	1,248,739	□ 5.250%, 06/15/27		
Clark County Water			(Pre-refunded @		
Reclamation District			\$100, 6/15/25).....	1,380	1,392,523
(GO)			New Jersey Educational		
4.000%, 07/01/33	1,990	2,004,665	Facilities Authority (RB)		
County of Clark (GO)			(AGM) Series A		
5.000%, 12/01/25	1,840	1,873,734	5.000%, 07/01/25	355	357,939
State of Nevada (GO)			5.000%, 07/01/26	680	699,123
Series A			New Jersey Educational		
5.000%, 05/01/25	1,345	1,352,348	Facilities Authority (RB)		
State of Nevada Highway			Series A		
Improvement Revenue			5.000%, 08/01/25	3,370	3,405,338
(RB) Series A			State of New Jersey (GO)		
5.000%, 12/01/25	3,140	<u>3,199,246</u>	Series A		
TOTAL NEVADA.....		<u>14,519,630</u>	5.000%, 06/01/25	9,230	9,298,408
			Township of		
NEW HAMPSHIRE — (0.2%)			Hamilton/Mercer County		
City of Nashua (GO)			(GO) Series A		
5.000%, 10/01/25	3,005	<u>3,050,348</u>	5.000%, 05/14/25	15,095	15,177,078
			Township of Lakewood		
			(GO)		
			4.000%, 12/18/25	4,430	4,473,352

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
NEW JERSEY — (Continued)			NEW YORK — (Continued)		
Township of Livingston (GO)			City of New York (GO)		
4.000%, 12/05/25	10,500	\$ 10,593,962	Series F-6		
Township of Parsippany-Troy Hills (GO)			1.850%, 06/01/44	2,985	\$ 2,985,000
4.000%, 10/29/25	10,000	10,078,896	City of Rochester (GO)		
Township of South Brunswick (GO) Series A			Series III		
4.000%, 10/21/25	2,500	<u>2,518,740</u>	5.000%, 07/31/25	15,000	15,154,129
TOTAL NEW JERSEY.....		<u>109,188,586</u>	East Greenbush Central School District (GO) (ST AID WITHHLDG)		
NEW MEXICO — (0.2%)			3.500%, 12/11/25	2,190	2,202,735
Albuquerque Bernalillo County Water Utility Authority (RB)			Elmira City School District (GO) (ST AID WITHHLDG)		
5.000%, 07/01/25	1,515	1,528,658	4.500%, 06/13/25	7,000	7,040,783
City of Albuquerque (GO)			Empire State Development Corp. (RB) Series A		
Series D			5.000%, 03/15/25	1,850	1,854,792
5.000%, 07/01/25	995	<u>1,004,175</u>	Horseheads Central School District (GO) (ST AID WITHHLDG)		
TOTAL NEW MEXICO.....		<u>2,532,833</u>	4.000%, 06/26/25	2,000	2,007,865
NEW YORK — (12.2%)			Lancaster Central School District (GO) (ST AID WITHHLDG)		
Canton Central School District (GO) (ST AID WITHHLDG) Series A			4.500%, 06/06/25	2,300	2,312,908
4.000%, 06/27/25	5,000	5,023,220	Metropolitan Transportation Authority (RB) Series C1		
City of New York (GO)			5.000%, 11/15/28	6,375	6,454,212
Series A			5.000%, 11/15/34	770	776,271
5.000%, 08/01/25	930	940,369	Metropolitan Transportation Authority Dedicated Tax Fund (ST) Series A		
City of New York (GO)			5.000%, 11/15/25	305	310,591
Series A-4			5.000%, 11/15/26	245	254,669
1.850%, 09/01/49	8,280	8,280,000	Monroe County Industrial Development Corp. (RB)		
City of New York (GO)			Series A		
Series B-4			5.000%, 12/01/26	780	802,830
1.850%, 10/01/46	1,455	1,455,000	New York Convention Center Development Corp. (RB)		
City of New York (GO)			5.000%, 11/15/25	2,000	2,027,451
Series B-5			New York State Dormitory Authority (RB) Series A		
1.850%, 10/01/46	5,000	5,000,000	5.000%, 03/15/25	345	345,935
City of New York (GO)			5.000%, 03/15/30	1,310	1,348,823
Series C			5.000%, 07/01/31		
5.000%, 08/01/25	5,000	5,055,745	(Pre-refunded @		
5.000%, 08/01/26	1,360	1,405,221	\$100, 7/1/25).....	1,845	1,862,462
5.000%, 08/01/29	710	711,242	New York State Dormitory Authority (RB) Series E		
City of New York (GO)			4.000%, 02/15/34	3,625	3,625,799
Series D					
1.850%, 12/01/47	13,725	13,725,000			
City of New York (GO)					
Series D4					
1.850%, 08/01/40	2,170	2,170,000			
City of New York (GO)					
Series E					
5.000%, 08/01/25	3,305	3,341,847			

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
NEW YORK — (Continued)			NEW YORK — (Continued)		
Newburgh Enlarged City School District (GO) (ST AID WITHHLDG)			Wayne Central School District (GO) (ST AID WITHHLDG)		
4.000%, 06/25/25	3,045	\$ 3,059,461	4.250%, 06/27/25	1,150	\$ 1,155,850
Niagara Falls City School District (GO) (ST AID WITHHLDG)			TOTAL NEW YORK.....		<u>189,980,479</u>
4.500%, 07/10/25	5,705	5,739,972	NORTH CAROLINA — (1.9%)		
Oswego City School District (GO) (ST AID WITHHLDG)			Charlotte-Mecklenburg Hospital Authority (RB)		
4.500%, 07/18/25	2,350	2,365,710	Series B		
Port Authority of New York & New Jersey (RB)			1.800%, 01/15/38	3,970	3,970,000
Series 230			Charlotte-Mecklenburg Hospital Authority (RB)		
4.000%, 12/01/25	780	789,149	Series H		
Poughkeepsie School District (GO) (ST AID WITHHLDG)			1.800%, 01/15/48	5,405	5,405,000
4.500%, 06/25/25	3,000	3,017,312	City of Charlotte Water & Sewer System Revenue (RB)		
Tonawanda City School District (GO) (ST AID WITHHLDG)			5.000%, 07/01/25	510	514,836
4.500%, 06/13/25	7,000	7,039,231	County of Brunswick (GO)		
Town of Amherst (GO)			5.000%, 08/01/25	2,000	2,022,671
4.000%, 10/30/25	5,590	5,636,332	County of Cabarrus (RB)		
Town of East Hampton (GO) Series A			Series B		
4.000%, 08/15/25	5,000	5,031,503	5.000%, 08/01/25	895	904,924
Town of Monroe (GO)			County of Gaston (GO)		
4.000%, 08/01/25	3,000	3,018,233	4.000%, 05/01/25	15,565	15,577,600
Town of North Hempstead (GO) Series A			North Carolina Capital Facilities Finance Agency (RB) Series B		
4.000%, 03/21/25	16,000	16,024,982	□ 5.000%, 10/01/55		
Town of North Hempstead (GO) Series B			(Pre-refunded @		
4.000%, 09/19/25	14,300	14,412,123	\$100, 10/1/25).....	550	557,921
Town of Oyster Bay (GO)			University of North Carolina at Charlotte (RB)		
4.000%, 03/07/25	6,585	6,592,394	□ 5.000%, 04/01/45		
Town of Webster (GO)			(Pre-refunded @		
Series A			\$100, 4/1/25).....	1,000	<u>1,003,402</u>
4.000%, 08/26/25	1,100	1,106,781	TOTAL NORTH CAROLINA.....		<u>29,956,354</u>
Triborough Bridge & Tunnel Authority (RB) Series A-2			OHIO — (1.1%)		
5.000%, 11/15/25	725	739,029	American Municipal Power, Inc. (RB) Series A		
5.000%, 11/15/26	795	829,628	5.000%, 02/15/25	935	935,608
Triborough Bridge & Tunnel Authority (RB) Series B			5.000%, 02/15/26	1,790	1,826,572
1.849%, 01/01/32	4,945	4,945,000	City of Cincinnati (GO)		
Village of Garden City (GO)			Series A		
4.000%, 02/14/25	10,000	10,002,890	5.000%, 12/01/25	3,220	3,280,726
			City of Cincinnati (GO)		
			Series B		
			5.000%, 12/01/25	1,830	1,864,512

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
OHIO — (Continued)			OREGON — (Continued)		
City of Cleveland (GO)			Multnomah County School		
Series A			District No. 1 Portland		
5.000%, 12/01/25	3,100	\$ 3,155,900	(GO) (SCH BD GTY)		
City of Columbus (GO)			5.000%, 06/15/25	1,490	\$ 1,501,960
Series A			Multnomah County School		
5.000%, 08/15/25	1,765	1,786,555	District No. 1 Portland		
City of Hamilton (GO)			(GO) (SCH BD GTY)		
4.000%, 12/17/25	535	539,295	Series B		
County of Allen Hospital			5.000%, 06/15/29	9,480	9,549,482
Facilities Revenue (RB)			Multnomah County School		
Series A			District No. 7 Reynolds		
5.000%, 12/01/26	1,290	1,335,292	(GO) (SCH BD GTY)		
Ohio State University (RB)			Series A		
Series A			5.000%, 06/15/30	1,085	1,092,713
5.000%, 12/01/25	1,050	1,069,696	Port of Portland Airport		
5.000%, 12/01/26	465	484,025	Revenue (RB) Series A		
University of Cincinnati			5.000%, 07/01/26	435	447,659
(RB) Series C			State of Oregon		
5.000%, 06/01/25	1,750	<u>1,761,912</u>	Department of		
TOTAL OHIO.....		<u>18,040,093</u>	Transportation (RB)		
OKLAHOMA — (0.2%)			5.000%, 05/15/25	1,725	1,736,776
City of Tulsa (GO)			Union County School		
5.000%, 03/01/25	1,495	1,497,596	District No. 1 La Grande		
Oklahoma County			(GO) (SCH BD GTY)		
Independent School			□ 5.000%, 06/15/31		
District No. 12 Edmond			(Pre-refunded @		
(GO)			\$100, 6/15/25).....	1,280	<u>1,290,458</u>
3.000%, 03/01/26	1,605	<u>1,606,898</u>	TOTAL OREGON.....		<u>19,565,004</u>
TOTAL OKLAHOMA.....		<u>3,104,494</u>	PENNSYLVANIA — (2.1%)		
OREGON — (1.2%)			Allegheny County Hospital		
City of Portland Sewer			Development Authority		
System Revenue (RB)			(RB) Series A		
Series A			5.000%, 07/15/26	1,555	1,599,255
5.000%, 06/01/28	1,490	1,500,466	Bristol Township School		
Marion County School			District (GO) (BAM ST		
District No. 103			AID WITHHLDG)		
Woodburn (GO) (SCH			5.000%, 06/01/25	350	352,270
BD GTY)			City of Philadelphia (GO)		
□ 5.000%, 06/15/30			Series A		
(Pre-refunded @			5.000%, 05/01/25	470	472,404
\$100, 6/15/25).....	1,000	1,008,539	5.000%, 08/01/25.....	9,770	9,872,075
□ 5.000%, 06/15/34			City of Philadelphia (GO)		
(Pre-refunded @			Series B		
\$100, 6/15/25).....	1,000	1,008,539	5.000%, 02/01/26	890	908,045
Multnomah & Clackamas			Commonwealth of		
Counties School District			Pennsylvania (GO)		
No. 10JT			Series 1ST		
Gresham-Barlow (GO)			5.000%, 02/01/27	4,625	4,725,661
(SCH BD GTY) Series B			Commonwealth of		
5.000%, 06/15/25	425	428,412	Pennsylvania (GO)		
			(AGM) Series D		
			4.000%, 08/15/30	5,500	5,521,996

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)			SOUTH CAROLINA — (Continued)		
East Stroudsburg Area			Piedmont Municipal Power		
School District (GO) (ST			Agency (RB) Series A		
AID WITHHLDG) Series			5.000%, 01/01/30	1,010	\$ 1,010,979
AA			Richland County School		
4.000%, 09/01/27	2,330	\$ 2,346,885	District No. 2 (GO)		
Pennsylvania Economic			5.000%, 03/01/25	1,945	1,948,284
Development Financing			South Carolina Public		
Authority (RB) Series A			Service Authority (RB)		
5.000%, 02/01/27	5,200	5,208,025	Series C		
5.000%, 02/01/29	1,000	1,000,882	5.000%, 12/01/26	4,325	<u>4,326,216</u>
5.000%, 02/01/33	60	60,034	TOTAL SOUTH		
Pennsylvania Turnpike			CAROLINA.....		<u>64,840,296</u>
Commission (RB) Series					
C			TENNESSEE — (2.0%)		
5.000%, 12/01/25	1,020	1,039,161	City of Memphis (GO)		
Pittsburgh Water & Sewer			Series A		
Authority (RB) Series A			5.000%, 10/01/25	865	877,711
5.000%, 09/01/27	195	<u>204,667</u>	County of Hamilton (GO)		
TOTAL PENNSYLVANIA....		<u>33,311,360</u>	Series A		
			5.000%, 08/01/25	6,970	7,045,570
RHODE ISLAND — (0.4%)			County of Hamilton (GO)		
City of Cranston (GO)			Series B		
Series 1			5.000%, 05/01/25	4,040	4,061,461
4.500%, 08/20/25	6,000	<u>6,051,810</u>	County of Rutherford (GO)		
			5.000%, 04/01/25	1,575	1,580,627
SOUTH CAROLINA — (4.1%)			County of Rutherford (GO)		
Aiken County Consolidated			Series A		
School District (GO)			5.000%, 04/01/26	1,960	2,010,519
5.000%, 04/01/25	9,000	9,030,974	County of Shelby (GO)		
Beaufort County School			5.000%, 04/01/25	1,075	1,078,928
District (GO) (ST AID			County of Williamson (GO)		
WITHHLDG)			5.000%, 04/01/26	1,710	1,755,066
5.000%, 03/28/25	10,090	10,122,543	Metropolitan Government		
Beaufort County School			Nashville & Davidson		
District (GO) (ST AID			County Health &		
WITHHLDG) Series B			Educational Facilities		
5.000%, 02/28/25	10,025	10,040,747	Board (RB) Series A		
Beaufort County School			5.000%, 07/01/30	185	189,573
District (GO) Series A			Metropolitan Government		
5.000%, 03/02/26	10,000	10,235,274	of Nashville & Davidson		
Charleston County School			County (GO) Series C		
District (GO)			5.000%, 07/01/32		
4.000%, 04/01/25	7,190	7,203,515	(Pre-refunded @		
County of Dorchester (GO)			\$100, 7/1/25).....	3,935	3,972,406
5.000%, 05/01/25	3,735	3,755,580	5.000%, 07/01/33		
County of Newberry (GO)			(Pre-refunded @		
(ST AID WITHHLDG)			\$100, 7/1/25).....	8,050	<u>8,110,192</u>
5.000%, 05/01/25	1,280	1,286,926	TOTAL TENNESSEE.....		<u>30,682,053</u>
Horry County School					
District (GO)			TEXAS — (17.6%)		
5.000%, 03/01/25	3,665	3,671,653	Allen Independent School		
Orangeburg County School			District (GO) (PSF-GTD)		
District (GO)			5.000%, 02/15/26	490	500,594
5.000%, 08/13/25	2,185	2,207,605			

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

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	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
TEXAS — (Continued)			TEXAS — (Continued)		
Alvin Independent School			City of Dallas (GO)		
District (GO) (PSF-GTD)			5.000%, 02/15/25	4,205	\$4,208,047
5.000%, 02/15/25	1,430	\$ 1,431,051	5.000%, 02/15/26	1,235	1,262,980
Board of Regents of the			City of Dallas (GO) Series		
University of Texas			A		
System (RB) Series A			5.000%, 08/15/25	3,155	3,192,129
5.000%, 08/15/25	3,320	3,359,270	5.000%, 02/15/26	3,130	3,200,914
5.000%, 08/15/26	7,240	7,478,297	5.000%, 02/15/27	3,580	3,735,918
5.000%, 08/15/27	10,710	11,287,091	City of Dallas Waterworks		
Carrizo Springs			& Sewer System		
Consolidated			Revenue (RB)		
Independent School			5.000%, 10/01/26	1,190	1,233,334
District (GO) (PSF-GTD)			City of Denton (GO)		
5.000%, 08/15/25	1,580	1,598,089	5.000%, 02/15/25	7,280	7,285,548
Central Texas Regional			City of DeSoto (GO)		
Mobility Authority (RB)			5.000%, 02/15/25	1,700	1,701,261
Series A			City of El Paso (GO)		
□ 5.000%, 01/01/35			5.000%, 08/15/25	495	500,799
(Pre-refunded @			City of Fort Worth Water &		
\$100, 7/1/25).....	1,045	1,054,159	Sewer System Revenue		
Central Texas Regional			(RB)		
Mobility Authority (RB)			5.000%, 02/15/25	2,145	2,146,547
Series A			City of Fort Worth Water &		
□ 5.000%, 01/01/32			Sewer System Revenue		
(Pre-refunded @			(RB) Series A		
\$100, 7/1/25).....	1,015	1,023,896	5.000%, 02/15/26	1,090	1,114,583
□ 5.000%, 01/01/40			City of Frisco (GO)		
(Pre-refunded @			5.000%, 02/15/25	970	970,700
\$100, 7/1/25).....	4,695	4,736,148	5.000%, 02/15/26	1,420	1,452,026
□ 5.000%, 01/01/45			City of Frisco (GO) Series		
(Pre-refunded @			A		
\$100, 7/1/25).....	1,940	1,957,003	5.000%, 02/15/25	780	780,562
City of Allen (GO)			City of Garland (GO)		
5.000%, 08/15/25	950	960,371	5.000%, 02/15/25	910	910,672
City of Austin (GO)			City of Houston (GO)		
5.000%, 09/01/25	3,350	3,391,871	Series A		
City of Austin Water &			5.000%, 03/01/25	7,510	7,522,181
Wastewater System			City of Laredo Waterworks		
Revenue (RB)			& Sewer System		
5.000%, 11/15/31	860	886,748	Revenue (RB)		
City of Bryan Electric			5.000%, 03/01/25	1,265	1,267,313
System Revenue (RB)			City of Lubbock (GO)		
(AGM)			5.000%, 02/15/25	5,520	5,524,076
5.000%, 07/01/25	270	272,356	City of Lubbock Electric		
5.000%, 07/01/26	860	885,132	Light & Power System		
City of Carrollton (GO)			Revenue (RB)		
5.000%, 08/15/26	900	929,641	5.000%, 04/15/25	520	522,105
City of Cedar Park (GO)			City of Lubbock Water &		
5.000%, 02/15/25	1,265	1,265,843	Wastewater System		
City of College Station			(RB)		
(GO)			5.000%, 02/15/27	210	218,776
5.000%, 02/15/25	1,215	1,215,856	City of McKinney (GO)		
City of Conroe (GO) Series			5.000%, 08/15/25	3,120	3,156,219
C			5.000%, 08/15/26	1,225	1,265,345
5.000%, 11/15/25	1,100	1,117,888	City of Plano (GO)		
			5.000%, 09/01/25	2,160	2,187,122

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

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	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
TEXAS — (Continued)			TEXAS — (Continued)		
City of Port Arthur (GO)			Cypress-Fairbanks		
(BAM)			Independent School		
5.000%, 02/15/25	1,970	\$1,971,434	District (GO) (PSF-GTD)		
City of San Antonio (GO)			5.000%, 02/15/25	190	\$ 190,134
5.000%, 02/01/25	6,165	6,165,000	Cypress-Fairbanks		
5.000%, 02/01/26	5,325	5,440,158	Independent School		
City of San Antonio Electric			District (GO) (PSF-GTD)		
& Gas Systems			Series A		
Revenue (RB) Series B			5.000%, 02/15/25	2,730	2,731,932
5.000%, 02/01/25	275	275,000	Dallas Area Rapid Transit		
City of Temple (GO) Series			(RB) Series A		
A			□ 5.000%, 12/01/28		
5.000%, 08/01/25	285	288,071	(Pre-refunded @		
5.000%, 08/01/26	135	139,237	\$100, 12/1/25).....	1,840	1,873,113
City of Temple (GO) Series			□ 5.000%, 12/01/46		
B			(Pre-refunded @		
5.000%, 08/01/25	175	176,886	\$100, 12/1/25).....	2,660	2,707,869
5.000%, 08/01/26	200	206,277	Dallas County Utility &		
City of Waco (GO) Series			Reclamation District		
A			(GO)		
5.000%, 02/01/25	645	645,000	5.000%, 02/15/26	400	408,199
Clear Lake City Water			Dallas Fort Worth		
Authority (GO)			International Airport (RB)		
5.000%, 03/01/25	200	200,309	Series A		
5.000%, 03/01/26	260	265,607	5.000%, 11/01/25	2,050	2,082,781
Clifton Higher Education			Dallas Fort Worth		
Finance Corp. (RB)			International Airport (RB)		
(PSF-GTD) Series T			Series B		
5.000%, 08/15/25	440	444,804	5.000%, 11/01/25	1,770	1,798,303
Comal Independent School			Dallas Independent School		
District (GO) (PSF-GTD)			District (GO) (PSF-GTD)		
5.000%, 02/15/25	2,000	2,001,258	5.000%, 02/15/25	1,170	1,170,896
Conroe Independent			□ 5.000%, 02/15/30		
School District (GO)			(Pre-refunded @		
(PSF-GTD)			\$100, 2/15/25).....	2,165	2,166,517
5.000%, 02/15/26	335	342,467	Denton Independent		
County of Collin (GO)			School District (GO)		
5.000%, 02/15/25	1,300	1,300,893	(PSF-GTD)		
County of Ector (GO)			5.000%, 08/15/25	8,820	8,934,134
5.000%, 02/15/26	885	903,868	□ 5.000%, 08/15/29		
County of Harris (GO)			(Pre-refunded @		
5.000%, 09/15/26	1,105	1,145,616	\$100, 2/15/25).....	1,480	1,481,062
County of Harris (GO)			Dickinson Independent		
Series A			School District (GO)		
5.000%, 09/15/25	2,250	2,281,927	(PSF-GTD) Series A		
5.000%, 10/01/25	4,125	4,187,700	5.000%, 02/15/25	535	535,404
5.000%, 09/15/26	750	777,567	Duncanville Independent		
County of Midland (GO)			School District (GO)		
5.000%, 02/15/26	2,295	2,345,343	(PSF-GTD)		
County of San Patricio			□ 5.000%, 02/15/45		
(GO)			(Pre-refunded @		
5.000%, 04/01/25	200	200,645	\$100, 2/15/25).....	2,220	2,221,593
County of Tarrant (GO)					
5.000%, 07/15/25	550	555,435			
County of Williamson (GO)					
5.000%, 02/15/25	1,880	1,881,382			

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>
TEXAS — (Continued)			TEXAS — (Continued)		
Garland Independent			5.000%, 02/15/26	1,500	\$ 1,534,602
School District (GO)			Midlothian Independent		
(PSF-GTD) Series A			School District (GO)		
5.000%, 02/15/25	1,500	\$ 1,501,118	(PSF-GTD)		
Harris County Cultural			5.000%, 02/15/25	10,000	10,006,701
Education Facilities			Midway Independent		
Finance Corp. (RB)			School		
Series A			District/McLennan		
5.000%, 05/15/27	800	833,229	County (GO) (PSF-GTD)		
Houston Independent			5.000%, 08/01/25	2,135	2,158,006
School District (GO)			Navasota Independent		
(PSF-GTD)			School District (GO)		
5.000%, 02/15/25	1,160	1,160,837	(PSF-GTD)		
Humble Independent			□ 5.000%, 02/15/31		
School District (GO)			(Pre-refunded @		
(PSF-GTD) Series A			\$100, 2/15/25).....	885	885,620
4.000%, 02/15/29	2,500	2,500,982	New Caney Independent		
Hutto Independent School			School District (GO)		
District (GO) (PSF-GTD)			(PSF-GTD)		
5.000%, 08/01/25	175	176,817	5.000%, 02/15/25	250	250,173
Katy Independent School			5.000%, 02/15/26	400	408,816
District (GO) (PSF-GTD)			5.000%, 02/15/33	2,135	2,136,459
5.000%, 02/15/25	10,035	10,042,271	North Texas Municipal		
Katy Independent School			Water District Upper		
District (GO) (PSF-GTD)			East Fork Wastewater		
Series B			Interceptor System (RB)		
4.000%, 02/15/33	1,790	1,790,635	5.000%, 06/01/25	1,985	1,998,896
Keller Independent School			5.000%, 06/01/26	1,085	1,115,570
District (GO) (PSF-GTD)			North Texas Municipal		
□ 5.000%, 08/15/27			Water District Water		
(Pre-refunded @			System Revenue (RB)		
\$100, 2/15/25).....	1,250	1,250,961	5.000%, 09/01/31	2,075	2,132,131
Lamar Consolidated			North Texas Tollway		
Independent School			Authority (RB) Series A		
District (GO) (PSF-GTD)			5.000%, 01/01/31	1,875	1,903,574
5.000%, 02/15/25	325	325,239	Permanent University Fund		
5.000%, 02/15/26	335	342,521	- University of Texas		
Lewisville Independent			System (RB) Series A		
School District (GO)			5.000%, 07/01/25	300	302,756
(PSF-GTD)			Permanent University Fund		
5.000%, 08/15/25	3,015	3,051,123	- University of Texas		
Lower Colorado River			System (RB) Series B		
Authority (RB)			5.000%, 07/01/25	2,040	2,059,242
5.000%, 05/15/25	275	276,646	5.000%, 07/01/29	4,500	4,622,664
5.000%, 05/15/26	1,865	1,912,956	Pflugerville Independent		
Mansfield Independent			School District (GO)		
School District (GO)			(PSF-GTD)		
(PSF-GTD)			5.000%, 02/15/25	6,860	6,865,205
□ 5.000%, 02/15/45			Prosper Independent		
(Pre-refunded @			School District (GO)		
\$100, 2/15/25).....	10,495	10,502,530	(PSF-GTD)		
Midland Independent			5.000%, 02/15/25	660	660,498
School District (GO)					
(PSF-GTD)					
5.000%, 02/15/25	3,865	3,867,919			

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)		
Reagan County			West Travis County Public		
Independent School			Utility Agency (RB)		
District (GO) (PSF-GTD)			(AGM)		
5.000%, 02/15/25	1,250	\$1,250,880	6.500%, 08/15/25	675	\$ 687,867
Richardson Independent			6.500%, 08/15/26	280	295,136
School District (GO)			Wylie Independent School		
(PSF-GTD)			District/Collin County		
5.000%, 02/15/25	4,605	4,608,117	(GO) (PSF-GTD)		
Tarrant County Cultural			5.000%, 08/15/25	190	192,287
Education Facilities			Ysleta Independent School		
Finance Corp. (RB)			District (GO) (PSF-GTD)		
Series B			□ 5.000%, 08/15/38		
5.000%, 07/01/26	435	446,382	(Pre-refunded @		
1.450%, 08/01/50	4,990	4,990,000	\$100, 8/15/25).....	4,740	4,793,997
Tarrant Regional Water			□ 5.000%, 08/15/40		
District Water Supply			(Pre-refunded @		
System Revenue (RB)			\$100, 8/15/25).....	2,345	<u>2,371,713</u>
5.000%, 03/01/25	415	415,683	TOTAL TEXAS.....		<u>274,763,325</u>
Texas Department of			UTAH — (0.5%)		
Transportation State			Alpine School District (GO)		
Highway Fund (RB)			(SCH BD GTY)		
5.000%, 04/01/25	3,370	3,382,100	5.000%, 03/15/25	2,225	2,231,162
Texas Department of			Central Valley Water		
Transportation State			Reclamation Facility		
Highway Fund (RB)			(RB)		
Series A			5.000%, 03/01/25	1,330	1,332,347
5.000%, 10/01/25	1,115	1,131,540	City of Salt Lake City		
Texas Transportation			Public Utilities Revenue		
Commission (GO)			(RB)		
5.000%, 04/01/25	3,850	3,863,446	5.000%, 02/01/25	1,340	1,340,000
Timber Lane Utility District			Utah Transit Authority (RB)		
(GO) (AGM) Series A			Series A		
4.000%, 08/01/25	555	557,784	□ 5.000%, 06/15/37		
Trinity River Authority			(Pre-refunded @		
Denton Creek			\$100, 6/15/25).....	955	962,803
Wastewater Treatment			□ 5.000%, 06/15/38		
System Revenue (RB)			(Pre-refunded @		
5.000%, 02/01/25.....	1,685	1,685,000	\$100, 6/15/25).....	1,700	<u>1,713,889</u>
5.000%, 02/01/26	215	219,735	TOTAL UTAH.....		<u>7,580,201</u>
Waco Independent School			VIRGINIA — (0.9%)		
District (GO) (PSF-GTD)			City of Norfolk Water		
5.000%, 08/15/25	250	252,862	Revenue (RB)		
5.000%, 08/15/26	100	103,263	5.000%, 11/01/25	7,495	7,608,851
Waxahachie Independent			County of Chesterfield		
School District (GO)			(GO) (ST AID		
(PSF-GTD)			WITHHLDG) Series B		
5.000%, 02/15/25	825	825,561	5.000%, 01/01/26	2,215	2,260,970
Weatherford Independent			County of Fairfax (GO) (ST		
School District (GO)			AID WITHHLDG) Series		
(PSF-GTD)			A		
5.000%, 02/15/25	320	320,219	4.000%, 10/01/25	2,165	2,183,879
5.000%, 02/15/26	625	638,774	5.000%, 10/01/25	2,065	2,096,436

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
VIRGINIA — (Continued)			WASHINGTON — (Continued)		
County of Loudoun (GO)			King & Snohomish		
(ST AID WITHHLDG)			Counties School District		
Series A			No. 417 Northshore		
5.000%, 12/01/25	500	\$ 509,512	(GO) (SCH BD GTY)		
TOTAL VIRGINIA.....		<u>14,659,648</u>	5.000%, 12/01/25	1,520	\$1,547,868
WASHINGTON — (6.4%)			King County Public		
Central Puget Sound			Hospital District No. 1		
Regional Transit			(GO)		
Authority (RB) Series			5.000%, 12/01/25	1,060	1,074,894
S-1			King County School District		
□ 5.000%, 11/01/35			No. 409 Tahoma (GO)		
(Pre-refunded @			(SCH BD GTY)		
\$100, 11/1/25).....	6,055	6,156,226	3.500%, 12/01/25	750	752,899
□ 4.000%, 11/01/50			5.000%, 12/01/26	1,000	1,016,023
(Pre-refunded @			King County School District		
\$100, 11/1/25).....	11,830	11,941,266	No. 414 Lake		
□ 5.000%, 11/01/50			Washington (GO)		
(Pre-refunded @			5.000%, 12/01/25	900	916,798
\$100, 11/1/25).....	7,390	7,513,545	Pierce County School		
Chelan County Public			District No. 10 Tacoma		
Utility District No. 1 (RB)			(GO) (SCH BD GTY)		
Series A			□ 5.000%, 12/01/35		
5.000%, 07/01/25	2,130	2,150,519	(Pre-refunded @		
City of Seattle (GO)			\$100, 12/1/25).....	2,280	2,320,090
4.000%, 12/01/32	1,360	1,362,214	Pierce County School		
County of King (GO)			District No. 3 Puyallup		
5.000%, 12/01/25.....	4,145	4,224,079	(GO) (SCH BD GTY)		
County of King (GO)			Series B		
Series A			5.000%, 12/01/25	1,010	1,028,017
5.000%, 07/01/25	5,520	5,572,493	Spokane County School		
5.000%, 12/01/25	2,560	2,608,840	District No. 81 Spokane		
4.000%, 01/01/26	500	506,028	(GO) (SCH BD GTY)		
County of King (GO)			5.000%, 12/01/25	2,615	2,665,755
Series B			State of Washington (GO)		
5.000%, 12/01/25	4,995	5,090,295	Series A		
County of King Sewer			5.000%, 08/01/25	5,570	5,631,795
Revenue (RB) Series A			State of Washington (GO)		
5.000%, 01/01/26	310	316,508	Series B		
Energy Northwest (RB)			5.000%, 07/01/29	645	656,260
5.000%, 07/01/26	525	529,505	5.000%, 08/01/29	1,035	1,064,571
Energy Northwest (RB)			5.000%, 07/01/30	1,005	1,022,181
Series B			5.000%, 07/01/31	7,525	7,650,923
5.000%, 07/01/25	1,240	1,251,406	State of Washington (GO)		
Grant County Public Utility			Series R-2017A		
District No. 2 Priest			5.000%, 08/01/26	910	940,649
Rapids Hydroelectric			5.000%, 08/01/28	3,175	3,268,531
Project (RB) Series B			5.000%, 08/01/29	5,730	5,893,712
5.000%, 01/01/26	380	387,564	State of Washington (GO)		
Grays Harbor County			Series R-2022C		
Public Utility District No.			5.000%, 07/01/25	4,440	4,479,928
1 (RB) (AGC)			State of Washington (GO)		
5.000%, 01/01/26	210	213,989	Series R-2024C		
			5.000%, 08/01/25	5,320	5,379,021

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
WASHINGTON — (Continued)			WISCONSIN — (Continued)		
Washington Health Care Facilities Authority (RB) Series A			5.000%, 07/01/26	1,295	\$ 1,329,788
5.000%, 03/01/26	790	\$ 807,428	Sheboygan Area School District (GO)		
5.000%, 03/01/27	880	916,853	5.000%, 03/01/25	555	555,906
Washington Health Care Facilities Authority (RB) Series A1			5.000%, 03/01/26	595	609,067
5.000%, 08/01/27	595	622,306	Sparta Area School District (GO) (AGC)		
Washington Health Care Facilities Authority (RB) Series A-2			5.000%, 03/01/25	765	766,176
5.000%, 08/01/26	245	<u>251,823</u>	5.000%, 03/01/26	550	562,590
TOTAL WASHINGTON.....		<u>99,732,802</u>	State of Wisconsin (GO) Series 2024-2		
WISCONSIN — (3.7%)			5.000%, 05/01/25	2,595	2,609,627
City of Kenosha (GO)			State of Wisconsin (GO) Series A		
4.000%, 09/01/25	825	830,541	□ 5.000%, 05/01/30		
City of Madison (GO)			(Pre-refunded @		
Series B			\$100, 5/1/25).....	2,035	2,046,040
5.000%, 10/01/25	3,545	3,598,732	□ 5.000%, 05/01/32		
5.000%, 10/01/26	6,875	7,133,715	(Pre-refunded @		
City of Milwaukee (GO)			\$100, 5/1/25).....	1,030	1,035,588
Series N4			Wisconsin Department of Transportation (RB)		
5.000%, 04/01/25	3,100	3,110,871	Series 2		
5.000%, 04/01/27	1,060	1,102,722	5.000%, 07/01/25	16,085	<u>16,236,278</u>
City of Milwaukee (GO) (BAM) Series N5			TOTAL WISCONSIN.....		<u>57,312,549</u>
5.000%, 12/01/25	1,985	2,015,885	TOTAL MUNICIPAL BONDS		
County of Dane (GO) Series A			(Cost \$1,533,194,234)....		<u>1,533,997,919</u>
4.000%, 06/01/25	4,540	4,557,459	COMMERCIAL PAPER — (1.0%)		
Green Bay Area Public School District (GO)			California Statewide Communities Development Authority		
4.000%, 04/01/26	485	491,442	2.980%, 02/05/25.....	15,000	<u>15,000,770</u>
Kaukauna Area School District (GO) (AGC)					
5.000%, 03/01/25	2,325	2,328,519	<u>Shares</u>		
Onalaska School District (GO)			INVESTMENT COMPANIES — (0.7%)		
5.000%, 04/01/26	4,785	4,898,129	BlackRock Liquidity Funds MuniCash		
Portage Community School District (GO)			(Cost \$11,431,239)...	11,430,096	<u>11,431,239</u>
5.000%, 03/01/26	100	102,051	TOTAL INVESTMENTS — (100.0%)		
Public Finance Authority (RB) Series A			(Cost \$1,559,625,473)^^.		<u>\$1,560,429,928</u>
4.000%, 07/01/25	1,385	1,391,423			

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO**CONTINUED**

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Assets				
Municipal Bonds.....	—	\$1,533,997,919	—	\$1,533,997,919
Commercial Paper.....	—	15,000,770	—	15,000,770
Investment Companies.....	\$11,431,239	—	—	11,431,239
Total Investments in Securities.....	<u>\$11,431,239</u>	<u>\$1,548,998,689</u>	<u>—</u>	<u>\$1,560,429,928</u>

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Face Amount[^]</u>	<u>Value[†]</u>		<u>Face Amount[^]</u>	<u>Value[†]</u>
	<u>(000)</u>			<u>(000)</u>	
MUNICIPAL BONDS — (99.9%)			ARKANSAS — (Continued)		
ALABAMA — (0.3%)			County of Pulaski (RB)		
Mobile County Board of			5.000%, 03/01/37	520	\$ 571,212
School Commissioners			TOTAL ARKANSAS.....		<u>2,849,660</u>
(ST) (BAM)			CALIFORNIA — (3.2%)		
5.000%, 03/01/29	590	\$ 633,108	California State Public		
5.000%, 03/01/30	810	881,438	Works Board (RB)		
4.000%, 03/01/33	1,250	1,297,058	Series D		
Mobile County Board of			5.000%, 11/01/41	4,000	4,438,361
School Commissioners			Los Angeles Department of		
(ST) (BAM) Series B			Water & Power (RB)		
5.000%, 03/01/28	660	<u>698,115</u>	Series D		
TOTAL ALABAMA.....		<u>3,509,719</u>	5.000%, 07/01/43	1,200	1,270,901
ALASKA — (0.0%)			Los Angeles Unified School		
Municipality of Anchorage			District (GO)		
(GO) Series A			5.000%, 07/01/43	900	990,987
5.000%, 09/01/33	300	<u>317,866</u>	San Francisco Community		
ARIZONA — (1.2%)			College District (GO)		
City of Phoenix Civic			5.000%, 06/15/31	1,000	1,007,694
Improvement Corp. (RB)			San Joaquin Hills		
Series A			Transportation Corridor		
5.000%, 07/01/34	1,905	2,019,162	Agency (RB) Series A		
Glendale Union High			5.000%, 01/15/30	750	813,247
School District No. 205			State of California (GO)		
(GO) (AGM) Series B			5.000%, 08/01/25	765	774,175
5.000%, 07/01/28	250	266,811	5.000%, 08/01/26	2,250	2,328,872
5.000%, 07/01/29	500	542,191	3.500%, 08/01/27	800	815,872
Maricopa County Union			5.000%, 11/01/27	5,610	5,952,165
High School District No.			5.000%, 04/01/29	2,000	2,174,157
210-Phoenix (GO)			5.000%, 08/01/30	2,300	2,369,231
5.000%, 07/01/36	2,450	2,549,486	5.000%, 10/01/31	1,885	2,129,613
Maricopa County Union			4.000%, 08/01/35	625	628,935
High School District No.			5.000%, 08/01/35	3,000	3,024,411
210-Phoenix (GO)			4.000%, 09/01/35	4,495	4,524,412
5.000%, 07/01/27	3,040	3,199,136	5.000%, 10/01/35	1,785	1,822,974
Salt River Project			4.000%, 10/01/36	2,410	2,470,967
Agricultural Improvement			5.000%, 10/01/41	1,235	1,343,120
& Power District (RB)			Ventura County Community		
Series A			College District (GO)		
5.000%, 12/01/36	7,975	<u>8,015,354</u>	4.000%, 08/01/32	5,000	<u>5,010,564</u>
TOTAL ARIZONA.....		<u>16,592,140</u>	TOTAL CALIFORNIA.....		<u>43,890,658</u>
ARKANSAS — (0.2%)			COLORADO — (1.7%)		
City of Fort Smith Water &			Arapahoe County School		
Sewer Revenue (RB)			District No. 5 Cherry		
5.000%, 10/01/30	2,145	2,278,448	Creek (GO) (ST AID		
			WITHHLDG)		
			5.250%, 12/15/44	970	1,082,222

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
COLORADO — (Continued)			CONNECTICUT — (Continued)		
Boulder Larimer & Weld Counties St. Vrain Valley School District Re1J (GO) (ST AID WITHHLDG) Series C			Connecticut State Health & Educational Facilities Authority (RB) Series A 1.399%, 07/01/42	4,720	\$ 4,720,000
□ 5.000%, 12/15/29 (Pre-refunded @ \$100, 12/15/26).....	815	\$ 848,402	State of Connecticut (GO) Series A 4.000%, 01/15/34	7,015	7,384,769
Boulder Valley School District No. Re-2 Boulder (GO) (ST AID WITHHLDG) 5.000%, 12/01/35	4,290	4,315,234	State of Connecticut (GO) Series E 5.000%, 10/15/29	715	737,085
City of Colorado Springs Utilities System Revenue (RB) Series B 5.000%, 11/15/37	400	450,706	University of Connecticut (RB) Series A 5.000%, 04/15/27	945	<u>989,695</u>
Colorado Health Facilities Authority (RB) Series A 5.000%, 11/01/30	1,000	1,083,829	TOTAL CONNECTICUT....		<u>18,112,067</u>
□ 5.000%, 06/01/45 (Pre-refunded @ \$100, 6/1/25).....	12,000	12,077,638	DELAWARE — (0.0%) Delaware Municipal Electric Corp. (RB) 5.000%, 07/01/25	45	<u>45,401</u>
Colorado Health Facilities Authority (RB) Series A-2 5.000%, 08/01/34	30	31,731	DISTRICT OF COLUMBIA — (0.8%) District of Columbia (GO) Series A 5.000%, 06/01/25	1,500	1,510,666
Denver Health & Hospital Authority (COP) 5.000%, 12/01/29	325	338,045	Washington Metropolitan Area Transit Authority (RB) Series B 5.000%, 07/01/27	8,345	<u>8,753,515</u>
El Paso County School District No. 2 Harrison (GO) (ST AID WITHHLDG) 5.000%, 12/01/34	1,215	1,289,452	TOTAL DISTRICT OF COLUMBIA.....		<u>10,264,181</u>
Weld County School District No. RE-7 Platte Valley (GO) (ST AID WITHHLDG) 5.000%, 12/01/38	1,590	<u>1,794,368</u>	FLORIDA — (5.7%) Alachua County School Board (COP) (AGM) 5.000%, 07/01/29	5,230	5,662,315
TOTAL COLORADO.....		<u>23,311,627</u>	Bay County School Board (COP) Series A 5.000%, 07/01/28	565	601,669
CONNECTICUT — (1.3%)			Central Florida Expressway Authority (RB) (AGM) 4.000%, 07/01/34	2,075	2,158,709
City of Bristol (GO) 5.000%, 03/15/29	830	902,841	4.000%, 07/01/35	1,750	1,805,873
City of Meriden (GO) Series A 4.000%, 01/15/43	560	564,887	Central Florida Expressway Authority (RB) Series B 4.000%, 07/01/30	1,500	1,512,481
City of New Haven (GO) Series A 5.000%, 08/01/28	1,000	1,058,437	□ 4.000%, 07/01/35 (Pre-refunded @ \$100, 7/1/26).....	1,100	1,119,173
5.000%, 08/01/29	1,000	1,072,714	Central Florida Expressway Authority (RB) Series D 5.000%, 07/01/32	825	910,975
City of Waterbury (GO) 5.000%, 08/01/29	625	681,639			

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)		
City of Fort Lauderdale			Orange County Health		
Water & Sewer Revenue			Facilities Authority (RB)		
(RB) Series A			Series A		
5.000%, 09/01/38	240	\$ 267,601	5.000%, 10/01/29	695	\$ 753,122
City of Fort Lauderdale			Orlando Utilities		
Water & Sewer Revenue			Commission (RB) Series		
(RB) Series B			2018-A		
5.000%, 09/01/38	280	312,202	5.000%, 10/01/38	3,000	3,108,963
City of Tallahassee Utility			Orlando Utilities		
System Revenue (RB)			Commission (RB) Series		
Series A			A		
5.000%, 10/01/27	605	640,500	5.000%, 10/01/36	440	497,824
County of Broward Tourist			5.000%, 10/01/43	335	365,531
Development Tax			5.000%, 10/01/44	425	461,503
Revenue (RB)			Palm Beach County Health		
4.000%, 09/01/36	2,225	2,287,216	Facilities Authority (RB)		
4.000%, 09/01/38	5,000	5,079,914	5.000%, 08/15/26	105	107,743
County of Hillsborough			Pasco County School		
Wastewater Impact Fee			Board (COP) (AGM)		
(RB)			Series A		
5.000%, 05/01/27	1,010	1,054,634	5.000%, 08/01/36	1,985	2,167,801
County of Miami-Dade			5.000%, 08/01/37	3,000	3,258,754
(GO) Series A			Peace River Manasota		
5.000%, 07/01/25	2,295	2,315,628	Regional Water Supply		
County of Miami-Dade			Authority (RB)		
Aviation Revenue (RB)			5.000%, 10/01/25	2,030	2,056,081
Series A			School Board of		
4.000%, 10/01/34	2,510	2,563,652	Miami-Dade County		
County of Miami-Dade			(GO) (BAM) Series A		
Aviation Revenue (RB)			5.000%, 03/15/39	1,000	1,092,549
Series B			School Board of		
5.000%, 10/01/27	250	263,272	Miami-Dade County		
Duval County Public			(COP) Series D		
Schools (COP) (AGM)			5.000%, 02/01/26	165	168,378
Series A			School District of Broward		
5.000%, 07/01/29	1,485	1,602,014	County (COP) Series A		
Florida Department of			5.000%, 07/01/27	685	719,350
Environmental Protection			School District of Broward		
(RB) Series A			County (COP) Series B		
5.000%, 07/01/25	1,000	1,009,529	5.000%, 07/01/28	1,020	1,068,968
Florida Development			5.000%, 07/01/35	6,010	6,698,518
Finance Corp. (RB)			State of Florida (GO)		
5.000%, 11/15/28	1,345	1,431,576	Series A		
5.000%, 11/15/29	1,075	1,160,012	5.000%, 06/01/25	2,500	2,519,189
5.000%, 11/15/30	1,220	1,332,080	5.000%, 06/01/27	6,580	6,920,416
Hillsborough County			4.000%, 07/01/37	1,950	1,980,840
School Board (COP)			State of Florida (GO)		
5.000%, 07/01/29	1,810	1,951,073	Series C		
Miami-Dade County Health			5.000%, 06/01/27	2,075	2,182,350
Facilities Authority (RB)					
Series A					
5.000%, 08/01/26	500	512,083			
Okaloosa County School					
Board (COP) Series A					
5.000%, 10/01/29	1,090	1,185,602			

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)			HAWAII — (Continued)		
State of Florida			State of Hawaii (GO)		
Department of			Series FH		
Transportation Turnpike			5.000%, 10/01/25	1,640	\$ 1,664,761
System Revenue (RB)			State of Hawaii (GO)		
Series D			Series FT		
4.000%, 07/01/44	2,283	<u>\$ 2,277,808</u>	5.000%, 01/01/27	10,060	<u>10,492,564</u>
TOTAL FLORIDA.....		<u>77,145,471</u>	TOTAL HAWAII.....		<u>16,278,280</u>
GEORGIA — (1.3%)			IDAHO — (0.0%)		
Athens-Clarke County			Idaho Health Facilities		
Unified Government			Authority (RB) Series A		
(GO)			5.000%, 03/01/28	290	<u>306,747</u>
5.000%, 12/01/25	2,000	2,036,891	ILLINOIS — (2.9%)		
Development Authority for			Chicago O'Hare		
Fulton County (RB)			International Airport (RB)		
Series A			(AGM) Series A		
5.000%, 07/01/28	740	758,739	4.000%, 01/01/39	5,000	4,955,622
Gwinnett County Water &			Chicago O'Hare		
Sewerage Authority (RB)			International Airport (RB)		
4.000%, 08/01/25	2,000	2,012,913	Series D		
Paulding County Hospital			5.250%, 01/01/36	170	175,294
Authority (RB) Series A			Chicago Park District (GO)		
5.000%, 04/01/29	250	268,091	Series A		
Private Colleges &			5.000%, 01/01/36	70	76,602
Universities Authority			Chicago Transit Authority		
(RB)			Capital Grant Receipts		
5.000%, 10/01/28	130	137,437	Revenue (RB)		
5.000%, 10/01/29	265	283,685	5.000%, 06/01/28.....	3,125	3,314,236
5.000%, 10/01/30	285	307,936	Cook County Community		
State of Georgia (GO)			Consolidated School		
Series A			District No. 15 Palatine		
5.000%, 07/01/27	6,090	6,419,009	(GO) Series B		
State of Georgia (GO)			5.000%, 06/15/36	1,000	1,094,952
Series C			Cook County Community		
4.000%, 07/01/29	1,140	1,197,638	Consolidated School		
State of Georgia (GO)			District No. 34 Glenview		
Series C-1			(GO)		
5.000%, 07/01/26	4,210	<u>4,346,906</u>	5.000%, 12/01/25	1,180	1,200,791
TOTAL GEORGIA.....		<u>17,769,245</u>	Cook County School		
HAWAII — (1.2%)			District No. 78 Rosemont		
City & County of Honolulu			(GO) (AGM)		
(GO) Series A			5.000%, 12/01/34	1,000	1,078,669
5.000%, 10/01/37	770	777,903	County of Cook Sales Tax		
City & County of Honolulu			Revenue (RB) Series A		
(GO) Series B			4.000%, 11/15/39	2,110	2,098,130
5.000%, 10/01/25	925	938,877	County of Cook Sales Tax		
City & County of Honolulu			Revenue (RB) Series B		
(GO) Series D			5.000%, 11/15/29	285	308,986
5.000%, 07/01/25	845	852,896	Illinois Finance Authority		
County of Hawaii (GO)			(RB) Series A		
Series A			5.000%, 08/15/29	3,480	3,751,505
5.000%, 09/01/37	1,500	1,551,279	5.000%, 08/15/34	2,390	2,594,498
			5.000%, 08/15/35	2,220	2,402,594

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>
ILLINOIS — (Continued)			IOWA — (0.4%)		
Illinois Finance Authority			Cedar Falls Community		
(RB) Series C			School District (GO)		
5.000%, 02/15/30	5,260	\$ 5,444,726	(AGM)		
4.000%, 02/15/33	2,805	2,826,243	4.000%, 06/01/29	1,470	\$1,522,917
Illinois State Toll Highway			4.000%, 06/01/30	1,090	1,133,777
Authority (RB) Series A			City of Ankeny (GO) Series		
4.000%, 01/01/39	930	934,101	A		
Sangamon County School			5.000%, 06/01/25	2,050	2,063,833
District No. 186			City of Iowa City (GO)		
Springfield (GO) (AGM)			5.000%, 06/01/26	1,045	1,073,802
4.000%, 02/01/31	1,310	1,343,801	TOTAL IOWA.....		<u>5,794,329</u>
State of Illinois (GO) Series			KANSAS — (0.7%)		
A			City of Topeka (GO) Series		
5.000%, 03/01/33	1,800	1,954,913	A		
State of Illinois (GO) Series			4.000%, 08/15/26	1,425	1,448,617
B			City of Wichita (GO) Series		
5.250%, 05/01/43	1,280	1,374,079	828		
University of Illinois (RB)			4.000%, 06/01/25	1,190	1,194,537
Series A			Johnson County Unified		
5.000%, 04/01/30	640	702,684	School District No. 233		
Will County Community			Olathe (GO) Series A		
Unit School District No.			□ 3.000%, 09/01/34		
201-U Crete-Monee			(Pre-refunded @		
(GO) (AGM) Series E			\$100, 9/1/25).....	2,000	2,003,379
5.000%, 01/01/26	425	431,818	Shawnee County Unified		
5.000%, 01/01/27	630	650,644	School District No. 437		
Will County Community			Auburn-Washburn (GO)		
Unit School District No.			Series A		
201-U Crete-Monee			5.000%, 09/01/43	3,000	3,281,693
(GO) (BAM) Series U-A			State of Kansas		
5.000%, 01/01/26	550	<u>558,823</u>	Department of		
TOTAL ILLINOIS.....		<u>39,273,711</u>	Transportation (RB)		
INDIANA — (0.7%)			Series A		
Franklin Township-Marion			5.000%, 09/01/27	1,520	1,603,912
County Multiple School			TOTAL KANSAS.....		<u>9,532,138</u>
Building Corp. (RB) (ST			KENTUCKY — (1.5%)		
INTERCEPT)			Eastern Kentucky		
5.000%, 07/15/35	1,550	1,711,018	University (RB) (BAM ST		
Greater Clark Building			INTERCEPT) Series A		
Corp. (RB) (ST			5.000%, 04/01/35	350	382,453
INTERCEPT)			5.000%, 04/01/36	1,520	1,655,272
4.000%, 07/15/30	385	396,986	5.000%, 04/01/37	1,600	1,734,972
Indiana Finance Authority			Glasgow Independent		
(RB) Series A			School District Finance		
4.000%, 02/01/34	5,305	5,507,979	Corp. (RB) (ST		
Indiana Municipal Power			INTERCEPT)		
Agency (RB) Series A			5.000%, 02/01/33	1,000	1,087,714
5.000%, 01/01/35	1,365	1,395,024	Kentucky State Property &		
Muncie Sanitary District			Building Commission		
(RB) (AGM) Series A			(RB)		
5.000%, 07/01/27	500	<u>520,233</u>	5.000%, 04/01/28	625	652,467
TOTAL INDIANA.....		<u>9,531,240</u>	5.000%, 08/01/31	920	927,381

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>
KENTUCKY — (Continued)			MAINE — (Continued)		
5.000%, 04/01/33	3,500	\$ 3,624,088	State of Maine (GO) Series B		
Kentucky State Property & Building Commission (RB) Series A			5.000%, 06/01/27	2,000	\$ 2,103,933
5.000%, 05/01/30	635	698,084	TOTAL MAINE.....		<u>3,141,293</u>
5.000%, 06/01/30	560	616,399	MARYLAND — (5.7%)		
Kentucky Turnpike Authority (RB) Series A			County of Anne Arundel (GO)		
5.000%, 07/01/29	155	156,104	5.000%, 10/01/29	3,620	3,974,137
Louisville & Jefferson County Metropolitan Sewer District (RB) Series C			5.000%, 10/01/43	2,280	2,493,799
5.000%, 05/15/42	3,610	3,922,674	County of Baltimore (GO)		
5.000%, 05/15/43	3,935	4,251,107	5.000%, 03/01/27	4,145	4,338,647
Louisville/Jefferson County Metropolitan Government (RB) Series A			5.000%, 11/01/27	2,215	2,349,493
5.000%, 10/01/26	1,010	<u>1,039,489</u>	5.000%, 03/01/28	4,000	4,270,119
TOTAL KENTUCKY.....		<u>20,748,204</u>	County of Frederick (GO) Series A		
LOUISIANA — (0.7%)			□ 5.000%, 08/01/27 (Pre-refunded @ \$100, 8/1/27).....	725	760,607
Ascension Parish School Board (GO)			5.000%, 08/01/27	4,000	4,219,251
5.500%, 03/01/28	250	268,939	County of Howard (GO) Series A		
5.000%, 03/01/29	380	409,602	5.000%, 02/15/28	1,325	1,413,318
City of New Orleans (GO)			County of Montgomery (GO) Series A		
5.000%, 12/01/30	1,015	1,051,227	5.000%, 11/01/27	2,555	2,710,138
City of New Orleans (GO) Series A			County of Montgomery (GO) Series C		
5.000%, 12/01/27	2,020	2,133,699	5.000%, 10/01/27	6,570	6,957,613
5.000%, 12/01/33	1,195	1,313,298	County of Montgomery (GO) Series D		
5.000%, 12/01/34	2,370	2,591,866	4.000%, 11/01/26	9,500	9,712,546
City of New Orleans Sewerage Service Revenue (RB) Series B			County of Prince George's (GO) Series A		
5.000%, 06/01/28	1,040	1,097,649	4.000%, 07/01/26	2,000	2,036,376
East Ouachita Parish School District (GO)			3.000%, 09/15/27	10,950	10,986,665
4.000%, 03/01/29	355	364,436	5.000%, 08/01/43	2,965	3,291,342
4.000%, 03/01/30	400	413,989	State of Maryland (GO) Series 2ND		
Louisiana Stadium & Exposition District (RB) Series A			5.000%, 08/01/27	6,135	6,475,836
5.000%, 07/01/37	400	<u>440,330</u>	5.000%, 08/01/28	2,050	2,205,141
TOTAL LOUISIANA.....		<u>10,085,035</u>	State of Maryland (GO) Series A		
MAINE — (0.2%)			5.000%, 08/01/27	5,170	5,457,224
Maine Health & Higher Educational Facilities Authority (RB) Series A			5.000%, 06/01/37	3,010	<u>3,362,883</u>
5.000%, 07/01/28	500	526,111	TOTAL MARYLAND.....		<u>77,015,135</u>
5.000%, 07/01/29	480	511,249	MASSACHUSETTS — (3.7%)		
			City of Fall River (GO) (ST AID WITHHLDG)		
			3.000%, 12/01/34	965	908,712
			City of Framingham (GO)		
			5.000%, 06/15/25	1,565	1,579,545
			City of Haverhill (GO)		
			4.000%, 11/15/41	1,360	1,374,951

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>
MASSACHUSETTS — (Continued)			MICHIGAN — (Continued)		
4.000%, 11/15/43	1,610	\$ 1,607,766	Oakland University (RB)		
City of Newton (GO)			Series A		
4.000%, 02/01/44	3,760	3,771,180	5.000%, 03/01/29	695	\$ 744,132
Commonwealth of			5.000%, 03/01/30	805	874,041
Massachusetts (GO)			Romeo Community School		
Series A			District (GO) (Q-SBLF)		
5.000%, 05/01/38	280	314,123	5.000%, 05/01/29	270	289,885
Commonwealth of			5.000%, 05/01/30	225	244,943
Massachusetts (GO)			Saginaw City School		
Series B			District (GO) (Q-SBLF)		
5.000%, 07/01/28	2,950	3,170,119	4.000%, 05/01/28	1,390	<u>1,427,542</u>
4.000%, 02/01/39	1,000	1,014,731	TOTAL MICHIGAN		<u>11,598,639</u>
Commonwealth of			MINNESOTA — (2.1%)		
Massachusetts (GO)			County of Hennepin (GO)		
Series C			Series C		
5.000%, 04/01/26	2,000	2,052,734	5.000%, 12/01/27	5,800	6,162,171
5.000%, 08/01/40	12,000	13,300,766	Lakeville Independent		
5.000%, 08/01/41	5,000	5,511,612	School District No. 194		
Commonwealth of			(GO) (SD CRED PROG)		
Massachusetts (GO)			Series C		
Series D			5.000%, 02/01/25	2,630	2,630,000
5.000%, 08/01/44	4,000	4,362,515	Metropolitan Council (GO)		
Commonwealth of			Series C		
Massachusetts (GO)			5.000%, 03/01/26	700	717,152
Series E			Minnesota Higher		
5.000%, 11/01/27	4,010	4,258,605	Education Facilities		
Massachusetts			Authority (RB) Series B		
Development Finance			5.000%, 10/01/29	635	686,609
Agency (RB) Series K			St. Louis Park Independent		
5.000%, 07/01/34	170	182,053	School District No. 283		
5.000%, 07/01/37	2,720	2,875,195	(GO) (SD CRED PROG)		
Massachusetts			Series A		
Development Finance			5.000%, 02/01/28	1,090	1,155,050
Agency (RB) Series N			St. Paul Independent		
5.000%, 07/01/43	365	392,369	School District No. 625		
5.000%, 07/01/44	350	374,406	(GO) (SD CRED PROG)		
Nauset Regional School			Series B		
District (GO)			4.000%, 02/01/40	1,005	1,008,350
4.000%, 05/15/41	2,715	<u>2,762,876</u>	4.000%, 02/01/42	1,425	1,407,902
TOTAL			4.000%, 02/01/43	1,480	1,455,779
MASSACHUSETTS		<u>49,814,258</u>	State of Minnesota (GO)		
MICHIGAN — (0.9%)			Series A		
Farmington Public School			5.000%, 08/01/27	5,055	5,335,836
District (GO) (AGM)			5.000%, 08/01/28	2,315	2,490,195
5.000%, 05/01/25	2,140	2,151,368	State of Minnesota (GO)		
Michigan Finance Authority			Series B		
(RB)			4.000%, 08/01/32	3,175	3,184,034
5.000%, 11/15/27	2,595	2,680,551	4.000%, 08/01/41	2,215	2,262,292
Michigan Finance Authority					
(RB) Series A					
5.000%, 12/01/28	1,040	1,113,738			
Michigan Finance Authority					
(RB) Series A-MI					
5.000%, 12/01/35	2,000	2,072,439			

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>
MINNESOTA — (Continued)			NEBRASKA — (1.4%)		
White Bear Lake			Douglas County School		
Independent School			District No. 17 (GO)		
District No. 624 (GO)			4.000%, 12/15/26	2,380	\$ 2,432,538
(SD CRED PROG)			Metropolitan Utilities		
Series A			District of Omaha Gas		
4.000%, 02/01/26	350	\$ 354,447	System Revenue (RB)		
TOTAL MINNESOTA.....		<u>28,849,817</u>	5.000%, 12/01/41	4,000	4,407,168
			5.000%, 12/01/42	3,635	3,979,581
MISSISSIPPI — (0.7%)			Omaha Public Power		
State of Mississippi (GO)			District (RB) Series C		
Series A			5.000%, 02/01/39	4,990	4,990,000
5.000%, 10/01/27	9,410	<u>9,952,734</u>	5.000%, 02/01/43	1,000	1,000,000
MISSOURI — (1.0%)			Papillion-La Vista School		
City of Belton (GO) Series			District No. 27 (GO)		
C			5.000%, 12/01/44	2,000	<u>2,166,126</u>
5.000%, 03/01/27	2,150	2,240,155	TOTAL NEBRASKA.....		<u>18,975,413</u>
City of Kansas City (GO)			NEVADA — (1.9%)		
Series A			Clark County School		
3.000%, 02/01/25	4,215	4,215,000	District (GO) (AGM)		
5.000%, 02/01/37	400	447,308	Series A		
City of Kansas City (RB)			5.000%, 06/15/28	1,000	1,067,191
Series C			County of Clark (GO)		
5.000%, 09/01/29	1,000	1,081,878	Series A		
City of Kansas City Water			5.000%, 07/01/25	2,700	2,724,674
Revenue (RB) Series A			County of Clark Passenger		
5.000%, 12/01/27	865	917,506	Facility Charge Revenue		
City of Wentzville (COP)			(RB) Series B		
5.000%, 11/01/32	600	619,841	5.000%, 07/01/27	475	498,908
Health & Educational			County of Clark Passenger		
Facilities Authority of the			Facility Charge Revenue		
State of Missouri (RB)			(RB) Series C		
Series A			5.000%, 07/01/26	2,060	2,121,683
5.000%, 06/01/29	1,450	1,553,675	County of Clark Passenger		
St. Louis County			Facility Charge Revenue		
Reorganized School			(RB) Series E		
District No. R-6 (GO)			5.000%, 07/01/28	1,900	2,031,454
□ 5.000%, 02/01/26			Las Vegas Convention &		
(Pre-refunded @			Visitors Authority (RB)		
\$100, 2/1/26).....	850	867,533	Series B		
5.000%, 02/01/26	1,150	1,175,365	5.000%, 07/01/27	745	781,508
University City School			5.000%, 07/01/28	2,720	2,903,099
District (GO)			Las Vegas Valley Water		
5.250%, 02/15/44	340	<u>361,680</u>	District (GO) Series C		
TOTAL MISSOURI.....		<u>13,479,941</u>	5.000%, 06/01/28	1,980	2,117,522
MONTANA — (0.0%)			State of Nevada (GO)		
Montana Facility Finance			Series A		
Authority (RB) Series A			5.000%, 05/01/43	7,000	7,624,919
4.000%, 06/01/35	400	<u>404,226</u>	State of Nevada (GO)		
			Series C		
			5.000%, 05/01/43	2,255	2,456,313

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	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
NEVADA — (Continued)			NEW YORK — (Continued)		
Washoe County School			City of New York (GO)		
District (GO) Series C			Series C		
4.000%, 10/01/32	1,290	\$ 1,316,592	5.000%, 08/01/31	5,445	\$5,454,522
TOTAL NEVADA.....		<u>25,643,863</u>	5.000%, 03/01/42	1,390	1,519,233
			City of New York (GO)		
NEW HAMPSHIRE — (0.1%)			Series E		
State of New Hampshire			5.000%, 08/01/26	2,500	2,583,127
(GO) Series A			City of New York (GO)		
5.000%, 02/15/37	1,455	<u>1,641,551</u>	Series F-1		
NEW JERSEY — (1.5%)			5.000%, 06/01/34	2,130	2,144,790
City of Hoboken (GO)			City of Syracuse (GO)		
3.000%, 02/01/26	2,945	2,944,164	Series B		
3.000%, 02/01/27	3,035	3,046,284	4.000%, 06/01/25	500	502,186
3.000%, 02/01/28	4,560	4,582,678	Empire State Development		
New Jersey Economic			Corp. (RB) Series A		
Development Authority			5.000%, 03/15/25	3,440	3,449,156
(RB) Series DDD			Empire State Development		
5.000%, 06/15/29	1,000	1,041,188	Corp. (RB) Series C		
New Jersey Transportation			5.000%, 03/15/35	5,500	6,002,087
Trust Fund Authority			Kingston City School		
(RB) Series AA			District (GO) (ST AID		
5.000%, 06/15/31	735	817,308	WITHHLDG)		
5.000%, 06/15/35.....	3,300	3,675,230	3.000%, 06/01/26	2,000	1,990,192
State of New Jersey (GO)			Metropolitan Transportation		
Series A			Authority (RB) Series		
5.000%, 06/01/28	1,020	1,090,476	A-1		
5.000%, 06/01/29	500	543,613	5.000%, 11/15/36	2,595	2,601,099
4.000%, 06/01/31	2,455	2,598,716	Metropolitan Transportation		
Township of Montville (GO)			Authority Dedicated Tax		
3.000%, 10/01/25	505	<u>505,066</u>	Fund (ST) Series A		
TOTAL NEW JERSEY.....		<u>20,844,723</u>	5.000%, 11/15/27	200	212,053
			New York City Industrial		
NEW MEXICO — (0.3%)			Development Agency		
Albuquerque Municipal			(RB) (AGM) Series A		
School District No. 12			5.000%, 03/01/28	2,650	2,801,437
(GO) (ST AID			5.000%, 03/01/30	1,275	1,381,217
WITHHLDG) Series A			New York State Dormitory		
5.000%, 08/01/37	500	535,566	Authority (RB) Series		
City of Albuquerque (GO)			2015B-C		
Series B			5.000%, 03/15/41	4,500	4,536,327
5.000%, 07/01/26	1,000	1,031,329	New York State Dormitory		
State of New Mexico			Authority (RB) Series A		
Severance Tax			5.000%, 03/15/28	1,050	1,123,352
Permanent Fund (RB)			5.000%, 03/15/36	2,930	3,000,053
Series A			5.000%, 03/15/38	625	697,274
5.000%, 07/01/27	2,000	<u>2,103,738</u>	5.000%, 03/15/42	1,300	1,327,701
TOTAL NEW MEXICO.....		<u>3,670,633</u>	New York State Dormitory		
			Authority (RB) Series B		
NEW YORK — (5.3%)			5.000%, 02/15/41	2,995	2,997,312
City of New York (GO)			New York State Dormitory		
Series A			Authority (RB) Series		
5.000%, 08/01/26	2,015	2,082,000	B-GRP B		
			5.000%, 02/15/35	1,115	1,115,861

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
NEW YORK — (Continued)			NORTH CAROLINA — (Continued)		
New York State Dormitory Authority (RB) Series D 5.000%, 02/15/41	5,460	\$ 5,796,005	North Carolina Municipal Power Agency No. 1 (RB) Series A 5.000%, 01/01/32	1,375	\$ 1,487,053
New York State Dormitory Authority (RB) Series E 5.000%, 03/15/26	3,135	3,217,007	North Carolina Turnpike Authority (RB) (AGM) 5.000%, 01/01/38	1,550	1,627,640
5.000%, 03/15/29	1,010	1,097,902	State of North Carolina (RB) 5.000%, 03/01/25	1,000	1,001,634
4.000%, 02/15/35	1,000	999,982	5.000%, 03/01/33	50	53,499
5.000%, 03/15/35	1,000	1,009,722	State of North Carolina (GO) Series A 5.000%, 06/01/28	5,190	<u>5,567,569</u>
5.000%, 03/15/36	6,455	6,516,964	TOTAL NORTH CAROLINA.....		<u>25,346,044</u>
New York State Thruway Authority (RB) Series A 5.000%, 03/15/29	3,000	3,264,756	OHIO — (3.2%) Akron Bath Copley Joint Township Hospital District (RB) Series A 5.000%, 11/15/29	250	271,363
Port Authority of New York & New Jersey (RB) Series 243 5.000%, 12/01/37	540	615,287	American Municipal Power, Inc. (RB) Series A 5.000%, 02/15/28	235	248,889
Town of Oyster Bay (GO) (AGM) 5.000%, 08/01/29	165	180,033	City of Columbus (GO) Series 1 5.000%, 07/01/26	4,260	4,396,068
Triborough Bridge & Tunnel Authority (RB) Series A 5.000%, 11/15/29	500	550,044	City of Columbus (GO) Series 2017-1 4.000%, 04/01/27	1,290	1,324,269
Triborough Bridge & Tunnel Authority (RB) Series C-1 4.000%, 11/15/27	1,355	<u>1,403,339</u>	City of Columbus (GO) Series A 4.000%, 04/01/27	8,865	9,100,498
TOTAL NEW YORK.....		<u>72,172,020</u>	County of Montgomery (RB) 5.000%, 08/01/30	1,350	1,464,631
NORTH CAROLINA — (1.9%)			4.000%, 08/01/39	1,400	1,403,024
Charlotte-Mecklenburg Hospital Authority (RB) Series A 5.000%, 01/15/38	2,720	2,753,934	State of Ohio (GO) Series A 5.000%, 06/15/38	3,000	3,050,694
City of Charlotte Water & Sewer System Revenue (RB) 5.000%, 07/01/43	200	220,662	State of Ohio (GO) Series A 5.000%, 09/01/25	1,000	1,013,506
City of Fayetteville Public Works Commission Revenue (RB) 5.000%, 03/01/39	3,260	3,607,756	5.000%, 02/01/36	2,310	2,348,111
City of Greensboro (GO) Series B 5.000%, 10/01/27	4,430	4,692,284	State of Ohio (GO) Series B 5.000%, 09/01/27	780	824,477
City of Raleigh Combined Enterprise System Revenue (RB) 5.000%, 09/01/37	150	169,807	5.000%, 09/15/27	1,865	1,972,831
County of Wake (GO) 5.000%, 04/01/25	2,000	2,007,309	State of Ohio (GO) Series C 5.000%, 08/01/27	7,200	7,598,219
County of Wake (GO) Series A 5.000%, 03/01/28	2,020	2,156,897	State of Ohio (GO) Series U 5.000%, 05/01/28	4,535	4,851,657

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
OHIO — (Continued)			OREGON — (Continued)		
Upper Arlington City			Deschutes County		
School District (GO)			Administrative School		
Series A			District No. 1 Bend-La		
5.000%, 12/01/27	3,215	\$ 3,406,551	Pine (GO) (SCH BD		
			GTY)		
TOTAL OHIO.....		<u>43,274,788</u>	5.000%, 06/15/27	4,725	\$ 4,969,108
OKLAHOMA — (0.9%)			Lane County School		
City of Tulsa (GO)			District No. 4J Eugene		
5.000%, 03/01/26	4,000	4,096,718	(GO) (SCH BD GTY)		
Cleveland County			5.000%, 06/15/29	4,855	5,292,440
Educational Facilities			Port of Portland Airport		
Authority (RB) Series A			Revenue (RB) Series A		
5.000%, 06/01/32	1,500	1,657,999	5.000%, 07/01/29	1,055	1,142,112
Cushing Educational			State of Oregon (GO)		
Facilities Authority (RB)			Series A		
5.000%, 09/01/28	3,430	3,619,275	5.000%, 05/01/40	1,271	1,419,132
Garfield County			State of Oregon (GO)		
Educational Facilities			Series F		
Authority (RB) Series A			5.000%, 05/01/34	1,510	1,542,970
5.000%, 09/01/30	1,400	1,434,054	State of Oregon		
Oklahoma County			Department of		
Independent School			Transportation (RB)		
District No. 12 Edmond			Series A		
(GO)			5.000%, 11/15/41	1,515	1,656,159
4.000%, 03/01/27	740	<u>755,332</u>	State of Oregon		
TOTAL OKLAHOMA.....		<u>11,563,378</u>	Department of		
OREGON — (2.4%)			Transportation (RB)		
City of Beaverton Water			Series B		
Revenue (RB)			5.000%, 11/15/26	3,530	3,674,325
5.000%, 04/01/29	600	651,755	Washington & Multnomah		
City of Portland Sewer			Counties School District		
System Revenue (RB)			No. 48J Beaverton (GO)		
Series A			(SCH BD GTY) Series C		
5.000%, 06/15/26	1,560	1,606,287	5.000%, 06/15/27	2,500	<u>2,627,982</u>
City of Portland Water			TOTAL OREGON.....		<u>32,158,796</u>
System Revenue (RB)			PENNSYLVANIA — (1.3%)		
Series A			Allegheny County Hospital		
5.000%, 04/01/29	1,440	1,564,212	Development Authority		
City of Salem (GO)			(RB) Series A		
5.000%, 06/01/25	530	533,867	5.000%, 04/01/31	1,500	1,564,787
Clackamas & Washington			5.000%, 04/01/36	1,400	1,447,137
Counties School District			Bristol Township School		
No. 3 (GO) (SCH BD			District (GO) (BAM ST		
GTY)			AID WITHHLDG)		
5.000%, 06/15/28	4,445	4,476,762	5.000%, 06/01/26	570	584,958
County of Washington			Chichester School District		
(GO)			(GO) (AGM ST AID		
5.000%, 03/01/25	1,000	1,001,685	WITHHLDG)		
			4.000%, 09/15/28	225	231,619
			City of Philadelphia (GO)		
			Series B		
			5.000%, 02/01/33	1,250	1,340,641

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
PENNSYLVANIA — (Continued)			SOUTH CAROLINA — (Continued)		
County of Lebanon (GO)			County of Charleston (GO)		
(AGM)			(ST AID WITHHLDG)		
4.000%, 10/15/27	150	\$ 154,409	Series C		
County of Lehigh (RB)			5.000%, 11/01/27	2,855	\$ 3,027,412
Series A			County of Spartanburg		
5.000%, 07/01/29	875	933,892	(GO) (ST AID		
Monroeville Finance			WITHHLDG) Series A		
Authority (RB) Series B			3.000%, 04/01/25	1,000	999,989
5.000%, 02/15/29	665	715,210	Dorchester County School		
Pennsylvania Economic			District No. 2 (GO)		
Development Financing			Series B		
Authority (RB) Series A			5.000%, 03/01/25	1,430	1,432,517
5.000%, 02/15/29	395	424,824	Piedmont Municipal Power		
Pennsylvania Higher			Agency (RB) Series C		
Educational Facilities			5.000%, 01/01/27	2,765	2,859,242
Authority (RB)			Piedmont Municipal Power		
5.000%, 05/01/34	2,295	2,314,358	Agency (RB) Series D		
Pennsylvania State			4.000%, 01/01/33	1,000	1,020,135
University (RB) Series E			Richland County School		
5.000%, 03/01/25	540	540,928	District No. 2 (GO)		
Pennsylvania Turnpike			Series A		
Commission (RB) Series			5.000%, 03/01/27	1,140	1,192,031
A-1			5.000%, 03/01/38	4,000	4,408,240
5.000%, 12/01/33	3,510	3,583,476	South Carolina Public		
Pittsburgh Water & Sewer			Service Authority (RB)		
Authority (RB) (AGM)			Series E		
Series A			5.000%, 12/01/30	2,610	2,857,184
5.000%, 09/01/26	3,675	3,793,291	Spartanburg County		
Snyder County Higher			School District No. 7		
Education Authority (RB)			(GO) Series D		
5.000%, 01/01/27	340	<u>342,423</u>	5.000%, 03/01/44	1,565	1,632,256
TOTAL PENNSYLVANIA....		<u>17,971,953</u>	Spartanburg Sanitary		
			Sewer District (RB)		
RHODE ISLAND — (0.4%)			4.000%, 03/01/40	2,395	<u>2,407,284</u>
Rhode Island Turnpike &			TOTAL SOUTH		
Bridge Authority (RB)			CAROLINA.....		<u>32,929,960</u>
Series A			TENNESSEE — (4.8%)		
5.000%, 10/01/32	950	970,016	City of Knoxville		
State of Rhode Island (GO)			Wastewater System		
Series A			Revenue (RB) Series A		
5.000%, 12/01/41	240	265,767	5.000%, 04/01/29	3,260	3,536,989
5.000%, 12/01/42	890	980,702	City of Memphis (GO)		
State of Rhode Island (GO)			Series A		
Series B			5.000%, 10/01/43	1,790	1,916,337
5.000%, 08/01/29	3,290	<u>3,450,478</u>	City of Sevierville (GO)		
TOTAL RHODE ISLAND....		<u>5,666,963</u>	5.000%, 06/01/30	3,285	3,620,774
SOUTH CAROLINA — (2.4%)			County of Hamilton (GO)		
Aiken County Consolidated			Series A		
School District (GO)			5.000%, 04/01/26	3,000	3,075,590
5.000%, 04/01/25	2,140	2,147,365	County of Knox (GO)		
County of Charleston (GO)			5.000%, 06/01/29	1,750	1,902,566
Series A			County of Williamson (GO)		
5.000%, 11/01/29	8,145	8,946,305	5.000%, 04/01/39	2,670	2,980,179
			4.000%, 04/01/42	1,225	1,223,566

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>
TENNESSEE — (Continued)			TEXAS — (Continued)		
4.000%, 04/01/43	1,925	\$ 1,912,572	Austin Independent School District (GO)		
4.000%, 04/01/44	2,000	1,970,858	5.000%, 08/01/43	1,630	\$ 1,757,777
Metropolitan Government Nashville & Davidson County Health & Educational Facilities Board (RB) Series A			Barbers Hill Independent School District (GO) (PSF-GTD)		
5.000%, 07/01/31	5,465	5,982,766	5.000%, 02/15/44	645	701,574
Metropolitan Government of Nashville & Davidson County (GO)			Board of Regents of the University of Texas System (RB) Series A		
5.000%, 07/01/27	3,820	4,020,690	5.000%, 08/15/43	14,355	15,510,832
4.000%, 07/01/28	10,160	10,549,142	Board of Regents of the University of Texas System (RB) Series D		
4.000%, 07/01/37	2,000	2,013,223	5.000%, 08/15/26	2,080	2,150,448
Metropolitan Government of Nashville & Davidson County (GO) Series C			Board of Regents of the University of Texas System (RB) Series E		
4.000%, 01/01/44	6,260	6,121,311	5.000%, 08/15/26	4,860	5,024,605
Metropolitan Government of Nashville & Davidson County Water & Sewer Revenue (RB) Series A			Board of Regents of the University of Texas System (RB) Series J		
5.000%, 07/01/27	1,910	2,008,060	5.000%, 08/15/26	1,540	1,592,159
State of Tennessee (GO) Series A			Brushy Creek Regional Utility Authority, Inc. (RB)		
5.000%, 02/01/27	7,720	8,067,739	4.000%, 08/01/32	1,000	1,005,686
State of Tennessee (GO) Series B			Central Texas Turnpike System (RB) Series A		
5.000%, 08/01/25	1,000	1,011,390	5.000%, 08/15/39	2,315	2,474,120
Tennessee State School Bond Authority (RB) (ST INTERCEPT) Series B			City of Amarillo (GO)		
□ 5.000%, 11/01/35 (Pre-refunded @ \$100, 11/1/25).....	3,000	<u>3,047,477</u>	2.000%, 02/15/25	5,015	5,012,323
TOTAL TENNESSEE.....		<u>64,961,229</u>	4.000%, 02/15/25	1,620	1,620,691
			City of Arlington (GO) Series A		
TEXAS — (17.4%)			5.000%, 08/15/37	1,995	2,234,009
Aldine Independent School District (GO) (PSF-GTD)			City of Arlington Water & Wastewater System Revenue (RB)		
5.000%, 02/15/25	4,750	4,753,442	5.000%, 06/01/26	1,180	1,214,807
Alvin Independent School District (GO) (PSF-GTD) Series A			City of Austin (GO)		
5.000%, 02/15/25	1,445	1,446,062	5.000%, 09/01/38	790	877,692
Arlington Independent School District (GO) (PSF-GTD)			5.000%, 09/01/44	1,350	1,468,687
5.000%, 02/15/37	535	597,624	City of Austin Electric Utility Revenue (RB)		
Austin Independent School District (GO) (PSF-GTD)			5.000%, 11/15/42	900	984,242
5.000%, 08/01/25	250	252,780	5.000%, 11/15/43	810	886,661
5.000%, 08/01/27	2,300	2,419,757	5.000%, 11/15/44	540	586,968
			City of Austin Water & Wastewater System Revenue (RB)		
			5.000%, 11/15/29	895	980,330
			5.000%, 11/15/41	1,715	1,870,432

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)			TEXAS — (Continued)		
City of Bryan Electric System Revenue (RB) (AGM)			City of Lubbock Electric Light & Power System Revenue (RB)		
5.000%, 07/01/29	590	\$ 637,249	5.000%, 04/15/27	545	\$ 568,754
5.000%, 07/01/30	1,040	1,139,570	City of McKinney (GO)		
City of Cedar Park (GO)			5.000%, 08/15/27	2,170	2,288,852
5.000%, 02/15/29	590	635,453	City of New Braunfels (GO)		
City of Celina (GO)			5.000%, 02/01/28	1,025	1,083,358
5.000%, 09/01/31	405	450,602	City of Pearland (GO)		
5.000%, 09/01/32	465	521,546	5.000%, 03/01/25	3,885	3,891,394
City of College Station (GO)			City of Pflugerville (GO)		
5.000%, 02/15/29	345	371,306	5.000%, 08/01/37	425	466,295
City of Dallas Hotel Occupancy Tax Revenue (RB)			City of Richardson (GO)		
4.000%, 08/15/27	620	625,658	5.000%, 02/15/27	1,715	1,790,385
City of Dallas Waterworks & Sewer System Revenue (RB) Series C			City of San Antonio Electric & Gas Systems Revenue (RB)		
4.000%, 10/01/34	2,060	2,141,343	5.000%, 02/01/32	2,260	2,314,249
City of Dallas Waterworks & Sewer System Revenue (RB) Series C			4.000%, 02/01/36	2,435	2,441,801
5.000%, 10/01/25	1,000	1,015,134	City of San Antonio Electric & Gas Systems Revenue (RB) Series B		
City of Denton (GO)			5.000%, 02/01/44	300	323,007
4.000%, 02/15/25	3,790	3,791,642	Clear Creek Independent School District (GO)		
5.000%, 02/15/29	2,150	2,323,282	(PSF-GTD) Series A		
City of El Paso Water & Sewer Revenue (RB)			5.000%, 02/15/25	2,175	2,176,554
5.000%, 03/01/29	1,520	1,635,285	Clear Lake City Water Authority (GO)		
City of Fort Worth (GO)			5.000%, 03/01/29	355	380,656
5.000%, 03/01/37	1,500	1,664,390	Clifton Higher Education Finance Corp. (RB)		
City of Fort Worth (GO)			(PSF-GTD) Series T		
Series A			5.000%, 08/15/31	670	740,592
5.000%, 03/01/25	5,000	5,008,269	Conroe Independent School District (GO)		
City of Fort Worth Water & Sewer System Revenue (RB) Series A			(PSF-GTD)		
5.000%, 02/15/25	9,470	9,476,830	5.000%, 02/15/26	2,260	2,310,506
City of Garland (GO)			5.000%, 02/15/44	4,000	4,362,380
5.000%, 02/15/25	2,030	2,031,499	Corpus Christi Independent School District (GO)		
City of Houston (GO)			(PSF-GTD)		
Series A			5.000%, 08/15/37	2,000	2,204,028
5.000%, 03/01/25	500	500,811	County of Bexar (RB)		
5.000%, 03/01/44	5,700	6,147,609	5.000%, 08/15/27	680	713,176
City of Hutto (GO) (BAM)			County of Collin (GO)		
5.000%, 08/01/43	445	479,095	5.000%, 02/15/38	415	460,871
City of Irving (GO)			County of Harris (GO)		
5.000%, 09/15/28	1,875	2,014,978	Series A		
City of Laredo Waterworks & Sewer System Revenue (RB)			5.000%, 09/15/27	1,000	1,056,436
5.000%, 03/01/42	300	319,265	5.000%, 10/01/29	1,990	2,173,506
City of Lewisville (GO)			County of San Patricio (GO)		
5.000%, 02/15/37	1,250	1,380,364	5.000%, 04/01/29	150	161,401
			County of Travis (GO)		
			4.000%, 03/01/42	2,260	2,233,179

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>
TEXAS — (Continued)			TEXAS — (Continued)		
Cypress-Fairbanks			Hurst-Euless-Bedford		
Independent School			Independent School		
District (GO) (PSF-GTD)			District (GO) (PSF-GTD)		
5.000%, 02/15/29	990	\$1,068,306	5.000%, 08/15/43	1,500	\$1,631,576
Dallas Fort Worth			Hutto Independent School		
International Airport (RB)			District (GO) (PSF-GTD)		
Series A			5.000%, 08/01/43	600	655,449
5.000%, 11/01/28	760	816,215	Katy Independent School		
Denton Independent			District (GO) (PSF-GTD)		
School District (GO)			5.000%, 02/15/25	1,000	1,000,725
(PSF-GTD)			5.000%, 02/15/37	250	276,359
5.000%, 08/15/27	700	737,148	Katy Independent School		
El Paso County Hospital			District (GO) (PSF-GTD)		
District (GO) (AGC)			Series A		
5.000%, 08/15/40	1,375	1,480,037	4.000%, 02/15/33	1,045	1,045,371
Fort Bend Independent			Katy Independent School		
School District (GO)			District (GO) (PSF-GTD)		
(PSF-GTD)			Series D		
5.000%, 08/15/37	250	276,902	5.000%, 02/15/30	500	520,804
Fort Bend Independent			Lamar Consolidated		
School District (GO)			Independent School		
(PSF-GTD) Series A			District (GO) (PSF-GTD)		
4.000%, 08/15/36	1,425	1,455,055	5.000%, 02/15/28	450	478,494
Galveston Independent			Lower Colorado River		
School District (GO)			Authority (RB) (AGM)		
(PSF-GTD)			5.000%, 05/15/26	500	513,303
5.000%, 02/01/27	450	469,247	5.000%, 05/15/32	1,475	1,632,055
Greater Texoma Utility			Lower Colorado River		
Authority (RB) (BAM)			Authority (RB)		
Series R			5.000%, 05/15/33	1,140	1,218,839
5.000%, 10/01/42	2,590	2,770,219	5.000%, 05/15/41	1,600	1,695,632
Gulf Coast Authority (RB)			5.000%, 05/15/43	910	970,253
Series B			Lower Colorado River		
5.000%, 10/01/30	1,315	1,445,817	Authority (RB) Series A		
5.000%, 10/01/33	895	1,010,503	5.000%, 05/15/29	500	540,458
Harris County Cultural			5.000%, 05/15/30	400	438,330
Education Facilities			McKinney Independent		
Finance Corp. (RB)			School District (GO)		
5.000%, 11/15/26	1,045	1,067,370	(PSF-GTD)		
5.000%, 10/01/31	1,290	1,304,360	5.000%, 02/15/28	380	404,518
Harris County Cultural			Midlothian Independent		
Education Facilities			School District (GO)		
Finance Corp. (RB)			(PSF-GTD)		
Series A			5.000%, 02/15/28	450	478,494
5.000%, 05/15/28	1,495	1,579,188	North Texas Municipal		
3.000%, 10/01/40	2,120	1,868,227	Water District Water		
Houston Independent			System Revenue (RB)		
School District (GO)			Series A		
(PSF-GTD)			5.000%, 09/01/28	2,100	2,249,479
5.000%, 02/15/26	4,000	4,094,334	North Texas Tollway		
Houston Independent			Authority (RB) Series A		
School District (GO)			5.000%, 01/01/27	1,910	1,987,243
(PSF-GTD) Series A					
5.000%, 02/15/26	1,150	1,177,121			

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>
TEXAS — (Continued)			TEXAS — (Continued)		
Northside Independent School District (GO) (PSF-GTD)			Texas Department of Transportation State Highway Fund (RB)		
5.000%, 08/15/25	1,880	\$1,901,624	5.250%, 04/01/26	300	\$ 308,622
Northwest Independent School District (GO) (PSF-GTD)			5.000%, 10/01/26	4,385	4,546,465
5.000%, 02/15/38	1,750	1,918,913	Texas State Technical College (RB) (AGM)		
Permanent University Fund - Texas A&M University System (RB)			Series A		
5.000%, 07/01/40	4,790	5,237,600	5.000%, 08/01/29	820	888,948
Permanent University Fund - University of Texas System (RB) Series B			Trinity River Authority Central Regional Wastewater System Revenue (RB)		
5.000%, 07/01/26	5,500	5,676,278	5.000%, 08/01/27	3,315	3,485,880
Richardson Independent School District (GO) (PSF-GTD)			5.000%, 08/01/29	250	271,567
5.000%, 02/15/44	1,000	1,072,386	Trinity River Authority Denton Creek Wastewater Treatment System Revenue (RB)		
San Antonio Independent School District (GO) (PSF-GTD)			5.000%, 02/01/28	600	635,593
5.000%, 08/15/26	4,340	4,484,259	5.000%, 02/01/29	500	537,626
5.000%, 08/15/30	1,000	1,107,848	Upper Trinity Regional Water District (RB)		
4.000%, 08/15/43	875	847,958	(BAM)		
San Antonio Public Facilities Corp. (RB)			5.000%, 08/01/31	195	216,540
5.000%, 09/15/31	6,815	7,517,139	5.000%, 08/01/32	485	543,950
State of Texas (GO) Series A			Weatherford Independent School District (GO) (PSF-GTD)		
5.000%, 10/01/28	1,180	1,195,341	5.000%, 02/15/44	495	537,693
State of Texas (GO) Series A			West Travis County Public Utility Agency (RB)		
5.000%, 04/01/25	1,000	1,003,656	(AGM)		
State of Texas (GO) Series B			6.500%, 08/15/27	765	829,340
5.000%, 08/01/39	1,900	1,912,421	Wichita Falls Independent School District (GO) (PSF-GTD)		
5.000%, 08/01/41	1,200	1,207,317	4.000%, 02/01/25	495	495,000
Tarrant County College District (GO)			Willis Independent School District (GO) (PSF-GTD)		
5.000%, 08/15/29	1,120	1,220,778	5.000%, 02/15/30	540	592,044
Tarrant County Cultural Education Facilities Finance Corp. (RB)			5.000%, 02/15/31	875	973,448
Series B			Wylie Independent School District/Collin County (GO) (PSF-GTD)		
5.000%, 07/01/29	210	225,919	5.000%, 08/15/27	1,000	1,054,575
5.000%, 07/01/30	455	496,192	Ysleta Independent School District (GO) (PSF-GTD)		
Temple Independent School District (GO) (PSF-GTD)			□ 5.000%, 08/15/41 (Pre-refunded @ \$100, 8/15/25).....	5,865	5,931,812
5.000%, 02/01/29	515	555,992			
5.000%, 02/01/30	1,000	1,096,717	TOTAL TEXAS.....		<u>236,761,140</u>

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UTAH — (0.9%)			VIRGINIA — (Continued)		
Canyons School District (GO) (SCH BD GTY) Series B 5.000%, 06/15/25	2,750	\$ 2,773,392	County of Arlington (GO) 5.000%, 06/15/37	7,025	\$ 7,855,087
City of Salt Lake City Public Utilities Revenue (RB) 5.000%, 02/01/30	2,155	2,374,009	County of Chesterfield (GO) (ST AID WITHHLDG) Series B 5.000%, 01/01/28	2,800	2,979,504
Intermountain Power Agency (RB) Series A 5.000%, 07/01/41	2,000	2,137,989	County of Fairfax (GO) (ST AID WITHHLDG) Series A 5.000%, 10/01/27	1,000	1,058,678
State of Utah (GO) 5.000%, 07/01/26	4,450	4,596,591	4.000%, 10/01/42	2,265	2,262,988
TOTAL UTAH.....		<u>11,881,981</u>	County of Henrico (GO) (ST AID WITHHLDG) 5.000%, 08/01/27	1,680	1,772,414
VIRGINIA — (3.9%)			5.000%, 08/01/28	2,945	3,162,570
Arlington County Industrial Development Authority (RB) 5.000%, 07/01/26	100	102,631	County of Henrico Water & Sewer Revenue (RB) 5.000%, 05/01/25	3,345	3,363,845
City of Alexandria (GO) (ST AID WITHHLDG) Series A 5.000%, 07/15/27	3,210	3,385,134	County of Loudoun (GO) (ST AID WITHHLDG) Series B 5.000%, 12/01/25	500	509,512
City of Harrisonburg (GO) (ST AID WITHHLDG) Series A 5.000%, 07/15/25	3,000	3,030,772	Loudoun County Sanitation Authority (RB) 5.000%, 01/01/28	4,480	4,763,324
City of Manassas (GO) (ST AID WITHHLDG) 4.000%, 01/01/42	1,055	1,057,167	Lynchburg Economic Development Authority (RB) 5.000%, 01/01/28	420	442,865
4.000%, 01/01/44	1,120	1,106,225	5.000%, 01/01/29	530	562,977
City of Norfolk (GO) (ST AID WITHHLDG) 5.000%, 08/01/28	2,440	2,623,634	TOTAL VIRGINIA.....		<u>52,836,005</u>
City of Norfolk (GO) (ST AID WITHHLDG) Series A 5.000%, 09/01/36	275	309,603	WASHINGTON — (7.9%)		
5.000%, 09/01/37	550	616,325	Chelan County Public Utility District No. 1 (RB) Series A 5.000%, 07/01/25	900	908,670
City of Norfolk Water Revenue (RB) 5.000%, 11/01/41	1,935	2,138,004	City of Seattle (GO) 4.000%, 12/01/34	1,020	1,020,850
5.000%, 11/01/42	2,040	2,243,010	City of Seattle Drainage & Wastewater Revenue (RB) 5.000%, 07/01/27	8,420	8,862,781
City of Richmond (GO) Series B 5.000%, 07/15/25	3,000	3,031,447	Clark County Public Utility District No. 1 Electric Revenue (RB) 5.000%, 01/01/29	410	441,884
City of Richmond (GO) (ST AID WITHHLDG) Series D 5.000%, 03/01/27	3,275	3,425,152	5.000%, 01/01/30	500	546,448
City of Roanoke (GO) (ST AID WITHHLDG) Series B 4.000%, 10/01/43	1,055	1,033,137	Clark County Public Utility District No. 1 Generating System Revenue (RB) 5.000%, 01/01/29	645	695,160
			5.000%, 01/01/30	880	961,749

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
WASHINGTON — (Continued)			WASHINGTON — (Continued)		
County of King (GO)			State of Washington (GO)		
Series A			Series R-2023B		
5.000%, 06/01/28	3,590	\$3,844,071	5.000%, 07/01/35	6,000	\$ 6,820,228
5.000%, 06/01/29	2,050	2,233,217	State of Washington (GO)		
County of King (GO)			Series A		
Series E			5.000%, 08/01/36	3,000	3,314,827
5.000%, 12/01/25	975	993,601	5.000%, 08/01/39	1,000	1,074,908
County of King Sewer			5.000%, 08/01/40	2,325	2,499,532
Revenue (RB) Series A			State of Washington (GO)		
5.000%, 01/01/28	1,625	1,725,523	Series A-2		
Energy Northwest (RB)			5.000%, 08/01/41	1,535	1,673,471
Series A			State of Washington (GO)		
5.000%, 07/01/28	1,165	1,222,256	Series C		
5.000%, 07/01/39	8,830	9,687,957	5.000%, 02/01/38	2,500	2,649,048
5.000%, 07/01/40	3,760	4,065,707	State of Washington (GO)		
5.000%, 07/01/41	3,305	3,548,556	Series D		
4.000%, 07/01/42	1,400	1,382,836	5.000%, 06/01/25	1,500	1,510,721
Franklin County School			5.000%, 02/01/41	6,000	6,077,233
District No. 1 Pasco			State of Washington (GO)		
(GO) (SCH BD GTY)			Series E		
5.000%, 12/01/36	1,445	1,623,044	5.000%, 06/01/38	2,425	2,594,803
King County School District			State of Washington (GO)		
No. 210 Federal Way			Series R-2018D		
(GO) (SCH BD GTY)			5.000%, 08/01/33	3,865	4,035,016
5.000%, 12/01/25	1,815	1,848,276			
King County School District			TOTAL WASHINGTON.....		<u>106,920,594</u>
No. 401 Highline (GO)					
(SCH BD GTY)			WEST VIRGINIA — (0.2%)		
5.000%, 12/01/37	270	299,911	State of West Virginia (GO)		
5.000%, 12/01/41	2,260	2,463,123	Series A		
4.125%, 12/01/43	6,850	6,862,338	5.000%, 12/01/41	2,500	2,597,511
5.000%, 12/01/44	3,000	3,253,282	West Virginia Hospital		
King County School District			Finance Authority (RB)		
No. 405 Bellevue (GO)			Series A		
(SCH BD GTY) Series B			5.000%, 06/01/37	395	432,579
5.000%, 12/01/25	2,425	2,469,861			
5.000%, 12/01/26	1,555	1,617,734	TOTAL WEST VIRGINIA....		<u>3,030,090</u>
Snohomish County School					
District No. 201			WISCONSIN — (3.7%)		
Snohomish (GO) (SCH			City of Madison (GO)		
BD GTY)			Series A		
5.000%, 12/01/25	4,000	4,072,344	4.000%, 10/01/26	5,000	5,107,475
State of Washington (GO)			5.000%, 10/01/26	920	954,621
Series C			City of Madison (GO)		
5.000%, 02/01/42	1,530	1,617,846	Series B		
State of Washington (GO)			5.000%, 10/01/27	7,745	8,193,318
Series D			City of Madison (GO)		
5.000%, 02/01/37	1,410	1,431,740	Series C		
State of Washington (GO)			5.000%, 10/01/26	945	980,562
Series R-2022C			City of Milwaukee (GO)		
4.000%, 07/01/29	3,205	3,350,550	Series N4		
State of Washington (GO)			5.000%, 04/01/27	4,015	4,176,820
Series R-2023A			5.000%, 04/01/28	5,385	5,685,025
5.000%, 08/01/38	1,445	1,619,492	City of Milwaukee		
			Sewerage System		
			Revenue (RB) Series S2		
			5.000%, 06/01/34	1,185	1,292,820

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
WISCONSIN — (Continued)			WISCONSIN — (Continued)		
County of Dodge (GO)			University of Wisconsin Hospitals & Clinics (RB)		
Series A			Series B		
3.000%, 03/01/28	1,355	\$1,345,913	5.000%, 04/01/28	1,080	\$ 1,146,792
Public Finance Authority (RB) Series A			Wisconsin Department of Transportation (RB)		
4.000%, 07/01/37	655	663,297	Series A		
Racine Unified School District (GO) (AGM)			5.000%, 07/01/43	3,940	4,307,142
5.000%, 04/01/39	1,125	1,211,821	WPPI Energy (RB) Series A		
State of Wisconsin (GO)			5.000%, 07/01/28	1,380	1,421,697
Series 1			TOTAL WISCONSIN.....		<u>49,802,062</u>
5.000%, 05/01/29	1,525	1,661,371	TOTAL MUNICIPAL BONDS		
State of Wisconsin (GO)			(Cost \$1,366,167,448)....		<u>1,357,666,948</u>
Series 2				Shares	
5.000%, 05/01/37	1,575	1,781,843	INVESTMENT COMPANIES — (0.1%)		
State of Wisconsin (GO)			BlackRock Liquidity Funds MuniCash		
Series 2021-2			(Cost \$1,664,205)....	1,664,038	<u>1,664,205</u>
5.000%, 05/01/36	1,210	1,312,541	TOTAL INVESTMENTS — (100.0%)		
State of Wisconsin (GO)			(Cost \$1,367,831,653)^.		<u>\$1,359,331,153</u>
Series 2024-2					
5.000%, 05/01/28	2,000	2,140,158			
State of Wisconsin (GO)					
Series A					
5.000%, 05/01/25	2,885	2,901,261			
State of Wisconsin (GO)					
Series B					
5.000%, 05/01/37	3,155	3,517,585			

Summary of the Portfolio's investments as of January 31, 2025, 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>
Assets				
Municipal Bonds.....	—	\$1,357,666,948	—	\$1,357,666,948
Investment Companies.....	\$1,664,205	—	—	1,664,205
Total Investments in Securities.....	<u>\$1,664,205</u>	<u>\$1,357,666,948</u>	<u>—</u>	<u>\$1,359,331,153</u>

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MUNICIPAL BONDS — (98.9%)			ARIZONA — (Continued)		
ALABAMA — (0.6%)			Maricopa County Industrial Development Authority (RB) Series A		
Alabama Community College System (RB) (BAM)			3.250%, 01/01/37	250	\$ 231,218
5.000%, 10/01/32	685	\$ 703,655	4.000%, 09/01/37	390	394,129
Infirmary Health System Special Care Facilities Financing Authority of Mobile (RB) Series A			Northern Arizona University (COP) (AGM)		
3.000%, 02/01/30	350	335,746	5.000%, 09/01/25	550	556,435
4.000%, 02/01/38	750	721,159	Pinal County Electric District No. 3 (RB)		
University of South Alabama (RB) (AGM)			5.000%, 07/01/28	160	170,224
4.000%, 04/01/38	250	250,376	Salt River Project Agricultural Improvement & Power District (RB) Series A		
University of South Alabama (RB) (BAM) Series A			4.000%, 01/01/38	4,000	4,012,176
5.000%, 04/01/44	500	536,757	TOTAL ARIZONA.....		<u>7,708,288</u>
TOTAL ALABAMA.....		<u>2,547,693</u>	ARKANSAS — (0.1%)		
ALASKA — (1.4%)			Arkansas Development Finance Authority (RB) Series B-1		
Alaska Municipal Bond Bank Authority (RB) Series 1			5.000%, 09/01/28	40	41,963
5.000%, 05/01/27	250	260,617	5.000%, 09/01/30	10	10,662
Borough of Matanuska-Susitna (RB)			North Little Rock School District No. 1 (GO) (ST AID WITHHLDG)		
5.250%, 09/01/28	420	425,000	2.000%, 02/01/30	250	225,512
Municipality of Anchorage (GO) Series A			Pulaski County Special School District (GO) (ST AID WITHHLDG)		
4.000%, 09/01/34	2,945	2,952,584	2.000%, 02/01/29	250	230,901
Municipality of Anchorage (GO) Series C			TOTAL ARKANSAS.....		<u>509,038</u>
4.000%, 09/01/34	2,015	2,020,189	CALIFORNIA — (1.3%)		
State of Alaska (GO) Series A			California Health Facilities Financing Authority (RB) Series A		
5.000%, 08/01/36	250	270,443	5.000%, 04/01/33	275	300,198
TOTAL ALASKA.....		<u>5,928,833</u>	California State University (RB) Series A		
ARIZONA — (1.8%)			4.000%, 11/01/36	3,000	3,004,004
Arizona Industrial Development Authority (RB) Series A			City of Sacramento Transient Occupancy Tax Revenue (RB) Series A		
5.000%, 02/01/37	1,160	1,273,580	5.000%, 06/01/26	260	268,087
City of Phoenix Civic Improvement Corp. (RB) Series A					
5.000%, 07/01/34	1,010	1,070,526			

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
CALIFORNIA — (Continued)			COLORADO — (Continued)		
Hesperia Community Redevelopment Successor Agency (TAN) (AGM) Series A 3.375%, 09/01/37	500	\$ 487,020	Denver Health & Hospital Authority (RB) Series A 5.000%, 12/01/33	990	\$1,026,814
Imperial Beach Redevelopment Successor Agency (TAN) 4.000%, 06/01/38	260	263,547	E-470 Public Highway Authority (RB) Series A 5.000%, 09/01/34	220	239,305
Lower Tule River Irrigation District (RB) Series A 5.000%, 08/01/26	300	308,393	5.000%, 09/01/36	300	322,685
Mountain House Public Financing Authority (RB) (BAM) Series A 4.000%, 12/01/29	165	171,505	Flying Horse Metropolitan District No. 2 (GO) (AGM) Series A 4.000%, 12/01/40	430	427,322
San Francisco City & County Airport Comm-San Francisco International Airport (RB) Series 2020-B 4.000%, 05/01/40	210	212,430	Fossil Ridge Metropolitan District No. 3 (GO) (BAM) 5.000%, 12/01/29	280	300,380
Ukiah Public Financing Authority (RB) 4.000%, 04/01/28	475	485,983	South Suburban Park & Recreation District (COP) 5.000%, 12/15/31	280	299,240
Victor Valley Transit Authority (COP) 3.000%, 07/01/37	225	198,515	Upper Eagle Regional Water Authority (RB) (AGM) 5.000%, 12/01/29	125	136,133
Washington Township Health Care District (RB) Series A 4.000%, 07/01/33	100	100,385	TOTAL COLORADO.....		<u>5,236,608</u>
TOTAL CALIFORNIA.....		<u>5,800,067</u>	CONNECTICUT — (1.3%) City of Bridgeport (GO) Series A 5.000%, 06/01/32	355	385,498
COLORADO — (1.2%) Cherokee Metropolitan District (RB) (BAM) 4.000%, 08/01/34	175	181,393	City of Bridgeport (GO) Series B 5.000%, 08/15/26	500	514,669
Colorado Health Facilities Authority (RB) Series A 5.000%, 11/01/30	595	644,878	City of New Haven (GO) Series A 5.000%, 08/01/29	595	638,265
Colorado Health Facilities Authority (RB) Series A-1 5.000%, 08/01/25	55	55,515	Connecticut State Health & Educational Facilities Authority (RB) Series A 5.000%, 07/01/34	805	855,645
4.000%, 08/01/37	350	349,214	State of Connecticut (GO) Series A 4.000%, 04/15/38	500	504,357
Colorado Health Facilities Authority (RB) Series A-2 5.000%, 08/01/35	870	916,523	State of Connecticut Special Tax Revenue (RB) Series A 5.000%, 05/01/35	515	568,316
Denver Health & Hospital Authority (COP) 5.000%, 12/01/30	325	337,206	4.000%, 09/01/36	1,500	1,496,303
			5.000%, 05/01/38	500	538,382
			TOTAL CONNECTICUT....		<u>5,501,435</u>
			DELAWARE — (0.0%) Delaware Municipal Electric Corp. (RB) 5.000%, 07/01/29	150	161,698

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 — (1.4%)			FLORIDA — (Continued)		
District of Columbia (RB)			City of Gainesville Utilities		
5.000%, 04/01/26	175	\$ 179,304	System Revenue (RB)		
District of Columbia (GO)			Series A		
Series D			□ 5.000%, 10/01/25		
5.000%, 06/01/36	1,660	1,706,370	(Pre-refunded @		
District of Columbia (GO)			\$100, 10/1/25).....	825	\$ 836,337
Series A			5.000%, 10/01/25	1,560	1,581,791
4.000%, 10/15/39	1,610	1,609,633	City of Hollywood Water &		
Metropolitan Washington			Sewer Revenue (RB)		
Airports Authority Dulles			5.000%, 10/01/28	250	269,236
Toll Road Revenue (RB)			City of Lakeland		
Series A			Department of Electric		
5.000%, 10/01/32	660	702,347	Utilities (RB)		
Washington Metropolitan			5.000%, 10/01/25	1,415	1,434,765
Area Transit Authority			City of Orlando Tourist		
(RB)			Development Tax		
5.000%, 07/01/31	410	427,295	Revenue (RB) (AGM)		
5.000%, 07/01/38	1,585	<u>1,630,898</u>	Series A		
TOTAL DISTRICT OF			5.000%, 11/01/25	800	810,611
COLUMBIA.....		<u>6,255,847</u>	City of Tallahassee Energy		
FLORIDA — (11.0%)			System Revenue (RB)		
Brevard County Health			5.000%, 10/01/31	2,125	2,153,483
Facilities Authority (RB)			County of Broward Tourist		
Series A			Development Tax		
5.000%, 04/01/41	1,500	1,600,641	Revenue (RB)		
Central Florida Expressway			4.000%, 09/01/38	1,000	1,015,983
Authority (RB) (AGM)			County of Hillsborough		
4.000%, 07/01/34	250	260,085	Wastewater Impact Fee		
Central Florida Expressway			(RB)		
Authority (RB) Series A			5.000%, 05/01/34	750	811,475
4.000%, 07/01/37	450	450,937	County of Miami-Dade		
Central Florida Expressway			(GO) Series B		
Authority (RB) Series B			4.000%, 07/01/33	1,505	1,505,027
□ 4.000%, 07/01/35			County of Miami-Dade		
(Pre-refunded @			Aviation Revenue (RB)		
\$100, 7/1/26).....	2,000	2,034,860	5.000%, 10/01/30	665	682,410
Central Florida Expressway			County of Miami-Dade		
Authority (RB) Series D			Seaport Department		
5.000%, 07/01/32	265	292,616	(RB) Series B		
Central Florida Tourism			5.000%, 10/01/37	855	927,186
Oversight District Utility			County of Miami-Dade		
Revenue (RB) Series			Water & Sewer System		
2018-1			Revenue (RB)		
5.000%, 10/01/29	400	430,208	5.000%, 10/01/26	2,555	2,590,176
5.000%, 10/01/37	400	424,446	County of Pasco (GO)		
City of Fort Lauderdale			Series A		
Water & Sewer Revenue			5.000%, 10/01/25	595	603,861
(RB) Series B			County of Seminole Water		
5.000%, 09/01/25	675	683,528	& Sewer Revenue (RB)		
			Series A		
			5.000%, 10/01/27	855	867,081
			4.000%, 10/01/28	2,500	2,515,219
			Duval County Public		
			Schools (COP) Series B		
			5.000%, 07/01/28	400	403,224

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)		
Florida Development Finance Corp. (RB) 5.000%, 11/15/29	160	\$ 172,653	School Board of Miami-Dade County (COP) Series A 5.000%, 05/01/31	595	\$ 598,081
Florida Development Finance Corp. (RB) Series A 5.000%, 08/01/43	570	597,020	School District of Broward County (COP) Series A 5.000%, 07/01/32	645	659,474
Hillsborough County Industrial Development Authority (RB) Series E 1.750%, 11/15/54	4,345	4,345,000	South Florida Water Management District (COP) 3.000%, 10/01/31	450	435,252
Hillsborough County School Board (COP) 5.000%, 07/01/30	685	728,358	5.000%, 10/01/36	1,445	1,472,634
Hillsborough County School Board (COP) Series A 5.000%, 07/01/26	670	674,810	Volusia County School Board (COP) Series A 5.000%, 08/01/30	500	550,371
Hillsborough County School Board (COP) Series B 5.000%, 07/01/28	895	937,541	West Palm Beach Community Redevelopment Agency (TAN) 5.000%, 03/01/28	275	<u>278,545</u>
Marion County School Board (COP) (AGM) 5.000%, 06/01/42	1,000	1,090,744	TOTAL FLORIDA.....		<u>48,151,434</u>
5.000%, 06/01/43	1,000	1,084,692	GEORGIA — (0.7%) Board of Water Light & Sinking Fund Commissioners of The City of Dalton (RB) 5.000%, 03/01/26	100	101,829
Miami-Dade County Educational Facilities Authority (RB) Series A 5.000%, 04/01/33	415	434,504	5.000%, 03/01/29	250	258,008
5.000%, 04/01/44	2,250	2,420,315	Brookhaven Development Authority (RB) Series A 5.000%, 07/01/34	260	277,183
Miami-Dade County Expressway Authority (RB) Series A 5.000%, 07/01/33	300	305,966	City of Atlanta Department of Aviation (RB) Series E 5.000%, 07/01/34	375	402,301
North Broward Hospital District (RB) Series B 5.000%, 01/01/35	290	299,115	Cobb County Kennestone Hospital Authority (RB) Series A 5.000%, 04/01/37	790	807,765
Orange County Health Facilities Authority (RB) Series 2025A 5.000%, 10/01/44	415	443,744	Development Authority for Fulton County (RB) Series A 5.000%, 10/01/30	425	458,419
Orange County Health Facilities Authority (RB) Series A 5.000%, 10/01/42	500	536,414	Municipal Electric Authority of Georgia (RB) Series A 5.000%, 11/01/27	100	105,280
Orlando Utilities Commission (RB) Series A 4.000%, 10/01/32	3,220	3,274,070	Paulding County Hospital Authority (RB) Series A 4.000%, 04/01/41	170	167,755
5.000%, 10/01/44	855	928,435	Private Colleges & Universities Authority (RB) 5.000%, 10/01/27	250	261,117
Polk County School District (COP) Series A 5.000%, 01/01/28	660	698,510			

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
GEORGIA — (Continued)			ILLINOIS — (Continued)		
5.000%, 10/01/28	170	\$ 179,726	City of Springfield Electric		
TOTAL GEORGIA.....		<u>3,019,383</u>	Revenue (RB)		
HAWAII — (0.4%)			5.000%, 03/01/28	140	\$ 140,213
State of Hawaii Airports			5.000%, 03/01/29	360	360,547
System Revenue (RB)			Cook County Community		
Series D			Consolidated School		
5.000%, 07/01/29	315	341,960	District No. 34 Glenview		
4.000%, 07/01/39	700	701,986	(GO)		
University of Hawaii (RB)			5.000%, 12/01/25	1,000	1,017,620
Series B			Cook County High School		
3.000%, 10/01/31	510	<u>493,538</u>	District No. 202		
TOTAL HAWAII.....		<u>1,537,484</u>	Evanston Township (GO)		
IDAHO — (0.2%)			5.000%, 12/01/27	1,000	1,017,255
Idaho Health Facilities			County of Cook Sales Tax		
Authority (RB) Series			Revenue (RB) Series A		
2025A			5.000%, 11/15/29	155	168,045
5.000%, 03/01/44	300	321,895	4.000%, 11/15/39	135	134,241
Idaho Health Facilities			5.000%, 11/15/42	1,255	1,332,673
Authority (RB) Series A			Elmhurst Park District (GO)		
5.000%, 03/01/37	440	<u>456,847</u>	5.000%, 12/15/42	230	250,294
TOTAL IDAHO.....		<u>778,742</u>	5.000%, 12/15/44	1,000	1,076,295
ILLINOIS — (5.5%)			Grundy & Will Counties		
Chicago O'Hare			Community Unit School		
International Airport (RB)			District No. 1 Coal City		
Series A			(GO)		
5.000%, 01/01/31	260	282,227	□ 5.000%, 02/01/27		
Chicago O'Hare			(Pre-refunded @		
International Airport (RB)			\$100, 2/1/26).....	160	163,300
Series C			5.000%, 02/01/27	415	424,030
5.000%, 01/01/38	1,605	1,622,375	Illinois Finance Authority		
Chicago O'Hare			(RB) Series A		
International Airport (RB)			5.000%, 08/15/35	580	627,705
Series D			Illinois Finance Authority		
5.000%, 01/01/41	1,000	1,070,888	(RB) Series C		
Chicago Park District (GO)			5.000%, 02/15/30	895	926,432
Series A			5.000%, 02/15/31	645	667,087
5.000%, 01/01/43	100	106,045	4.000%, 02/15/33	590	594,468
5.000%, 01/01/44	200	211,327	Illinois State Toll Highway		
Chicago Transit Authority			Authority (RB) Series A		
Capital Grant Receipts			4.000%, 01/01/39	250	251,102
Revenue (RB)			5.000%, 01/01/39	1,005	1,039,320
5.000%, 06/01/28.....	575	609,819	Kane Cook & DuPage etc.		
5.000%, 06/01/29	1,230	1,323,721	Counties Community		
Chicago Transit Authority			College District No. 509		
Sales Tax Receipts Fund			Elgin (GO)		
(RB) Series A			4.000%, 12/15/41	1,000	1,003,805
5.000%, 12/01/44	750	800,961	Kane Cook & DuPage etc.		
City of Springfield Electric			Counties Community		
Revenue (RB) (BAM)			College District No. 509		
5.000%, 03/01/25	1,000	1,001,498	Elgin (GO) Series B		
			4.000%, 12/15/26	460	470,070

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	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
ILLINOIS — (Continued)			INDIANA — (Continued)		
Knox & Warren Counties			Indiana State University		
Community Unit School			(RB) Series T		
District No. 205			4.000%, 10/01/39	110	\$ 110,422
Galesburg (GO) (BAM)			Indiana University (RB)		
Series B			Series A		
4.000%, 01/01/27	500	\$ 508,027	4.000%, 06/01/35	875	875,618
Metropolitan Water			Muncie Sanitary District		
Reclamation District of			(RB) (AGM) Series A		
Greater Chicago (GO)			5.000%, 07/01/27	350	<u>364,163</u>
Series A			TOTAL INDIANA.....		<u>5,408,667</u>
5.000%, 12/01/44	750	816,119	IOWA — (0.3%)		
Sales Tax Securitization			City of Sioux City (GO)		
Corp. (RB) Series A			Series C		
5.000%, 01/01/44	800	863,282	5.000%, 06/01/25	1,375	<u>1,384,188</u>
State of Illinois (GO)			KENTUCKY — (1.2%)		
5.500%, 01/01/30	1,020	1,125,823	Campbell Kenton & Boone		
4.000%, 06/01/37	100	99,005	Counties Sanitation		
State of Illinois (GO) Series			District No. 1 (RB)		
A			2.000%, 08/01/30	300	268,552
5.000%, 11/01/25	500	506,896	City of Hazard (RB)		
State of Illinois (GO) Series			5.000%, 07/01/29	1,000	1,055,540
B			Eastern Kentucky		
5.000%, 05/01/25	570	572,658	University (RB) (BAM ST		
Village of Schaumburg			INTERCEPT) Series A		
(GO) Series A			5.000%, 04/01/38	680	731,889
4.000%, 12/01/26	510	520,661	Kentucky State Property &		
Will County Community			Building Commission		
Unit School District No.			(RB)		
201-U Crete-Monee			5.000%, 05/01/36	500	522,265
(GO) (AGM)			Kentucky State Property &		
5.000%, 01/01/27	245	248,885	Building Commission		
Will County Community			(RB) Series A		
Unit School District No.			5.000%, 11/01/29	545	583,393
201-U Crete-Monee			Louisville/Jefferson County		
(GO) (AGM) Series B			Metropolitan		
□ 5.000%,			Government (RB) Series		
01/01/27(Pre-refunded			A		
@ \$100, 1/1/26).....	300	<u>306,077</u>	5.000%, 10/01/26	1,135	1,168,138
TOTAL ILLINOIS.....		<u>24,260,796</u>	University of Louisville		
INDIANA — (1.2%)			(RB) (BAM ST		
Ball State University (RB)			INTERCEPT) Series B		
Series R			4.000%, 09/01/30	400	413,272
5.000%, 07/01/29	385	401,369	University of Louisville		
City of Hobart (GO) (ST			(RB) (ST INTERCEPT)		
INTERCEPT) Series B			Series C		
3.000%, 01/01/26	300	297,652	4.000%, 09/01/26	400	<u>403,445</u>
Indiana Finance Authority			TOTAL KENTUCKY.....		<u>5,146,494</u>
(RB) Series A			LOUISIANA — (0.8%)		
5.000%, 07/01/29	400	424,561	City of New Orleans (GO)		
4.000%, 02/01/34	750	778,696	5.000%, 12/01/30	1,000	1,105,409
5.000%, 10/01/41	510	556,648			
Indiana Municipal Power					
Agency (RB) Series A					
4.000%, 01/01/39	1,595	1,599,538			

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	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
LOUISIANA — (Continued)			MASSACHUSETTS — (Continued)		
City of New Orleans			Commonwealth of		
Sewerage Service			Massachusetts (GO)		
Revenue (RB) Series B			Series D		
5.000%, 06/01/28	140	\$ 147,760	4.000%, 02/01/37	1,280	\$1,284,738
City of New Orleans Water			Massachusetts		
System Revenue (RB)			Development Finance		
5.000%, 12/01/28	335	340,011	Agency (RB) Series A		
Lafourche Parish School			4.000%, 07/15/36	2,000	2,011,925
Board (GO)			Massachusetts		
5.000%, 03/01/28	635	670,753	Development Finance		
5.000%, 03/01/29	40	42,846	Agency (RB) Series G		
Louisiana Public Facilities			5.000%, 07/01/33	325	351,425
Authority (RB) Series A			5.000%, 07/01/38	1,035	1,100,490
5.000%, 05/15/31	250	268,034	Massachusetts		
Louisiana Stadium &			Development Finance		
Exposition District (RB)			Agency (RB) Series I		
Series A			5.000%, 07/01/29	500	511,208
5.000%, 07/01/38	200	219,519	5.000%, 10/01/29	150	161,935
Tangipahoa Parish Hospital			Massachusetts		
Service District No. 1			Development Finance		
(RB)			Agency (RB) Series K		
5.000%, 02/01/29	505	530,368	5.000%, 07/01/30	775	841,515
TOTAL LOUISIANA.....		<u>3,324,700</u>	Massachusetts		
MAINE — (0.1%)			Development Finance		
City of Portland General			Agency (RB) Series N		
Airport Revenue (RB)			5.000%, 07/01/44	525	561,609
5.000%, 01/01/27	235	238,488	TOTAL		
MARYLAND — (0.9%)			MASSACHUSETTS.....		<u>7,153,075</u>
Maryland Health & Higher			MICHIGAN — (2.5%)		
Educational Facilities			Central Michigan University		
Authority (RB) Series			(RB)		
2025A			4.000%, 10/01/35	450	461,504
5.000%, 07/01/42	365	394,495	4.000%, 10/01/36	470	478,903
Maryland Health & Higher			City of Dearborn Heights		
Educational Facilities			(GO) (BAM)		
Authority (RB) Series B			3.000%, 05/01/27	855	853,345
4.000%, 01/01/35	1,000	984,257	City of Saginaw Water		
Washington Suburban			Supply System Revenue		
Sanitary Commission			(RB) (AGM)		
(RB)			4.000%, 07/01/29	510	523,996
4.000%, 06/01/41	1,075	1,071,094	Eastern Michigan		
Washington Suburban			University (RB) (BAM)		
Sanitary Commission			Series A		
(RB) Series 2ND			5.000%, 03/01/31	645	664,129
4.000%, 06/01/41	1,300	1,295,277	4.000%, 03/01/34	320	322,715
TOTAL MARYLAND.....		<u>3,745,123</u>	Farmington Public School		
MASSACHUSETTS — (1.6%)			District (GO) (BAM)		
City of Quincy (GO)			3.375%, 05/01/34	250	244,441
5.000%, 07/25/25	325	328,230	Ferris State University (RB)		
			5.000%, 10/01/27	505	522,344
			Grand Traverse County		
			Hospital Finance		
			Authority (RB)		
			5.000%, 07/01/29	230	246,162

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CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †		<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †
MICHIGAN — (Continued)			MISSOURI — (Continued)		
Kalamazoo Public Schools (GO)			Jefferson County		
4.000%, 05/01/25	190	\$ 190,505	Consolidated School District No. 6 (GO)		
Karegnondi Water Authority (RB)			Series A		
5.000%, 11/01/29	500	519,878	3.000%, 03/01/34	140	\$ 131,832
Michigan Finance Authority (RB)			Kansas City Industrial Development Authority		
5.000%, 11/15/27	1,205	1,244,726	(RB) Series B		
4.000%, 11/15/35	295	294,706	5.000%, 03/01/30	15	16,336
5.000%, 11/15/37	1,485	1,517,958	5.000%, 03/01/33	450	487,040
Michigan Finance Authority (RB) Series 2013-2			Missouri Joint Municipal Electric Utility		
4.000%, 12/01/35	1,695	1,712,215	Commission (RB) Series A		
Michigan Finance Authority (RB) Series A-MI			5.000%, 12/01/37	2,000	2,037,020
5.000%, 12/01/35	600	621,732	Stone County Reorganized School District No. 4		
Wayne County Airport Authority (RB) Series A			Reeds Spring (GO)		
5.000%, 12/01/40	500	<u>536,571</u>	4.000%, 03/01/34	1,195	1,201,103
TOTAL MICHIGAN.....		<u>10,955,830</u>	University City School District (GO)		
MINNESOTA — (0.1%)			5.000%, 02/15/26	175	<u>178,612</u>
Plymouth Intermediate District No. 287 (COP)			TOTAL MISSOURI.....		<u>6,470,661</u>
Series A			MONTANA — (0.1%)		
5.000%, 02/01/30	230	239,816	Montana Facility Finance Authority (RB) Series A		
Southern Minnesota Municipal Power Agency			4.000%, 06/01/35	500	<u>505,283</u>
(RB) Series A			NEBRASKA — (0.2%)		
5.000%, 01/01/35	60	<u>61,139</u>	Public Power Generation Agency (RB)		
TOTAL MINNESOTA.....		<u>300,955</u>	5.000%, 01/01/41	1,000	<u>1,017,843</u>
MISSISSIPPI — (0.5%)			NEVADA — (3.3%)		
Mississippi Development Bank (RB) Series A			City of North Las Vegas (GO) (BAM)		
5.000%, 04/01/28	635	645,327	5.000%, 06/01/28	560	597,792
State of Mississippi (GO)			Clark County School District (GO) Series A		
Series C			5.000%, 06/15/28	615	643,838
4.000%, 10/01/37	1,500	<u>1,508,504</u>	Clark County School District (GO) Series D		
TOTAL MISSISSIPPI.....		<u>2,153,831</u>	5.000%, 06/15/28	1,645	1,672,034
MISSOURI — (1.5%)			Clark County School District (GO) (AGM)		
City of St. Charles (COP)			Series A		
Series B			4.000%, 06/15/40	395	395,871
3.000%, 02/01/37	440	401,663	Clark County Water Reclamation District		
Health & Educational Facilities Authority of the State of Missouri (RB)			(GO)		
Series A			4.000%, 07/01/33	3,490	3,515,719
5.000%, 11/15/29	350	374,891			
4.000%, 07/01/34	510	528,423			
5.000%, 11/15/38	1,070	1,113,741			

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	<u>Face Amount</u> (000)	<u>Value</u> †		<u>Face Amount</u> (000)	<u>Value</u> †
NEVADA — (Continued)			NEW JERSEY — (Continued)		
County of Clark			New Jersey Transportation		
Department of Aviation			Trust Fund Authority		
(RB) Series B			(RB) Series AA		
5.000%, 07/01/32	425	\$ 456,898	5.000%, 06/15/31	700	\$ 778,389
5.000%, 07/01/40	500	526,342	New Jersey Turnpike		
County of Clark Passenger			Authority (RB) Series G		
Facility Charge Revenue			3.250%, 01/01/38	865	792,769
(RB) Series E			Passaic Valley Sewerage		
5.000%, 07/01/32	300	322,516	Commission (RB) (AGM)		
Las Vegas Convention &			Series J		
Visitors Authority (RB)			3.000%, 12/01/32	750	716,276
Series A			State of New Jersey (GO)		
5.000%, 07/01/40	355	387,230	Series A		
Las Vegas Convention &			4.000%, 06/01/31	345	365,196
Visitors Authority (RB)			TOTAL NEW JERSEY.....		<u>4,221,344</u>
Series C			NEW MEXICO — (0.4%)		
4.000%, 07/01/35	1,345	1,350,485	New Mexico Hospital		
Nevada System of Higher			Equipment Loan Council		
Education (RB)			(RB) Series A		
3.000%, 07/01/32	275	263,259	4.000%, 08/01/36	1,785	<u>1,789,066</u>
State of Nevada (GO)			NEW YORK — (5.1%)		
Series D			City of New York (GO)		
5.000%, 04/01/27	2,370	2,382,271	Series D		
Washoe County School			1.850%, 12/01/47	175	175,000
District (GO)			City of New York (GO)		
5.000%, 06/01/25	1,515	1,526,105	Series F5		
Washoe County School			1.850%, 06/01/44	1,000	1,000,000
District (GO) (BAM)			Elmira City School District		
5.000%, 10/01/25	365	<u>370,403</u>	(GO) (ST AID		
TOTAL NEVADA.....		<u>14,410,763</u>	WITHHLDG)		
NEW JERSEY — (1.0%)			4.500%, 06/13/25	1,500	1,508,739
City of Vineland (GO)			Horseheads Central School		
(AGM)			District (GO) (ST AID		
3.000%, 10/01/28	515	509,009	WITHHLDG)		
Gloucester County			4.000%, 06/26/25	1,500	1,505,899
Improvement Authority			Lewiston-Porter Central		
(RB) (BAM)			School District (GO) (ST		
5.000%, 07/01/32	145	157,956	AID WITHHLDG)		
New Brunswick Parking			4.250%, 06/24/25	1,535	1,542,704
Authority (RB) (BAM)			Metropolitan Transportation		
5.000%, 09/01/27	325	328,954	Authority (RB) Series C1		
New Jersey Educational			5.250%, 11/15/29	825	836,298
Facilities Authority (RB)			Metropolitan Transportation		
(AGM) Series A			Authority (RB) Series		
5.000%, 07/01/33	300	311,570	C-1		
New Jersey Educational			5.000%, 11/15/30	1,015	1,071,232
Facilities Authority (RB)			Monroe County Industrial		
(AGM) Series C			Development Corp. (RB)		
5.000%, 07/01/28	100	105,222	5.000%, 07/01/27	150	155,921
New Jersey Health Care			Monroe County Industrial		
Facilities Financing			Development Corp. (RB)		
Authority (RB)			Series A		
5.000%, 07/01/28	155	156,003	5.000%, 12/01/25	715	722,454

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	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
NEW YORK — (Continued)			NORTH CAROLINA — (Continued)		
5.000%, 12/01/28	315	\$ 332,612	North Carolina Turnpike		
New York City Industrial			Authority (RB) (AGM)		
Development Agency			5.000%, 01/01/38	1,000	\$1,050,090
(RB) (AGM) Series A			5.000%, 01/01/39	1,415	<u>1,447,754</u>
3.000%, 01/01/33	500	472,665	TOTAL NORTH		
New York Convention			CAROLINA.....		<u>6,625,141</u>
Center Development					
Corp. (RB)			NORTH DAKOTA — (0.3%)		
5.000%, 11/15/35	1,020	1,028,710	City of Fargo (GO) Series		
New York State Dormitory			H		
Authority (RB) Series E			4.000%, 05/01/43	1,000	975,210
4.000%, 02/15/35	2,500	2,499,955	City of Grand Forks (RB)		
Niagara Falls City School			5.000%, 12/01/29	225	<u>235,581</u>
District (GO) (ST AID			TOTAL NORTH DAKOTA...		<u>1,210,791</u>
WITHHLDG)					
4.500%, 07/10/25	2,000	2,012,260	OHIO — (0.5%)		
Poughkeepsie School			American Municipal Power,		
District (GO) (ST AID			Inc. (RB) Series A		
WITHHLDG)			5.000%, 02/15/29	225	237,891
4.500%, 06/25/25	1,500	1,508,656	City of Mansfield (GO)		
Salmon River Central			(BAM)		
School District (GO) (ST			5.000%, 12/01/25	190	192,878
AID WITHHLDG)			County of Montgomery		
4.000%, 06/27/25	2,000	2,008,150	(RB)		
Southwestern Central			5.000%, 08/01/28	370	391,635
School District (GO) (ST			4.000%, 08/01/39	600	601,296
AID WITHHLDG) Series			4.000%, 08/01/40	500	495,788
A			Ohio Higher Educational		
4.250%, 06/26/25	1,500	1,508,286	Facility Commission		
Town of Oyster Bay (GO)			(RB)		
4.000%, 03/07/25	2,045	2,047,296	4.000%, 05/01/40	10	9,486
Wayne Central School			Ohio Higher Educational		
District (GO) (ST AID			Facility Commission		
WITHHLDG)			(RB) Series B		
4.250%, 06/27/25	350	<u>351,780</u>	5.000%, 12/01/26	320	<u>331,119</u>
TOTAL NEW YORK.....		<u>22,288,617</u>	TOTAL OHIO.....		<u>2,260,093</u>
NORTH CAROLINA — (1.5%)			OKLAHOMA — (0.8%)		
Charlotte-Mecklenburg			City of Oklahoma City		
Hospital Authority (RB)			(GO)		
Series A			2.000%, 03/01/26	2,000	1,965,902
5.000%, 01/15/38	1,580	1,599,712	Oklahoma Development		
City of Charlotte Airport			Finance Authority (RB)		
Revenue (RB) Series A			Series B		
5.000%, 07/01/41	1,460	1,580,763	4.000%, 06/01/29	770	777,822
North Carolina Capital			Oklahoma Industries		
Facilities Finance			Authority (RB)		
Agency (RB)			5.000%, 04/01/25	370	371,280
4.000%, 05/01/34	490	490,750	University of Oklahoma		
North Carolina Municipal			(RB) Series C		
Power Agency No. 1			5.000%, 07/01/27	255	<u>262,665</u>
(RB) Series A			TOTAL OKLAHOMA.....		<u>3,377,669</u>
5.000%, 01/01/29	425	456,072			

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
OREGON — (0.3%)			PENNSYLVANIA — (Continued)		
Deschutes County Hospital Facilities Authority (RB) Series A			Montgomery County Higher Education & Health Authority (RB) Series A		
5.000%, 01/01/28	215	\$ 222,732	5.000%, 09/01/27	955	\$ 992,463
Metro (RB)			Pennsylvania Economic Development Financing Authority (RB) Series A		
5.000%, 06/15/30	225	235,236	5.000%, 02/01/28	1,000	1,000,942
Salem Hospital Facility Authority (RB) Series A			Pennsylvania Higher Educational Facilities Authority (RB)		
5.000%, 05/15/31	575	587,339	5.000%, 05/01/29	245	248,084
5.000%, 05/15/37	200	209,994	5.000%, 05/01/34	1,270	1,280,712
TOTAL OREGON.....		<u>1,255,301</u>	Pennsylvania Turnpike Commission (RB) Series A-1		
PENNSYLVANIA — (3.7%)			5.000%, 12/01/33	1,565	1,597,761
Allegheny County Hospital Development Authority (RB) Series A			Pennsylvania Turnpike Commission (RB) Series B		
5.000%, 04/01/31	1,250	1,303,989	5.000%, 12/01/37.....	1,250	1,362,668
5.000%, 04/01/36	430	444,478	Philadelphia Gas Works Co. (RB) (AGM) Series A		
4.000%, 07/15/38	1,125	1,121,943	5.000%, 08/01/28	250	266,750
Butler Area Sewer Authority (RB) (BAM) Series A			Pittsburgh Water & Sewer Authority (RB) Series A		
□ 2.000%, 07/01/29 (Pre-refunded @ \$100, 1/1/26).....	300	297,584	5.000%, 09/01/30	475	519,885
Chester County School Authority (RB)			5.000%, 09/01/31	780	861,038
5.000%, 03/01/28	320	326,964	Pittsburgh Water & Sewer Authority (RB) (AGM) Series B		
City of Philadelphia (GO) Series A			5.000%, 09/01/28	245	262,871
4.000%, 05/01/38	810	824,510	TOTAL PENNSYLVANIA....		<u>16,114,951</u>
City of Philadelphia (GO) Series B			RHODE ISLAND — (0.0%)		
5.000%, 02/01/37	515	544,137	City of Providence (GO) Series A		
City of Philadelphia Airport Revenue (RB) Series A			5.000%, 01/15/26	185	188,095
4.000%, 07/01/39	850	843,475	SOUTH CAROLINA — (1.1%)		
City of Philadelphia Airport Revenue (RB) Series B			College of Charleston (RB) Series A		
4.000%, 07/01/36	250	253,332	3.000%, 04/01/32	750	726,939
County of Westmoreland (GO) Series A			Piedmont Municipal Power Agency (RB) Series A		
5.000%, 08/15/29	530	564,024	5.000%, 01/01/27	460	460,574
Derry Township Industrial & Commercial Development Authority (RB)			Piedmont Municipal Power Agency (RB) Series D		
4.000%, 11/15/29	400	411,060	4.000%, 01/01/33	500	510,067
DuBois Hospital Authority (RB)			South Carolina Jobs-Economic Development Authority (RB) Series A		
5.000%, 07/15/32	250	256,927	5.250%, 11/01/43	1,235	1,352,005
Lancaster Higher Education Authority (RB) (BAM)					
5.000%, 10/01/28	500	529,354			

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
SOUTH CAROLINA — (Continued)			TENNESSEE — (Continued)		
South Carolina Public Service Authority (RB) Series A			Metropolitan Government of Nashville & Davidson County (GO)		
4.000%, 12/01/40	1,095	\$1,077,163	5.000%, 01/01/28	1,065	\$ 1,095,011
South Carolina Public Service Authority (RB) Series C			4.000%, 07/01/37	3,000	3,019,834
5.000%, 12/01/25	630	<u>630,470</u>	Metropolitan Government of Nashville & Davidson County (GO) Series C		
TOTAL SOUTH CAROLINA.....		<u>4,757,218</u>	4.000%, 01/01/44	3,000	<u>2,933,536</u>
			TOTAL TENNESSEE.....		<u>13,881,785</u>
SOUTH DAKOTA — (0.2%)			TEXAS — (21.7%)		
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	891,788	5.000%, 08/15/28	300	321,449
South Dakota Health & Educational Facilities Authority (RB)			Austin Independent School District (GO)		
3.250%, 09/01/32	130	<u>127,348</u>	5.000%, 08/01/41	1,475	1,604,355
TOTAL SOUTH DAKOTA...		<u>1,019,136</u>	Austin Independent School District (GO) (PSF-GTD)		
			4.000%, 08/01/44	1,440	1,402,918
TENNESSEE — (3.2%)			Bexar County Hospital District (GO)		
Chattanooga Health Educational & Housing Facility Board (RB) Series A-1			5.000%, 02/15/27	555	577,718
5.000%, 08/01/25	1,050	1,059,822	5.000%, 02/15/42	270	286,076
City of Knoxville Electric System Revenue (RB) Series LL			Brushy Creek Regional Utility Authority, Inc. (RB)		
5.000%, 07/01/25	970	979,118	4.000%, 08/01/32	200	201,137
County of Maury (GO)			Central Texas Regional Mobility Authority (RB) Series A		
5.000%, 04/01/25	905	908,055	□ 5.000%, 01/01/45 (Pre-refunded @ \$100, 7/1/25).....	1,430	1,442,533
County of Williamson (GO)			Central Texas Regional Mobility Authority (RB) Series B		
4.000%, 04/01/42	1,000	998,830	5.000%, 01/01/39	500	533,611
Greeneville Health & Educational Facilities Board (RB) Series A			4.000%, 01/01/40	755	745,627
5.000%, 07/01/30	665	698,278	Central Texas Turnpike System (RB) Series A		
Knox County Health Educational & Housing Facility Board (RB) Series A			5.000%, 08/15/39	1,310	1,400,042
5.000%, 01/01/33	685	703,731	City of Austin (GO)		
Metropolitan Government Nashville & Davidson County Health & Educational Facilities Board (RB) Series A			5.000%, 09/01/44	440	478,683
5.000%, 07/01/30	125	128,090	City of Austin Airport System Revenue (RB) Series A		
5.000%, 07/01/31	1,240	1,357,480	5.000%, 11/15/32	525	538,167
			City of Austin Electric Utility Revenue (RB)		
			5.000%, 11/15/43	250	273,661
			5.000%, 11/15/44	165	179,351
			City of Celina (GO)		
			4.125%, 09/01/25	1,000	1,007,695

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value</u> †		<u>Face Amount</u> (000)	<u>Value</u> †
TEXAS — (Continued)			TEXAS — (Continued)		
City of Dallas (GO)			5.000%, 02/15/44	2,000	\$2,181,190
5.000%, 02/15/34	1,855	\$1,859,772	Conroe Independent		
City of El Paso (GO)			School District (GO)		
Series A			(PSF-GTD) Series A		
5.000%, 08/15/26	1,010	1,043,572	5.000%, 02/15/25	1,230	1,230,879
City of Fort Worth (GO)			County of Bexar (GO)		
4.000%, 03/01/29	2,335	2,352,257	4.000%, 06/15/26	600	610,624
City of Fort Worth (GO)			County of Fort Bend Toll		
Series A			Road Revenue (RB)		
5.000%, 03/01/25	645	646,067	(AGM)		
City of Hutto (GO) (BAM)			5.000%, 03/01/26	250	255,740
Series A			County of Harris (GO)		
3.000%, 08/01/27	515	507,439	5.000%, 09/15/42	2,715	2,982,150
City of Irving (GO)			County of Harris (GO)		
5.000%, 09/15/26	240	248,590	Series A		
City of League City (GO)			5.000%, 10/01/26	805	816,649
4.000%, 02/15/28	160	162,683	County of Midland (GO)		
City of Lubbock (GO)			5.000%, 02/15/42	1,110	1,192,700
5.000%, 02/15/25	830	830,613	Dallas College (GO)		
City of Mount Pleasant			5.000%, 02/15/35	1,575	1,587,450
(GO) (AGM)			Dallas County Utility &		
5.000%, 05/15/29	390	417,002	Reclamation District		
5.000%, 05/15/30	415	449,053	(GO)		
City of New Braunfels			5.000%, 02/15/26	810	826,603
Utility System Revenue			Dallas Fort Worth		
(RB)			International Airport (RB)		
5.000%, 07/01/25	1,145	1,154,898	5.000%, 11/01/30	35	38,774
City of Odessa (GO)			4.000%, 11/01/39	495	494,670
5.000%, 03/01/29	225	237,304	Denton Independent		
City of Plano (GO)			School District (GO)		
5.000%, 09/01/35	2,045	2,065,819	(PSF-GTD)		
City of San Angelo (GO)			□ 4.000%, 08/15/31		
5.000%, 02/15/25	1,000	1,000,653	(Pre-refunded @		
City of San Antonio Electric			\$100, 2/15/25).....	2,725	2,726,059
& Gas Systems			Duncanville Independent		
Revenue (RB)			School District (GO)		
5.000%, 02/01/35	1,000	1,034,221	(PSF-GTD)		
4.000%, 02/01/36	1,235	1,238,449	□ 5.000%, 02/15/31		
City of San Antonio Electric			(Pre-refunded @		
& Gas Systems			\$100, 2/15/25).....	1,990	1,991,428
Revenue (RB) Series A			Fort Bend County		
5.250%, 02/01/44	1,200	1,320,488	Municipal Management		
City of Seguin (GO)			District No. 1 (GO)		
5.000%, 09/01/43	1,750	1,865,334	(BAM)		
City of Waco (GO) Series			2.000%, 09/01/30	245	218,802
A			Fort Bend County		
4.000%, 02/01/25	2,000	2,000,000	Municipal Utility District		
Cleburne Independent			No. 57 (GO) (AGM)		
School District (GO)			2.000%, 04/01/28	350	323,476
(PSF-GTD)			Greater Greenspoint		
5.000%, 02/15/28	1,280	1,307,996	Redevelopment Authority		
Conroe Independent			(TAN) (AGM)		
School District (GO)			4.000%, 09/01/34	250	256,028
(PSF-GTD)					
5.000%, 02/15/32	4,020	4,099,306			
5.000%, 02/15/43	735	799,566			

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
TEXAS — (Continued)			TEXAS — (Continued)		
Harris County Cultural			Permanent University Fund		
Education Facilities			- University of Texas		
Finance Corp. (RB)			System (RB) Series A		
Series A			4.000%, 07/01/42	2,480	\$2,446,693
5.000%, 05/15/28	790	\$ 834,487	Pharr San Juan Alamo		
5.000%, 07/01/28	425	452,978	Independent School		
5.000%, 05/15/31	530	564,839	District (GO) (PSF-GTD)		
3.000%, 10/01/40	100	88,124	□ 5.000%, 02/01/28		
Harris County Flood			(Pre-refunded @		
Control District (GO)			\$100, 2/1/25).....	635	635,000
Series A			Point Aquarius Municipal		
5.000%, 10/01/27	315	333,058	Utility District (GO)		
Houston Community			(BAM)		
College System (RB)			3.000%, 03/01/26	100	99,575
5.000%, 04/15/26	1,230	1,235,233	Port Freeport (RB) Series		
Irving Independent School			B		
District (GO) (PSF-GTD)			5.000%, 06/01/29	350	364,557
5.000%, 02/15/43	2,500	2,696,153	Roma Independent School		
Katy Independent School			District (GO) (PSF-GTD)		
District (GO) (PSF-GTD)			4.000%, 02/15/26	540	546,441
Series A			San Antonio Independent		
4.000%, 02/15/34	750	750,266	School District (GO)		
Katy Independent School			(PSF-GTD)		
District (GO) (PSF-GTD)			4.000%, 08/15/43	500	484,547
Series D			Southwest Independent		
5.000%, 02/15/25	1,220	1,220,884	School District (GO)		
Keller Independent School			(PSF-GTD)		
District (GO) (PSF-GTD)			5.000%, 02/01/25	835	835,000
□ 5.000%, 08/15/27			State of Texas (GO) Series		
(Pre-refunded @			A		
\$100, 2/15/25).....	2,545	2,546,956	4.000%, 10/01/36	1,750	1,751,790
Keller Independent School			State of Texas (GO) Series		
District (GO) (PSF-GTD)			B		
Series A			5.000%, 08/01/39	1,000	1,006,537
□ 5.000%, 02/15/33			5.000%, 08/01/40	1,865	1,876,918
(Pre-refunded @			Stephen F Austin State		
\$100, 2/15/25).....	2,500	2,501,828	University (RB)		
Klein Independent School			5.000%, 10/15/29	350	361,742
District (GO) (PSF-GTD)			Tarrant County Cultural		
Series A			Education Facilities		
4.000%, 08/01/33	2,000	2,003,619	Finance Corp. (RB)		
Lower Colorado River			Series A		
Authority (RB)			4.000%, 02/15/35	1,750	1,751,243
5.000%, 05/15/39	1,205	1,275,382	Tarrant County Cultural		
5.000%, 05/15/41	735	772,018	Education Facilities		
5.000%, 05/15/43	635	677,045	Finance Corp. (RB)		
Lower Colorado River			Series B		
Authority (RB) Series A			5.000%, 07/01/25	350	352,739
5.000%, 05/15/38	450	477,960	1.450%, 08/01/50	885	885,000
Permanent University Fund			Texas Municipal Power		
- Texas A&M University			Agency (RB) (AGM)		
System (RB) Series A			3.000%, 09/01/32	200	190,679
4.000%, 07/01/32	920	920,600	Texas Transportation		
			Commission (GO)		
			5.000%, 04/01/43	1,075	1,175,938

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †		<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †
TEXAS — (Continued)			WASHINGTON — (11.5%)		
Timber Lane Utility District (GO) (AGM) Series A 4.000%, 08/01/26	365	\$ 370,455	Central Puget Sound Regional Transit Authority (RB) Series S-1		
Town of Prosper (GO) 5.000%, 02/15/37	1,530	1,692,898	□ 5.000%, 11/01/45 (Pre-refunded @ \$100, 11/1/25).....	780	\$ 793,040
Trinity River Authority Denton Creek Wastewater Treatment System Revenue (RB) 5.000%, 02/01/25	545	545,000	□ 4.000%, 11/01/50 (Pre-refunded @ \$100, 11/1/25).....	1,050	1,059,876
Waco Educational Finance Corp. (RB) 5.000%, 03/01/36	250	272,723	City of Kirkland (GO) 5.000%, 12/01/43	2,725	2,993,091
Waco Educational Finance Corp. (RB) Series A 5.000%, 03/01/35	695	748,094	City of Port Angeles Water & Wastewater Utility Revenue (RB) 5.000%, 11/01/25	1,255	1,276,083
Wylie Independent School District/Collin County (GO) (PSF-GTD) 5.000%, 08/15/42	1,750	<u>1,916,667</u>	5.000%, 11/01/26	750	778,907
TOTAL TEXAS.....		<u>95,028,993</u>	City of Seattle (GO) 4.000%, 12/01/32	375	375,611
UTAH — (1.1%)			City of Seattle Drainage & Wastewater Revenue (RB) 5.000%, 09/01/29	480	524,697
County of Uintah (GO)			4.000%, 04/01/33	755	759,820
□ 4.000%, 12/15/28 (Pre-refunded @ \$100, 6/15/26).....	750	762,663	City of Seattle Solid Waste Revenue (RB) 4.000%, 06/01/29	170	172,101
Granite School District Board of Education (GO) (SCH BD GTY) 5.000%, 06/01/25	1,000	1,007,495	City of Tacoma Sewer Revenue (RB) 4.000%, 12/01/35	1,475	1,475,237
Jordan Valley Water Conservancy District (RB) Series A 5.000%, 10/01/43	450	480,843	Clark County School District No. 114 Evergreen (GO) (SCH BD GTY) 5.000%, 12/01/40	2,090	2,310,845
Jordan Valley Water Conservancy District (RB) Series A 5.000%, 10/01/28	440	473,570	County of King Sewer Revenue (RB) Series A 4.000%, 07/01/36	3,000	3,009,781
Murray City School District (GO) (SCH BD GTY) 5.000%, 02/01/25	1,250	1,250,000	4.000%, 07/01/39	2,000	2,000,144
Utah Associated Municipal Power Systems (RB) Series B 5.000%, 09/01/35	900	<u>931,465</u>	Energy Northwest (RB) 4.000%, 07/01/27	400	401,391
TOTAL UTAH.....		<u>4,906,036</u>	Energy Northwest (RB) Series A 5.000%, 07/01/35	2,770	2,787,499
VIRGINIA — (0.0%)			King & Snohomish Counties School District No. 417 Northshore (GO) (SCH BD GTY) 5.000%, 12/01/26	520	540,790
Lynchburg Economic Development Authority (RB) 5.000%, 01/01/29	200	<u>212,444</u>	5.000%, 12/01/42	1,195	1,318,614
			King County School District No. 216 Enumclaw (GO) (SCH BD GTY) 5.000%, 12/01/34	2,610	2,623,550

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
WASHINGTON — (Continued)			WASHINGTON — (Continued)		
King County School District			Washington Health Care		
No. 401 Highline (GO)			Facilities Authority (RB)		
(SCH BD GTY)			5.000%, 09/01/40	750	\$ 785,292
5.000%, 12/01/26	1,595	\$1,623,581	Washington Health Care		
4.125%, 12/01/43	2,660	2,664,791	Facilities Authority (RB)		
King County School District			Series A		
No. 405 Bellevue (GO)			5.000%, 03/01/40	395	433,678
(SCH BD GTY)			Washington Health Care		
4.000%, 12/01/33	1,105	1,124,503	Facilities Authority (RB)		
Klickitat County Public			Series A-1		
Utility District No. 1 (RB)			5.000%, 08/01/25	35	35,327
(AGM) Series A			Washington Health Care		
5.000%, 12/01/28	275	294,932	Facilities Authority (RB)		
Pierce County School			Series B		
District No. 10 Tacoma			5.000%, 08/15/35	1,000	1,022,515
(GO) (SCH BD GTY)			TOTAL WASHINGTON.....		<u>50,528,772</u>
Series B			WEST VIRGINIA — (0.1%)		
5.000%, 12/01/26	635	660,041	West Virginia Hospital		
Snohomish County School			Finance Authority (RB)		
District No. 201			Series A		
Snohomish (GO) (SCH			5.000%, 09/01/32	440	457,728
BD GTY)			WISCONSIN — (5.2%)		
5.000%, 12/01/27	2,380	2,420,303	City of Kaukauna Electric		
Spokane County School			System Revenue (RB)		
District No. 81 Spokane			(AGM)		
(GO) (SCH BD GTY)			4.000%, 12/15/30	800	818,211
4.000%, 12/01/44	1,920	1,897,051	City of Kenosha (GO)		
State of Washington (GO)			Series A		
Series B			4.000%, 09/01/25	595	598,997
5.000%, 08/01/41	1,430	1,476,581	City of Milwaukee (GO)		
State of Washington (GO)			Series B3		
Series 2016-B			3.000%, 03/01/30	610	581,946
5.000%, 08/01/40	1,215	1,223,141	City of Milwaukee (GO)		
State of Washington (GO)			Series N4 & B5		
Series A-1			5.000%, 04/01/26	610	623,258
5.000%, 08/01/26	1,300	1,314,100	4.000%, 04/01/28	415	419,085
State of Washington (GO)			City of Milwaukee		
Series B			Sewerage System		
5.000%, 08/01/29	995	1,023,428	Revenue (RB) Series S2		
State of Washington (GO)			5.000%, 06/01/27	305	318,180
Series C			City of Waukesha (GO)		
5.000%, 06/01/29	1,045	1,071,598	Series C		
State of Washington (GO)			5.000%, 10/01/26	260	268,754
Series D			Green Bay Area Public		
5.000%, 02/01/41	1,250	1,266,090	School District (GO)		
State of Washington (GO)			5.000%, 04/01/25	400	401,363
Series R-2024C			Mequon & Thiensville		
5.000%, 08/01/40	1,325	1,486,432	School District (GO)		
State of Washington (GO)			2.000%, 03/01/25	1,345	1,343,326
Series R-2025C			Milwaukee Metropolitan		
5.000%, 07/01/39	2,500	2,838,912	Sewerage District (GO)		
State of Washington (COP)			Series A		
Series D			5.000%, 10/01/26	880	912,096
5.000%, 07/01/40	630	665,399			

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
WISCONSIN — (Continued)			WISCONSIN — (Continued)		
Platteville School District (GO)			5.000%, 07/01/34	645	\$ 665,045
5.000%, 03/01/31	565	\$ 616,602	Wisconsin Health & Educational Facilities Authority (RB) Series A		
Public Finance Authority (RB) Series A			4.000%, 10/15/33	1,345	1,370,083
4.000%, 07/01/38	675	679,536	WPPI Energy (RB) Series A		
4.000%, 07/01/39	675	674,743	5.000%, 07/01/36	600	612,689
River Falls School District (GO) Series A			TOTAL WISCONSIN.....		<u>22,893,648</u>
3.000%, 04/01/25	1,520	1,519,430	TOTAL MUNICIPAL BONDS		
State of Wisconsin (GO) Series 1			(Cost \$441,118,413).....		<u>432,630,075</u>
5.000%, 05/01/38	1,000	1,139,758			
State of Wisconsin (GO) Series A					
5.000%, 05/01/40	1,750	1,782,384	<u>Shares</u>		
5.000%, 05/01/41	1,100	1,213,027	INVESTMENT COMPANIES — (1.1%)		
5.000%, 05/01/43	4,000	4,366,310	BlackRock Liquidity Funds MuniCash		
State of Wisconsin (GO) Series B			(Cost \$4,883,468)....	4,882,979	4,883,468
5.000%, 05/01/40	1,180	1,213,849	TOTAL INVESTMENTS — (100.0%)		
Wisconsin Health & Educational Facilities Authority (RB)			(Cost \$446,001,881)^.....		<u>\$437,513,543</u>
5.000%, 04/04/32	715	754,976			

Summary of the Portfolio's investments as of January 31, 2025, 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>
Assets				
Municipal Bonds.....	—	\$432,630,075	—	\$432,630,075
Investment Companies.....	\$4,883,468	—	—	4,883,468
Total Investments in Securities.....	<u>\$4,883,468</u>	<u>\$432,630,075</u>	<u>—</u>	<u>\$437,513,543</u>

DFA SHORT-TERM SELECTIVE STATE MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2025

(Unaudited)

	<u>Face Amount[^]</u>	<u>Value[†]</u>		<u>Face Amount[^]</u>	<u>Value[†]</u>
	<u>(000)</u>			<u>(000)</u>	
MUNICIPAL BONDS — (97.4%)					
ALABAMA — (0.9%)					
City of Madison (GO)					
Series A					
□ 5.000%, 04/01/37					
(Pre-refunded @					
\$100, 4/1/25).....	1,000	\$1,003,565			
UAB Medicine Finance					
Authority (RB) Series B					
5.000%, 09/01/25	750	<u>758,602</u>			
TOTAL ALABAMA.....		<u>1,762,167</u>			
ALASKA — (0.8%)					
Borough of North Slope					
(GO) Series A					
5.000%, 06/30/25	265	267,264			
State of Alaska (GO)					
Series A					
5.000%, 08/01/25	1,020	1,031,266			
State of Alaska					
International Airports					
System (RB) Series A					
5.000%, 10/01/26	70	72,412			
5.000%, 10/01/27	200	<u>210,880</u>			
TOTAL ALASKA.....		<u>1,581,822</u>			
ARIZONA — (0.6%)					
Maricopa County Unified					
School District No. 69					
Paradise Valley (GO)					
5.000%, 07/01/26	150	154,765			
5.000%, 07/01/27	330	347,314			
Maricopa County Unified					
School District No. 69					
Paradise Valley (GO)					
Series A					
5.000%, 07/01/26	75	77,383			
5.000%, 07/01/27	260	273,642			
Northern Arizona University					
(COP) (AGM)					
5.000%, 09/01/25	250	<u>252,925</u>			
TOTAL ARIZONA.....		<u>1,106,029</u>			
CALIFORNIA — (0.9%)					
City of Los Angeles (RN)					
5.000%, 06/26/25	900	905,560			
Peralta Community College					
District (GO) Series A					
5.000%, 08/01/25	780	<u>780,904</u>			
TOTAL CALIFORNIA.....		<u>1,686,464</u>			
COLORADO — (2.1%)					
Adams 12 Five Star					
Schools (GO) (ST AID					
WITHHLDG)					
5.000%, 12/15/25				75	\$ 76,465
5.000%, 12/15/26				680	708,259
Arapahoe County School					
District No. 5 Cherry					
Creek (GO) (ST AID					
WITHHLDG)					
5.000%, 12/15/25				305	310,854
City & County of Denver					
Airport System Revenue					
(RB) Series C					
5.000%, 11/15/25				495	503,519
Platte River Power					
Authority (RB) Series JJ					
5.000%, 06/01/25				2,300	<u>2,317,467</u>
TOTAL COLORADO.....					<u>3,916,564</u>
CONNECTICUT — (1.8%)					
City of New Haven (GO)					
(AGC)					
5.000%, 02/01/25				600	600,000
Connecticut State Health &					
Educational Facilities					
Authority (RB) Series M					
5.000%, 07/01/27				600	613,997
State of Connecticut (GO)					
Series F					
5.000%, 11/15/26				1,000	1,039,996
State of Connecticut					
Special Tax Revenue					
(RB) Series A-1					
5.000%, 07/01/25				260	262,435
Town of Madison (GO)					
3.500%, 12/18/25				875	<u>879,011</u>
TOTAL CONNECTICUT....					<u>3,395,439</u>
DISTRICT OF COLUMBIA — (1.8%)					
District of Columbia (RB)					
5.000%, 04/01/25				1,300	1,304,427
District of Columbia (GO)					
Series B					
5.000%, 06/01/25				825	830,866

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>
DISTRICT OF COLUMBIA — (Continued)			FLORIDA — (Continued)		
District of Columbia			School Board of		
Income Tax Revenue			Miami-Dade County		
(RB) Series A			(COP) Series D		
5.000%, 03/01/25	1,205	\$1,207,130	5.000%, 11/01/25	1,395	\$ 1,395,163
			5.000%, 02/01/29	380	387,234
TOTAL DISTRICT OF			St. Lucie County School		
COLUMBIA.....		<u>3,342,423</u>	Board (RB) (AGM)		
			5.000%, 10/01/25	1,350	1,367,789
FLORIDA — (10.0%)			State of Florida (GO)		
Broward County Water &			Series A		
Sewer Utility Revenue			5.000%, 06/01/25	1,250	1,259,595
(RB) Series A			5.000%, 06/01/26	815	838,255
5.000%, 10/01/30	880	891,158	5.000%, 07/01/26	130	134,081
City of Fort Lauderdale			5.000%, 07/01/27	250	263,374
Water & Sewer Revenue			State of Florida (GO)		
(RB) Series B			Series B		
5.000%, 09/01/25	760	769,602	5.000%, 06/01/25	815	821,256
City of Tallahassee Energy					
System Revenue (RB)			TOTAL FLORIDA.....		<u>18,869,846</u>
5.000%, 10/01/32	160	162,081			
County of Miami-Dade			GEORGIA — (1.0%)		
Aviation Revenue (RB)			Gainesville & Hall County		
Series B			Hospital Authority (RB)		
5.000%, 10/01/25	160	162,338	Series A		
County of Seminole Water			5.000%, 02/15/26.....	550	559,929
& Sewer Revenue (RB)			Private Colleges &		
Series A			Universities Authority		
4.000%, 10/01/28	1,685	1,695,258	(RB)		
Florida Development			5.000%, 04/01/25	1,295	1,298,880
Finance Corp. (RB)			TOTAL GEORGIA.....		<u>1,858,809</u>
Series A					
5.000%, 08/01/25	200	201,851	ILLINOIS — (3.5%)		
Florida Keys Aqueduct			Chicago Park District (GO)		
Authority (RB) Series B			Series C		
5.000%, 09/01/25	1,500	1,518,913	5.000%, 01/01/26	210	213,327
Fort Pierce Utilities			Chicago Transit Authority		
Authority (RB) (AGM)			Sales Tax Receipts Fund		
Series A			(RB) Series A		
5.000%, 10/01/25	105	106,404	5.000%, 12/01/25	55	55,974
Hillsborough County			City of Springfield (GO)		
Industrial Development			5.000%, 12/01/25	240	243,537
Authority (RB) Series E			Cook County School		
1.750%, 11/15/54	3,715	3,715,000	District No. 57 Mount		
Hillsborough County			Prospect (GO)		
School Board (COP)			5.000%, 12/01/25	275	279,837
Series A			County of Cook (GO)		
5.000%, 07/01/26	665	669,774	Series A		
Miami-Dade County			5.000%, 11/15/25	610	619,555
Expressway Authority			5.000%, 11/15/26	790	817,804
(RB) (BAM) Series B			DuPage County Forest		
5.000%, 07/01/26	995	998,155	Preserve District (GO)		
Pinellas County School			5.000%, 11/01/25	260	263,930
Board (RN)			5.000%, 11/01/26	50	51,791
5.000%, 06/30/25	1,500	1,512,565	Elmhurst Park District (GO)		
			5.000%, 12/15/25	90	90,644
			5.000%, 12/15/26	30	31,129

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)			INDIANA — (Continued)		
5.000%, 12/15/27	30	\$ 31,718	Westfield-Washington		
Grundy Kendall & Will			Multi-School Building		
Counties Community			Corp. (RB) (BAM ST		
High School District No.			INTERCEPT) Series B		
111 Minooka (GO)			5.000%, 07/15/25	130	\$ 131,030
5.000%, 12/01/27	150	158,216	5.000%, 01/15/26	100	<u>101,710</u>
Illinois Finance Authority			TOTAL INDIANA.....		<u>1,641,224</u>
(RB) Series A			IOWA — (1.7%)		
5.000%, 02/15/25	310	310,182	City of Des Moines (GO)		
Illinois State Toll Highway			Series A		
Authority (RB) Series A			5.000%, 06/01/25	235	236,741
5.000%, 12/01/32	820	832,754	City of Urbandale (GO)		
Kendall Kane & Will			Series A		
Counties Community			5.000%, 06/01/25	1,115	1,122,965
Unit School District No.			Des Moines Metropolitan		
308 (GO) (AGM) Series			Wastewater Reclamation		
A			Authority (RB) Series B		
5.000%, 02/01/25	475	475,000	5.000%, 06/01/25	865	871,408
Metropolitan Water			Waukee Community		
Reclamation District of			School District (GO)		
Greater Chicago (GO)			Series A		
Series C			5.000%, 06/01/25	1,000	<u>1,007,342</u>
5.000%, 12/01/25	320	325,932	TOTAL IOWA.....		<u>3,238,456</u>
State of Illinois (GO) Series			KENTUCKY — (1.7%)		
A			Kentucky Asset Liability		
5.000%, 10/01/25	720	728,831	Commission (RB) Series		
University of Illinois			A		
Auxiliary Facilities			5.000%, 09/01/25	780	789,635
System (RB) Series A			Kentucky State Property &		
5.000%, 04/01/25	490	491,685	Building Commission		
Village of Rosemont (GO)			(RB) Series B		
(BAM)			5.000%, 08/01/25	1,360	1,375,021
5.000%, 12/01/25	605	<u>615,161</u>	Kentucky Turnpike		
TOTAL ILLINOIS.....		<u>6,637,007</u>	Authority (RB) Series B		
INDIANA — (0.9%)			5.000%, 07/01/25	1,130	<u>1,140,022</u>
Fort Wayne Community			TOTAL KENTUCKY.....		<u>3,304,678</u>
School Building Corp.			MARYLAND — (0.1%)		
(RB) (ST INTERCEPT)			Maryland Health & Higher		
5.000%, 07/15/25	200	201,782	Educational Facilities		
Indiana Municipal Power			Authority (RB) Series		
Agency (RB) (AGC)			2025A		
Series A			5.000%, 07/01/26	60	61,683
5.000%, 01/01/26	275	280,335	5.000%, 07/01/27	45	<u>47,138</u>
Indianapolis Local Public			TOTAL MARYLAND.....		<u>108,821</u>
Improvement Bond Bank					
(RB) Series A					
5.000%, 06/01/25	865	870,894			
Lebanon Middle School					
Building Corp. (RB) (ST					
INTERCEPT) Series B					
5.000%, 07/15/25	55	55,473			

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>
MASSACHUSETTS — (2.7%)			MINNESOTA — (Continued)		
Bristol-Plymouth Regional Vocational Technical School District (GO) (ST AID WITHHLDG)			Elk River Independent School District No. 728 (GO) (SD CRED PROG) Series A		
4.000%, 02/28/25	1,560	\$1,561,377	5.000%, 02/01/26	200	\$ 204,372
City of Fall River (GO)			South Washington County Independent School District No. 833 (GO) (SD CRED PROG) Series A		
4.000%, 01/30/26	545	551,253	5.000%, 02/01/25	740	740,000
City of Quincy (GO)			State of Minnesota (GO) Series B		
5.000%, 07/25/25	665	671,610	4.000%, 08/01/32	440	<u>441,252</u>
Massachusetts			TOTAL MINNESOTA		<u>1,804,468</u>
Development Finance Agency (RB) Series N			MISSOURI — (0.8%)		
5.000%, 07/01/26	25	25,690	Health & Educational Facilities Authority of the State of Missouri (RB) Series A		
5.000%, 07/01/27	40	41,605	5.000%, 06/01/25	835	840,656
Town of Lynnfield (GO)			Missouri Joint Municipal Electric Utility Commission (RB) Series A		
4.000%, 02/06/25	1,315	1,315,122	5.000%, 06/01/27	200	201,262
Town of Randolph (GO)			Stone County Reorganized School District No. 4 Reeds Spring (GO)		
5.000%, 03/27/25	1,000	<u>1,003,068</u>	4.000%, 03/01/34	555	<u>557,835</u>
TOTAL			TOTAL MISSOURI		<u>1,599,753</u>
MASSACHUSETTS		<u>5,169,725</u>	NEBRASKA — (0.3%)		
MICHIGAN — (0.8%)			City of Gretna (COP)		
Birmingham City School District (GO)			5.000%, 12/15/25	380	380,555
5.000%, 05/01/26	150	153,908	Nebraska State Colleges Facilities Corp. (RB) (AGM) Series B		
5.000%, 05/01/27	360	376,489	5.000%, 07/15/25	240	<u>242,092</u>
Farmington Public School District (GO)			TOTAL NEBRASKA		<u>622,647</u>
5.000%, 05/01/26	65	66,641	NEVADA — (1.3%)		
Grandville Public Schools (GO) (AGC)			City of North Las Vegas (GO) Series B		
5.000%, 05/01/26	65	66,675	5.000%, 06/01/25	40	40,276
5.000%, 05/01/27	70	73,141	Clark County School District (GO) Series C		
Portage Public Schools (GO) (BAM)			5.000%, 06/15/26	1,060	1,078,239
6.000%, 11/01/25	135	138,123	Clark County Water Reclamation District (GO)		
6.000%, 11/01/26	55	58,020	4.000%, 07/01/33	600	604,422
6.000%, 11/01/27	30	32,493			
Utica Community Schools (GO) (Q-SBLF)					
5.000%, 05/01/25	500	<u>502,767</u>			
TOTAL MICHIGAN		<u>1,468,257</u>			
MINNESOTA — (1.0%)					
Cloquet Independent School District No. 94 (GO) (SD CRED PROG) Series A					
5.000%, 02/01/26	290	296,396			
Cook County Independent School District No. 166 (GO) (SD CRED PROG) Series A					
5.000%, 02/01/26	120	122,448			

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>
NEVADA — (Continued)			NEW YORK — (Continued)		
County of Clark (GO)			City of Schenectady (GO)		
5.000%, 12/01/25	195	\$ 198,575	4.500%, 05/02/25	400	\$ 401,535
Las Vegas Convention & Visitors Authority (RB)			East Greenbush Central School District (GO) (ST AID WITHHLDG)		
Series B			3.500%, 12/11/25	400	402,326
5.000%, 07/01/25	520	<u>524,816</u>	Geneva City School District (GO) (ST AID WITHHLDG)		
TOTAL NEVADA.....		<u>2,446,328</u>	4.000%, 06/27/25	795	798,608
NEW JERSEY — (6.0%)			Lancaster Central School District (GO) (ST AID WITHHLDG)		
City of Jersey City (GO)			4.500%, 06/06/25	1,500	1,508,418
Series D			Metropolitan Transportation Authority (RB) Series C1		
4.500%, 10/22/25	735	742,995	5.000%, 11/15/28	875	885,872
City of Linden (GO)			5.250%, 11/15/29	375	380,135
4.500%, 07/10/25	425	427,700	New York State Dormitory Authority (RB) Series A		
City of Plainfield (GO)			5.000%, 05/01/26	230	230,998
4.000%, 08/07/25	1,250	1,257,668	5.000%, 07/01/30	675	679,685
Essex County			Niagara Falls City School District (GO) (ST AID WITHHLDG)		
Improvement Authority (RN)			4.500%, 07/10/25	1,000	1,006,130
5.000%, 06/18/25	920	927,215	Oriskany Central School District (GO) (ST AID WITHHLDG)		
Livingston Township			4.500%, 06/27/25	1,000	1,005,976
School District (GO)			Oswego City School District (GO) (ST AID WITHHLDG)		
4.000%, 07/15/29	750	753,048	4.500%, 07/18/25	1,000	1,006,685
New Jersey Educational Facilities Authority (RB)			Poughkeepsie School District (GO) (ST AID WITHHLDG)		
Series A			4.500%, 06/25/25	1,000	1,005,770
5.000%, 08/01/25	380	383,985	Salmon River Central School District (GO) (ST AID WITHHLDG)		
New Jersey Health Care Facilities Financing Authority (RB)			4.000%, 06/27/25	1,000	1,004,075
5.000%, 09/15/25	500	506,309	Southampton Union Free School District (GO) (ST AID WITHHLDG)		
5.000%, 07/01/28	1,070	1,076,926	5.000%, 06/20/25	850	856,251
Township of Lakewood (GO)			Town of Monroe (GO)		
4.000%, 12/18/25	570	575,578	4.000%, 08/01/25	1,000	1,006,077
Township of Livingston (GO)			Town of North Hempstead (GO) Series B		
4.000%, 12/05/25	2,000	2,017,898	4.000%, 09/19/25	200	201,568
Township of South Brunswick (GO) Series A			Town of Oyster Bay (GO)		
4.000%, 10/21/25	1,250	1,259,370	4.000%, 03/07/25	1,015	1,016,140
Township of Woolwich (GO)			4.000%, 08/21/25	510	513,290
4.500%, 05/21/25	1,410	<u>1,416,892</u>			
TOTAL NEW JERSEY.....		<u>11,345,584</u>			
NEW YORK — (9.5%)					
Canton Central School District (GO) (ST AID WITHHLDG) Series A					
4.000%, 06/27/25	1,000	1,004,644			
City of North Tonawanda (GO)					
4.750%, 05/16/25	1,000	1,003,969			

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>
NEW YORK — (Continued)			PENNSYLVANIA — (Continued)		
Watertown Enlarged City School District (GO) (ST AID WITHHLDG)			Commonwealth of Pennsylvania (GO) Series 2ND		
4.500%, 06/26/25	1,105	\$ 1,111,647	4.000%, 09/15/32	810	\$ 820,365
Wayne Central School District (GO) (ST AID WITHHLDG)			Pennsylvania Economic Development Financing Authority (RB) Series A		
4.250%, 06/27/25	1,000	<u>1,005,087</u>	5.000%, 02/01/29	750	750,662
TOTAL NEW YORK.....		<u>18,034,886</u>	Pennsylvania Higher Educational Facilities Authority (RB) Series AW		
OHIO — (1.4%)			□ 5.000%, 06/15/26 (Pre-refunded @ \$100, 6/15/26).....	55	56,363
American Municipal Power, Inc. (RB) Series A			5.000%, 06/15/26	550	565,208
5.000%, 02/15/25	65	65,043	Pittsburgh Water & Sewer Authority (RB) Series A		
5.000%, 02/15/26	165	168,371	5.000%, 09/01/25	460	465,414
American Municipal Power, Inc. (RB) Series A			5.000%, 09/01/27	25	<u>26,239</u>
5.000%, 02/15/29	525	535,273	TOTAL PENNSYLVANIA....		<u>5,059,340</u>
City of Hamilton (GO)			RHODE ISLAND — (0.6%)		
4.000%, 12/17/25	110	110,883	City of Cranston (GO)		
County of Allen Hospital Facilities Revenue (RB) Series A			Series 1		
5.000%, 12/01/26	1,050	1,086,865	4.500%, 08/20/25	1,200	<u>1,210,362</u>
Ohio Higher Educational Facility Commission (RB)			SOUTH CAROLINA — (0.7%)		
5.000%, 05/01/28	700	<u>735,880</u>	Charleston County School District (GO) Series B		
TOTAL OHIO.....		<u>2,702,315</u>	4.750%, 05/08/25	1,295	<u>1,301,143</u>
OKLAHOMA — (1.3%)			TENNESSEE — (2.0%)		
City of Bixby (GO) Series A			Chattanooga Health Educational & Housing Facility Board (RB)		
4.000%, 06/01/25	1,290	1,294,664	Series A-1		
Oklahoma County Finance Authority (RB)			5.000%, 08/01/25	460	464,303
5.000%, 10/01/25	1,005	1,017,516	City of Knoxville Electric System Revenue (RB)		
Oklahoma Industries Authority (RB)			Series NN		
5.000%, 04/01/25	140	<u>140,484</u>	5.000%, 07/01/25	845	852,943
TOTAL OKLAHOMA.....		<u>2,452,664</u>	County of Bedford (GO)		
PENNSYLVANIA — (2.7%)			5.000%, 06/01/26	500	514,706
Bucks County Water & Sewer Authority (RB) (AGC)			County of Rutherford (GO)		
5.000%, 12/01/25	210	213,596	5.000%, 04/01/25	170	170,607
City of Philadelphia (GO)			Metropolitan Government Nashville & Davidson County Health & Educational Facilities Board (RB) Series A		
Series A			5.000%, 07/01/30	315	322,786
5.000%, 05/01/25	445	447,276			
5.000%, 08/01/25	660	666,895			
Commonwealth of Pennsylvania (GO)					
Series 1ST					
5.000%, 03/15/29	1,045	1,047,322			

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>
TENNESSEE — (Continued)			TEXAS — (Continued)		
Metropolitan Government of Nashville & Davidson County (GO) Series C			City of Austin (GO)		
□ 4.500%, 07/01/33 (Pre-refunded @ \$100, 7/1/25).....	475	\$ 478,552	5.000%, 09/01/25	770	\$ 779,624
State of Tennessee (GO) Series B			City of Austin Water & Wastewater System Revenue (RB)		
5.000%, 08/01/30	1,000	<u>1,030,998</u>	5.000%, 11/15/31	105	108,266
TOTAL TENNESSEE.....		<u>3,834,895</u>	City of Bryan Electric System Revenue (RB) (AGM)		
TEXAS — (23.1%)			5.000%, 07/01/25	195	196,702
Aldine Independent School District (GO) (PSF-GTD)			City of Cedar Park (GO)		
5.000%, 02/15/26	575	588,027	5.000%, 02/15/25	90	90,060
Allen Independent School District (GO) (PSF-GTD)			City of Dallas (GO)		
5.000%, 02/15/26	60	61,297	5.000%, 02/15/25	900	900,652
Alvin Independent School District (GO) (PSF-GTD)			5.000%, 02/15/26	200	204,531
5.000%, 02/15/25	90	90,066	City of Dallas (GO) Series A		
Austin Independent School District (GO) (PSF-GTD)			5.000%, 02/15/26	385	393,723
5.000%, 08/01/25	515	520,727	5.000%, 02/15/27	435	453,945
Bell County Water Control & Improvement District No. 1 (RB) (BAM)			City of Dallas Waterworks & Sewer System Revenue (RB)		
5.000%, 07/10/25	405	408,753	5.000%, 10/01/26	145	150,280
Board of Regents of the University of Texas System (RB) Series A			City of Denton (GO)		
5.000%, 08/15/26	890	919,293	5.000%, 02/15/25.....	1,405	1,406,071
5.000%, 08/15/27	1,290	1,359,510	City of El Paso (GO)		
Board of Regents of the University of Texas System (RB) Series E			5.000%, 08/15/25	115	116,347
5.000%, 08/15/25	585	591,982	City of El Paso (GO) Series A		
Carrizo Springs Consolidated Independent School District (GO) (PSF-GTD)			5.000%, 08/15/26	575	594,113
5.000%, 08/15/25	500	505,724	City of Garland (GO)		
Central Texas Regional Mobility Authority (RB) Series A			5.000%, 02/15/25	1,550	1,551,144
□ 5.000%, 01/01/32 (Pre-refunded @ \$100, 7/1/25).....	180	181,578	City of Georgetown Utility System Revenue (RB)		
□ 5.000%, 01/01/40 (Pre-refunded @ \$100, 7/1/25).....	1,115	1,124,772	5.000%, 08/15/25	340	343,712
□ 5.000%, 01/01/45 (Pre-refunded @ \$100, 7/1/25).....	450	453,944	City of Laredo Waterworks & Sewer System Revenue (RB)		
			5.000%, 03/01/25	165	165,302
			City of Lubbock (GO)		
			5.000%, 02/15/25.....	1,930	1,931,425
			City of Lubbock Electric Light & Power System Revenue (RB)		
			5.000%, 04/15/25	50	50,202
			City of Plano (GO)		
			5.000%, 09/01/25	995	1,007,493
			City of Port Arthur (GO) (BAM)		
			5.000%, 02/15/25	255	255,186
			City of San Antonio (GO)		
			5.000%, 02/01/25.....	805	805,000
			5.000%, 02/01/26.....	550	561,894

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)		
City of San Antonio Electric & Gas Systems Revenue (RB) Series B 5.000%, 02/01/25	55	\$ 55,000	Duncanville Independent School District (GO) (PSF-GTD) □ 5.000%, 02/15/45 (Pre-refunded @ \$100, 2/15/25).....	1,010	\$1,010,725
City of Waco (GO) Series A 5.000%, 02/01/25	80	80,000	El Paso County Hospital District (RB) (BAM) 5.000%, 02/15/25	500	500,296
City of Waxahachie (GO) 5.000%, 08/01/25	750	757,786	Harris County Cultural Education Facilities Finance Corp. (RB) Series A 5.000%, 05/15/27	515	536,391
Conroe Independent School District (GO) (PSF-GTD) 5.000%, 02/15/26	40	40,892	5.000%, 07/01/28	365	389,029
Conroe Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/15/25	455	455,325	Houston Independent School District (GO) (PSF-GTD) 5.000%, 02/15/25	845	845,609
County of Collin (GO) 5.000%, 02/15/25	330	330,227	5.000%, 02/15/26	675	690,919
County of Ector (GO) 5.000%, 02/15/26	115	117,452	Katy Independent School District (GO) (PSF-GTD) Series A 4.000%, 02/15/32.....	1,720	1,720,611
County of Fort Bend Toll Road Revenue (RB) (AGM) 5.000%, 03/01/25	350	350,576	Lower Colorado River Authority (RB) 5.000%, 05/15/26	595	610,300
County of Harris (GO) Series A 5.000%, 09/15/25	325	329,612	Mansfield Independent School District (GO) (PSF-GTD) □ 5.000%, 02/15/45 (Pre-refunded @ \$100, 2/15/25).....	1,340	1,340,961
5.000%, 10/01/25	520	527,904	Midland Independent School District (GO) (PSF-GTD) 5.000%, 02/15/25	295	295,223
County of Midland (GO) 5.000%, 02/15/26	245	250,374	5.000%, 02/15/26	770	787,762
Cypress-Fairbanks Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/15/25	1,050	1,050,743	New Caney Independent School District (GO) (PSF-GTD) 5.000%, 02/15/33	265	265,181
Dallas Area Rapid Transit (RB) Series A □ 5.000%, 12/01/46 (Pre-refunded @ \$100, 12/1/25).....	395	402,108	North Texas Municipal Water District Upper East Fork Wastewater Interceptor System (RB) 5.000%, 06/01/25	265	266,855
Dallas Fort Worth International Airport (RB) Series B 5.000%, 11/01/25	230	233,678	5.000%, 06/01/26	150	154,226
Denton Independent School District (GO) (PSF-GTD) □ 4.000%, 08/15/31 (Pre-refunded @ \$100, 2/15/25).....	1,545	1,545,601	North Texas Municipal Water District Water System Revenue (RB) 5.000%, 09/01/31	275	282,572
Dripping Springs Independent School District (GO) (PSF-GTD) 5.000%, 02/15/25	385	385,291	North Texas Tollway Authority (RB) Series A 5.000%, 01/01/31	1,000	1,015,240

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)			UTAH — (3.1%)		
Permanent University Fund			City of Salt Lake City		
- University of Texas			Public Utilities Revenue		
System (RB) Series A			(RB)		
5.000%, 07/01/25	150	\$ 151,378	5.000%, 02/01/25	300	\$ 300,000
Permanent University Fund			Timpanogos Special		
- University of Texas			Service District (RB)		
System (RB) Series B			5.000%, 06/01/25	285	287,051
5.000%, 07/01/25	270	272,547	Utah Transit Authority (RB)		
5.000%, 07/01/29	575	590,674	Series A		
Pflugerville Independent			□ 5.000%, 06/15/27		
School District (GO)			(Pre-refunded @		
(PSF-GTD)			\$100, 6/15/25).....	1,015	1,023,293
5.000%, 02/15/25	140	140,106	□ 4.000%, 06/15/34		
Richardson Independent			(Pre-refunded @		
School District (GO)			\$100, 6/15/25).....	425	426,935
(PSF-GTD)			□ 4.000%, 06/15/36		
5.000%, 02/15/25	660	660,447	(Pre-refunded @		
Spring Branch Independent			\$100, 6/15/25).....	515	517,345
School District (GO)			□ 5.000%, 06/15/37		
(PSF-GTD)			(Pre-refunded @		
5.000%, 02/01/25	1,300	1,300,000	\$100, 6/15/25).....	565	569,616
Stephen F Austin State			□ 5.000%, 06/15/38		
University (RB)			(Pre-refunded @		
5.000%, 10/15/26	950	983,959	\$100, 6/15/25).....	2,720	<u>2,742,224</u>
Tarrant County Cultural			TOTAL UTAH.....		<u>5,866,464</u>
Education Facilities					
Finance Corp. (RB)			VIRGINIA — (0.3%)		
Series B			County of Loudoun (GO)		
5.000%, 07/01/25	150	151,174	(ST AID WITHHLDG)		
1.450%, 08/01/50	380	380,000	Series A		
Texas A&M University (RB)			5.000%, 12/01/25	500	<u>509,512</u>
Series A					
5.000%, 05/15/25	580	583,771	WASHINGTON — (6.8%)		
Texas Department of			Central Puget Sound		
Transportation State			Regional Transit		
Highway Fund (RB)			Authority (RB) Series		
5.000%, 04/01/25	625	627,244	S-1		
Texas Transportation			□ 4.000%, 11/01/50		
Commission (GO)			(Pre-refunded @		
5.000%, 04/01/25	665	667,322	\$100, 11/1/25).....	2,445	2,467,996
Weatherford Independent			□ 5.000%, 11/01/50		
School District (GO)			(Pre-refunded @		
(PSF-GTD)			\$100, 11/1/25).....	635	645,616
5.000%, 02/15/25	195	195,133	Chelan County Public		
5.000%, 02/15/26	250	255,510	Utility District No. 1 (RB)		
Ysleta Independent School			Series A		
District (GO) (PSF-GTD)			5.000%, 07/01/25	295	297,842
□ 5.000%, 08/15/40			City of Seattle (GO)		
(Pre-refunded @			4.000%, 12/01/32	375	375,611
\$100, 8/15/25).....	350	<u>353,987</u>	City of Seattle (GO) Series		
TOTAL TEXAS.....		<u>43,809,066</u>	A		
			4.000%, 09/01/25	765	770,913
			County of King (GO)		
			5.000%, 12/01/25	265	270,056

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)			WASHINGTON — (Continued)		
County of King (GO)			Washington Health Care		
Series A			Facilities Authority (RB)		
5.000%, 07/01/25	690	\$ 696,562	Series A1		
5.000%, 12/01/25	275	280,247	5.000%, 08/01/27	500	\$ 522,946
Energy Northwest (RB)			TOTAL WASHINGTON.....		<u>12,930,042</u>
Series A			WISCONSIN — (5.2%)		
5.000%, 07/01/33	310	312,092	City of Kenosha (GO)		
Energy Northwest (RB)			4.000%, 09/01/25	150	151,007
Series B			City of Kenosha (GO)		
5.000%, 07/01/25	570	575,243	Series A		
Grant County Public Utility			4.000%, 09/01/25	290	291,948
District No. 2 Priest			City of Madison (GO)		
Rapids Hydroelectric			Series B		
Project (RB) Series B			5.000%, 10/01/25	450	456,821
5.000%, 01/01/26	75	76,493	5.000%, 10/01/26	870	902,739
Grays Harbor County			City of Milwaukee (GO)		
Public Utility District No.			Series N4		
1 (RB) (AGC)			5.000%, 04/01/25	445	446,561
5.000%, 01/01/26	290	295,509	City of Milwaukee (GO)		
King County School District			(BAM) Series N5		
No. 403 Renton (GO)			5.000%, 12/01/25	255	258,968
(SCH BD GTY)			City of Racine (GO)		
4.000%, 12/01/32	875	877,200	6.000%, 06/01/25	500	504,724
King County School District			County of Dane (GO)		
No. 414 Lake			Series A		
Washington (GO)			4.000%, 06/01/25	585	587,250
5.000%, 12/01/25	330	336,159	5.000%, 06/01/25	500	503,539
Pierce County School			County of Waupaca Wi		
District No. 10 Tacoma			(GO) Series A		
(GO) (SCH BD GTY)			5.000%, 03/01/25	625	626,011
5.000%, 12/01/35			Green Bay Area Public		
(Pre-refunded @			School District (GO)		
\$100, 12/1/25).....	1,000	1,017,583	4.000%, 04/01/26	65	65,863
Pierce County School			Kaukauna Area School		
District No. 3 Puyallup			District (GO) (AGC)		
(GO) (SCH BD GTY)			5.000%, 03/01/25	300	300,454
Series B			Onalaska School District		
5.000%, 12/01/25	170	173,033	(GO)		
State of Washington (GO)			5.000%, 04/01/26	585	598,831
Series A-1			Portage Community School		
5.000%, 08/01/26	870	879,436	District (GO)		
State of Washington (GO)			5.000%, 03/01/26	250	255,129
Series B			Sheboygan Area School		
5.000%, 08/01/29	125	128,571	District (GO)		
5.000%, 07/01/31	980	996,399	5.000%, 03/01/25	70	70,114
State of Washington (GO)			5.000%, 03/01/26	75	76,773
Series R-2024C			Sparta Area School District		
5.000%, 08/01/25	715	722,932	(GO) (AGC)		
Washington Health Care			5.000%, 03/01/25	875	876,345
Facilities Authority (RB)			State of Wisconsin (GO)		
Series A			Series 2		
5.000%, 03/01/26	100	102,206	5.000%, 11/01/25	1,550	1,576,668
5.000%, 03/01/27	105	109,397			

DFA SHORT-TERM SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value†</u>		
WISCONSIN — (Continued)			AGM	Assured Guaranty Municipal Corporation
State of Wisconsin (GO)			BAM	Build America Mutual
Series 2024-2			GO	General Obligation
5.000%, 05/01/25	910	\$ 915,129	PSF-GTD	Public School Fund Guarantee
State of Wisconsin (GO)			Q-SBLF	School Bond Qualification and Loan
Series B				Program
5.000%, 05/01/26	405	<u>416,582</u>	RB	Revenue Bond
TOTAL WISCONSIN.....		<u>9,881,456</u>	RN	Revenue Note
TOTAL MUNICIPAL			SCH BD GTY	School Bond Guaranty
BONDS			SD CRED PROG	School District Credit Program
(Cost \$184,279,780).....		<u>184,498,656</u>	ST AID WITHHLDG	State Aid Withholding
COMMERCIAL PAPER — (0.4%)			ST INTERCEPT	State Intercept
County of Harris				
3.200%, 03/05/25.....	755	<u>755,160</u>		
	<u>Shares</u>			
INVESTMENT COMPANIES — (2.2%)				
BlackRock Liquidity				
Funds MuniCash				
(Cost \$4,171,049)....	4,170,631	<u>4,171,049</u>		
TOTAL INVESTMENTS — (100.0%)				
(Cost \$189,205,829)^^...		<u>\$189,424,865</u>		

Summary of the Portfolio's investments as of January 31, 2025, 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>
Assets				
Municipal Bonds.....	—	\$184,498,656	—	\$184,498,656
Commercial Paper.....	—	755,160	—	755,160
Investment Companies.....	<u>\$4,171,049</u>	<u>—</u>	<u>—</u>	<u>4,171,049</u>
Total Investments in Securities.....	<u>\$4,171,049</u>	<u>\$185,253,816</u>	<u>—</u>	<u>\$189,424,865</u>

DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MUNICIPAL BONDS — (96.1%)			CALIFORNIA — (Continued)		
CALIFORNIA — (96.1%)			California Municipal		
Alameda Unified School			Finance Authority (RB)		
District-Alameda County			Series A		
(GO) Series B			5.000%, 02/01/25	1,970	\$1,970,000
5.000%, 08/01/25	1,000	\$1,011,565	5.000%, 02/01/26	1,135	1,151,177
Amador Water Agency			5.000%, 02/01/28	750	780,490
Financing Corp. (COP)			California Public Finance		
Series A			Authority (RB) Series A		
5.000%, 06/01/26	485	494,837	5.000%, 06/01/25	345	347,303
Anaheim Housing & Public			5.000%, 06/01/26	240	246,196
Improvements Authority			California State Public		
(RB) Series A			Works Board (RB)		
5.000%, 10/01/25	1,200	1,219,988	Series C		
5.000%, 10/01/26	350	364,487	4.000%, 11/01/31	5,375	5,440,387
Apple Valley Unified			5.000%, 11/01/33	1,360	1,402,860
School District (GO)			California State Public		
(BAM)			Works Board (RB)		
5.000%, 08/01/26	780	781,289	Series D		
Burbank Unified School			4.000%, 04/01/32	1,175	1,187,989
District (GO) Series A			California State Public		
□ 5.000%, 08/01/29			Works Board (RB)		
(Pre-refunded @			Series A		
\$100, 2/1/25).....	1,085	1,085,000	5.000%, 02/01/25	7,085	7,085,000
California Health Facilities			5.000%, 08/01/25	1,075	1,087,044
Financing Authority (RB)			California State Public		
5.000%, 02/01/26	1,000	1,021,738	Works Board (RB)		
5.000%, 11/15/29	1,030	1,044,545	Series B		
California Health Facilities			5.000%, 05/01/26	1,370	1,408,195
Financing Authority (RB)			5.000%, 06/01/27	500	525,198
Series A			California State Public		
5.000%, 11/15/25	150	152,488	Works Board (RB)		
5.000%, 12/01/25	500	507,771	Series C		
5.000%, 02/01/26	3,065	3,068,226	5.000%, 09/01/25	3,900	3,950,923
5.000%, 03/01/26	2,565	2,566,140	5.000%, 09/01/26	1,100	1,138,741
5.000%, 11/15/26	1,010	1,050,876	California State Public		
5.000%, 02/01/27	525	528,021	Works Board (RB)		
4.000%, 03/01/28	4,660	4,661,074	Series D		
5.000%, 10/01/29	2,390	2,395,597	5.000%, 11/01/25	1,470	1,494,659
□ 5.000%, 11/15/35			California State Public		
(Pre-refunded @			Works Board (RB)		
\$100, 11/15/25).....	1,775	1,807,881	Series F		
□ 5.000%, 11/15/46			5.000%, 05/01/28	1,275	1,281,080
(Pre-refunded @			California State Public		
\$100, 11/15/25).....	2,415	2,459,737	Works Board (RB)		
California Health Facilities			Series H		
Financing Authority (RB)			5.000%, 12/01/25	1,810	1,813,372
Series B			California State University		
□ 5.000%, 11/15/46			(RB) Series A		
(Pre-refunded @			5.000%, 11/01/25	935	952,458
\$100, 11/15/26).....	2,115	2,202,771	5.000%, 11/01/28	1,375	1,396,762
			3.375%, 11/01/29	1,435	1,436,672

DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †		<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
5.000%, 11/01/33	3,390	\$ 3,475,416	City of Los Angeles Solid		
4.000%, 11/01/34	8,520	8,582,447	Waste Resources		
California Statewide			Revenue (RB) Series A		
Communities			5.000%, 02/01/25	1,570	\$ 1,570,000
Development Authority			City of Los Angeles		
(RB) Series A			Wastewater System		
5.000%, 12/01/25	345	351,443	Revenue (RB) Series D		
5.000%, 12/01/26	265	275,794	5.000%, 06/01/31	1,515	1,524,407
Carlsbad Unified School			City of Pasadena Electric		
District (COP)			Revenue (RB) Series A		
4.000%, 10/01/25	150	151,196	5.000%, 08/01/25	1,065	1,075,269
Cerritos Community			City of Rancho Cordova		
College District (GO)			(ST)		
Series A			4.000%, 09/01/25	150	150,841
5.000%, 08/01/25	7,500	7,591,186	City of Riverside Electric		
Chabot-Las Positas			Revenue (RB) Series A		
Community College			5.000%, 10/01/25	1,000	1,015,134
District (GO) Series C			City of Riverside Sewer		
5.000%, 08/01/25	695	703,656	Revenue (RB) Series A		
Chino Valley Unified			5.000%, 08/01/31	1,120	1,130,265
School District (GO)			City of San Francisco		
Series C			Public Utilities		
4.000%, 08/01/25	275	277,001	Commission Water		
Citrus Community College			Revenue (RB)		
District (GO) Series B			5.000%, 11/01/27	5,295	5,321,908
5.000%, 08/01/25	2,530	2,561,887	5.000%, 11/01/28	1,415	1,422,121
City & County of San			4.000%, 11/01/33	3,405	3,407,504
Francisco (COP) Series			City of San Mateo (ST)		
B			(BAM)		
4.000%, 04/01/33	3,435	3,445,950	5.000%, 09/01/25	280	283,124
City & County of San			5.000%, 09/01/26	250	257,162
Francisco (COP) Series			City of Santa Clara Electric		
R1			Revenue (RB) Series A		
5.000%, 04/01/25	3,000	3,011,781	5.000%, 07/01/25	240	242,391
5.000%, 04/01/26	1,110	1,141,398	Clovis Unified School		
City & County of San			District (GO) Series C		
Francisco (GO) Series			5.000%, 08/01/25	3,545	3,588,802
R1			Compton Community		
5.000%, 06/15/25	7,245	7,310,368	College District (GO)		
City of Bakersfield			Series B		
Wastewater Revenue			5.000%, 08/01/25	615	622,143
(RB) Series A			Compton Unified School		
5.000%, 09/15/30	1,150	1,162,967	District (GO) Series A		
City of Berkeley (RN)			5.000%, 06/01/25	1,540	1,552,000
5.000%, 07/29/25	9,520	9,632,037	Contra Costa		
City of Long Beach Airport			Transportation Authority		
System Revenue (RB)			Sales Tax Revenue (RB)		
(AGM) Series A			Series A		
5.000%, 06/01/25	200	201,540	5.000%, 03/01/32	1,875	1,877,814
5.000%, 06/01/26	200	206,194	County of Kern (COP)		
City of Los Angeles (RN)			(AGM) Series A		
5.000%, 06/26/25	17,970	18,081,008	5.000%, 11/01/26	1,000	1,037,674
			County of Los Angeles		
			(RN)		
			5.000%, 06/30/25	10,375	10,430,759

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)		
County of Riverside (RN)			Golden State Tobacco		
5.000%, 06/30/25	9,610	\$ 9,697,802	Securitization Corp. (RB)		
County of Riverside (RN)			Series A		
Series A			□ 5.000%, 06/01/34		
3.000%, 10/17/25	1,295	1,296,211	(Pre-refunded @		
County of Santa Cruz (RN)			\$100, 6/1/25).....	1,040	\$ 1,048,136
5.000%, 07/01/25	10,000	10,098,756	□ 5.000%, 06/01/45		
Davis Joint Unified School			(Pre-refunded @		
District (COP) (AGM)			\$100, 6/1/25).....	18,400	18,543,936
5.000%, 08/01/25	1,300	1,314,201	Grossmont Healthcare		
Delano Union School			District (GO) Series D		
District (GO) (AGM)			5.000%, 07/15/26	1,225	1,236,670
4.000%, 02/01/25	300	300,000	Imperial Community		
4.000%, 02/01/26	315	318,899	College District (GO)		
East Bay Municipal Utility			(AGM) Series A		
District Wastewater			5.000%, 08/01/25	275	278,126
System Revenue (RB)			Indio Finance Authority		
Series A			(RB) (BAM) Series A		
5.000%, 06/01/25	190	191,581	5.000%, 11/01/25	275	279,436
East Side Union High			5.000%, 11/01/26	320	332,000
School District (GO)			Jefferson Union High		
(AGM) Series A			School District (GO)		
5.000%, 08/01/25	4,720	4,779,488	Series B		
5.000%, 08/01/26	1,700	1,763,990	5.000%, 08/01/25	150	151,705
Eastern Municipal Water			5.000%, 08/01/26	240	248,138
District (RB) Series A			Kern High School District		
1.450%, 07/01/46	1,000	1,000,000	(GO) Series A		
El Camino Community			5.000%, 08/01/25	700	708,303
College District			Livermore Valley Joint		
Fountain (GO) Series			Unified School District		
E			(GO)		
5.000%, 08/01/25	535	541,822	5.000%, 08/01/25	1,180	1,193,997
El Rancho Unified School			Lodi Unified School District		
District (GO) (BAM)			(GO)		
Series C			5.000%, 08/01/25	575	581,678
5.000%, 08/01/25	690	697,367	Long Beach Unified School		
Foothill-De Anza			District (GO) Series A		
Community College			5.000%, 08/01/25	2,175	2,200,799
District (GO) Series C			Los Angeles Community		
5.000%, 08/01/25	2,090	2,115,824	College District (GO)		
Garden Grove Public			Series D		
Financing Authority (RB)			5.000%, 08/01/25	5,115	5,176,936
Series A			Los Angeles Community		
5.000%, 04/01/25	550	552,106	College District (GO)		
Gavilan Joint Community			Series C		
College District (GO)			5.000%, 08/01/25	5,000	5,060,544
5.000%, 08/01/32	1,710	1,723,433	Los Angeles County		
Glendale Unified School			Metropolitan		
District (GO) Series B			Transportation Authority		
□ 4.000%, 09/01/41			Sales Tax Revenue (RB)		
(Pre-refunded @			Series A		
\$100, 9/1/25).....	2,055	2,071,937	5.000%, 06/01/25	780	786,104
			4.000%, 07/01/27	5,925	5,951,488
			5.000%, 06/01/29	1,190	1,221,820

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)		
Los Angeles Department of Water & Power (RB) Series C 5.000%, 07/01/25	2,000	\$2,011,624	□ 3.500%, 08/01/38 (Pre-refunded @ \$100, 8/1/25).....	2,000	\$2,009,462
Los Angeles Department of Water & Power (RB) Series F-1 3.800%, 07/01/48	405	405,000	Mendocino-Lake Community College District (GO) (BAM) 5.000%, 08/01/27	1,200	1,212,885
Los Angeles Department of Water & Power Water System Revenue (RB) Series A-2 4.099%, 07/01/45	1,615	1,615,000	Metropolitan Water District of Southern California (RB) Series A □ 5.000%, 07/01/28 (Pre-refunded @ \$100, 7/1/25).....	3,515	3,549,863
Los Angeles Department of Water & Power Water System Revenue (RB) Series B 5.000%, 07/01/25	4,020	4,043,199	Modesto Irrigation District (RB) Series A 5.000%, 10/01/28	1,870	1,893,955
5.000%, 07/01/26	300	306,258	5.000%, 10/01/31	1,050	1,062,520
5.000%, 07/01/31	1,415	1,428,340	Modesto Irrigation District (RB) Series B 5.000%, 10/01/25	1,035	1,050,322
Los Angeles Department of Water & Power Water System Revenue (RB) Series C 5.000%, 07/01/25	535	538,087	Moreno Valley Public Financing Authority (RB) Series A 5.000%, 11/01/25	300	305,129
Los Angeles Unified School District (GO) Series A 5.000%, 07/01/25	2,965	2,992,584	5.000%, 11/01/26	270	280,688
5.000%, 07/01/27	9,100	9,174,180	Mountain View-Whisman School District (GO) Series C 5.000%, 09/01/25	600	608,643
4.000%, 07/01/33	1,350	1,351,775	5.000%, 09/01/26	400	415,746
4.000%, 07/01/34	7,155	7,162,940	Municipal Improvement Corp. of Los Angeles (RB) Series A 5.000%, 05/01/25	685	688,819
Los Angeles Unified School District (GO) Series QRR 5.000%, 07/01/25	150	151,396	Municipal Improvement Corp. of Los Angeles (RB) Series B 5.000%, 11/01/30	1,125	1,163,493
Los Rios Community College District (GO) 5.000%, 08/01/25	530	536,077	5.000%, 11/01/31	1,305	1,348,751
Manteca Unified School District (GO) Series B 5.000%, 08/01/25	570	577,043	North Lake Tahoe Public Financing Authority (RB) 5.000%, 12/01/25	175	178,310
Marin Community College District (GO) □ 3.500%, 08/01/34 (Pre-refunded @ \$100, 8/1/25).....	1,850	1,858,752	Northern California Power Agency (RB) Series A 5.000%, 07/01/25	905	913,756
□ 3.500%, 08/01/35 (Pre-refunded @ \$100, 8/1/25).....	1,750	1,758,279	Oakland Unified School District/Alameda County (GO) 5.000%, 08/01/25	1,835	1,856,675
□ 3.500%, 08/01/36 (Pre-refunded @ \$100, 8/1/25).....	1,975	1,984,344	5.000%, 08/01/28	3,200	3,292,840
□ 3.500%, 08/01/37 (Pre-refunded @ \$100, 8/1/25).....	3,500	3,516,558	Oakland Unified School District/Alameda County (GO) Series A 5.000%, 08/01/27	1,070	1,081,331

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)		
Oakland Unified School District/Alameda County (GO) (AGM) Series A 5.000%, 08/01/31	220	\$ 230,522	Riverside County Public Financing Authority (RB) □ 5.000%, 11/01/31 (Pre-refunded @ \$100, 11/1/25).....	855	\$ 870,185
Oceanside Unified School District (GO) 5.000%, 08/01/32	1,140	1,149,570	□ 5.250%, 11/01/45 (Pre-refunded @ \$100, 11/1/25).....	670	683,125
Oceanside Unified School District (GO) Series A 5.000%, 08/01/25	325	329,000	Sacramento City Unified School District (GO) (BAM) 5.000%, 07/01/25	830	837,688
Oxnard Union High School District (RN) 4.000%, 06/30/25	5,630	5,661,199	Sacramento City Unified School District (GO) (BAM) Series A 5.000%, 08/01/25	540	546,032
Palm Springs Unified School District (GO) Series A 5.000%, 08/01/25	325	329,016	Sacramento City Unified School District (GO) (AGM) 4.000%, 07/01/26	1,025	1,042,023
Palm Springs Unified School District (GO) Series B 5.000%, 08/01/25	1,400	1,417,298	Sacramento City Unified School District (GO) (AGM) Series B 8.000%, 08/01/25	1,510	1,548,966
Peralta Community College District (GO) Series A 5.000%, 08/01/25	800	800,927	Sacramento Municipal Utility District (RB) Series J 5.000%, 08/15/25	845	855,844
5.000%, 08/01/29.....	1,775	1,786,976	San Diego County Water Authority (RB) 5.000%, 05/01/27	3,210	3,227,133
4.000%, 08/01/30	3,500	3,501,143	San Diego County Water Authority (RB) Series A 5.000%, 05/01/25	495	498,017
Placentia-Yorba Linda Unified School District (COP) (AGM) 4.000%, 10/01/25	1,525	1,539,767	San Diego Public Facilities Financing Authority (RB) 5.000%, 10/15/29	1,000	1,013,954
Poway Unified School District (GO) 5.000%, 08/01/25	465	470,562	5.000%, 10/15/30	2,965	3,005,460
5.000%, 08/01/26	980	1,014,985	San Diego Public Facilities Financing Authority (RB) Series A 5.000%, 10/15/25	340	345,826
4.000%, 08/01/28	2,475	2,480,623	5.000%, 10/15/26	275	286,222
4.000%, 08/01/29	3,450	3,457,838	5.000%, 10/15/33	1,635	1,654,335
Regents of the University of California Medical Center Pooled Revenue (RB) Series K 1.450%, 05/15/47	4,200	4,200,000	5.000%, 05/15/34	5,000	5,129,219
Regents of the University of California Medical Center Pooled Revenue (RB) Series L 5.000%, 05/15/33	9,365	9,588,518	San Diego Public Facilities Financing Authority (RB) Series B 5.000%, 10/15/31	1,030	1,043,132
Regents of the University of California Medical Center Pooled Revenue (RB) Series O-2 1.500%, 05/15/45	2,815	2,815,000	5.000%, 10/15/32	1,000	1,012,321
			San Diego Unified School District (RN) Series A 5.000%, 06/30/25	3,760	3,795,268

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)		
San Diego Unified School District (GO) Series F 4.000%, 07/01/32	1,000	\$1,002,344	San Francisco Unified School District (GO) Series C 5.000%, 06/15/25	720	\$ 726,895
San Diego Unified School District (GO) Series H-2 5.000%, 07/01/25	4,775	4,824,941	San Francisco Unified School District (GO) Series F&C 4.000%, 06/15/31	2,000	2,000,227
San Diego Unified School District (GO) Series O-2 5.000%, 07/01/25	75	75,784	San Francisco Unified School District (GO) Series FC 5.000%, 06/15/28	7,100	7,113,006
San Diego Unified School District (GO) Series R4 5.000%, 07/01/27	3,010	3,036,642	San Jose Financing Authority (RB) Series B 5.000%, 11/01/25	570	580,467
San Francisco City & County Airport Comm-San Francisco International Airport (RB) Series A 4.000%, 05/01/25	1,650	1,655,428	San Luis Coastal Unified School District (GO) Series C 5.000%, 08/01/39 (Pre-refunded @ \$100, 8/1/26).....	750	776,204
San Francisco City & County Airport Comm-San Francisco International Airport (RB) Series A 5.000%, 05/01/25	1,270	1,277,242	San Mateo County Community College District (GO) Series A 5.000%, 09/01/45 (Pre-refunded @ \$100, 9/1/25).....	3,365	3,411,509
San Francisco City & County Airport Comm-San Francisco International Airport (RB) Series B 5.000%, 05/01/26	2,580	2,654,638	San Mateo County Transit District (RB) Series A 5.000%, 06/01/27	1,170	1,178,648
San Francisco City & County Public Utilities Commission Wastewater Revenue (RB) Series A 5.000%, 10/01/30	2,850	2,888,433	San Mateo County Transit District (RB) Series A 4.000%, 06/01/32	3,885	3,893,068
San Francisco City & County Public Utilities Commission Wastewater Revenue (RB) Series A 5.000%, 10/01/31	1,370	1,388,023	San Mateo County Transit District (RB) Series A 4.000%, 06/01/33	4,760	4,768,750
San Francisco City & County Public Utilities Commission Wastewater Revenue (RB) Series C 5.000%, 10/01/27	475	506,163	San Mateo Foster City Public Financing Authority (RB) Series B 5.000%, 08/01/25	555	561,636
San Francisco Community College District (GO) 5.000%, 06/15/25	830	837,121	San Mateo Joint Powers Financing Authority (RB) Series A 4.000%, 07/15/32	2,500	2,535,465
San Francisco Community College District (GO) 5.000%, 06/15/26	1,000	1,008,580	San Mateo Union High School District (GO) Series C 4.000%, 09/01/33	1,105	1,120,911
San Francisco Community College District (GO) (BAM) Series B 5.000%, 06/15/26	1,340	1,383,412	San Pablo Joint Powers Financing Authority (RB) (AGM) 4.000%, 11/01/25	180	181,747
San Francisco Unified School District (GO) 5.000%, 06/15/25	1,935	1,953,530	San Rafael City High School District (GO) Series B 5.000%, 08/01/25	310	313,830
San Francisco Unified School District (GO) Series B 4.000%, 06/15/25	1,545	1,554,196			

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)		
San Ysidro School District			State of California (GO)		
(GO) (AGM) Series B			Series C		
5.000%, 08/01/25	375	\$ 379,170	5.000%, 09/01/28	1,870	\$1,892,009
Santa Clara County			5.000%, 09/01/32	1,000	1,010,792
Financing Authority (RB)			State of California		
Series A			Department of Water		
3.000%, 11/15/25	1,000	1,000,247	Resources (RB) Series		
Santa Clara Valley			AW		
Transportation Authority			5.000%, 12/01/31	3,015	3,127,256
(RB) Series A			Stockton Public Financing		
5.000%, 04/01/25	6,080	6,105,071	Authority (RB) (AGC)		
□ 5.000%, 04/01/34			5.000%, 09/01/26	1,775	1,837,324
(Pre-refunded @			Stockton Unified School		
\$100, 4/1/25).....	1,000	1,003,942	District (GO) (BAM)		
Southern California Public			5.000%, 08/01/25	610	617,688
Power Authority (RB)			Stockton Unified School		
5.000%, 07/01/25	2,020	2,032,816	District (GO)		
Southern California Public			5.000%, 08/01/25	1,625	1,644,195
Power Authority (RB)			Stockton Unified School		
Series A			District (GO) Series A		
5.000%, 07/01/31	1,880	1,895,179	5.000%, 07/01/25	1,425	1,438,963
Southern California Water			Stockton Unified School		
Replenishment District			District (GO) Series B		
(RB)			5.000%, 08/01/25	210	212,481
5.000%, 08/01/32	2,310	2,329,733	Stockton Unified School		
State of California (GO)			District (GO) Series C		
5.500%, 02/01/25	9,380	9,380,000	5.000%, 08/01/25	410	414,843
5.000%, 04/01/25	7,325	7,353,367	Stockton Unified School		
5.000%, 08/01/25	5,715	5,783,546	District (COP)		
5.000%, 09/01/25	22,830	23,149,198	5.000%, 02/01/26	200	204,345
5.000%, 10/01/25	4,360	4,429,641	Tracy Public Financing		
5.000%, 12/01/25	5,000	5,099,812	Authority (RB) Series A		
3.000%, 03/01/26	1,875	1,877,283	5.000%, 11/01/25	440	447,752
5.000%, 03/01/26	4,900	4,908,503	Ukiah Public Financing		
5.000%, 04/01/26	1,500	1,541,851	Authority (RB)		
5.000%, 08/01/26	14,330	14,832,326	4.000%, 04/01/25	385	385,617
4.000%, 09/01/26	2,290	2,339,445	4.000%, 04/01/26	370	373,968
5.000%, 09/01/26	6,760	7,009,778	University of California		
4.000%, 11/01/26	7,315	7,489,146	(RB) Series BS		
5.000%, 08/01/28	1,575	1,626,382	5.000%, 05/15/25	4,520	4,551,403
5.000%, 09/01/28	5,930	6,133,886	University of California		
5.000%, 08/01/30	10,425	10,464,821	(RB) Series AL-3		
4.000%, 08/01/31	5,490	5,550,418	1.550%, 05/15/48	1,300	1,300,000
5.000%, 08/01/31	4,540	4,583,186	University of California		
5.250%, 08/01/31	2,955	2,986,707	(RB) Series AO		
5.000%, 10/01/31	90	90,179	5.000%, 05/15/25	1,940	1,952,104
5.000%, 03/01/32	3,950	3,957,852	5.000%, 05/15/32	1,000	1,006,239
5.250%, 08/01/32	2,025	2,046,229	University of California		
4.000%, 09/01/32	275	277,884	(RB) Series AR		
5.000%, 10/01/32	15	15,030	5.000%, 05/15/30	1,110	1,139,394
5.000%, 08/01/33	4,630	4,764,568	University of California		
State of California (GO)			(RB) Series BV		
Series B			5.000%, 05/15/25	1,665	1,676,568
5.000%, 10/01/26	4,575	4,752,720	University of California		
			(RB) Series BX		
			5.000%, 05/15/26	6,375	6,563,919

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)		
University of California			Western Placer Unified		
(RB) Series BZ			School District (RN)		
5.000%, 05/15/26	6,500	\$ 6,692,910	5.000%, 06/30/25	2,330	\$ 2,352,879
5.000%, 05/15/27	3,000	3,158,473			
University of California			TOTAL MUNICIPAL		
(RB) Series I			BONDS		
5.000%, 05/15/27	3,625	3,647,617	(Cost \$676,754,741).....		<u>677,130,101</u>
4.000%, 05/15/33	3,055	3,065,523			
Upper Santa Clara Valley			COMMERCIAL PAPER — (3.9%)		
Joint Powers Authority			California Educational		
(RB) Series A			Facilities Authority		
□ 5.000%, 08/01/34			2.800%, 04/03/25.....	6,600	6,602,542
(Pre-refunded @			California Statewide		
\$100, 8/1/25).....	1,350	1,365,474	Communities		
Ventura County Community			Development Authority		
College District (GO)			2.980%, 02/05/25.....	8,000	8,000,410
4.000%, 08/01/32	10,000	10,021,128	3.100%, 03/13/25.....	7,000	7,002,612
Vista Unified School			2.780%, 05/13/25.....	6,000	<u>5,999,944</u>
District (COP) (AGM)			TOTAL COMMERCIAL		
5.000%, 10/01/25	1,295	1,314,171	PAPER		
West Contra Costa Unified			(Cost \$27,600,000).....		<u>27,605,508</u>
School District (GO)					
Series B			Shares		
5.000%, 08/01/25	1,500	1,516,903	INVESTMENT COMPANIES — (0.0%)		
5.000%, 08/01/26	4,050	4,186,732	BlackRock Liquidity		
West Valley-Mission			Funds MuniCash		
Community College			(Cost \$290,529).....	290,500	<u>290,529</u>
District (GO) Series B			TOTAL INVESTMENTS — (100.0%)		
4.000%, 08/01/34	2,740	2,745,938	(Cost \$704,645,270)^..		<u>\$705,026,138</u>
West Valley-Mission					
Community College					
District (GO) Series C					
4.000%, 08/01/33	1,355	1,371,727			

Summary of the Portfolio's investments as of January 31, 2025, 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>
Assets				
Municipal Bonds.....	—	\$677,130,101	—	\$677,130,101
Commercial Paper.....	—	27,605,508	—	27,605,508
Investment Companies.....	\$290,529	—	—	290,529
Total Investments in Securities.....	<u>\$290,529</u>	<u>\$704,735,609</u>	<u>—</u>	<u>\$705,026,138</u>

DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MUNICIPAL BONDS — (100.0%)			CALIFORNIA — (Continued)		
CALIFORNIA — (100.0%)			California Health Facilities		
Alameda County Joint			Financing Authority (RB)		
Powers Authority (RB)			Series A		
Series A			5.000%, 11/15/25	4,840	\$4,920,268
5.000%, 12/01/34	3,750	\$4,315,986	5.000%, 02/01/27	1,740	1,750,014
Alhambra Unified School			5.000%, 12/01/27	375	396,609
District (GO) Series B			5.000%, 12/01/28	500	534,811
5.250%, 08/01/41	750	847,477	5.000%, 11/15/34	3,100	3,248,066
Alum Rock Union			4.000%, 04/01/38	1,600	1,604,071
Elementary School			5.000%, 08/15/41	2,000	2,179,849
District (GO) (BAM)			5.000%, 12/01/41	855	942,937
5.000%, 08/01/42	370	407,306	California Health Facilities		
Anaheim Housing & Public			Financing Authority (RB)		
Improvements Authority			Series B		
(RB) Series A			5.000%, 08/15/35	1,600	1,640,401
5.000%, 10/01/28	360	387,193	California Infrastructure &		
Arcadia Unified School			Economic Development		
District (GO)			Bank (RB) (AMBAC)		
3.000%, 08/01/26	1,035	1,036,199	Series A		
Berkeley Unified School			5.000%, 07/01/36		
District (GO) Series D			(Pre-refunded @		
4.000%, 08/01/44	1,445	1,454,107	\$100, 1/1/28).....	500	535,262
Berkeley Unified School			California Municipal		
District (GO) Series E			Finance Authority (RB)		
5.000%, 08/01/27	455	482,529	Series A		
Berryessa Union School			5.000%, 02/01/27	685	704,239
District (GO) Series B			5.000%, 02/01/29	825	867,696
5.000%, 08/01/26	150	155,646	5.000%, 02/01/30	1,000	1,062,694
Beverly Hills Unified			California Public Finance		
School District (GO)			Authority (RB) Series A		
Series A			5.000%, 06/01/28	520	552,506
4.000%, 08/01/30	1,350	1,385,925	California State Public		
Calexico Unified School			Works Board (RB)		
District (GO) (BAM)			Series B		
5.000%, 08/01/31	385	431,322	5.000%, 12/01/31	1,500	1,694,110
4.000%, 08/01/34	525	549,289	California State Public		
California Educational			Works Board (RB)		
Facilities Authority (RB)			Series A		
Series 2025A			5.000%, 08/01/27	4,000	4,215,291
5.000%, 04/01/44	700	782,759	5.000%, 02/01/28	5,030	5,351,007
California Health Facilities			California State Public		
Financing Authority (RB)			Works Board (RB)		
5.000%, 02/01/33	1,060	1,100,019	Series C		
5.000%, 02/01/34	1,250	1,295,978	5.000%, 11/01/28	1,790	1,929,283
California Health Facilities			5.000%, 08/01/35	675	748,513
Financing Authority (RB)			California State University		
Series A			(RB) Series A		
5.000%, 11/15/27	750	796,882	5.000%, 11/01/26	350	365,144
			3.250%, 11/01/28	4,000	4,001,724
			3.375%, 11/01/29	5,000	5,005,826
			5.000%, 11/01/31	1,210	1,242,285

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)		
4.000%, 11/01/35	2,000	\$2,011,120	City & County of San		
5.000%, 11/01/43	1,500	1,683,056	Francisco (GO) Series		
California Statewide			R1		
Communities			5.000%, 06/15/25.....	2,300	\$2,320,751
Development Authority			City of Long Beach Airport		
(RB) Series A			System Revenue (RB)		
4.000%, 06/01/25	1,165	1,169,548	(AGM) Series A		
4.000%, 06/01/26	1,035	1,051,334	5.000%, 06/01/27	220	232,187
5.000%, 03/01/27	1,490	1,516,397	5.000%, 06/01/28	205	220,834
5.000%, 12/01/43	2,750	3,009,620	City of Long Beach Harbor		
Calleguas Municipal Water			Revenue (RB) Series A		
District (RB) Series A			5.000%, 05/15/28	500	540,302
5.000%, 07/01/40	175	200,251	5.000%, 05/15/29	410	452,006
Carlsbad Unified School			City of Pasadena Water		
District (COP)			Revenue (RB) Series A		
4.000%, 10/01/26	85	86,725	5.000%, 06/01/25	360	362,698
4.000%, 10/01/28	150	156,254	City of Riverside Sewer		
4.000%, 10/01/29	110	115,633	Revenue (RB) Series A		
Cerritos Community			5.000%, 08/01/37	2,325	2,465,725
College District (GO)			City of San Francisco		
4.000%, 08/01/44	750	754,727	Public Utilities		
Cerritos Community			Commission Water		
College District (GO)			Revenue (RB)		
Series C			4.000%, 11/01/34	1,500	1,500,732
5.000%, 08/01/29	400	442,334	4.000%, 11/01/35	1,500	1,500,344
Chabot-Las Positas			City of San Francisco		
Community College			Public Utilities		
District (GO)			Commission Water		
4.000%, 08/01/34	2,635	2,663,325	Revenue (RB) Series A		
Chabot-Las Positas			4.000%, 11/01/30	1,405	1,430,284
Community College			City of San Mateo (ST)		
District (GO) Series C			(BAM)		
5.000%, 08/01/42	755	837,673	5.000%, 09/01/27	250	261,464
5.000%, 08/01/43	435	479,907	5.000%, 09/01/28	370	392,243
Chula Vista Elementary			City of Santa Clara Electric		
School District (GO)			Revenue (RB) Series A		
Series A			5.000%, 07/01/44	1,185	1,317,419
5.000%, 08/01/39	800	905,483	Clovis Unified School		
4.000%, 08/01/42	1,070	1,089,405	District (GO) Series B		
4.000%, 08/01/43	560	566,045	5.000%, 08/01/31	425	476,738
Chula Vista Municipal			5.000%, 08/01/32	340	379,786
Financing Authority (RB)			Compton Unified School		
5.000%, 05/01/25	275	276,533	District (GO) (BAM)		
City & County of San			Series B		
Francisco (COP)			4.000%, 06/01/31	750	763,540
5.000%, 04/01/25	1,000	1,003,927	Contra Costa		
City & County of San			Transportation Authority		
Francisco (COP) Series			Sales Tax Revenue (RB)		
A			Series A		
4.000%, 04/01/41	300	304,581	5.000%, 03/01/32	1,000	1,001,501
City & County of San			Contra Costa Water District		
Francisco (GO) Series			(RB) Series W		
2025B-1			5.000%, 10/01/25	400	406,583
5.000%, 06/15/43	4,000	4,386,221			

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)		
Corona-Norco Unified School District (GO) Series B 5.000%, 08/01/27	185	\$ 196,101	Folsom Cordova Unified School District School Facilities Improvement Dist No. 5 (GO) Series C 5.000%, 10/01/25	100	\$ 101,560
County of Sacramento (COP) (AGM) 5.000%, 10/01/28	795	861,941	Foothill-De Anza Community College District (GO) 4.000%, 08/01/37	500	502,320
Culver City School Facilities Financing Authority (RB) (AGM) 5.500%, 08/01/26	855	890,855	Fremont Union High School District (GO) Series A 5.000%, 08/01/25	795	804,744
Culver City Unified School District (GO) Series A 4.000%, 08/01/44	1,415	1,418,346	Fresno Unified School District (GO) Series A 4.000%, 08/01/27	710	734,144
Del Mar Union School District (GO) Series A 4.000%, 08/01/28	255	267,571	Garden Grove Public Financing Authority (RB) (BAM) Series A 5.000%, 04/01/43	200	221,516
Desert Sands Unified School District (GO) 5.000%, 08/01/29	535	590,424	Gilroy Unified School District (GO) 4.000%, 08/01/25	100	100,624
East Bay Municipal Utility District Wastewater System Revenue (RB) Series A 5.000%, 06/01/26	170	175,691	Goleta Union School District (GO) Series C 5.000%, 08/01/42	190	213,201
East Bay Regional Park District (RB) 4.000%, 05/01/44	695	698,289	5.000%, 08/01/43	480	535,692
East Bay Regional Park District (GO) Series A-1 5.000%, 09/01/27	550	585,008	5.000%, 08/01/44	325	360,494
East Side Union High School District (GO) 5.000%, 08/01/25	275	278,398	Grossmont Union High School District (GO) 5.000%, 08/01/27	500	527,766
5.000%, 08/01/26	325	336,990	4.000%, 08/01/30	1,760	1,791,564
El Camino Community College District Fountaination (GO) Series E 4.000%, 08/01/43	500	506,721	Hermosa Beach City School District (GO) Series C 3.000%, 08/01/28	510	508,720
El Dorado Irrigation District (COP) Series A 5.000%, 03/01/44	340	370,527	Indio Finance Authority (RB) (BAM) Series A 5.000%, 11/01/27	395	417,779
Elk Grove Unified School District (GO) 4.000%, 08/01/40	2,000	2,032,476	5.000%, 11/01/29	350	382,641
Evergreen School District (GO) 3.000%, 08/01/25	1,400	1,401,569	Irvine Unified School District (GO) Series D 5.000%, 09/01/43	1,325	1,464,960
Folsom Cordova Unified School District School Facilities Improvement Dist No. 5 (GO) Series B 5.000%, 10/01/26	250	260,015	Jefferson Union High School District (GO) 5.000%, 08/01/36	285	326,619
			Jefferson Union High School District (GO) Series A 5.000%, 08/01/36	155	177,635
			Kern Community College District (GO) Series C 4.000%, 08/01/25	265	266,863

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)		
Kern High School District (GO) 5.000%, 08/01/25	670	\$ 677,947	Los Angeles County Public Works Financing Authority (RB) Series E-1 5.000%, 12/01/40	2,530	\$2,698,159
Kern High School District (GO) Series A 3.000%, 08/01/26	990	991,723	Los Angeles County Public Works Financing Authority (RB) Series A 5.000%, 12/01/32	1,025	1,138,306
Lake County Public Financing Authority (RB) 4.000%, 05/01/42	750	759,718	Los Angeles County Public Works Financing Authority (RB) Series D 5.000%, 12/01/25	190	193,593
Lancaster Financing Authority (RB) (BAM) Series A 5.000%, 05/01/43	1,050	1,146,493	Los Angeles County Public Works Financing Authority (RB) Series F 5.000%, 12/01/26	425	442,533
Livermore-Amador Valley Water Management Agency (RB) 4.000%, 08/01/25	610	614,138	Los Angeles Department of Water & Power (RB) Series C 5.000%, 07/01/37	1,000	1,022,278
4.000%, 08/01/26	525	535,161	Los Angeles Department of Water & Power (RB) Series A 5.000%, 07/01/30	2,040	2,197,438
Lodi Unified School District (GO) 5.000%, 08/01/26	500	517,626	5.000%, 07/01/31	310	317,576
Lodi Unified School District (GO) Series 2020 4.000%, 08/01/27	335	345,490	Los Angeles Department of Water & Power (RB) Series B 5.000%, 07/01/29	705	723,780
Long Beach Bond Finance Authority (RB) 5.000%, 08/01/26	680	703,667	Los Angeles Department of Water & Power (RB) Series C 5.000%, 07/01/27	545	565,500
Long Beach Community College District (GO) Series C 5.000%, 08/01/28	140	151,563	5.000%, 07/01/41	505	537,087
Long Beach Unified School District (GO) 5.000%, 08/01/26	210	217,434	5.000%, 07/01/43	2,200	2,309,963
Long Beach Unified School District (GO) Series A 5.000%, 08/01/33	5,025	5,182,715	Los Angeles Department of Water & Power (RB) Series D 5.000%, 07/01/43	1,975	2,101,776
Los Alamitos Unified School District (GO) Series C 4.000%, 08/01/42	605	615,090	Los Angeles Department of Water & Power (RB) Series E 5.000%, 07/01/29	525	559,028
Los Angeles Community College District (GO) Series C 5.000%, 08/01/25	1,240	1,255,015	5.000%, 07/01/30	315	339,310
Los Angeles County Metropolitan Transportation Authority Sales Tax Revenue (RB) Series A 5.000%, 06/01/29	105	115,186	Los Angeles Department of Water & Power Water System Revenue (RB) Series A 5.000%, 07/01/25	290	291,674
			Los Angeles Department of Water & Power Water System Revenue (RB) Series B 3.000%, 07/01/26	3,435	3,402,085

DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

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	<u>Face Amount</u> (000)	<u>Value</u> †		<u>Face Amount</u> (000)	<u>Value</u> †
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
5.000%, 07/01/28	855	\$ 900,860	Modesto Irrigation District		
5.000%, 07/01/44	655	694,851	(RB) Series A		
Los Angeles Department of			5.000%, 10/01/37	1,120	\$1,189,570
Water & Power Water			Morongo Unified School		
System Revenue (RB)			District (GO) Series A		
Series D			5.000%, 08/01/25	80	80,929
5.000%, 07/01/43	3,800	4,006,660	5.000%, 08/01/26	220	227,690
Los Angeles Unified School			5.000%, 08/01/27	120	127,201
District (GO)			Mount Diablo Unified		
5.000%, 07/01/43	750	825,823	School District (GO)		
Los Angeles Unified School			5.000%, 08/01/30	3,900	4,372,834
District (GO) Series A			Mount Diablo Unified		
5.000%, 07/01/25	1,010	1,019,396	School District (GO)		
Los Angeles Unified School			Series A		
District (GO) Series B-1			4.000%, 08/01/25	925	931,729
5.000%, 07/01/27	610	642,355	4.000%, 08/01/26	475	485,316
5.000%, 07/01/34	1,940	2,039,434	Mount San Antonio		
Los Angeles Unified School			Community College		
District (GO) Series			District (GO) Series D		
QRR			4.000%, 08/01/44	715	719,506
5.000%, 07/01/43	1,000	1,110,538	Mount San Jacinto		
5.000%, 07/01/44	1,840	2,030,498	Community College		
Los Angeles Unified School			District (GO) Series C		
District (COP) (BAM)			4.000%, 08/01/25	400	402,694
Series A			Mountain View-Whisman		
5.000%, 10/01/27	1,000	1,056,829	School District (GO)		
Los Rios Community			Series C		
College District (GO)			4.000%, 09/01/43	1,000	1,013,727
5.000%, 08/01/26	500	517,104	Municipal Improvement		
5.000%, 08/01/27	415	440,109	Corp. of Los Angeles		
5.000%, 08/01/28	220	238,170	(RB) Series A		
Metropolitan Water District			5.000%, 11/01/30	3,885	4,341,556
of Southern California			Municipal Improvement		
(RB) Series A			Corp. of Los Angeles		
5.000%, 10/01/27	895	953,692	(RB) Series B		
Metropolitan Water District			5.000%, 11/01/31	3,975	4,108,265
of Southern California			5.000%, 11/01/32	2,630	2,716,358
(RB) Series B			4.000%, 11/01/34	1,355	1,368,599
4.000%, 10/01/25	1,000	1,010,869	Napa Valley Unified School		
3.000%, 07/01/28	3,420	3,460,543	District (GO) Series A		
Metropolitan Water District			4.000%, 08/01/34	1,115	1,126,823
of Southern California			North Lake Tahoe Public		
(RB) Series C			Financing Authority (RB)		
5.000%, 07/01/25	200	202,150	5.000%, 12/01/26	200	208,871
5.000%, 07/01/40	165	179,799	Northern California		
Mill Valley School District			Sanitation Agencies		
(GO) Series B			Financing Authority (RB)		
4.000%, 08/01/43	600	608,134	Series A		
4.000%, 08/01/44	520	524,694	5.000%, 12/01/25	1,000	1,020,984
Milpitas Unified School			5.000%, 12/01/26	360	376,495
District (GO) Series B			Northern Humboldt Union		
4.000%, 08/01/25	400	403,166	High School District		
4.000%, 08/01/26	400	409,457	(GO)		
4.000%, 08/01/27	250	259,423	4.000%, 08/01/26	240	244,398
4.000%, 08/01/28	510	535,162			

DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

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	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Novato Sanitary District (RB)			Redlands Unified School District (GO)		
5.000%, 02/01/28	1,475	\$1,581,780	5.000%, 07/01/26	300	\$ 309,736
Oakland Unified School District/Alameda County (GO) (AGM)			5.000%, 07/01/27	535	563,762
5.000%, 08/01/25	1,250	1,265,136	Redwood City School District (GO)		
Oakland Unified School District/Alameda County (GO)			5.000%, 08/01/27	50	53,025
5.000%, 08/01/26	575	595,269	5.000%, 08/01/28	85	92,020
Oakland Unified School District/Alameda County (GO) Series A			Redwood City School District (GO) Series A		
5.000%, 08/01/25	1,290	1,305,238	5.000%, 08/01/42	400	445,043
Oakland Unified School District/Alameda County (GO) Series C			Reed Union School District (GO)		
5.000%, 08/01/26	500	517,625	4.000%, 08/01/27	460	475,518
Oceanside Public Financing Authority (RB)			Regents of the University of California Medical Center Pooled Revenue (RB) Series O-2		
4.000%, 11/01/34	600	615,568	1.500%, 05/15/45	6,285	6,285,000
Oceanside Unified School District (GO)			Regents of the University of California Medical Center Pooled Revenue (RB) Series P		
5.000%, 08/01/40	500	555,646	5.000%, 05/15/41	3,000	3,295,348
5.000%, 08/01/41	500	552,179	5.000%, 05/15/42	1,250	1,364,121
Oceanside Unified School District (GO) Series B			Riverside County Infrastructure Financing Authority (RB) Series A		
5.000%, 08/01/42	225	247,723	5.000%, 11/01/25	1,255	1,276,363
Orange County Local Transportation Authority Sales Tax Revenue (RB)			Riverside Unified School District (GO) Series C		
5.000%, 02/15/41	2,000	2,114,209	5.000%, 08/01/27	225	238,613
Orange County Sanitation District (RB) Series A			5.000%, 08/01/29	225	248,309
5.000%, 02/01/34	965	983,951	5.000%, 08/01/30	310	348,428
Palm Springs Unified School District (GO)			Rowland Unified School District (GO) Series B		
Series A			4.000%, 08/01/44	660	668,343
3.000%, 08/01/25	5,415	5,414,321	Sacramento City Unified School District (GO)		
5.000%, 08/01/28	345	373,493	(BAM)		
Pittsburg Unified School District (GO)			5.000%, 07/01/27	750	789,363
4.000%, 08/01/34	500	502,267	Sacramento Municipal Utility District (RB)		
Placentia-Yorba Linda Unified School District (GO)			Series I		
4.000%, 08/01/29	1,000	1,053,982	5.000%, 08/15/25	1,500	1,519,251
Pomona Unified School District (GO)			Sacramento Municipal Utility District (RB)		
5.000%, 08/01/27	260	275,601	Series J		
Poway Unified School District (GO)			5.000%, 08/15/26	900	932,803
4.000%, 08/01/29	1,500	1,503,408	Sacramento Municipal Utility District (RB)		
			Series K		
			5.000%, 08/15/40	400	449,864

DFA CALIFORNIA 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>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Sacramento Suburban Water District (RB) Series A 5.000%, 11/01/27	765	\$ 815,614	San Diego Unified School District (GO) Series ZR-5A 5.000%, 07/01/43	200	\$ 223,876
Salinas City Elementary School District (GO) (BAM) Series A 7.000%, 08/01/38	210	261,748	San Diego Unified School District (GO) (NCFG) Series D-1 5.500%, 07/01/25	445	450,558
San Bernardino City Unified School District (GO) (AGM) Series H 5.000%, 08/01/40	2,270	2,543,335	San Francisco Bay Area Rapid Transit District (GO) Series B-1 4.000%, 08/01/36	340	349,055
San Diego Association of Governments (RB) Series A □ 5.000%, 11/15/26 (Pre-refunded @ \$100, 11/15/25).....	1,565	1,593,255	San Francisco Bay Area Rapid Transit District Sales Tax Revenue (RB) 4.000%, 07/01/26	385	393,112
San Diego Community College District (GO) Series A-1 5.000%, 08/01/44	2,770	3,134,835	San Francisco Bay Area Rapid Transit District Sales Tax Revenue (RB) Series A 4.000%, 07/01/34	95	96,653
San Diego County Regional Transportation Commission (RB) Series A 5.000%, 04/01/42	1,770	1,961,073	4.000%, 07/01/36	1,175	1,193,007
San Diego County Water Authority (RB) Series A 5.000%, 05/01/26	330	340,199	San Francisco City & County Airport Comm-San Francisco International Airport (RB) Series 2020-B 4.000%, 05/01/37	510	525,103
5.000%, 05/01/27	160	168,928	San Francisco City & County Airport Comm-San Francisco International Airport (RB) Series B 5.000%, 05/01/27	2,075	2,186,029
San Diego Public Facilities Financing Authority (RB) Series A 5.000%, 08/01/43	1,165	1,297,906	San Francisco City & County Public Utilities Commission Wastewater Revenue (RB) Series A 5.000%, 10/01/35	2,500	2,528,941
5.000%, 10/15/43	500	554,276	5.250%, 10/01/40	4,010	4,570,010
San Diego Regional Building Authority (RB) Series A 5.000%, 10/15/27	1,030	1,045,867	San Francisco Community College District (GO) 5.000%, 06/15/25	805	811,907
San Diego Unified School District (GO) Series B-3 5.000%, 07/01/44	445	494,351	San Francisco Community College District (GO) (BAM) Series B 5.000%, 06/15/44	630	687,096
San Diego Unified School District (GO) Series G 5.000%, 07/01/43	1,500	1,662,696	San Francisco Unified School District (GO) Series B 4.000%, 06/15/31	275	283,647
San Diego Unified School District (GO) Series O-2 5.000%, 07/01/43	1,250	1,399,227	San Francisco Unified School District (GO) Series C 5.000%, 06/15/27	2,245	2,376,827
San Diego Unified School District (GO) Series R-5 5.000%, 07/01/26	320	331,378			

DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

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	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
San Francisco Unified			Santa Clara County		
School District (GO)			Financing Authority (RB)		
Series F&C			Series A		
4.000%, 06/15/31	1,500	\$1,500,170	4.000%, 04/01/37	1,010	\$ 1,022,295
4.000%, 06/15/33	2,000	2,000,041	Santa Cruz City High		
San Joaquin Hills			School District (GO)		
Transportation Corridor			Series A		
Agency (RB) Series A			4.000%, 08/01/44	1,000	1,007,092
5.000%, 01/15/30	750	813,247	Santa Monica Community		
4.000%, 01/15/34	260	268,595	College District (GO)		
San Jose Financing			Series A		
Authority (RB) Series B			5.000%, 08/01/26	105	108,780
5.000%, 11/01/29	515	571,714	Santa Monica-Malibu		
5.000%, 11/01/30	400	452,428	Unified School District		
San Jose Unified School			(GO) Series C		
District (GO)			5.000%, 08/01/40	3,000	3,310,521
5.000%, 08/01/31	1,290	1,303,824	5.000%, 08/01/42	1,700	1,860,555
San Juan Unified School			Sonoma County Junior		
District (GO)			College District (GO)		
3.000%, 08/01/25	1,475	1,477,301	Series C		
3.000%, 08/01/26	3,135	3,149,591	5.000%, 08/01/29	1,015	1,120,151
San Juan Water District			5.000%, 08/01/30	815	916,919
(RB)			Sonoma Valley Unified		
5.000%, 02/01/26	500	511,606	School District (GO)		
San Leandro Unified			Series B		
School District (GO)			5.000%, 08/01/25	500	506,178
(BAM) Series A			Southern California Public		
4.000%, 08/01/25	125	125,934	Power Authority (RB)		
San Luis Obispo County			5.000%, 07/01/25	1,000	1,006,344
Financing Authority (RB)			Southern California Public		
Series A			Power Authority (RB)		
5.000%, 11/15/27	150	160,014	Series 1		
5.000%, 11/15/29	250	277,271	5.000%, 07/01/25	965	971,122
San Mateo County			Southern California Public		
Community College			Power Authority (RB)		
District (GO) Series B			Series A		
5.000%, 09/01/27	450	478,643	5.000%, 07/01/30	1,115	1,124,405
5.000%, 09/01/28	420	455,702	Southwestern Community		
San Pablo Joint Powers			College District (GO)		
Financing Authority (RB)			Series E-2		
(AGM)			3.000%, 08/01/25	200	200,420
4.000%, 11/01/26	165	168,710	4.000%, 08/01/26	280	285,833
4.000%, 11/01/27	140	144,893	State of California (GO)		
4.000%, 11/01/28	145	151,631	5.500%, 02/01/25	1,000	1,000,000
San Rafael Joint Powers			5.000%, 08/01/25	250	252,999
Financing Authority (RB)			5.000%, 09/01/25	840	851,744
5.000%, 06/01/27	140	147,831	5.000%, 10/01/25	1,750	1,777,953
Santa Ana Unified School			3.000%, 03/01/26	3,055	3,058,720
District (GO)			5.000%, 08/01/26	3,370	3,488,356
5.000%, 08/01/25	350	354,100	5.000%, 09/01/26	2,290	2,374,614
Santa Barbara Finance			3.000%, 03/01/27	2,565	2,582,355
Authority (RB)			3.500%, 08/01/27	2,855	2,911,642
4.000%, 05/15/42	960	974,955	5.000%, 08/01/27	9,895	10,401,627
			5.000%, 10/01/27	2,570	2,722,303

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)		
5.000%, 04/01/28	1,825	\$1,948,930	University of California		
5.000%, 08/01/28	3,570	3,803,516	(RB) Series AV		
5.000%, 10/01/28	6,780	7,304,636	5.000%, 05/15/32	1,905	\$ 1,992,560
5.000%, 11/01/28	1,180	1,245,226	University of California		
5.000%, 04/01/29	7,280	7,913,932	(RB) Series BE		
4.000%, 08/01/29	2,800	2,835,782	5.000%, 05/15/38	3,000	3,260,497
5.000%, 10/01/29	1,530	1,565,899	University of California		
5.000%, 11/01/29	1,210	1,328,563	(RB) Series BH		
5.000%, 12/01/29	3,055	3,359,044	5.000%, 05/15/25	1,115	1,122,747
5.000%, 09/01/30	1,420	1,464,818	University of California		
4.000%, 09/01/31	2,000	2,023,016	(RB) Series BN		
5.000%, 10/01/31	2,010	2,270,833	5.000%, 05/15/41	2,510	2,789,978
5.000%, 08/01/32	1,790	1,842,820	University of California		
5.000%, 04/01/33	1,940	2,085,766	(RB) Series BZ		
4.000%, 11/01/33	1,360	1,385,046	5.000%, 05/15/40	5,000	5,723,573
4.000%, 11/01/35	1,000	1,015,612	Ventura County Community		
4.000%, 10/01/39	1,500	1,529,643	College District (GO)		
5.000%, 10/01/39	755	847,384	□ 5.000%, 08/01/30		
5.000%, 09/01/41	880	961,712	(Pre-refunded @		
5.000%, 04/01/42	1,455	1,570,948	\$100, 8/1/25).....	500	505,731
5.000%, 09/01/43	1,250	1,386,381	4.000%, 08/01/32	3,000	3,006,338
5.000%, 08/01/44	1,000	1,104,863	Walnut Creek Elementary		
State of California (GO)			School District Contra		
Series C			Costa County (GO)		
5.000%, 11/01/37	395	444,255	4.000%, 09/01/25	100	100,819
State of California			West Basin Municipal		
Department of Water			Water District (RB)		
Resources (RB) Series			Series A		
BF			5.000%, 08/01/27	770	816,587
5.000%, 12/01/28	105	114,638	5.000%, 08/01/30	2,820	2,880,153
Stockton Unified School			West Contra Costa Unified		
District (COP)			School District (GO)		
5.000%, 02/01/31	335	353,079	Series A-1		
Stockton Unified School			5.000%, 08/01/25	520	525,860
District (GO) (AGM)			5.000%, 08/01/26	545	563,400
Series A			5.000%, 08/01/27	575	607,026
5.000%, 07/01/27	1,585	1,677,832	West Contra Costa Unified		
Stockton Unified School			School District (GO)		
District (GO) (AGM)			(BAM) Series B		
Series C			5.000%, 08/01/44	365	400,949
5.000%, 08/01/27	1,260	1,336,234	West Valley-Mission		
Sunnyvale School District			Community College		
(GO)			District (GO) Series A		
5.000%, 09/01/25	640	649,108	5.000%, 08/01/29	135	149,161
Sylvan Union School			Windsor Unified School		
District (GO) Series C			District (GO)		
5.000%, 08/01/26	405	419,156	4.000%, 08/01/26	105	106,924
Tracy Public Financing					
Authority (RB) Series A			TOTAL MUNICIPAL		
5.000%, 11/01/27	490	520,943	BONDS		
5.000%, 11/01/28	510	551,553	(Cost \$423,249,222).....		<u>420,271,152</u>
University of California					
(RB) Series AO					
5.000%, 05/15/31	1,635	1,645,201			

DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INVESTMENT COMPANIES — (0.0%)		
BlackRock Liquidity Funds MuniCash (Cost \$206,465).....	206,444	\$ 206,465
TOTAL INVESTMENTS — (100.0%) (Cost \$423,455,687)^..		<u>\$420,477,617</u>

Summary of the Portfolio's investments as of January 31, 2025, 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>
Assets				
Municipal Bonds.....	—	\$420,271,152	—	\$420,271,152
Investment Companies.....	\$206,465	—	—	206,465
Total Investments in Securities.....	<u>\$206,465</u>	<u>\$420,271,152</u>	<u>—</u>	<u>\$420,477,617</u>

DFA NY MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MUNICIPAL BONDS — (98.0%)			NEW YORK — (Continued)		
NEW YORK — (98.0%)			City of North Tonawanda		
Amherst Central School			(GO)		
District (GO) (ST AID			4.750%, 05/16/25	750	\$ 752,976
WITHHLDG)			City of Rochester (GO)		
4.000%, 08/06/25	1,045	\$1,051,427	Series II		
Bethlehem Central School			4.500%, 02/27/25	2,000	2,002,009
District (GO) (ST AID			City of Rochester (GO)		
WITHHLDG)			Series III		
5.000%, 06/15/25	1,015	1,024,696	5.000%, 07/31/25	2,580	2,606,510
Canton Central School			City of Schenectady (GO)		
District (GO) (ST AID			4.500%, 05/02/25	730	732,802
WITHHLDG) Series A			City of Yonkers (GO) (AGM		
4.000%, 06/27/25	965	969,482	ST AID WITHHLDG)		
City of New York (GO)			Series B		
Series A			5.000%, 02/15/26	280	286,729
5.000%, 08/01/25	1,080	1,092,041	Cold Spring Harbor Central		
5.000%, 08/01/27	2,275	2,298,980	School District (GO) (ST		
City of New York (GO)			AID WITHHLDG)		
Series A1			3.000%, 06/15/25	300	299,929
4.000%, 08/01/32	1,045	1,052,292	County of Chautauqua		
4.000%, 08/01/36	750	751,632	(GO) (BAM)		
5.000%, 08/01/38	500	510,514	4.000%, 06/01/25	325	326,324
City of New York (GO)			County of Erie (GO) Series		
Series A-1			A		
5.000%, 08/01/27	2,500	2,635,175	5.000%, 09/15/25	190	192,630
City of New York (GO)			5.000%, 09/15/26	350	363,562
Series A-4			County of Nassau (GO)		
1.850%, 09/01/49	190	190,000	Series C		
City of New York (GO)			5.000%, 10/01/32	515	537,181
Series B-4			County of Schenectady		
1.850%, 10/01/46	140	140,000	(GO)		
City of New York (GO)			5.000%, 06/15/25	140	141,172
Series C			County of Suffolk (GO)		
5.000%, 08/01/25	2,025	2,047,577	(AGM) Series A		
5.000%, 08/01/27	845	846,478	5.000%, 02/01/25	1,000	1,000,000
5.000%, 08/01/29	1,610	1,612,815	Croton-Harmon Union Free		
5.000%, 08/01/31	2,445	2,449,276	School District (GO) (ST		
City of New York (GO)			AID WITHHLDG) Series		
Series E			A		
5.000%, 08/01/26	1,315	1,358,725	4.000%, 06/27/25	920	923,524
5.000%, 08/01/27	1,100	1,133,337	Dutchess County Local		
City of New York (GO)			Development Corp. (RB)		
Series E1			Series B		
5.000%, 04/01/25	825	827,964	4.000%, 07/01/34	20	20,013
City of New York (GO)			East Greenbush Central		
Series F-1			School District (GO) (ST		
5.000%, 08/01/25	440	444,906	AID WITHHLDG)		
5.000%, 08/01/26	1,395	1,441,385	3.500%, 12/11/25	795	799,623
5.000%, 06/01/35	750	754,960			

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)		
East Hampton Union Free School District (GO) (ST AID WITHHLDG) Series B			Naples Central School District (GO) (ST AID WITHHLDG)		
4.500%, 06/26/25	1,000	\$1,006,793	4.250%, 06/25/25	1,000	\$1,004,452
Elmira City School District (GO) (ST AID WITHHLDG)			New York City Industrial Development Agency (RB) (AGM) Series A		
4.500%, 06/13/25	650	653,787	5.000%, 03/01/28	520	549,716
Empire State Development Corp. (RB) Series A			New York Convention Center Development Corp. (RB)		
5.000%, 03/15/25	4,105	4,115,926	5.000%, 11/15/25	115	116,578
5.000%, 03/15/30	2,935	2,992,761	New York State Dormitory Authority (RB) Series		
5.000%, 03/15/32	905	924,613	2015B-C		
4.000%, 03/15/37	3,010	3,017,140	5.000%, 03/15/41	2,000	2,016,145
5.000%, 03/15/38	1,500	1,513,940	New York State Dormitory Authority (RB) Series A		
Erie County Industrial Development Agency (RB) (ST AID WITHHLDG) Series A			□ 5.000%, 02/15/25 (Pre-refunded @ \$100, 2/15/25)	2,610	2,611,793
5.000%, 05/01/25	250	251,433	5.000%, 03/15/25	2,825	2,832,622
Geneva City School District (GO) (ST AID WITHHLDG)			□ 5.000%, 03/15/26 (Pre-refunded @ \$100, 3/15/25)	860	862,330
4.000%, 06/27/25	1,040	1,044,720	5.000%, 03/15/26	2,570	2,637,227
Herricks Union Free School District (GO) (ST AID WITHHLDG)			□ 5.000%, 03/15/29 (Pre-refunded @ \$100, 3/15/25)	1,085	1,087,939
4.000%, 07/30/25	1,070	1,076,359	5.000%, 03/15/30	1,425	1,467,231
Horseheads Central School District (GO) (ST AID WITHHLDG)			□ 5.000%, 07/01/31 (Pre-refunded @ \$100, 7/1/25)	1,250	1,261,831
4.000%, 06/26/25	750	752,949	5.000%, 03/15/33	1,395	1,413,345
Lake Placid Central School District (GO) (ST AID WITHHLDG)			5.000%, 07/01/35	1,450	1,457,670
4.000%, 06/15/25	560	562,621	5.000%, 03/15/36	2,000	2,047,818
Lancaster Central School District (GO) (ST AID WITHHLDG)			New York State Dormitory Authority (RB) Series B		
4.500%, 06/06/25	1,175	1,181,594	5.000%, 02/15/25	615	615,475
Lewiston-Porter Central School District (GO) (ST AID WITHHLDG)			□ 5.000%, 02/15/29 (Pre-refunded @ \$100, 2/15/25)	2,475	2,476,911
4.250%, 06/24/25	765	768,840	5.000%, 02/15/41	2,000	2,001,544
Metropolitan Transportation Authority (RB) Series C1			New York State Dormitory Authority (RB) Series B-GRP B		
5.000%, 11/15/34	970	977,900	5.000%, 02/15/35	1,500	1,501,158
Monroe County Industrial Development Corp. (RB) Series A			New York State Dormitory Authority (RB) Series D		
5.000%, 12/01/25	300	303,127	5.000%, 02/15/26	60	61,445
5.000%, 07/01/26	1,185	1,195,445	5.000%, 02/15/30	2,870	2,953,047
			New York State Dormitory Authority (RB) Series E		
			5.000%, 02/15/25	1,015	1,015,784

DFA NY MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value</u> †		<u>Face Amount</u> (000)	<u>Value</u> †
NEW YORK — (Continued)			NEW YORK — (Continued)		
□ 4.000%, 03/15/27 (Pre-refunded @ \$100, 9/15/25).....	3,720	\$3,751,091	Salmon River Central School District (GO) (ST AID WITHHLDG)		
5.000%, 02/15/30	825	826,197	4.000%, 06/27/25	900	\$ 903,667
4.000%, 02/15/34	2,500	2,500,551	Southampton Union Free School District (GO) (ST AID WITHHLDG)		
4.000%, 02/15/35	1,000	999,982	5.000%, 06/20/25	750	755,515
5.000%, 03/15/35	2,070	2,090,124	Southwestern Central School District (GO) (ST AID WITHHLDG) Series A		
5.000%, 03/15/36	2,500	2,523,998	4.250%, 06/26/25	1,030	1,035,690
Niagara Falls City School District (GO) (BAM ST AID WITHHLDG)			Suffolk County Water Authority (RB)		
5.000%, 06/15/25	785	791,716	4.000%, 06/01/31	2,160	2,167,095
Niagara Falls City School District (GO) (ST AID WITHHLDG)			Tonawanda City School District (GO) (ST AID WITHHLDG)		
4.500%, 07/10/25	500	503,065	4.500%, 06/13/25	1,000	1,005,604
North Syracuse Central School District (GO) (ST AID WITHHLDG)			Town of Amherst (GO)		
4.250%, 08/01/25	1,000	1,006,329	4.000%, 10/30/25	2,500	2,520,721
Oriskany Central School District (GO) (ST AID WITHHLDG)			Town of Babylon (GO)		
4.500%, 06/27/25	1,010	1,016,036	3.000%, 07/01/25	375	375,024
Oswego City School District (GO) (ST AID WITHHLDG)			Town of Bedford (GO) Series A		
4.500%, 07/18/25	650	654,345	3.000%, 03/15/25	330	329,996
Port Authority of New York & New Jersey (RB)			Town of East Hampton (GO) Series A		
Series 189			4.000%, 08/15/25	780	784,915
5.000%, 05/01/28	1,325	1,331,381	Town of Harrison/Village of Harrison (GO)		
Port Authority of New York & New Jersey (RB)			5.000%, 07/01/25	140	141,316
Series 194			Town of Hempstead (GO) (AGM)		
5.000%, 10/15/35	2,000	2,022,858	4.000%, 04/01/28	2,000	2,002,679
Port Authority of New York & New Jersey (RB)			Town of Islip (GO)		
Series 230			4.000%, 10/15/29	725	731,487
4.000%, 12/01/25	385	389,516	Town of Monroe (GO)		
Port Authority of New York & New Jersey (RB)			4.000%, 08/01/25	1,000	1,006,078
Series 243			Town of North Hempstead (GO) Series A		
5.000%, 12/01/25	1,525	1,555,288	4.000%, 03/21/25	2,305	2,308,599
Poughkeepsie School District (GO) (ST AID WITHHLDG)			Town of North Hempstead (GO) Series B		
4.500%, 06/25/25	250	251,443	4.000%, 09/19/25	525	529,116
Riverhead Central School District (GO) (ST AID WITHHLDG) Series A			Town of Oyster Bay (GO)		
5.000%, 03/15/25	710	711,792	4.000%, 08/21/25	1,435	1,444,256
			Town of Webster (GO) Series A		
			4.000%, 08/26/25	1,050	1,056,473
			Triborough Bridge & Tunnel Authority (RB) Series C-1		
			5.000%, 11/15/25	1,310	1,335,350

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)		
Triborough Bridge & Tunnel Authority (RB) Series 2008-B-3 5.000%, 11/15/37	1,835	\$1,856,736	Westhampton Beach Union Free School District (GO) (ST AID WITHHLDG) 4.000%, 06/26/25	885	\$ 889,260
Triborough Bridge & Tunnel Authority (RB) Series A 5.000%, 11/15/25	1,340	1,365,930	TOTAL MUNICIPAL BONDS (Cost \$143,204,923).....		<u>143,261,699</u>
Triborough Bridge & Tunnel Authority (RB) Series C-2 5.000%, 05/15/25	1,065	1,072,027		<u>Shares</u>	
Utica School District (GO) (ST AID WITHHLDG) 4.500%, 07/25/25	1,000	1,007,414	INVESTMENT COMPANIES — (2.0%) BlackRock Liquidity Funds MuniCash (Cost \$2,934,956)....	2,934,662	<u>2,934,955</u>
Village of Garden City (GO) 4.000%, 02/14/25	2,000	2,000,578	TOTAL INVESTMENTS — (100.0%) (Cost \$146,139,879)^...		<u>\$146,196,654</u>
Village of Kings Point (GO) 4.250%, 07/18/25	1,000	1,005,991			
Wayne Central School District (GO) (ST AID WITHHLDG) 4.250%, 06/27/25	750	753,815			

Summary of the Portfolio's investments as of January 31, 2025, 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>
Assets				
Municipal Bonds.....	—	\$143,261,699	—	\$143,261,699
Investment Companies.....	\$2,934,955	—	—	2,934,955
Total Investments in Securities.....	<u>\$2,934,955</u>	<u>\$143,261,699</u>	<u>—</u>	<u>\$146,196,654</u>

DIMENSIONAL RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
DOMESTIC EQUITIES — (14.7%)		
U.S. Large Company Portfolio.....	86,748	\$ 3,475,977
U.S. Core Equity 1 Portfolio.....	77,899	<u>3,473,525</u>
TOTAL DOMESTIC EQUITIES.....		<u>6,949,502</u>
INTERNATIONAL EQUITIES — (5.3%)		
Large Cap International Portfolio.....	41,655	1,161,341
Emerging Markets Core Equity Portfolio.....	32,801	766,887
International Core Equity Portfolio.....	36,339	<u>580,700</u>
TOTAL INTERNATIONAL EQUITIES.....		<u>2,508,928</u>
FIXED INCOME (DOMESTIC) — (80.0%)		
DFA Inflation-Protected Securities Portfolio.....	2,083,215	22,727,874
DFA One-Year Fixed Income Portfolio.....	1,476,234	<u>15,131,398</u>
TOTAL FIXED INCOME (DOMESTIC).....		<u>37,859,272</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$43,102,229).....		<u>\$47,317,702</u>
TEMPORARY CASH INVESTMENTS — (0.0%)		
‡State Street Institutional U.S. Government Money Market Fund, 4.330% (Cost \$16,198).....	16,198	<u>16,198</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$43,118,427)^^.....		<u>\$47,333,900</u>

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Assets				
Affiliated Investment Companies.....	\$47,317,702	—	—	\$47,317,702
Temporary Cash Investments.....	16,198	—	—	16,198
Total Investments in Securities.....	\$47,333,900	—	—	\$47,333,900

DIMENSIONAL 2045 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

January 31, 2025

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (99.9%)		
DOMESTIC EQUITIES — (57.9%)		
U.S. Core Equity 1 Portfolio.....	1,249,357	\$ 55,708,811
U.S. Large Company Portfolio.....	1,389,330	<u>55,670,458</u>
TOTAL DOMESTIC EQUITIES.....		<u>111,379,269</u>
INTERNATIONAL EQUITIES — (20.9%)		
Large Cap International Portfolio.....	671,300	18,715,842
Emerging Markets Core Equity Portfolio.....	520,936	12,179,492
International Core Equity Portfolio.....	584,653	<u>9,342,751</u>
TOTAL INTERNATIONAL EQUITIES.....		<u>40,238,085</u>
FIXED INCOME (DOMESTIC) — (0.2%)		
DFA LTIP Portfolio.....	87,583	<u>481,707</u>
FIXED INCOME (INTERNATIONAL) — (20.9%)		
DFA Two-Year Global Fixed Income Portfolio.....	2,058,159	20,087,628
DFA Short-Term Extended Quality Portfolio.....	1,925,947	<u>20,087,627</u>
TOTAL FIXED INCOME (INTERNATIONAL).....		<u>40,175,255</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$136,470,195).....		<u>\$192,274,316</u>
TEMPORARY CASH INVESTMENTS — (0.1%)		
‡State Street Institutional U.S. Government Money Market Fund, 4.330% (Cost \$173,626).....	173,626	<u>173,626</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$136,643,821)^.....		<u>\$192,447,942</u>

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Assets				
Affiliated Investment Companies.....	\$192,274,316	—	—	\$192,274,316
Temporary Cash Investments.....	173,626	—	—	173,626
Total Investments in Securities.....	<u>\$192,447,942</u>	<u>—</u>	<u>—</u>	<u>\$192,447,942</u>

DIMENSIONAL 2050 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

January 31, 2025

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (99.9%)		
DOMESTIC EQUITIES — (67.6%)		
U.S. Large Company Portfolio.....	1,449,487	\$ 58,080,937
U.S. Core Equity 1 Portfolio.....	1,301,445	<u>58,031,437</u>
TOTAL DOMESTIC EQUITIES.....		<u>116,112,374</u>
INTERNATIONAL EQUITIES — (24.4%)		
Large Cap International Portfolio.....	698,660	19,478,651
Emerging Markets Core Equity Portfolio.....	547,323	12,796,397
International Core Equity Portfolio.....	605,502	<u>9,675,921</u>
TOTAL INTERNATIONAL EQUITIES.....		<u>41,950,969</u>
FIXED INCOME (INTERNATIONAL) — (7.9%)		
DFA Short-Term Extended Quality Portfolio.....	653,408	6,815,046
DFA Two-Year Global Fixed Income Portfolio.....	698,263	<u>6,815,045</u>
TOTAL FIXED INCOME (INTERNATIONAL).....		<u>13,630,091</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$119,144,828).....		<u>\$171,693,434</u>
TEMPORARY CASH INVESTMENTS — (0.1%)		
‡State Street Institutional U.S. Government Money Market Fund, 4.330%		
(Cost \$152,157).....	152,157	<u>152,157</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$119,296,985)^.....		<u>\$171,845,591</u>

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Assets				
Affiliated Investment Companies.....	\$171,693,434	—	—	\$171,693,434
Temporary Cash Investments.....	152,157	—	—	152,157
Total Investments in Securities.....	<u>\$171,845,591</u>	<u>—</u>	<u>—</u>	<u>\$171,845,591</u>

DIMENSIONAL 2055 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

January 31, 2025

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (99.9%)		
DOMESTIC EQUITIES — (69.8%)		
U.S. Large Company Portfolio.....	1,000,874	\$ 40,105,025
U.S. Core Equity 1 Portfolio.....	898,835	<u>40,079,058</u>
TOTAL DOMESTIC EQUITIES.....		<u>80,184,083</u>
INTERNATIONAL EQUITIES — (25.1%)		
Large Cap International Portfolio.....	478,551	13,342,004
Emerging Markets Core Equity Portfolio.....	377,630	8,828,996
International Core Equity Portfolio.....	417,762	<u>6,675,833</u>
TOTAL INTERNATIONAL EQUITIES.....		<u>28,846,833</u>
FIXED INCOME (INTERNATIONAL) — (5.0%)		
DFA Two-Year Global Fixed Income Portfolio.....	294,722	2,876,480
DFA Short-Term Extended Quality Portfolio.....	275,789	<u>2,876,480</u>
TOTAL FIXED INCOME (INTERNATIONAL).....		<u>5,752,960</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$84,185,233).....		<u>\$114,783,876</u>
TEMPORARY CASH INVESTMENTS — (0.1%)		
‡State Street Institutional U.S. Government Money Market Fund, 4.330% (Cost \$61,412).....	61,412	<u>61,412</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$84,246,645)^^.....		<u>\$114,845,288</u>

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Assets				
Affiliated Investment Companies.....	\$114,783,876	—	—	\$114,783,876
Temporary Cash Investments.....	61,412	—	—	61,412
Total Investments in Securities.....	\$114,845,288	—	—	\$114,845,288

DIMENSIONAL 2060 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

January 31, 2025

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (99.8%)		
DOMESTIC EQUITIES — (69.7%)		
U.S. Large Company Portfolio.....	819,362	\$32,831,850
U.S. Core Equity 1 Portfolio.....	734,698	<u>32,760,176</u>
TOTAL DOMESTIC EQUITIES.....		<u>65,592,026</u>
INTERNATIONAL EQUITIES — (25.1%)		
Large Cap International Portfolio.....	391,110	10,904,158
Emerging Markets Core Equity Portfolio.....	309,675	7,240,189
International Core Equity Portfolio.....	341,577	<u>5,458,399</u>
TOTAL INTERNATIONAL EQUITIES.....		<u>23,602,746</u>
FIXED INCOME (INTERNATIONAL) — (5.0%)		
DFA Two-Year Global Fixed Income Portfolio.....	241,789	2,359,859
DFA Short-Term Extended Quality Portfolio.....	226,257	<u>2,359,859</u>
TOTAL FIXED INCOME (INTERNATIONAL).....		<u>4,719,718</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$69,080,396).....		<u>\$93,914,490</u>
TEMPORARY CASH INVESTMENTS — (0.2%)		
‡State Street Institutional U.S. Government Money Market Fund, 4.330%		
(Cost \$182,264).....	182,264	<u>182,264</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$69,262,660)^^.....		<u>\$94,096,754</u>

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Assets				
Affiliated Investment Companies.....	\$93,914,490	—	—	\$93,914,490
Temporary Cash Investments.....	182,264	—	—	182,264
Total Investments in Securities.....	\$94,096,754	—	—	\$94,096,754

DIMENSIONAL 2065 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

January 31, 2025

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (99.7%)		
DOMESTIC EQUITIES — (69.7%)		
U.S. Large Company Portfolio.....	263,703	\$10,566,575
U.S. Core Equity 1 Portfolio.....	236,455	<u>10,543,545</u>
TOTAL DOMESTIC EQUITIES.....		<u>21,110,120</u>
INTERNATIONAL EQUITIES — (25.0%)		
Large Cap International Portfolio.....	126,058	3,514,479
Emerging Markets Core Equity Portfolio.....	99,207	2,319,465
International Core Equity Portfolio.....	109,936	<u>1,756,779</u>
TOTAL INTERNATIONAL EQUITIES.....		<u>7,590,723</u>
FIXED INCOME (INTERNATIONAL) — (5.0%)		
DFA Two-Year Global Fixed Income Portfolio.....	77,826	759,583
DFA Short-Term Extended Quality Portfolio.....	72,827	<u>759,583</u>
TOTAL FIXED INCOME (INTERNATIONAL).....		<u>1,519,166</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$25,676,298).....		<u>\$30,220,009</u>
TEMPORARY CASH INVESTMENTS — (0.3%)		
‡State Street Institutional U.S. Government Money Market Fund, 4.330% (Cost \$81,044).....	81,044	<u>81,044</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$25,757,342)^^.....		<u>\$30,301,053</u>

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Assets				
Affiliated Investment Companies.....	\$30,220,009	—	—	\$30,220,009
Temporary Cash Investments.....	81,044	—	—	81,044
Total Investments in Securities.....	\$30,301,053	—	—	\$30,301,053

DIMENSIONAL 2070 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (99.9%)		
DOMESTIC EQUITIES — (69.9%)		
U.S. Core Equity 1 Portfolio.....	81	\$ 3,587
U.S. Large Company Portfolio.....	89	3,580
TOTAL DOMESTIC EQUITIES.....		<u>7,167</u>
INTERNATIONAL EQUITIES — (25.1%)		
Large Cap International Portfolio.....	43	1,200
Emerging Markets Core Equity Portfolio.....	34	783
International Core Equity Portfolio.....	37	596
TOTAL INTERNATIONAL EQUITIES.....		<u>2,579</u>
FIXED INCOME (INTERNATIONAL) — (4.9%)		
DFA Two-Year Global Fixed Income Portfolio.....	25	250
DFA Short-Term Extended Quality Portfolio.....	24	249
TOTAL FIXED INCOME (INTERNATIONAL).....		<u>499</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$9,950).....		<u>\$10,245</u>
TEMPORARY CASH INVESTMENTS — (0.1%)		
†State Street Institutional U.S. Government Money Market Fund, 4.330%		
(Cost \$9).....	9	9
TOTAL INVESTMENTS — (100.0%)		
(Cost \$9,959)^^.....		<u>\$10,254</u>

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Assets				
Affiliated Investment Companies.....	\$10,245	—	—	\$10,245
Temporary Cash Investments.....	9	—	—	9
Total Investments in Securities.....	<u>\$10,254</u>	<u>—</u>	<u>—</u>	<u>\$10,254</u>

DIMENSIONAL 2010 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

January 31, 2025

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (99.5%)		
DOMESTIC EQUITIES — (14.5%)		
U.S. Core Equity 1 Portfolio.....	21,968	\$ 979,565
U.S. Large Company Portfolio.....	24,430	978,885
TOTAL DOMESTIC EQUITIES.....		<u>1,958,450</u>
INTERNATIONAL EQUITIES — (5.2%)		
Large Cap International Portfolio.....	11,693	325,996
Emerging Markets Core Equity Portfolio.....	9,237	215,954
International Core Equity Portfolio.....	10,201	163,020
TOTAL INTERNATIONAL EQUITIES.....		<u>704,970</u>
FIXED INCOME (DOMESTIC) — (79.8%)		
DFA Inflation-Protected Securities Portfolio.....	716,961	7,822,042
DFA One-Year Fixed Income Portfolio.....	286,155	2,933,093
TOTAL FIXED INCOME (DOMESTIC).....		<u>10,755,135</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$12,143,339).....		<u>\$13,418,555</u>
TEMPORARY CASH INVESTMENTS — (0.5%)		
‡State Street Institutional U.S. Government Money Market Fund, 4.330% (Cost \$62,201).....	62,201	62,201
TOTAL INVESTMENTS — (100.0%) (Cost \$12,205,540)^^.....		<u>\$13,480,756</u>

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Assets				
Affiliated Investment Companies.....	\$13,418,555	—	—	\$13,418,555
Temporary Cash Investments.....	62,201	—	—	62,201
Total Investments in Securities.....	\$13,480,756	—	—	\$13,480,756

DIMENSIONAL 2015 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

January 31, 2025

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
DOMESTIC EQUITIES — (18.5%)		
U.S. Large Company Portfolio.....	61,236	\$ 2,453,728
U.S. Core Equity 1 Portfolio.....	54,991	<u>2,452,028</u>
TOTAL DOMESTIC EQUITIES.....		<u>4,905,756</u>
INTERNATIONAL EQUITIES — (6.8%)		
Large Cap International Portfolio.....	29,837	831,869
Emerging Markets Core Equity Portfolio.....	23,206	542,548
International Core Equity Portfolio.....	25,911	<u>414,060</u>
TOTAL INTERNATIONAL EQUITIES.....		<u>1,788,477</u>
FIXED INCOME (DOMESTIC) — (74.7%)		
DFA Inflation-Protected Securities Portfolio.....	1,787,985	19,506,910
DFA LTIP Portfolio.....	52,235	<u>287,294</u>
TOTAL FIXED INCOME (DOMESTIC).....		<u>19,794,204</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$23,468,714).....		<u>\$26,488,437</u>
TEMPORARY CASH INVESTMENTS — (0.0%)		
‡State Street Institutional U.S. Government Money Market Fund, 4.330%		
(Cost \$9,316).....	9,316	<u>9,316</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$23,478,030)^^.....		<u>\$26,497,753</u>

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Assets				
Affiliated Investment Companies.....	\$26,488,437	—	—	\$26,488,437
Temporary Cash Investments.....	9,316	—	—	9,316
Total Investments in Securities.....	\$26,497,753	—	—	\$26,497,753

DIMENSIONAL 2020 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

January 31, 2025

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
DOMESTIC EQUITIES — (18.3%)		
U.S. Large Company Portfolio.....	159,299	\$ 6,383,101
U.S. Core Equity 1 Portfolio.....	142,837	<u>6,369,101</u>
TOTAL DOMESTIC EQUITIES.....		<u>12,752,202</u>
INTERNATIONAL EQUITIES — (6.5%)		
Large Cap International Portfolio.....	76,026	2,119,586
Emerging Markets Core Equity Portfolio.....	59,750	1,396,959
International Core Equity Portfolio.....	66,314	<u>1,059,701</u>
TOTAL INTERNATIONAL EQUITIES.....		<u>4,576,246</u>
FIXED INCOME (DOMESTIC) — (75.2%)		
DFA Inflation-Protected Securities Portfolio.....	4,143,113	45,201,367
DFA LTIP Portfolio.....	1,334,096	<u>7,337,529</u>
TOTAL FIXED INCOME (DOMESTIC).....		<u>52,538,896</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$64,298,477) ^{^^}		<u><u>\$69,867,344</u></u>

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Assets				
Affiliated Investment Companies.....	\$69,867,344	—	—	\$69,867,344
Total Investments in Securities.....	\$69,867,344	—	—	\$69,867,344

DIMENSIONAL 2025 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

January 31, 2025

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
DOMESTIC EQUITIES — (18.2%)		
U.S. Large Company Portfolio.....	307,028	\$ 12,302,626
U.S. Core Equity 1 Portfolio.....	275,470	<u>12,283,202</u>
TOTAL DOMESTIC EQUITIES.....		<u>24,585,828</u>
INTERNATIONAL EQUITIES — (6.6%)		
Large Cap International Portfolio.....	147,138	4,102,222
Emerging Markets Core Equity Portfolio.....	116,426	2,722,039
International Core Equity Portfolio.....	128,457	<u>2,052,736</u>
TOTAL INTERNATIONAL EQUITIES.....		<u>8,876,997</u>
FIXED INCOME (DOMESTIC) — (75.2%)		
DFA Inflation-Protected Securities Portfolio.....	6,947,039	75,792,196
DFA LTIP Portfolio.....	4,736,269	<u>26,049,480</u>
TOTAL FIXED INCOME (DOMESTIC).....		<u>101,841,676</u>
FIXED INCOME (INTERNATIONAL) — (0.0%)		
DFA Two-Year Global Fixed Income Portfolio.....	206	2,014
DFA Short-Term Extended Quality Portfolio.....	191	<u>1,988</u>
TOTAL FIXED INCOME (INTERNATIONAL).....		<u>4,002</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$127,457,843).....		<u>\$135,308,503</u>
TEMPORARY CASH INVESTMENTS — (0.0%)		
†State Street Institutional U.S. Government Money Market Fund, 4.330% (Cost \$39,217).....	39,217	<u>39,217</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$127,497,060)^.....		<u>\$135,347,720</u>

Summary of the Portfolio's investments as of January 31, 2025, 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>
Assets				
Affiliated Investment Companies.....	\$135,308,503	—	—	\$135,308,503
Temporary Cash Investments.....	39,217	—	—	39,217
Total Investments in Securities.....	<u>\$135,347,720</u>	<u>—</u>	<u>—</u>	<u>\$135,347,720</u>

DIMENSIONAL 2030 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

January 31, 2025

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (99.9%)		
DOMESTIC EQUITIES — (27.9%)		
U.S. Large Company Portfolio.....	626,702	\$ 25,111,945
U.S. Core Equity 1 Portfolio.....	562,779	<u>25,094,306</u>
TOTAL DOMESTIC EQUITIES.....		<u>50,206,251</u>
INTERNATIONAL EQUITIES — (10.0%)		
Large Cap International Portfolio.....	300,690	8,383,232
Emerging Markets Core Equity Portfolio.....	237,139	5,544,314
International Core Equity Portfolio.....	262,644	<u>4,197,051</u>
TOTAL INTERNATIONAL EQUITIES.....		<u>18,124,597</u>
FIXED INCOME (DOMESTIC) — (56.8%)		
DFA LTIP Portfolio.....	9,893,764	54,415,701
DFA Inflation-Protected Securities Portfolio.....	4,394,668	<u>47,945,833</u>
TOTAL FIXED INCOME (DOMESTIC).....		<u>102,361,534</u>
FIXED INCOME (INTERNATIONAL) — (5.2%)		
DFA Short-Term Extended Quality Portfolio.....	446,246	4,654,348
DFA Two-Year Global Fixed Income Portfolio.....	476,880	<u>4,654,347</u>
TOTAL FIXED INCOME (INTERNATIONAL).....		<u>9,308,695</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$161,712,634).....		<u>\$180,001,077</u>
TEMPORARY CASH INVESTMENTS — (0.1%)		
†State Street Institutional U.S. Government Money Market Fund, 4.330%		
(Cost \$105,259).....	105,259	<u>105,259</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$161,817,893)^.....		<u>\$180,106,336</u>

Summary of the Portfolio's investments as of January 31, 2025, 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>
Assets				
Affiliated Investment Companies.....	\$180,001,077	—	—	\$180,001,077
Temporary Cash Investments.....	105,259	—	—	105,259
Total Investments in Securities.....	<u>\$180,106,336</u>	<u>—</u>	<u>—</u>	<u>\$180,106,336</u>

DIMENSIONAL 2035 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

January 31, 2025

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
DOMESTIC EQUITIES — (37.8%)		
U.S. Large Company Portfolio.....	910,051	\$ 36,465,743
U.S. Core Equity 1 Portfolio.....	817,393	<u>36,447,561</u>
TOTAL DOMESTIC EQUITIES.....		<u>72,913,304</u>
INTERNATIONAL EQUITIES — (13.7%)		
Large Cap International Portfolio.....	437,230	12,189,987
Emerging Markets Core Equity Portfolio.....	348,595	8,150,142
International Core Equity Portfolio.....	383,479	<u>6,127,994</u>
TOTAL INTERNATIONAL EQUITIES.....		<u>26,468,123</u>
FIXED INCOME (DOMESTIC) — (37.9%)		
DFA LTIP Portfolio.....	10,661,527	58,638,398
DFA Inflation-Protected Securities Portfolio.....	1,316,917	<u>14,367,563</u>
TOTAL FIXED INCOME (DOMESTIC).....		<u>73,005,961</u>
FIXED INCOME (INTERNATIONAL) — (10.6%)		
DFA Short-Term Extended Quality Portfolio.....	980,497	10,226,582
DFA Two-Year Global Fixed Income Portfolio.....	1,046,788	<u>10,216,653</u>
TOTAL FIXED INCOME (INTERNATIONAL).....		<u>20,443,235</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$162,396,536).....		<u>\$192,830,623</u>
TEMPORARY CASH INVESTMENTS — (0.0%)		
†State Street Institutional U.S. Government Money Market Fund, 4.330%		
(Cost \$6,459).....	6,459	<u>6,459</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$162,402,995)^.....		<u>\$192,837,082</u>

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Assets				
Affiliated Investment Companies.....	\$192,830,623	—	—	\$192,830,623
Temporary Cash Investments.....	6,459	—	—	6,459
Total Investments in Securities.....	<u>\$192,837,082</u>	<u>—</u>	<u>—</u>	<u>\$192,837,082</u>

DIMENSIONAL 2040 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

January 31, 2025

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (99.9%)		
DOMESTIC EQUITIES — (47.9%)		
U.S. Large Company Portfolio.....	1,205,226	\$ 48,293,402
U.S. Core Equity 1 Portfolio.....	1,081,312	<u>48,215,686</u>
TOTAL DOMESTIC EQUITIES.....		<u>96,509,088</u>
INTERNATIONAL EQUITIES — (17.7%)		
Large Cap International Portfolio.....	584,353	16,291,761
Emerging Markets Core Equity Portfolio.....	468,860	10,961,954
International Core Equity Portfolio.....	518,710	<u>8,288,981</u>
TOTAL INTERNATIONAL EQUITIES.....		<u>35,542,696</u>
FIXED INCOME (DOMESTIC) — (18.4%)		
DFA LTIP Portfolio.....	6,720,536	<u>36,962,948</u>
FIXED INCOME (INTERNATIONAL) — (15.9%)		
DFA Short-Term Extended Quality Portfolio.....	1,538,830	16,049,994
DFA Two-Year Global Fixed Income Portfolio.....	1,643,093	<u>16,036,594</u>
TOTAL FIXED INCOME (INTERNATIONAL).....		<u>32,086,588</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$152,184,329).....		<u>\$201,101,320</u>
TEMPORARY CASH INVESTMENTS — (0.1%)		
‡State Street Institutional U.S. Government Money Market Fund, 4.330% (Cost \$120,275).....	120,275	<u>120,275</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$152,304,604)^^.....		<u>\$201,221,595</u>

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Assets				
Affiliated Investment Companies.....	\$201,101,320	—	—	\$201,101,320
Temporary Cash Investments.....	120,275	—	—	120,275
Total Investments in Securities.....	<u>\$201,221,595</u>	<u>—</u>	<u>—</u>	<u>\$201,221,595</u>

DFA SHORT-DURATION REAL RETURN PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Face Amount[^]</u> <u>(000)</u>	<u>Value[†]</u>		<u>Face Amount[^]</u> <u>(000)</u>	<u>Value[†]</u>
BONDS — (79.9%)			AUSTRALIA — (Continued)		
AUSTRALIA — (6.8%)			Ω 5.371%, 04/04/29.....	800	\$ 808,776
Australia & New Zealand			Macquarie Bank Ltd.		
Banking Group Ltd.			(r)Ω SOFR + 1.200%,		
(r)Ω SOFR + 0.560%,			FRN, 5.611%,		
FRN, 4.936%,			12/07/26.....	12,620	12,769,749
03/18/26.....	4,401	\$4,410,462	(r)Ω SOFR + 0.920%,		
(r) 3M Swap + 0.830%,			FRN, 5.284%,		
FRN, 5.246%,			07/02/27.....	2,960	2,988,534
03/31/26..... AUD	1,900	1,186,356	National Australia Bank Ltd.		
(r) 3M Swap + 0.800%,			(r)Ω SOFR + 0.760%,		
FRN, 5.211%,			FRN, 5.236%,		
02/05/27..... AUD	1,800	1,123,760	05/13/25.....	2,670	2,674,055
(r)Ω SOFR + 0.680%,			(r) SOFR + 0.860%,		
FRN, 5.047%,			FRN, 5.269%,		
07/16/27.....	6,000	6,024,330	06/09/25.....	2,500	2,505,493
(r)Ω SOFR + 0.650%,			(r)Ω SOFR + 0.650%,		
FRN, 5.020%,			FRN, 5.056%,		
09/30/27.....	8,176	8,206,905	12/10/25.....	2,880	2,887,972
Commonwealth Bank of			(r) 3M Swap + 0.780%,		
Australia			FRN, 5.197%,		
(r) SOFR + 0.740%,			05/12/26..... AUD	4,151	2,589,915
FRN, 5.128%,			(r) 3M Swap + 0.410%,		
03/14/25.....	2,500	2,501,388	FRN, 4.825%,		
(r) SOFR + 0.400%,			08/24/26..... AUD	3,400	2,111,032
FRN, 4.760%,			(r) 3M Swap + 0.850%,		
07/07/25.....	2,150	2,151,668	FRN, 5.276%,		
#(r)Ω SOFR + 0.630%,			11/16/26..... AUD	7,900	4,937,558
FRN, 5.025%,			(r) 3M Swap + 1.200%,		
09/12/25.....	3,100	3,105,941	FRN, 5.615%,		
(r)Ω SOFR + 0.750%,			11/25/27..... AUD	3,650	2,301,450
FRN, 5.141%,			(r) 3M Swap + 1.000%,		
03/13/26.....	1,100	1,104,691	FRN, 5.417%,		
(r)Ω SOFR + 0.520%,			05/12/28..... AUD	1,800	1,127,520
FRN, 4.908%,			5.400%, 11/16/28..... AUD	3,000	1,916,334
06/15/26.....	1,050	1,051,550	4.901%, 01/14/30.....	8,900	8,961,481
(r) 3M Swap + 0.700%,			Norfina Ltd., 3M Swap +		
FRN, 5.041%,			0.930%, FRN		
01/14/27..... AUD	3,200	1,994,314	(r) 5.353%, 08/22/25..... AUD	1,200	748,189
(r) 3M Swap + 1.020%,			Stockland Trust		
FRN, 5.446%,			1.625%, 04/27/26..... EUR	750	761,690
08/18/27..... AUD	2,500	1,568,207	Telstra Corp. Ltd.		
(r) 3M Swap + 0.950%,			3.125%, 04/07/25.....	192	191,398
FRN, 5.376%,			Westpac Banking Corp.		
08/17/28..... AUD	2,500	1,565,627	(r) 3M Swap + 0.690%,		
Glencore Funding LLC			FRN, 5.156%,		
Ω 1.625%, 04/27/26.....	1,748	1,683,292	03/17/25..... AUD	6,500	4,043,500
Ω 4.000%, 03/27/27.....	2,000	1,967,513	4.125%, 06/04/26..... AUD	500	309,756
(r)Ω SOFR + 1.060%,			(r) 3M Swap + 0.750%,		
FRN, 5.427%,			FRN, 5.163%,		
04/04/27.....	5,000	5,018,901	08/10/26..... AUD	6,400	3,993,403

DFA SHORT-DURATION REAL RETURN 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 + 0.820%, FRN, 5.280%, 12/15/26. AUD	6,700	\$ 4,184,675	Bank of Nova Scotia 2.160%, 02/03/25. CAD	2,100	\$ 1,444,836
(r) 3M Swap + 0.700%, FRN, 4.990%, 01/25/27. AUD	9,600	5,982,285	(r) SOFR + 1.090%, FRN, 5.489%, 06/12/25.	11,850	11,884,139
(r) 3M Swap + 1.050%, FRN, 5.470%, 05/20/27. AUD	600	376,429	5.450%, 08/01/29.	400	407,616
(r) 3M Swap + 1.230%, FRN, 5.643%, 11/11/27. AUD	2,100	1,324,174	Bell Telephone Co. of Canada or Bell Canada 3.350%, 03/12/25. CAD	7,200	4,953,675
(r) 3M Swap + 0.980%, FRN, 5.406%, 02/16/28. AUD	14,300	8,958,231	Brookfield Finance, Inc. 4.850%, 03/29/29.	100	99,608
(r) 3M Swap + 0.930%, FRN, 5.393%, 09/19/28. AUD	4,200	2,626,337	Canada Government Bonds 3.750%, 02/01/25. CAD	1,700	1,169,524
1.953%, 11/20/28.	235	212,965	1.500%, 04/01/25. CAD	1,500	1,029,848
Woodside Finance Ltd.			3.750%, 05/01/25. CAD	8,600	5,930,027
Ω 3.650%, 03/05/25.	2,232	2,229,591	2.250%, 06/01/25. CAD	3,200	2,197,714
TOTAL AUSTRALIA.		<u>129,187,397</u>	3.500%, 08/01/25. CAD	5,000	3,453,229
AUSTRIA — (0.1%)			Canada Housing Trust No. 1 Ω 2.550%, 03/15/25. CAD	5,000	3,438,745
HYPONOE Landesbank fuer Niederosterreich und Wien AG			Ω 0.950%, 06/15/25. CAD	6,500	4,441,745
1.375%, 04/14/25 EUR	1,600	1,654,131	Canadian Imperial Bank of Commerce 2.750%, 03/07/25. CAD	16,200	11,142,537
BELGIUM — (0.2%)			(r) SOFR + 0.940%, FRN, 5.307%, 04/07/25.	2,986	2,989,792
Anheuser-Busch InBev SA			(r) SOFR + 1.220%, FRN, 5.591%, 10/02/26.	2,000	2,019,293
4.000%, 09/24/25. GBP	330	407,304	Canadian Natural Resources Ltd. 3.900%, 02/01/25.	689	689,000
Belfius Bank SA			2.050%, 07/15/25.	555	548,281
3.750%, 01/22/29. EUR	1,000	1,061,838	Ω 5.000%, 12/15/29.	7,400	7,312,132
Groupe Bruxelles Lambert NV			CDP Financial, Inc., SOFR + 0.400%, FRN (r)Ω 4.870%, 05/19/25.	7,300	7,304,804
1.875%, 06/19/25. EUR	1,500	1,550,984	Columbia Pipeline Group, Inc. 4.500%, 06/01/25.	985	982,977
TOTAL BELGIUM.		<u>3,020,126</u>	CPPIB Capital, Inc., SOFR + 1.250%, FRN (r) 5.665%, 03/11/26.	900	909,921
CANADA — (8.3%)			Enbridge, Inc. 2.500%, 02/14/25.	1,200	1,199,145
American National Group, Inc.			Export Development Canada, SOFR + 0.330%, FRN (r) 4.712%, 08/01/28.	5,040	5,045,191
5.750%, 10/01/29.	400	400,757	Federation des Caisses Desjardins du Quebec #Ω 5.250%, 04/26/29.	1,160	1,170,087
Bank of Montreal			Magna International, Inc. 4.150%, 10/01/25.	1,900	1,894,964
(r) SOFR + 0.950%, FRN, 5.325%, 09/25/25.	1,483	1,489,778	National Bank of Canada 2.580%, 02/03/25. CAD	7,300	5,022,476
(r) SOFR + 0.620%, FRN, 5.013%, 09/15/26.	690	690,988			
(r) SOFR + 0.760%, FRN, 5.182%, 06/04/27.	7,000	7,033,054			

DFA SHORT-DURATION REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
CANADA — (Continued)			FRANCE — (Continued)		
5.296%, 11/03/25..... CAD	13,000	\$ 9,080,277	SOFR + 1.400%,		
Province of Alberta			FRN, 5.772%,		
2.350%, 06/01/25..... CAD	4,300	2,953,474	(r),(r)Ω. 07/13/26.....	4,670	\$ 4,729,201
Province of British Columbia			(r)Ω SOFR + 1.130%,		
2.850%, 06/18/25..... CAD	500	344,012	FRN, 5.511%,		
Province of Manitoba			01/23/27.....	900	907,014
2.450%, 06/02/25..... CAD	500	343,544	Cie Generale des		
Province of Ontario			Etablissements Michelin		
2.650%, 02/05/25..... CAD	1,500	1,032,088	SCA		
2.600%, 06/02/25..... CAD	9,000	6,187,264	0.875%, 09/03/25..... EUR	400	411,028
4.200%, 01/18/29.....	5,000	4,937,441	Credit Agricole SA		
Province of Quebec			(r)Ω SOFR + 0.870%,		
2.600%, 07/06/25..... CAD	200	137,524	FRN, 5.272%,		
4.500%, 04/03/29.....	5,000	4,990,639	03/11/27.....	6,321	6,342,417
Rogers Communications, Inc.			5.301%, 07/12/28.....	250	252,982
3.100%, 04/15/25..... CAD	12,700	8,735,286	TOTAL FRANCE.....		<u>21,439,152</u>
3.250%, 05/01/29..... CAD	1,300	877,284	GERMANY — (3.5%)		
Royal Bank of Canada			BMW U.S. Capital LLC		
3.403%, 03/24/25..... CAD	600	413,066	(r)Ω SOFR + 0.620%,		
(r) SOFR + 0.570%,			FRN, 5.104%,		
FRN, 4.952%,			08/11/25.....	12,500	12,521,710
04/27/26.....	4,583	4,592,020	(r)Ω SOFR + 0.550%,		
#(r) SOFR + 1.080%,			FRN, 4.921%,		
FRN, 5.457%,			04/02/26.....	4,000	4,006,448
07/20/26.....	2,000	2,016,845	(r)Ω SOFR + 0.800%,		
(r) SOFR + 0.710%,			FRN, 5.277%,		
FRN, 5.087%,			08/13/26.....	1,800	1,809,702
01/21/27.....	500	501,429	Ω 4.900%, 04/02/29.....	400	399,310
TC PipeLines LP			Daimler Truck Finance		
4.375%, 03/13/25.....	700	699,498	Canada, Inc.		
Thomson Reuters Corp.			5.180%, 09/19/25..... CAD	4,500	3,131,159
2.239%, 05/14/25..... CAD	1,300	891,730	Daimler Truck Finance		
Toronto-Dominion Bank			North America LLC,		
(r) SOFR + 1.080%,			SOFR + 0.840%, FRN		
FRN, 5.456%,			(r)Ω 5.214%, 01/13/28.....	4,830	4,834,152
07/17/26.....	4,963	5,003,624	Daimler Truck International		
(r) SOFR + 0.730%,			Finance BV		
FRN, 5.098%,			1.250%, 04/06/25..... EUR	4,300	4,448,358
04/05/27.....	5,000	5,008,406	Landeskreditbank		
# 4.994%, 04/05/29.....	930	930,833	Baden-Wuerttemberg		
4.783%, 12/17/29.....	800	791,694	Foerderbank		
TOTAL CANADA.....		<u>158,763,861</u>	4.250%, 08/07/25..... AUD	4,200	2,607,223
FINLAND — (0.2%)			Mercedes-Benz Finance		
Nordea Bank Abp			Canada, Inc.		
(r) SOFR + 0.740%, FRN,	3,900	3,917,221	1.650%, 09/22/25..... CAD	5,000	3,408,264
5.119%, 03/19/27			Mercedes-Benz Finance North		
FRANCE — (1.1%)			America LLC		
Arval Service Lease SA			(r)Ω SOFR + 0.930%,		
0.875%, 02/17/25..... EUR	400	414,675	FRN, 5.305%,		
Banque Federative du Credit			03/30/25.....	2,500	2,502,606
Mutuel SA			(r)Ω SOFR + 0.570%,		
0.010%, 03/07/25..... EUR	8,100	8,381,835	FRN, 4.952%,		
			08/01/25.....	7,350	7,359,050

DFA SHORT-DURATION REAL RETURN PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
GERMANY — (Continued)			JAPAN — (Continued)		
Ω 1.450%, 03/02/26.....	480	\$ 464,056	(r) SOFR + 0.920%,		
(r)Ω SOFR + 0.630%,			FRN, 5.292%,		
FRN, 5.012%,			01/12/26.....	5,000	\$5,022,400
07/31/26.....	3,200	3,203,392	(r) SOFR + 0.770%,		
Ω 4.850%, 01/11/29.....	400	397,852	FRN, 5.171%,		
Ω 4.300%, 02/22/29.....	200	194,611	03/12/27.....	1,000	1,003,019
Ω 5.100%, 11/15/29.....	400	400,665	(r) SOFR + 0.720%,		
NRW Bank			FRN, 5.097%,		
1.050%, 03/31/26..... AUD	580	347,035	10/22/27.....	2,190	2,191,095
Siemens			4.900%, 03/13/29.....	170	170,106
Financieringsmaatschappij			4.400%, 09/05/29.....	400	390,890
NV			Aviation Capital Group LLC		
1.000%, 02/20/25..... GBP	500	619,165	Ω 4.125%, 08/01/25.....	7,150	7,121,580
T-Mobile USA, Inc.			Ω 5.375%, 07/15/29.....	400	401,058
3.500%, 04/15/25.....	413	411,976	Japan Bank for International		
2.400%, 03/15/29.....	2,700	2,441,637	Cooperation		
Volkswagen Financial			2.125%, 02/10/25.....	3,000	2,998,622
Services AG			2.875%, 04/14/25.....	4,000	3,987,525
Δ 0.000%, 02/12/25..... EUR	900	933,051	0.625%, 07/15/25.....	1,000	983,031
Volkswagen Group of America			Japan Government Five		
Finance LLC			Year Bonds		
(r)Ω SOFR + 0.930%,			0.005%, 09/20/26..... JPY	360,000	2,296,159
FRN, 5.329%,			Japan Government Two		
09/12/25.....	4,300	4,306,720	Year Bonds		
#,Ω...4.950%, 08/15/29.....	6,900	6,779,115	0.400%, 07/01/26..... JPY	360,000	2,312,964
TOTAL GERMANY.....		<u>67,527,257</u>	Mitsubishi UFJ Financial Group,		
			Inc.		
IRELAND — (1.2%)			2.193%, 02/25/25.....	8,720	8,707,269
Accenture Capital, Inc.			3.741%, 03/07/29.....	1,600	1,537,198
4.050%, 10/04/29.....	10,525	10,258,740	3.195%, 07/18/29.....	800	743,642
AerCap Ireland Capital			Nomura Holdings, Inc.		
DAC/AerCap Global Aviation			1.851%, 07/16/25.....	6,215	6,135,958
Trust			1.653%, 07/14/26.....	5,528	5,280,677
# 1.750%, 01/30/26.....	12,800	12,433,244	2.329%, 01/22/27.....	2,000	1,902,902
4.450%, 04/03/26.....	150	149,395	5.605%, 07/06/29.....	400	407,409
TOTAL IRELAND.....		<u>22,841,379</u>	NTT Finance Corp.		
			0.010%, 03/03/25..... EUR	2,050	2,122,098
ITALY — (0.0%)			ORIX Corp.		
Eni SpA			4.650%, 09/10/29.....	800	790,126
3.750%, 09/12/25 EUR	350	365,607	Sumitomo Mitsui Financial		
JAPAN — (4.9%)			Group, Inc.		
Aircastle Ltd.			1.902%, 09/17/28.....	800	721,593
4.250%, 06/15/26.....	1,930	1,912,055	5.316%, 07/09/29.....	800	810,839
American Honda Finance Corp.			(r) SOFR + 1.170%,		
(r) SOFR + 0.600%,			FRN, 5.530%,		
FRN, 5.069%,			07/09/29.....	6,200	6,266,712
08/14/25.....	510	510,807	Sumitomo Mitsui Trust Bank Ltd.		
(r) SOFR + 0.790%,			Ω 2.550%, 03/10/25.....	3,200	3,193,998
FRN, 5.161%,			(r)Ω SOFR + 0.980%,		
10/03/25.....	4,000	4,008,498	FRN, 5.395%,		
(r) SOFR + 0.710%,			09/10/27.....	3,000	3,030,921
FRN, 5.080%,			Toyota Motor Credit Corp.		
01/09/26.....	5,200	5,212,310	3.650%, 08/18/25.....	2,900	2,886,225
			(r) SOFR + 0.890%,		
			FRN, 5.354%,		
			05/18/26.....	5,030	5,061,796

DFA SHORT-DURATION REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
JAPAN — (Continued)			SPAIN — (Continued)		
(r) SOFR + 0.650%, FRN, 5.029%, 03/19/27.....	2,000	\$ 2,004,075	3.244%, 10/05/26.....	6,000	\$ 5,837,087
4.950%, 01/09/30.....	400	<u>402,514</u>	Telefonica Emisiones SA 4.103%, 03/08/27.....	3,339	<u>3,292,975</u>
TOTAL JAPAN.....		<u>92,528,071</u>	TOTAL SPAIN.....		<u>15,405,079</u>
NETHERLANDS — (1.6%)			SUPRANATIONAL ORGANIZATION OBLIGATIONS — (8.9%)		
BNG Bank NV, SOFR + 1.000%, FRN			Asian Development Bank		
(r) 5.532%, 08/05/26.....	8,200	8,284,639	0.800%, 11/06/25..... AUD	10,650	6,455,378
Cooperatieve Rabobank UA			(r) SOFR + 0.300%, FRN, 4.690%, 06/20/28.....	9,200	9,188,513
(r) SOFR + 0.710%, FRN, 5.080%, 01/09/26.....	10,377	10,417,713	Asian Infrastructure Investment Bank		
(r) 3M Swap + 0.870%, FRN, 5.288%, 02/26/27..... AUD	3,300	2,060,555	1.000%, 05/06/26..... AUD	17,500	10,452,719
(r) SOFR + 0.710%, FRN, 5.128%, 03/05/27.....	3,000	3,010,808	(r) SOFR + 0.620%, FRN, 5.098%, 08/16/27.....	2,000	2,015,024
(r) 3M Swap + 1.180%, FRN, 5.513%, 01/19/28..... AUD	4,300	2,701,673	Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial		
(r) 3M Swap + 1.150%, FRN, 5.573%, 11/21/28..... AUD	3,950	2,481,279	3.350%, 05/21/29..... AUD	5,000	2,963,613
Heineken NV			European Bank for Reconstruction & Development		
2.875%, 08/04/25..... EUR	1,000	1,038,049	(r) SOFR + 0.190%, FRN, 4.562%, 04/14/26.....	378	377,788
ING Groep NV			(r) SOFR + 0.330%, FRN, 4.797%, 02/20/28.....	7,460	7,471,414
4.550%, 10/02/28.....	800	<u>788,867</u>	(r) SOFR + 0.300%, FRN, 4.764%, 02/16/29.....	17,200	17,178,803
TOTAL NETHERLANDS....		<u>30,783,583</u>	Inter-American Development Bank		
NORWAY — (0.9%)			(r) SOFR + 0.170%, FRN, 4.572%, 09/16/26.....	11,600	11,587,356
Aker BP ASA			(r) SOFR + 0.280%, FRN, 4.649%, 04/12/27.....	16,900	16,896,113
Ω 3.750%, 01/15/30.....	400	373,072	(r) SOFR + 0.350%, FRN, 4.724%, 10/04/27.....	4,000	4,001,909
Equinor ASA			(r) SOFR + 0.350%, FRN, 4.647%, 10/05/28.....	3,000	3,002,472
3.625%, 09/10/28.....	400	387,010	(r) SOFR + 0.300%, FRN, 4.782%, 02/15/29.....	20,000	19,970,400
Ω 6.500%, 12/01/28.....	3,300	3,510,758	Inter-American Investment Corp.		
Kommunalbanken AS			4.250%, 02/14/29.....	4,100	4,064,948
4.250%, 07/16/25..... AUD	90	55,914			
(r)Ω SOFR + 1.000%, FRN, 5.399%, 06/17/26.....	4,000	4,037,297			
(r)Ω SOFR + 0.400%, FRN, 4.839%, 03/03/28.....	9,500	<u>9,510,590</u>			
TOTAL NORWAY.....		<u>17,874,641</u>			
SPAIN — (0.8%)					
Avangrid, Inc.					
3.200%, 04/15/25.....	1,800	1,794,120			
Santander Holdings USA, Inc.					
3.450%, 06/02/25.....	3,500	3,482,875			
4.500%, 07/17/25.....	1,000	998,022			

DFA SHORT-DURATION REAL RETURN PORTFOLIO

CONTINUED

	Face Amount [^] (000)	Value [†]		Face Amount [^] (000)	Value [†]
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (Continued)			UNITED KINGDOM — (1.4%)		
International Bank for Reconstruction & Development			Barclays PLC		
(r) SOFR + 0.370%, FRN, 4.739%, 01/12/27.....	1,400	\$ 1,403,109	3.650%, 03/16/25.....	240	\$ 239,665
(r) SOFR + 0.280%, FRN, 4.735%, 02/23/27.....	9,600	9,610,464	4.375%, 01/12/26.....	11,400	11,363,802
(r) SOFR + 0.430%, FRN, 4.900%, 08/19/27.....	19,525	19,605,219	HSBC USA, Inc., SOFR + 0.960%, FRN		
International Finance Corp., SOFR + 0.280%, FRN			(r) 5.382%, 03/04/27.....	1,844	1,853,502
(r) 4.682%, 03/16/26.....	23,700	23,720,856	Lloyds Banking Group PLC		
Nordic Investment Bank, SOFR + 0.290%, FRN			4.450%, 05/08/25.....	5,000	4,996,822
(r) 4.664%, 10/04/27.....	300	299,822	3.750%, 01/11/27.....	1,070	1,050,358
TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS.....		<u>170,265,920</u>	Nationwide Building Society		
			0.250%, 07/22/25..... EUR	1,500	1,539,030
SWEDEN — (1.6%)			1.500%, 10/13/26.....	1,000	949,442
Lansforsakringar Bank AB			Ω 5.127%, 07/29/29.....	400	401,031
0.125%, 02/19/25..... EUR	1,500	1,554,127	NatWest Markets PLC.....		
Svensk Exportkredit AB			SOFR + 1.140%, FRN, 5.604%, (r),(r)Ω. 05/17/29.....	4,000	4,022,571
(r) SOFR + 1.000%, FRN, 5.383%, 08/03/26.....	6,000	6,062,673	SSE PLC		
(r) SOFR + 1.000%, FRN, 5.532%, 05/05/27.....	9,750	9,894,883	0.875%, 09/06/25..... EUR	1,000	1,027,443
Svenska Handelsbanken AB			TOTAL UNITED KINGDOM.....		<u>27,443,666</u>
SOFR + 0.910%, FRN, 5.328%, (r),(r)Ω. 06/10/25.....	6,424	6,437,601	UNITED STATES — (37.8%)		
(r)Ω SOFR + 1.250%, FRN, 5.643%, 06/15/26.....	5,585	5,651,006	3M Co.		
TOTAL SWEDEN.....		<u>29,600,290</u>	2.650%, 04/15/25.....	14,300	14,242,628
SWITZERLAND — (0.6%)			2.375%, 08/26/29.....	1,400	1,262,554
UBS AG			AbbVie, Inc.		
5.800%, 09/11/25.....	3,709	3,736,635	3.800%, 03/15/25.....	701	700,378
UBS Group AG			3.600%, 05/14/25.....	5,500	5,486,494
4.125%, 09/24/25.....	3,000	2,991,855	AES Corp.		
# 4.125%, 04/15/26.....	5,000	4,965,172	1.375%, 01/15/26.....	3,000	2,901,972
1.250%, 09/01/26..... EUR	580	587,613	Allstate Corp.		
TOTAL SWITZERLAND.....		<u>12,281,275</u>	5.050%, 06/24/29.....	600	603,657
			Ally Financial, Inc.		
			5.800%, 05/01/25.....	1,935	1,937,465
			Altria Group, Inc.		
			2.350%, 05/06/25.....	2,360	2,345,706
			American Express Co.		
			(r) SOFR + 0.930%, FRN, 5.352%, 03/04/25.....	829	829,000
			(r) SOFR + 0.760%, FRN, 5.237%, 02/13/26.....	7,682	7,704,816
			(r) SOFR + 0.650%, FRN, 5.172%, 11/04/26.....	9,290	9,318,725
			American Medical Systems Europe BV		
			0.750%, 03/08/25..... EUR	2,000	2,070,693
			American Tower Corp.		
			2.400%, 03/15/25.....	347	346,008
			4.000%, 06/01/25.....	700	698,471
			1.300%, 09/15/25.....	580	568,267
			5.200%, 02/15/29.....	7,000	7,039,690
			3.800%, 08/15/29.....	160	151,708

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)		
American Water Capital Corp.			(r) SOFR + 0.690%,		
3.400%, 03/01/25.....	1,339	\$ 1,337,550	FRN, 5.065%,		
3.450%, 06/01/29.....	326	308,079	10/16/26.....	2,000	\$ 2,011,292
Amgen, Inc.			Celanese U.S. Holdings		
1.900%, 02/21/25.....	178	177,760	LLC		
5.250%, 03/02/25.....	1,750	1,751,149	1.400%, 08/05/26.....	8,247	7,786,652
3.125%, 05/01/25.....	347	345,787	Charles Schwab Corp.		
Appalachian Power Co.			(r) SOFR + 0.520%,		
3.400%, 06/01/25.....	2,835	2,821,617	FRN, 4.997%,		
ARES Capital Corp.			05/13/26.....	12,867	12,861,202
3.250%, 07/15/25.....	3,700	3,674,833	(r) SOFR + 1.050%,		
2.875%, 06/15/28.....	50	46,263	FRN, 5.479%,		
5.950%, 07/15/29.....	3,400	3,446,327	03/03/27.....	4,094	4,133,473
Arrow Electronics, Inc.			Choice Hotels		
5.150%, 08/21/29.....	5,400	5,389,683	International, Inc.		
Autodesk, Inc.			3.700%, 12/01/29.....	800	745,631
4.375%, 06/15/25.....	5,000	4,992,617	Chubb INA Holdings LLC		
2.850%, 01/15/30.....	400	363,621	3.150%, 03/15/25.....	4,255	4,247,623
AvalonBay Communities,			Cigna Group		
Inc.			3.250%, 04/15/25.....	2,300	2,294,163
3.450%, 06/01/25.....	1,532	1,525,345	5.000%, 05/15/29.....	6,900	6,920,225
Bank of New York Mellon			CNH Industrial Capital LLC		
Corp.			3.950%, 05/23/25.....	2,610	2,602,427
3.000%, 02/24/25.....	50	49,951	CNO Financial Group, Inc.		
BlackRock Funding, Inc.			5.250%, 05/30/25.....	2,600	2,600,671
4.700%, 03/14/29.....	400	401,751	5.250%, 05/30/29.....	220	218,624
Boardwalk Pipelines LP			Comcast Corp.		
5.950%, 06/01/26.....	1,033	1,045,473	4.550%, 01/15/29.....	4,100	4,066,706
Booking Holdings, Inc.			Conagra Brands, Inc.		
3.650%, 03/15/25.....	1,375	1,373,362	4.600%, 11/01/25.....	730	729,315
Boston Properties LP			ConocoPhillips Co.		
4.500%, 12/01/28.....	400	389,876	4.700%, 01/15/30.....	600	594,996
3.400%, 06/21/29.....	10,600	9,793,401	Constellation Energy		
Bristol-Myers Squibb Co.,			Generation LLC		
SOFR + 0.490%, FRN			3.250%, 06/01/25.....	11,272	11,211,673
(r) 4.944%, 02/20/26.....	6,500	6,520,527	COPT Defense		
Brixmor Operating			Properties LP		
Partnership LP			2.250%, 03/15/26.....	3,400	3,301,216
3.850%, 02/01/25.....	1,032	1,032,000	Corebridge Financial, Inc.		
Brunswick Corp.			3.500%, 04/04/25.....	1,150	1,147,646
# 5.850%, 03/18/29.....	400	407,717	Crown Castle, Inc.		
Camden Property Trust			2.900%, 03/15/27.....	8,000	7,697,546
3.150%, 07/01/29.....	800	746,021	4.900%, 09/01/29.....	800	795,213
Campbell's Co.			CVS Health Corp.		
3.950%, 03/15/25.....	230	229,758	3.875%, 07/20/25.....	4,000	3,983,861
Capital One Financial Corp.			5.400%, 06/01/29.....	2,800	2,819,103
4.250%, 04/30/25.....	1,500	1,498,452	Darden Restaurants, Inc.		
3.750%, 03/09/27.....	5,000	4,895,483	4.550%, 10/15/29.....	2,000	1,957,479
Caterpillar Financial Services			Discover Bank		
Corp.			3.450%, 07/27/26.....	910	891,773
(r) SOFR + 0.455%,			Discover Financial Services		
FRN, 4.939%,			3.750%, 03/04/25.....	150	149,888
08/11/25.....	10,750	10,764,254	4.500%, 01/30/26.....	578	576,571
(r) SOFR + 0.460%,			Dollar Tree, Inc.		
FRN, 4.898%,			4.000%, 05/15/25.....	6,543	6,532,848
02/27/26.....	4,700	4,705,564			

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)		
Dominion Energy, Inc. 3.300%, 03/15/25.....	1,400	\$ 1,397,696	(r) SOFR + 1.040%, FRN, 5.484%, 02/26/27.....	3,000	\$3,007,968
DTE Energy Co. 1.050%, 06/01/25.....	6,200	6,124,398	(r) SOFR + 1.350%, FRN, 5.839%, 05/08/27.....	1,600	1,614,744
DXC Technology Co. # 1.800%, 09/15/26.....	15,069	14,316,436	Gilead Sciences, Inc. 3.500%, 02/01/25.....	1,900	1,900,000
Eastman Chemical Co. 3.800%, 03/15/25.....	363	362,598	Global Payments, Inc. 2.650%, 02/15/25.....	2,500	2,496,773
Ecolab, Inc. 2.625%, 07/08/25..... EUR	330	341,974	2.150%, 01/15/27.....	5,000	4,756,170
Edison International 4.950%, 04/15/25.....	8,924	8,910,374	Goldman Sachs Group, Inc. 3.375%, 03/27/25..... EUR	3,400	3,529,489
Elevance Health, Inc. 5.150%, 06/15/29.....	400	404,372	3.750%, 05/22/25.....	7,300	7,281,819
Energy Transfer LP 4.050%, 03/15/25.....	3,581	3,577,173	Haleon U.K. Capital PLC 3.125%, 03/24/25.....	6,447	6,433,046
2.900%, 05/15/25.....	1,822	1,811,620	HCA, Inc. 5.375%, 02/01/25.....	600	600,000
Enterprise Products Operating LLC			Holcim Finance Luxembourg SA		
3.750%, 02/15/25.....	3,560	3,557,428	1.500%, 04/06/25..... EUR	910	941,704
3.125%, 07/31/29.....	800	745,987	Home Depot, Inc., SOFR + 0.330%, FRN		
EPR Properties 3.750%, 08/15/29.....	400	371,063	(r) 4.709%, 12/24/25.....	4,000	4,006,704
ERAC USA Finance LLC Ω 3.800%, 11/01/25.....	3,750	3,726,954	Host Hotels & Resorts LP 4.000%, 06/15/25.....	5,069	5,050,510
ERP Operating LP 3.375%, 06/01/25.....	10,000	9,954,606	3.375%, 12/15/29.....	400	368,841
Estee Lauder Cos., Inc. 2.375%, 12/01/29.....	3,400	3,038,263	HP, Inc. 2.200%, 06/17/25.....	7,569	7,498,267
Exelon Corp. 3.950%, 06/15/25.....	350	349,278	Hyatt Hotels Corp. 5.250%, 06/30/29.....	400	401,632
Flex Ltd. 3.750%, 02/01/26.....	7,612	7,524,318	Illumina, Inc. 5.800%, 12/12/25.....	1,100	1,108,507
4.875%, 06/15/29.....	375	369,639	Intel Corp. 3.400%, 03/25/25.....	250	249,513
FMC Corp. 3.450%, 10/01/29.....	2,000	1,849,409	4.000%, 08/05/29.....	730	698,323
Fortune Brands Innovations, Inc.			Intercontinental Exchange, Inc.		
4.000%, 06/15/25.....	1,000	997,051	3.750%, 12/01/25.....	1,000	993,910
Fox Corp. 3.050%, 04/07/25.....	500	498,621	International Business Machines Corp.		
Franklin Resources, Inc. 2.850%, 03/30/25.....	90	89,720	4.000%, 07/27/25.....	2,650	2,645,339
GATX Corp. 3.850%, 03/30/27.....	850	833,523	J.M. Smucker Co. 3.500%, 03/15/25.....	2,150	2,146,252
General Electric Co., TSFR3M + 0.642%, FRN			Jabil, Inc. 4.250%, 05/15/27.....	5,000	4,938,002
(r) 5.196%, 05/05/26.....	1,400	1,404,410	Jefferies Financial Group, Inc.		
General Mills, Inc. 4.000%, 04/17/25.....	1,767	1,765,186	6.450%, 06/08/27.....	5,000	5,177,534
General Motors Co. 6.125%, 10/01/25.....	1,376	1,385,762	John Deere Capital Corp. (r) SOFR + 0.570%, FRN, 5.009%, 03/03/26.....	600	602,809
General Motors Financial Co., Inc.			(r) SOFR + 0.440%, FRN, 4.869%, 03/06/26.....	3,700	3,707,920
2.900%, 02/26/25.....	1,300	1,298,273			
2.750%, 06/20/25.....	6,220	6,172,243			

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)		
(r) SOFR + 0.790%, FRN, 5.211%, 06/08/26.....	9,784	\$ 9,839,498	National Rural Utilities Cooperative Finance Corp.		
(r) SOFR + 0.680%, FRN, 5.051%, 07/15/27.....	2,075	2,090,197	(r) SOFR + 0.700%, FRN, 5.194%, 05/07/25.....	14,302	\$14,318,988
JPMorgan Chase Bank NA, SOFR + 1.000%, FRN			(r) SOFR + 0.800%, FRN, 5.314%, 02/05/27.....	480	477,907
(r) 5.413%, 12/08/26.....	27,240	27,556,883	(r) SOFR + 0.820%, FRN, 5.213%, 09/16/27.....	300	302,430
KeyCorp			(r) SOFR + 0.760%, FRN, 5.150%, 06/15/29.....	1,100	1,106,833
(r) SOFR + 1.250%, FRN, 5.713%, 05/23/25.....	2,200	2,201,154	5.150%, 06/15/29.....	71	71,841
2.550%, 10/01/29.....	5,400	4,828,136	Netflix, Inc.		
Kimco Realty OP LLC			3.000%, 06/15/25..... EUR	650	674,429
3.300%, 02/01/25.....	200	200,000	Ω 3.625%, 06/15/25.....	220	219,059
3.850%, 06/01/25.....	2,400	2,390,487	NextEra Energy Capital Holdings, Inc.		
Kinder Morgan, Inc.			6.051%, 03/01/25.....	5,190	5,194,983
4.300%, 06/01/25.....	1,000	998,699	4.450%, 06/20/25.....	120	119,904
5.100%, 08/01/29.....	400	400,575	(r) SOFR + 0.760%, FRN, 5.142%, 01/29/26.....	2,580	2,589,543
L3Harris Technologies, Inc.			4.900%, 03/15/29.....	400	399,152
3.832%, 04/27/25.....	203	202,572	3.500%, 04/01/29.....	800	756,472
Lazard Group LLC			2.750%, 11/01/29.....	450	408,323
3.625%, 03/01/27.....	6,000	5,853,004	Novartis Capital Corp.		
Legg Mason, Inc.			3.800%, 09/18/29.....	498	481,278
4.750%, 03/15/26.....	7,000	7,006,964	Nucor Corp.		
Lennar Corp.			2.000%, 06/01/25.....	12,839	12,724,615
4.750%, 05/30/25.....	3,900	3,898,530	Oracle Corp.		
Marathon Petroleum Corp.			2.500%, 04/01/25.....	6,240	6,218,651
4.700%, 05/01/25.....	4,170	4,169,868	2.950%, 05/15/25.....	4,092	4,072,351
Markel Group, Inc.			Ovintiv, Inc.		
3.350%, 09/17/29.....	1,925	1,794,071	5.650%, 05/15/25.....	9,550	9,568,705
Mastercard, Inc.			5.375%, 01/01/26.....	3,814	3,826,831
2.950%, 06/01/29.....	5,000	4,674,290	PayPal Holdings, Inc.		
McDonald's Corp.			1.650%, 06/01/25.....	1,507	1,492,408
3.125%, 03/04/25..... CAD	2,800	1,926,198	Penske Truck Leasing Co. LP/PTL Finance Corp.		
Medtronic Global Holdings SCA			Ω 4.000%, 07/15/25.....	341	339,787
Δ 0.000%, 10/15/25..... EUR	2,547	2,594,693	Ω 1.200%, 11/15/25.....	4,000	3,887,697
Meta Platforms, Inc.			Ω 4.450%, 01/29/26.....	1,572	1,565,566
4.300%, 08/15/29.....	200	197,595	PepsiCo, Inc.		
Micron Technology, Inc.			(r) SOFR + 0.400%, FRN, 4.877%, 02/13/26.....	1,506	1,508,465
5.327%, 02/06/29.....	400	402,952	2.625%, 07/29/29.....	910	835,961
Mondelez International, Inc.			Philip Morris International, Inc.		
3.250%, 03/07/25..... CAD	800	550,304	2.750%, 03/19/25..... EUR	636	659,537
Morgan Stanley Bank NA, SOFR + 1.165%, FRN			1.500%, 05/01/25.....	2,675	2,655,580
(r) 5.548%, 10/30/26.....	300	303,554	4.875%, 02/13/29.....	600	600,052
MPLX LP			4.625%, 11/01/29.....	200	198,077
4.000%, 02/15/25.....	409	408,695	5.625%, 11/17/29.....	1,600	1,650,640
1.750%, 03/01/26.....	2,558	2,477,644	Phillips 66 Co.		
National Fuel Gas Co.			3.150%, 12/15/29.....	800	737,743
5.200%, 07/15/25.....	10,525	10,524,644			

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)		
PNC Bank NA			State Street Corp.		
2.950%, 02/23/25.....	3,100	\$ 3,097,050	(r) SOFR + 0.845%,		
Principal Financial Group, Inc.			FRN, 5.229%,		
3.400%, 05/15/25.....	6,302	6,279,895	08/03/26.....	5,500	\$ 5,535,765
3.700%, 05/15/29.....	600	572,273	(r) SOFR + 0.640%,		
Prologis Euro Finance LLC			FRN, 5.017%,		
0.250%, 09/10/27..... EUR	828	803,401	10/22/27.....	1,810	1,815,075
Public Storage Operating Co.			Stryker Corp.		
(r) SOFR + 0.600%,			1.150%, 06/15/25.....	360	355,553
FRN, 4.982%,			Synchrony Financial		
07/25/25.....	800	801,348	5.150%, 03/19/29.....	4,000	3,960,960
(r) SOFR + 0.700%,			Sysco Canada, Inc.		
FRN, 5.075%,			3.650%, 04/25/25..... CAD	10,900	7,501,789
04/16/27.....	10,100	10,151,563	Texas Instruments, Inc.		
PVH Corp.			# 4.600%, 02/08/29.....	400	399,562
4.625%, 07/10/25.....	4,689	4,684,305	Timken Co.		
Radian Group, Inc.			4.500%, 12/15/28.....	400	394,258
6.200%, 05/15/29.....	1,411	1,449,481	Truist Bank		
Realty Income Corp.			1.500%, 03/10/25.....	530	528,343
3.875%, 04/15/25.....	500	499,444	4.050%, 11/03/25.....	5,000	4,981,673
1.875%, 01/14/27..... GBP	1,700	1,987,110	UDR, Inc.		
3.200%, 01/15/27.....	10,000	9,713,989	3.200%, 01/15/30.....	400	367,222
4.750%, 02/15/29.....	800	794,635	UnitedHealth Group, Inc.		
3.100%, 12/15/29.....	3,388	3,117,445	(r) SOFR + 0.500%,		
Revvity, Inc.			FRN, 4.873%,		
3.300%, 09/15/29.....	400	370,387	07/15/26.....	4,332	4,348,847
Roche Holdings, Inc.			2.875%, 08/15/29.....	3,300	3,049,463
(r)Ω SOFR + 0.740%,			4.800%, 01/15/30.....	400	399,343
FRN, 5.209%,			Utah Acquisition Sub, Inc.		
11/13/26.....	3,600	3,628,490	3.950%, 06/15/26.....	10,789	10,630,845
Ω 5.338%, 11/13/28.....	1,600	1,637,816	Valero Energy Corp.		
1.930%, 12/13/28.....	3,000	2,716,155	2.850%, 04/15/25.....	568	565,409
Ross Stores, Inc.			Ventas Realty LP		
4.600%, 04/15/25.....	1,951	1,951,111	3.500%, 02/01/25.....	3,000	3,000,000
Royalty Pharma PLC			4.125%, 01/15/26.....	2,000	1,985,910
1.200%, 09/02/25.....	5,372	5,260,114	4.400%, 01/15/29.....	2,900	2,830,507
Ryder System, Inc.			3.000%, 01/15/30.....	400	362,915
4.625%, 06/01/25.....	1,063	1,060,751	VeriSign, Inc.		
4.300%, 06/15/27.....	2,140	2,116,551	5.250%, 04/01/25.....	200	200,020
Schlumberger Holdings			Verizon Communications, Inc.		
Corp.			3.875%, 02/08/29.....	400	386,323
Ω 4.300%, 05/01/29.....	2,400	2,343,147	4.016%, 12/03/29.....	800	769,839
Sempra			VMware LLC		
3.700%, 04/01/29.....	239	226,590	1.400%, 08/15/26.....	1,760	1,673,304
Shell Finance U.S., Inc.			Waste Management, Inc.		
2.375%, 11/07/29.....	7,400	6,669,370	Ω 3.875%, 01/15/29.....	445	430,298
Shell International Finance			Wells Fargo & Co.		
BV			1.625%, 06/02/25..... EUR	4,000	4,133,277
3.875%, 11/13/28.....	6,000	5,846,569	2.000%, 07/28/25..... GBP	342	418,172
Simon Property Group LP			4.150%, 01/24/29.....	171	166,692
3.500%, 09/01/25.....	1,925	1,913,767	Wells Fargo Bank NA		
2.450%, 09/13/29.....	6,200	5,579,852	5.550%, 08/01/25.....	3,128	3,141,736
Sky Ltd.			(r) SOFR + 1.060%,		
2.250%, 11/17/25..... EUR	600	620,473	FRN, 5.554%,		
			08/07/26.....	500	504,417

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)			CANADA — (Continued)		
(r) SOFR + 1.070%, FRN, 5.472%, 12/11/26.	2,600	\$ 2,626,928	Ω 4.614%, 04/09/25.	2,000	\$ 1,982,773
Welltower OP LLC 4.000%, 06/01/25.	1,000	997,513	TOTAL CANADA.		<u>43,248,329</u>
Western Union Co. 1.350%, 03/15/26.	11,347	10,901,260	FRANCE — (0.2%)		
Wisconsin Power & Light Co. 3.000%, 07/01/29.	1,200	1,108,198	Caisse des Depots et Consignations		
Zimmer Biomet Holdings, Inc. 3.550%, 04/01/25.	770	<u>768,267</u>	Ω 4.700%, 02/03/25.	3,000	2,998,921
TOTAL UNITED STATES.		<u>720,742,201</u>	Electricite de France SA		
TOTAL BONDS.		<u>1,525,640,857</u>	Ω 4.817%, 02/03/25.	1,000	<u>999,623</u>
U.S. TREASURY OBLIGATIONS — (6.9%)			TOTAL FRANCE.		<u>3,998,544</u>
U.S. Treasury			GERMANY — (0.4%)		
Inflation-Indexed Bonds			Erste Abwicklungsanstalt		
2.000%, 01/15/26.	15,896	15,958,636	Ω 4.626%, 02/19/25.	4,000	3,990,870
U.S. Treasury Notes			Ω 4.657%, 02/26/25.	4,500	<u>4,485,933</u>
(r) 3M USTMMR + 0.169%, FRN, 4.409%, 04/30/25.	59,000	59,021,627	TOTAL GERMANY.		<u>8,476,803</u>
(r) 3M USTMMR + 0.125%, FRN, 4.365%, 07/31/25.	2,000	2,000,841	NORWAY — (0.3%)		
(r) 3M USTMMR + 0.170%, FRN, 4.410%, 10/31/25.	23,500	23,524,904	DNB Bank ASA		
(r) 3M USTMMR + 0.245%, FRN, 4.485%, 01/31/26.	32,000	<u>32,062,495</u>	Ω 4.747%, 02/18/25.	5,000	<u>4,989,246</u>
TOTAL U.S. TREASURY OBLIGATIONS.		<u>132,568,503</u>	SINGAPORE — (0.3%)		
COMMERCIAL PAPER — (8.9%)			United Overseas Bank Ltd.		
CANADA — (2.3%)			Ω 4.741%, 02/03/25.	4,000	3,998,559
Bank of Montreal			Ω 4.741%, 02/05/25.	2,000	<u>1,998,798</u>
4.584%, 03/19/25.	9,000	8,948,989	TOTAL SINGAPORE.		<u>5,997,357</u>
Canadian National Railway Co.			SUPRANATIONAL ORGANIZATION OBLIGATIONS — (0.6%)		
Ω 4.510%, 02/12/25.	4,000	3,994,131	European Investment Bank		
Ω 4.531%, 03/10/25.	8,000	7,962,687	4.718%, 02/27/25.	5,000	4,983,970
Nutrien Ltd.			4.723%, 02/27/25.	5,000	4,983,970
Ω 4.621%, 02/14/25.	4,000	3,992,946	4.722%, 02/27/25.	2,000	<u>1,993,588</u>
PSP Capital, Inc.			TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS.		<u>11,961,528</u>
Ω 4.417%, 04/28/25.	2,500	2,474,069	UNITED STATES — (4.8%)		
Ω 4.410%, 05/05/25.	2,500	2,471,944	Avangrid, Inc.		
Ω 4.423%, 05/21/25.	2,500	2,467,025	Ω 4.578%, 03/10/25.	7,000	6,966,337
TELUS Corp.			Boston Properties LP		
Ω 4.567%, 02/27/25.	6,000	5,979,605	Ω 4.630%, 02/06/25.	2,000	1,998,497
Ω 4.614%, 04/09/25.	3,000	2,974,160	Ω 4.730%, 03/14/25.	1,500	1,492,013
			Caisse des Depots et Consignations		
			Ω 4.614%, 02/12/25.	15,000	14,978,391
			CRH America Finance, Inc.		
			Ω 4.603%, 03/20/25.	5,700	5,665,405
			Eversource Energy		
			Ω 4.705%, 02/11/25.	3,000	2,995,938
			Ω 4.707%, 02/14/25.	500	499,138
			Ω 4.684%, 02/18/25.	8,000	7,982,262
			Glencore Funding LLC		
			Ω 4.706%, 03/18/25.	1,000	994,219

DFA SHORT-DURATION REAL RETURN PORTFOLIO

CONTINUED

	Face Amount [^] (000)	Value [†]		Face Amount [^] (000)	Value [†]
UNITED STATES — (Continued)			CANADA — (Continued)		
Intesa Sanpaolo			∞ 3.761%, 02/27/25..... CAD	9,000	\$ 6,179,213
Funding LLC			∞ 3.104%, 04/24/25..... CAD	8,400	5,742,413
4.924%, 03/10/25.....	6,500	\$ 6,467,460	∞ 3.005%, 04/09/25..... CAD	8,000	5,475,130
4.869%, 07/14/25.....	6,000	5,869,766	Ontario Treasury Bills		
Marriott International, Inc.			∞ 3.049%, 04/23/25..... CAD	10,000	6,837,100
Ω 4.580%, 02/13/25.....	1,000	998,342	∞ 2.926%, 04/30/25..... CAD	13,200	9,020,341
Ω 4.587%, 02/19/25.....	3,500	3,491,481	∞ 3.061%, 06/04/25..... CAD	4,845	3,302,174
Ω 4.639%, 02/28/25.....	5,000	4,982,278	Quebec Treasury Bills		
McCormick & Co., Inc.			∞ 3.509%, 02/14/25..... CAD	200	137,470
Ω 4.566%, 02/26/25.....	5,000	4,983,642	∞ 3.000%, 04/25/25..... CAD	6,000	4,102,467
MUFG Bank Ltd.			∞ 2.882%, 05/02/25..... CAD	3,000	2,049,417
4.506%, 05/05/25.....	6,000	5,930,954	TOTAL CANADA.....		51,918,777
NiSource, Inc.			SINGAPORE — (1.1%)		
Ω 4.603%, 02/13/25.....	5,000	4,991,883	Monetary Authority of		
Parker-Hannifin Corp.			Singapore Bills		
Ω 4.520%, 03/03/25.....	3,000	2,988,296	∞ 3.283%, 02/13/25..... SGD	27,000	19,850,768
Sherwin-Williams Co.			TOTAL FOREIGN		
Ω 4.542%, 02/19/25.....	2,000	1,995,318	SOVEREIGN		
Southern Co.			OBLIGATIONS.....		71,769,545
Ω 4.577%, 02/04/25.....	4,000	3,998,011	TOTAL INVESTMENT		
Stanley Black & Decker,			SECURITIES		
Inc.			(Cost \$1,915,136,457)....		1,899,917,263
Ω 4.679%, 02/24/25.....	1,000	996,920			
TOTAL UNITED STATES...		91,266,551			
TOTAL COMMERCIAL					
PAPER					
(Cost \$169,955,415)....		169,938,358			
FOREIGN SOVEREIGN OBLIGATIONS — (3.8%)					
CANADA — (2.7%)					
Alberta Treasury Bills					
∞ 3.220%, 03/04/25..... CAD	600	411,836			
Canada Treasury Bills					
∞ 3.628%, 02/12/25..... CAD	12,600	8,661,216			

As of January 31, 2025, DFA Short-Duration Real Return Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

Currency Purchased	Currency Sold	Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD 49,733,997	SGD 66,221,056	Societe Generale	02/10/25	\$ 993,580
SGD 26,917,170	USD 19,701,415	Societe Generale	02/10/25	110,322
USD 20,108,474	SGD 26,808,810	State Street Bank and Trust	02/10/25	376,493
USD 7,735,260	CAD 11,102,954	Barclays Capital	02/12/25	92,935
USD 26,702,167	CAD 37,106,381	Societe Generale	02/12/25	1,161,304
USD 41,956,844	AUD 67,435,868	UBS AG	02/28/25	28,629
USD 1,575,426	GBP 1,255,716	Barclays Capital	03/31/25	18,754
USD 19,407,237	EUR 18,495,660	Barclays Capital	04/02/25	167,393
EUR 5,006,824	USD 5,165,766	UBS AG	04/02/25	42,511
USD 18,998,016	EUR 18,207,309	Barclays Capital	04/03/25	57,171
USD 34,195,691	CAD 48,778,932	Barclays Capital	04/09/25	537,965

DFA SHORT-DURATION REAL RETURN PORTFOLIO

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	6,352,896	CAD	9,111,705	Royal Bank of Canada	04/09/25	\$ 65,771
USD	7,493,813	CAD	10,714,038	Societe Generale	04/09/25	101,069
USD	620,224	CAD	891,280	Citibank, N.A.	04/16/25	5,032
USD	28,878,080	CAD	41,405,998	Royal Bank of Canada	04/16/25	298,242
USD	18,003,197	CAD	26,024,817	State Street Bank and Trust	04/16/25	39,977
USD	31,911,915	CAD	45,667,954	State Street Bank and Trust	04/17/25	388,835
USD	17,021,757	EUR	16,306,281	Australia and New Zealand Bank	04/25/25	38,707
Total Appreciation						\$4,524,690
SGD	12,950,400	USD	9,546,000	HSBC Bank	02/10/25	\$ (14,170)
SGD	26,192,536	USD	19,826,518	Royal Bank of Canada	02/10/25	(548,132)
USD	4,637,688	JPY	716,948,785	Royal Bank of Canada	03/21/25	(8,818)
EUR	3,688,170	USD	3,854,953	UBS AG	04/03/25	(18,194)
CAD	1,419,390	USD	986,468	Citibank, N.A.	04/09/25	(7,081)
CAD	18,879,009	USD	13,214,690	UBS AG	04/09/25	(188,073)
USD	1,868,255	GBP	1,514,662	Citibank, N.A.	04/10/25	(9,368)
USD	43,268,741	AUD	69,823,542	UBS AG	04/17/25	(156,893)
EUR	1,324,574	USD	1,387,411	HSBC Bank	04/25/25	(7,863)
Total (Depreciation)						\$ (958,592)
Total Appreciation (Depreciation)						\$3,566,098

As of January 31, 2025, 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.....	2.554%	Fixed	CPI	Maturity	USD 25,000,000	01/08/26	—	—	\$ 25,598	\$ 25,598
Bank of America Corp.....	2.495%	Fixed	CPI	Maturity	USD 43,000,000	03/16/26	—	—	4,570,686	4,570,686
Bank of America Corp.....	2.464%	Fixed	CPI	Maturity	USD 36,000,000	02/28/25	—	—	149,149	149,149
Bank of America Corp.....	2.419%	Fixed	CPI	Maturity	USD 64,000,000	06/10/25	—	—	6,166	6,166
Bank of America Corp.....	2.339%	Fixed	CPI	Maturity	USD 55,000,000	10/25/25	—	—	204,719	204,719
Bank of America Corp.....	2.318%	Fixed	CPI	Maturity	USD 60,000,000	06/28/25	—	—	31,350	31,350
Bank of America Corp.....	2.013%	Fixed	CPI	Maturity	USD 60,000,000	10/01/25	—	—	377,708	377,708
Citibank, N.A.....	3.859%	Fixed	CPI	Maturity	USD 39,000,000	03/09/25	—	—	426,072	426,072
Citibank, N.A.....	3.774%	Fixed	CPI	Maturity	USD 22,000,000	03/04/25	—	—	308,998	308,998
Citibank, N.A.....	2.642%	Fixed	CPI	Maturity	USD 55,000,000	03/20/25	—	—	128,332	128,332
Citibank, N.A.....	2.638%	Fixed	CPI	Maturity	USD 70,000,000	01/24/27	—	—	6,857	6,857
Citibank, N.A.....	2.565%	Fixed	CPI	Maturity	USD 20,000,000	05/08/25	—	—	9,513	9,513
Citibank, N.A.....	2.548%	Fixed	CPI	Maturity	USD 48,000,000	11/13/25	—	—	86,587	86,587
Citibank, N.A.....	2.475%	Fixed	CPI	Maturity	USD 75,000,000	05/21/25	—	—	38,973	38,973
Citibank, N.A.....	2.349%	Fixed	CPI	Maturity	USD 50,000,000	10/21/25	—	—	172,248	172,248
Citibank, N.A.....	2.348%	Fixed	CPI	Maturity	USD 50,000,000	11/05/25	—	—	184,799	184,799
Citibank, N.A.....	2.344%	Fixed	CPI	Maturity	USD 50,000,000	11/06/25	—	—	186,884	186,884
Citibank, N.A.....	2.295%	Fixed	CPI	Maturity	USD 25,000,000	07/11/25	—	—	17,477	17,477
Citibank, N.A.....	2.054%	Fixed	CPI	Maturity	USD 20,000,000	02/05/25	—	—	142,848	142,848
Citibank, N.A.....	2.030%	Fixed	CPI	Maturity	USD 64,000,000	10/02/25	—	—	392,821	392,821
Citibank, N.A.....	1.920%	Fixed	CPI	Maturity	USD 45,000,000	07/24/25	—	—	210,490	210,490
Citibank, N.A.....	1.915%	Fixed	CPI	Maturity	USD 44,000,000	08/28/25	—	—	301,602	301,602
Citibank, N.A.....	1.303%	Fixed	CPI	Maturity	USD 25,000,000	06/22/25	—	—	4,456,488	4,456,488
Deutsche Bank AG.....	3.318%	Fixed	CPI	Maturity	USD 25,000,000	11/29/25	—	—	1,003,040	1,003,040

DFA SHORT-DURATION REAL RETURN PORTFOLIO

CONTINUED

Counterparty	Payments made by Fund	Payments received by Fund	Payment Frequency	Notional Amount	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)	
Deutsche Bank AG.....	3.223%	Fixed	CPI	Maturity	USD 20,000,000	12/01/25	—	—	\$ 882,931	\$ 882,931
Deutsche Bank AG.....	2.725%	Fixed	CPI	Maturity	USD 22,000,000	11/16/25	—	—	164,521	164,521
Deutsche Bank AG.....	2.695%	Fixed	CPI	Maturity	USD 32,000,000	09/24/25	—	—	2,227,633	2,227,633
Deutsche Bank AG.....	2.423%	Fixed	CPI	Maturity	USD 45,000,000	03/08/26	—	—	4,967,764	4,967,764
Deutsche Bank AG.....	2.420%	Fixed	CPI	Maturity	USD 20,000,000	03/05/26	—	—	2,208,675	2,208,675
Deutsche Bank AG.....	2.325%	Fixed	CPI	Maturity	USD 42,000,000	03/02/26	—	—	4,856,705	4,856,705
Deutsche Bank AG.....	1.540%	Fixed	CPI	Maturity	USD 20,000,000	07/15/25	—	—	3,403,289	3,403,289
Deutsche Bank AG, London Branch.....	2.625%	Fixed	CPI	Maturity	USD 30,000,000	12/09/25	—	—	30,319	30,319
Deutsche Bank AG, London Branch.....	2.310%	Fixed	CPI	Maturity	USD 42,000,000	06/26/25	—	—	21,092	21,092
Deutsche Bank AG, London Branch.....	2.247%	Fixed	CPI	Maturity	USD 40,000,000	10/08/25	—	—	166,003	166,003
Deutsche Bank AG, London Branch.....	2.240%	Fixed	CPI	Maturity	USD 35,000,000	06/14/25	—	—	65,407	65,407
Deutsche Bank AG, London Branch.....	2.227%	Fixed	CPI	Maturity	USD 21,000,000	10/10/25	—	—	92,143	92,143
Deutsche Bank AG, London Branch.....	1.902%	Fixed	CPI	Maturity	USD 44,000,000	09/05/25	—	—	323,912	323,912
Deutsche Bank AG, London Branch.....	1.740%	Fixed	CPI	Maturity	USD 30,000,000	08/07/25	—	—	211,124	211,124
Morgan Stanley and Co. International.....	2.602%	Fixed	CPI	Maturity	USD 27,000,000	01/29/26	—	—	7,785	7,785
Morgan Stanley and Co. International.....	2.580%	Fixed	CPI	Maturity	USD 25,000,000	12/19/25	—	—	28,257	28,257
Morgan Stanley and Co. International.....	2.530%	Fixed	CPI	Maturity	USD 5,000,000	03/13/25	—	—	17,431	17,431
Morgan Stanley and Co. International.....	1.907%	Fixed	CPI	Maturity	USD 45,000,000	07/31/25	—	—	223,434	223,434
Total Appreciation.....								\$33,337,830	\$33,337,830	
Citibank, N.A.....	2.765%	Fixed	CPI	Maturity	USD 40,000,000	11/26/25	—	—	(9,000)	(9,000)
Citibank, N.A.....	2.490%	Fixed	CPI	Maturity	USD 40,000,000	05/29/25	—	—	(5,808)	(5,808)
Deutsche Bank AG.....	3.959%	Fixed	CPI	Maturity	USD 30,000,000	05/04/25	—	—	(38,457)	(38,457)
Deutsche Bank AG, London Branch.....	2.755%	Fixed	CPI	Maturity	USD 56,000,000	11/25/25	—	—	(7,513)	(7,513)
Deutsche Bank AG, London Branch.....	2.642%	Fixed	CPI	Maturity	USD 48,000,000	01/16/28	—	—	(51,787)	(51,787)
Deutsche Bank AG, London Branch.....	2.624%	Fixed	CPI	Maturity	USD 50,000,000	02/04/26	—	—	(3,100)	(3,100)

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)
Morgan Stanley and Co. International.....	2.970%	Fixed	CPI	Maturity	USD 32,000,000	10/28/25	—	—	\$ (4,410) \$ (4,410)
Total (Depreciation).....								\$ (120,075)	\$ (120,075)
Total Appreciation (Depreciation).....								\$33,217,755	\$33,217,755

As of January 31, 2025, the value of Rule 144A securities amounted to \$322,758,734 or 16.4% of net assets.

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Assets				
Bonds				
Australia.....	—	\$ 129,187,397	—	\$ 129,187,397
Austria.....	—	1,654,131	—	1,654,131
Belgium.....	—	3,020,126	—	3,020,126
Canada.....	—	158,763,861	—	158,763,861
Finland.....	—	3,917,221	—	3,917,221
France.....	—	21,439,152	—	21,439,152
Germany.....	—	67,527,257	—	67,527,257
Ireland.....	—	22,841,379	—	22,841,379
Italy.....	—	365,607	—	365,607
Japan.....	—	92,528,071	—	92,528,071
Netherlands.....	—	30,783,583	—	30,783,583
Norway.....	—	17,874,641	—	17,874,641
Spain.....	—	15,405,079	—	15,405,079
Supranational Organization Obligations.....	—	170,265,920	—	170,265,920
Sweden.....	—	29,600,290	—	29,600,290
Switzerland.....	—	12,281,275	—	12,281,275
United Kingdom.....	—	27,443,666	—	27,443,666
United States.....	—	720,742,201	—	720,742,201
U.S. Treasury Obligations.....	—	132,568,503	—	132,568,503
Commercial Paper.....	—	169,938,358	—	169,938,358
Foreign Sovereign Obligations.....	—	71,769,545	—	71,769,545
Securities Lending Collateral.....	—	8,663,544	—	8,663,544
Total Investments in Securities.....	—	\$1,908,580,807	—	\$1,908,580,807
Financial Instruments				
Assets				
Forward Currency Contracts**.....	—	4,524,690	—	4,524,690
Swap Agreements**.....	—	33,337,830	—	33,337,830
Liabilities				
Forward Currency Contracts**.....	—	(958,592)	—	(958,592)
Swap Agreements**.....	—	(120,075)	—	(120,075)
Total Financial Instruments.....	—	\$ 36,783,853	—	\$ 36,783,853

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

**DFA MUNICIPAL REAL RETURN PORTFOLIO
SCHEDULE OF INVESTMENTS**

January 31, 2025

(Unaudited)

	<u>Face Amount</u>	<u>Value†</u>		<u>Face Amount</u>	<u>Value†</u>
	<u>(000)</u>			<u>(000)</u>	
MUNICIPAL BONDS — (98.2%)			ARIZONA — (Continued)		
ALABAMA — (0.7%)			Coconino County Unified		
Alabama Federal Aid			School District No.		
Highway Finance			1-Flagstaff (GO) Series		
Authority (RB) Series A			C		
□ 5.000%, 09/01/32			5.000%, 07/01/28	1,250	\$ 1,340,030
(Pre-refunded @			County of Pima Sewer		
\$100, 9/1/26).....	1,175	\$ 1,214,949	System Revenue (RB)		
□ 5.000%, 09/01/33			5.000%, 07/01/25	670	676,233
(Pre-refunded @			Maricopa County School		
\$100, 9/1/26).....	2,590	2,678,058	District No. 3 Tempe		
□ 5.000%, 09/01/34			Elementary (GO) Series		
(Pre-refunded @			A		
\$100, 9/1/26).....	4,750	4,911,496	5.000%, 07/01/25	315	317,723
Tuscaloosa City Board of			Maricopa County Unified		
Education (RB)			School District No. 69		
□ 5.000%, 08/01/35			Paradise Valley (GO)		
(Pre-refunded @			5.000%, 07/01/26	1,350	1,392,886
\$100, 8/1/26).....	780	805,163	5.000%, 07/01/27	2,940	3,094,257
□ 5.000%, 08/01/41			Maricopa County Unified		
(Pre-refunded @			School District No. 69		
\$100, 8/1/26).....	1,035	1,068,390	Paradise Valley (GO)		
Tuscaloosa County Board			Series A		
of Education (ST)			5.000%, 07/01/26	660	680,966
□ 5.000%, 02/01/43			5.000%, 07/01/27	2,260	2,378,578
(Pre-refunded @			Maricopa County Unified		
\$100, 2/1/27).....	1,120	<u>1,169,883</u>	School District No. 80		
TOTAL ALABAMA.....		<u>11,847,939</u>	Chandler (GO) Series C		
			5.000%, 07/01/25	1,205	1,216,260
ARIZONA — (2.2%)			Salt River Project		
Arizona Board of Regents			Agricultural Improvement		
(RB) Series A			& Power District (RB)		
5.000%, 07/01/28	1,840	1,854,907	Series A		
City of Phoenix (GO)			5.000%, 12/01/34	9,590	9,642,308
5.000%, 07/01/27	1,650	1,736,768	Town of Gilbert (GO)		
City of Tempe (GO)			5.000%, 07/15/27	1,500	1,581,915
5.000%, 07/01/26	1,740	1,795,491	University of Arizona (RB)		
5.000%, 07/01/27	955	1,005,220	Series A		
City of Tucson (GO) Series			5.000%, 06/01/26	1,000	<u>1,006,841</u>
2018-B			TOTAL ARIZONA.....		<u>35,693,897</u>
5.000%, 07/01/25	650	655,539	CALIFORNIA — (6.5%)		
5.000%, 07/01/26	4,160	4,289,745	California State Public		
Coconino County Unified			Works Board (RB)		
School District No.			Series B		
1-Flagstaff (GO) Series			5.000%, 05/01/28	1,185	1,266,221
B			California State Public		
4.000%, 07/01/27	1,000	1,028,230	Works Board (RB)		
			Series D		
			5.000%, 05/01/28	2,235	2,388,188

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 — (2.6%)		
California State University (RB) Series A			Adams 12 Five Star Schools (GO) (ST AID WITHHLDG)		
4.000%, 11/01/36	7,000	\$ 7,009,342	5.000%, 12/15/25	660	\$ 672,896
City of Los Angeles (RN)			5.000%, 12/15/26	7,570	7,884,590
5.000%, 06/26/25	8,985	9,040,504	Adams 12 Five Star Schools (GO) (ST AID WITHHLDG) Series B		
City of San Francisco Public Utilities Commission Water Revenue (RB) Series A			5.000%, 12/15/30	1,585	1,641,229
4.000%, 11/01/30	7,860	8,001,445	Arapahoe County School District No. 5 Cherry Creek (GO) (ST AID WITHHLDG)		
County of Los Angeles (RN)			5.000%, 12/15/25	3,225	3,286,898
5.000%, 06/30/25	17,250	17,342,708	Board of Water Commissioners City & County of Denver (RB) Series A		
County of Riverside (RN)			5.000%, 12/15/26	3,310	3,446,326
5.000%, 06/30/25	9,570	9,657,436	5.000%, 12/15/27	3,450	3,668,204
Los Angeles Unified School District (GO) Series A			Boulder Larimer & Weld Counties St. Vrain Valley School District Re1J (GO) (ST AID WITHHLDG)		
5.000%, 07/01/25	15	15,140	5.000%, 12/15/25	3,915	3,992,852
5.000%, 07/01/26	1,065	1,098,665	Boulder Larimer & Weld Counties St. Vrain Valley School District Re1J (GO) (ST AID WITHHLDG) Series C		
Los Angeles Unified School District (GO) Series C			5.000%, 12/15/29		
5.000%, 07/01/26	1,110	1,145,087	(Pre-refunded @ \$100, 12/15/26).....	3,045	3,169,796
Palomar Community College District (GO)			Boulder Valley School District No. Re-2 Boulder (GO) (ST AID WITHHLDG)		
□ 5.000%, 05/01/31 (Pre-refunded @ \$100, 5/1/25).....	790	794,637	5.000%, 12/01/35	1,815	1,825,676
San Francisco Unified School District (GO)			City of Colorado Springs Utilities System Revenue (RB) Series A-1		
5.000%, 06/15/28	5,390	5,820,335	5.000%, 11/15/26	3,255	3,383,189
San Mateo County Transit District (RB) Series A			Denver City & County School District No. 1 (GO) (ST AID WITHHLDG) Series B		
4.000%, 06/01/32	1,000	1,002,077	5.000%, 12/01/25	3,750	3,819,682
Santa Clara County Financing Authority (RB) Series A			5.000%, 12/01/26	3,145	3,272,453
5.000%, 05/01/25	540	543,331	El Paso County School District No. 2 Harrison (GO) (ST AID WITHHLDG)		
State of California (GO)			5.000%, 12/01/26		
5.000%, 10/01/25	1,570	1,572,725	5.000%, 12/01/26		
5.000%, 08/01/26	9,015	9,331,013	5.000%, 12/01/26		
5.000%, 12/01/26	5,535	5,769,067	5.000%, 12/01/26		
5.000%, 10/01/29	1,020	1,043,933	5.000%, 12/01/26		
5.000%, 08/01/30	4,440	4,440,000	5.000%, 12/01/26		
5.000%, 03/01/32	1,000	1,001,988	5.000%, 12/01/26		
4.000%, 08/01/35	725	729,564	5.000%, 12/01/26		
5.000%, 08/01/35	8,335	8,402,822	5.000%, 12/01/26		
4.000%, 08/01/37	3,000	3,011,708	5.000%, 12/01/26		
State of California (GO) Series B			5.000%, 12/01/26		
5.000%, 09/01/25	3,185	3,229,531	5.000%, 12/01/26		
University of California (RB) Series BX			5.000%, 12/01/26		
5.000%, 05/15/26	2,110	2,172,529	5.000%, 12/01/26		
TOTAL CALIFORNIA.....		<u>105,829,996</u>	5.000%, 12/01/26	460	478,725

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>
COLORADO — (Continued)			FLORIDA — (Continued)		
Garfield Pitkin & Eagle Counties School District No. Re-1 Roaring Fork (GO) (ST AID WITHHLDG) Series 1			Collier County Water-Sewer District (RB)		
□ 5.000%, 12/15/29 (Pre-refunded @ \$100, 12/15/25).	710	\$ 724,297	5.000%, 07/01/25	375	\$ 378,463
Weld County School District No. 6 Greeley (GO) (ST AID WITHHLDG)			Florida Keys Aqueduct Authority (RB) Series B		
5.000%, 12/01/25	475	<u>483,905</u>	5.000%, 09/01/25	1,450	1,468,283
TOTAL COLORADO.		<u>41,750,718</u>	State of Florida (GO) Series A		
CONNECTICUT — (1.8%)			5.000%, 06/01/25	4,770	4,806,613
City of New London (GO)			5.000%, 06/01/26	8,175	8,408,268
4.500%, 03/13/25	8,600	8,614,440	5.000%, 07/01/26	1,135	1,170,632
City of Torrington (GO)			5.000%, 07/01/27	1,165	1,204,609
4.000%, 03/13/25	4,420	4,425,390	State of Florida (GO) Series B		
Connecticut State Health & Educational Facilities Authority (RB) Series A			5.000%, 06/01/25	3,120	3,143,948
1.399%, 07/01/42	5,660	5,660,000	State of Florida (GO) Series E		
Town of Greenwich (GO)			5.000%, 06/01/25	3,035	3,058,296
4.000%, 02/06/25	2,640	2,640,245	State of Florida Department of Transportation Turnpike System Revenue (RB)		
Town of Madison (GO)			Series C		
3.500%, 12/18/25	7,355	<u>7,388,718</u>	5.000%, 07/01/25	947	955,360
TOTAL CONNECTICUT.		<u>28,728,793</u>	5.000%, 07/01/26	1,128	<u>1,163,095</u>
DISTRICT OF COLUMBIA — (0.2%)			TOTAL FLORIDA.		<u>28,633,581</u>
District of Columbia (GO)			GEORGIA — (3.0%)		
Series B			Clarke County School District (GO) (ST AID WITHHLDG)		
5.000%, 06/01/25	1,245	1,253,853	5.000%, 09/01/27	3,360	3,547,972
District of Columbia (GO)			Gwinnett County School District (GO) Series B		
Series E			5.000%, 08/01/27	25,120	26,520,485
5.000%, 06/01/26	2,300	<u>2,367,647</u>	Richmond County Board of Education (GO) (ST AID WITHHLDG)		
TOTAL DISTRICT OF COLUMBIA.		<u>3,621,500</u>	5.000%, 10/01/25	1,115	1,130,795
FLORIDA — (1.8%)			State of Georgia (GO) Series A		
Broward County Water & Sewer Utility Revenue (RB) Series A			5.000%, 07/01/26	1,240	1,280,324
5.000%, 10/01/30	1,315	1,331,673	5.000%, 07/01/27	8,065	8,500,707
City of Tallahassee Energy System Revenue (RB)			State of Georgia (GO) Series A-1		
5.000%, 10/01/32	1,080	1,094,049	5.000%, 02/01/25	2,660	2,660,000
City of Tallahassee Utility System Revenue (RB)			State of Georgia (GO) Series C		
Series A			4.000%, 07/01/29	4,000	4,202,239
5.000%, 10/01/25	260	263,786	State of Georgia (GO) Series F		
5.000%, 10/01/26	180	186,506	5.000%, 01/01/27	1,195	<u>1,247,293</u>
			TOTAL GEORGIA.		<u>49,089,815</u>

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
HAWAII — (0.5%)			KANSAS — (Continued)		
City & County of Honolulu			Kansas Development		
(GO) Series A			Finance Authority (RB)		
5.000%, 11/01/25	3,340	\$3,396,357	Series D		
5.000%, 07/01/26	90	92,883	5.000%, 05/01/28	2,000	\$ 2,133,132
City & County of Honolulu			TOTAL KANSAS.....		<u>13,400,561</u>
(GO) Series B			KENTUCKY — (1.4%)		
5.000%, 07/01/25	115	116,127	Louisville & Jefferson		
5.000%, 10/01/25	500	507,501	County Metropolitan		
5.000%, 07/01/26	110	113,523	Sewer District (RB)		
5.000%, 10/01/26	700	709,760	4.000%, 05/15/31	1,430	1,437,041
County of Kauai (GO)			Louisville & Jefferson		
5.000%, 08/01/25	520	525,808	County Metropolitan		
County of Maui (GO)			Sewer District (RB)		
5.000%, 03/01/25	780	781,346	Series C		
State of Hawaii (GO)			5.000%, 05/15/25	1,640	1,650,675
Series FH			Louisville Water Co. (RB)		
5.000%, 10/01/26	1,925	<u>1,993,973</u>	5.000%, 11/15/27	4,000	4,243,765
TOTAL HAWAII.....		<u>8,237,278</u>	Louisville/Jefferson County		
ILLINOIS — (0.1%)			Metropolitan		
County of Will (GO)			Government (GO) Series		
□ 5.000%, 11/15/34			A		
(Pre-refunded @			5.000%, 12/01/25.....	6,235	6,354,648
\$100, 11/15/25).....	1,060	<u>1,078,060</u>	5.000%, 04/01/28	7,885	<u>8,407,865</u>
IOWA — (0.5%)			TOTAL KENTUCKY.....		<u>22,093,994</u>
City of Des Moines (GO)			LOUISIANA — (0.8%)		
Series A			East Baton Rouge		
5.000%, 06/01/25	1,975	1,989,630	Sewerage Commission		
City of Des Moines (GO)			(RB) Series B		
Series D			□ 5.000%, 02/01/32		
5.000%, 06/01/25	1,520	1,531,260	(Pre-refunded @		
City of Sioux City (GO)			\$100, 2/1/25).....	2,425	2,425,000
Series A			St. Tammany Parish Wide		
3.000%, 06/01/27	1,325	1,324,062	School District No. 12		
City of Urbandale (GO)			(GO) Series A		
Series A			5.000%, 03/01/28	1,175	1,247,197
5.000%, 06/01/27	1,040	1,091,881	State of Louisiana (GO)		
Iowa Valley Community			Series B		
College District (GO)			5.000%, 08/01/25	5,025	5,079,510
4.000%, 06/01/28	2,890	<u>2,996,534</u>	State of Louisiana (GO)		
TOTAL IOWA.....		<u>8,933,367</u>	Series E		
KANSAS — (0.8%)			5.000%, 06/01/25	4,065	<u>4,094,054</u>
City of Merriam (GO)			TOTAL LOUISIANA.....		<u>12,845,761</u>
5.000%, 10/01/25	350	355,051	MAINE — (0.1%)		
City of Olathe (GO) Series			City of Portland (GO)		
A			5.000%, 05/01/27	1,000	1,050,424
5.000%, 08/01/25	9,235	9,332,512	State of Maine (GO) Series		
Johnson County Unified			D		
School District No. 229			5.000%, 06/01/28	765	<u>819,591</u>
Blue Valley (GO) Series			TOTAL MAINE.....		<u>1,870,015</u>
A					
5.000%, 10/01/26	1,525	1,579,866			

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>
MARYLAND — (4.3%)			MASSACHUSETTS — (Continued)		
City of Baltimore (GO)			Commonwealth of		
Series A			Massachusetts (GO)		
5.000%, 10/15/26	800	\$ 830,385	Series A		
County of Anne Arundel			5.000%, 07/01/27	6,215	\$ 6,407,650
(GO)			5.000%, 07/01/35	14,000	14,083,149
5.000%, 04/01/26	6,685	6,862,727	5.000%, 07/01/36	2,485	2,499,195
County of Baltimore (GO)			Commonwealth of		
5.000%, 07/01/25	885	893,319	Massachusetts (GO)		
5.000%, 07/01/26	1,310	1,351,843	Series B		
5.000%, 08/01/26	3,850	3,888,891	5.000%, 07/01/32	800	821,231
County of Charles (GO)			Commonwealth of		
5.000%, 10/01/25	390	396,066	Massachusetts (GO)		
County of Howard (GO)			Series D		
Series A			5.000%, 07/01/26	740	763,648
5.000%, 02/15/27	2,435	2,546,143	Commonwealth of		
County of Howard (GO)			Massachusetts (GO)		
Series D			Series E		
5.000%, 02/15/25	8,390	8,396,004	5.000%, 11/01/27	1,000	1,061,996
County of Montgomery			Massachusetts		
(GO) Series C			Development Finance		
5.000%, 10/01/26	5,615	5,825,371	Agency (RB) Series A		
5.000%, 10/01/27	6,680	7,074,103	5.000%, 10/15/25	2,390	2,431,143
County of Montgomery			4.000%, 07/15/36	5,375	5,407,049
(GO) Series E			Massachusetts School		
1.750%, 11/01/37	1,980	1,980,000	Building Authority (RB)		
County of Prince George's			Series A		
(GO) Series A			5.000%, 11/15/25	3,240	3,295,201
5.000%, 08/01/25	1,265	1,279,652	Town of Hingham (GO)		
County of Wicomico (GO)			4.000%, 02/14/25	5,025	5,026,627
Series A			Town of Lexington (GO)		
5.000%, 12/01/25	1,000	1,019,355	4.000%, 02/15/27	1,000	<u>1,028,186</u>
State of Maryland (GO)			TOTAL		
Series 2ND			MASSACHUSETTS		<u>51,006,562</u>
5.000%, 08/01/26	1,025	1,059,828			
State of Maryland (GO)			MICHIGAN — (0.4%)		
Series A			L'Anse Creuse Public		
5.000%, 08/01/25	2,680	2,710,526	Schools (GO) (Q-SBLF)		
5.000%, 03/15/26	1,115	1,143,421	□ 5.000%, 05/01/27		
4.000%, 08/01/26	5,400	5,402,068	(Pre-refunded @		
5.000%, 03/15/28	8,040	8,589,040	\$100, 5/1/25).....	1,025	1,030,763
State of Maryland (GO)			Michigan Finance Authority		
Series B			(RB)		
5.000%, 08/01/25	535	541,094	□ 5.000%, 11/15/31		
5.000%, 08/01/26	5,640	5,831,638	(Pre-refunded @		
Washington Suburban			\$100, 5/15/25).....	1,200	1,207,041
Sanitary Commission			□ 5.000%, 11/15/45		
(RB)			(Pre-refunded @		
3.000%, 06/01/26	2,160	<u>2,162,278</u>	\$100, 5/15/25).....	1,715	1,725,063
TOTAL MARYLAND		<u>69,783,752</u>	Michigan State University		
			(RB) Series A		
MASSACHUSETTS — (3.1%)			5.000%, 08/15/25	1,545	1,562,864
City of Quincy (GO)					
5.000%, 07/25/25	4,000	4,041,516			
City of Somerville (GO)					
4.500%, 05/30/25	4,115	4,139,971			

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>
MICHIGAN — (Continued)			MISSOURI — (0.4%)		
State of Michigan (GO)			City of Kansas City (GO)		
Series A			Series A		
5.000%, 05/01/25	1,795	\$ 1,804,452	4.000%, 02/01/27	1,045	\$ 1,071,472
TOTAL MICHIGAN.....		<u>7,330,183</u>	Curators of the University of Missouri (RB)		
MINNESOTA — (3.1%)			5.000%, 11/01/25	3,000	3,049,087
County of Hennepin (GO)			Metropolitan St. Louis Sewer District (RB)		
Series A			Series B		
5.000%, 12/01/31.....	4,415	4,601,301	5.000%, 05/01/29	150	162,849
5.000%, 12/01/32	1,185	1,225,558	North Kansas City School District No. 74 (GO)		
County of Hennepin (GO)			Series B		
Series C			4.000%, 03/01/26	2,175	<u>2,203,259</u>
5.000%, 12/01/31	1,035	1,071,359	TOTAL MISSOURI.....		<u>6,486,667</u>
Metropolitan Council (GO)			NEBRASKA — (0.5%)		
Series B			County of Sarpy (GO)		
5.000%, 12/01/25	1,925	1,961,303	5.000%, 06/01/26	1,110	1,143,235
5.000%, 03/01/27	4,360	4,560,087	5.000%, 06/01/27	2,535	2,644,027
St. Louis Park Independent School District No. 283 (GO) (SD CRED PROG)			Douglas County School District No. 17 (GO)		
Series A			4.000%, 12/15/26	3,035	3,101,997
5.000%, 02/01/28	2,610	2,765,762	Omaha School District (GO)		
State of Minnesota (GO)			5.000%, 12/15/25	1,365	<u>1,390,178</u>
Series A			TOTAL NEBRASKA.....		<u>8,279,437</u>
5.000%, 08/01/25.....	12,195	12,334,508	NEVADA — (1.7%)		
5.000%, 09/01/25	2,130	2,158,523	Las Vegas Valley Water District (GO) Series A		
5.000%, 08/01/28	6,010	6,464,827	5.000%, 06/01/27	11,555	12,134,653
5.000%, 08/01/33	1,065	1,094,939	5.000%, 06/01/33	1,475	1,508,925
State of Minnesota (GO)			5.000%, 06/01/37	1,005	1,025,746
Series B			State of Nevada (GO)		
5.000%, 08/01/25	5,000	5,059,669	Series A		
4.000%, 08/01/32	3,715	3,725,571	5.000%, 05/01/25	1,445	1,452,894
State of Minnesota (GO)			State of Nevada (GO)		
Series D			Series D		
5.000%, 08/01/25	1,715	1,734,619	5.000%, 04/01/25	11,880	<u>11,924,018</u>
University of Minnesota (RB) Series B			TOTAL NEVADA.....		<u>28,046,236</u>
5.000%, 10/01/25	810	<u>822,158</u>	NEW JERSEY — (4.2%)		
TOTAL MINNESOTA.....		<u>49,580,184</u>	City of Hoboken (GO)		
MISSISSIPPI — (0.6%)			3.000%, 02/01/27	1,000	1,003,718
State of Mississippi (GO)			City of Ventnor City (GO)		
Series A			4.500%, 07/01/25	3,000	3,019,577
□ 4.000%, 10/01/33			County of Essex (GO)		
(Pre-refunded @			4.250%, 07/10/25	8,085	8,133,547
\$100, 10/1/25).....	5,355	5,399,078	County of Hudson (GO)		
□ 5.000%, 11/01/33			4.000%, 02/28/25	15,000	15,012,545
(Pre-refunded @			County of Mercer (GO)		
\$100, 11/1/26).....	4,690	<u>4,869,875</u>	4.000%, 02/01/27	3,430	3,516,217
TOTAL MISSISSIPPI.....		<u>10,268,953</u>	4.000%, 02/01/28	3,290	3,410,739

DFA MUNICIPAL REAL RETURN PORTFOLIO

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	<u>Face Amount</u> (000)	<u>Value</u> †		<u>Face Amount</u> (000)	<u>Value</u> †
NEW JERSEY — (Continued)			NEW YORK — (Continued)		
County of Monmouth (GO)			City of New York (GO)		
5.000%, 06/03/25	1,065	\$ 1,072,300	Series A5		
New Jersey Economic			1.850%, 08/01/44	1,380	\$ 1,380,000
Development Authority			City of New York (GO)		
(RB) Series BBB			Series B-1		
□ 5.500%, 06/15/30			5.000%, 10/01/35	2,600	2,719,515
(Pre-refunded @			5.000%, 12/01/38	1,610	1,650,991
\$100, 12/15/26).....	6,075	6,383,411	City of New York (GO)		
New Jersey Economic			Series B-4		
Development Authority			1.850%, 10/01/46	1,575	1,575,000
(RB) Series XX			City of New York (GO)		
□ 5.250%, 06/15/27			Series B-5		
(Pre-refunded @			1.850%, 10/01/46	4,250	4,250,000
\$100, 6/15/25).....	1,465	1,478,294	City of New York (GO)		
Township of			Series C		
Hamilton/Mercer County			5.000%, 08/01/25	3,095	3,129,506
(GO) Series A			5.000%, 08/01/26	4,515	4,665,127
5.000%, 05/14/25	10,040	10,094,592	5.000%, 08/01/31	4,620	4,628,079
Township of Livingston			City of New York (GO)		
(GO)			Series D		
4.000%, 12/05/25	4,000	4,035,795	1.850%, 12/01/47	4,500	4,500,000
Township of			City of New York (GO)		
Parsippany-Troy Hills			Series D4		
(GO)			1.850%, 08/01/40	1,145	1,145,000
4.000%, 10/29/25	9,000	9,071,006	City of New York (GO)		
Township of Toms River			Series E		
(GO)			5.000%, 08/01/26	3,930	4,060,675
4.000%, 06/01/27	865	889,598	City of New York (GO)		
4.000%, 06/01/28	1,255	1,304,144	Series F-1		
TOTAL NEW JERSEY.....		<u>68,425,483</u>	5.000%, 06/01/34	2,450	2,467,012
NEW MEXICO — (0.7%)			City of New York (GO)		
City of Albuquerque (GO)			Series F-6		
Series A			1.850%, 06/01/44	3,240	3,240,000
5.000%, 07/01/25	5,015	5,061,243	City of Rochester (GO)		
State of New Mexico			Series II		
Severance Tax			4.500%, 02/27/25	5,000	5,005,023
Permanent Fund (RB)			City of Rochester (GO)		
Series D			Series III		
5.000%, 07/01/26	5,580	5,758,316	5.000%, 07/31/25	10,000	10,102,753
TOTAL NEW MEXICO.....		<u>10,819,559</u>	Empire State Development		
NEW YORK — (9.3%)			Corp. (RB) Series A		
City of New York (GO)			□ 5.000%, 03/15/26		
Series 1			(Pre-refunded @		
1.849%, 03/01/40	300	300,000	\$100, 3/15/26).....	1,365	1,400,166
City of New York (GO)			5.000%, 03/15/26	5,635	5,780,174
Series A1			5.000%, 03/15/38	3,675	3,709,154
5.000%, 08/01/38	1,885	1,924,638	Metropolitan Transportation		
City of New York (GO)			Authority Dedicated Tax		
Series A-4			Fund (ST) Series A		
1.850%, 09/01/49	6,640	6,640,000	5.000%, 11/15/25	320	325,866
			5.000%, 11/15/26	255	265,063

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CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
NEW YORK — (Continued)			NORTH CAROLINA — (Continued)		
New York State Dormitory Authority (RB) Series A			Charlotte-Mecklenburg Hospital Authority (RB)		
□ 5.000%, 02/15/25			Series C		
(Pre-refunded @			1.800%, 01/15/37	1,630	\$ 1,630,000
\$100, 2/15/25).....	365	\$ 365,251	Charlotte-Mecklenburg Hospital Authority (RB)		
5.000%, 02/15/25	200	200,154	Series H		
5.000%, 03/15/26	1,010	1,036,246	1.800%, 01/15/48	5,880	5,880,000
5.000%, 02/15/33	1,420	1,457,865	City of Charlotte (GO)		
5.000%, 03/15/36	3,395	3,476,171	5.000%, 07/01/25	1,510	1,524,319
5.000%, 02/15/37	2,870	2,960,066	City of Charlotte Water & Sewer System Revenue (RB)		
New York State Dormitory Authority (RB) Series B			5.000%, 07/01/25	535	540,073
□ 5.000%, 02/15/29			5.000%, 07/01/27	1,900	2,002,551
(Pre-refunded @			County of Cabarrus (RB)		
\$100, 2/15/25).....	1,110	1,110,857	Series B		
5.000%, 02/15/34	1,165	1,165,900	5.000%, 08/01/25	970	980,756
5.000%, 02/15/37	1,655	1,719,508	County of Gaston (GO)		
New York State Dormitory Authority (RB) Series			5.000%, 02/01/26	2,500	2,555,885
B-GRP B			County of New Hanover (RB)		
5.000%, 02/15/35	1,285	1,285,992	□ 5.000%, 10/01/29		
New York State Dormitory Authority (RB) Series C			(Pre-refunded @		
5.000%, 03/15/27	9,000	9,437,361	\$100, 10/1/27).....	3,555	3,744,974
New York State Dormitory Authority (RB) Series E			County of Wake (GO)		
5.000%, 03/15/27	7,000	7,340,170	Series C		
4.000%, 02/15/34	3,875	3,875,854	5.000%, 03/01/25	7,915	7,928,614
4.000%, 02/15/35	8,000	7,999,857	North Carolina Capital Facilities Finance Agency (RB) Series B		
Port Authority of New York & New Jersey (RB)			□ 5.000%, 10/01/55		
Series 194			(Pre-refunded @		
5.000%, 10/15/35	5,090	5,148,173	\$100, 10/1/25).....	575	583,281
Town of Amherst (GO)					
4.000%, 10/30/25	6,710	6,765,615	TOTAL NORTH CAROLINA.....		<u>31,685,453</u>
Town of East Hampton (GO) Series A			OHIO — (2.3%)		
4.000%, 08/15/25	5,025	5,056,661	City of Cincinnati (GO)		
Town of North Hempstead (GO) Series B			Series B		
4.000%, 09/19/25	13,000	13,101,930	5.000%, 12/01/25	1,995	2,032,624
Triborough Bridge & Tunnel Authority (RB) Series			City of Columbus (GO)		
A-2			Series 2017-1		
5.000%, 11/15/25	775	789,997	4.000%, 04/01/27	4,270	4,383,432
Triborough Bridge & Tunnel Authority (RB) Series C			City of Columbus (GO)		
1.849%, 01/01/32	1,340	<u>1,340,000</u>	Series A		
TOTAL NEW YORK.....		<u>150,497,370</u>	4.000%, 08/15/25	3,775	3,801,252
NORTH CAROLINA — (1.9%)			5.000%, 08/15/25	1,340	1,356,365
Charlotte-Mecklenburg Hospital Authority (RB)			5.000%, 04/01/27	2,020	2,117,933
Series B			Ohio State University (RB)		
1.800%, 01/15/38	4,315	4,315,000	Series A		
			5.000%, 12/01/25	1,120	1,141,009
			State of Ohio (GO) Series A		
			5.000%, 09/15/25	2,570	2,607,016

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
OHIO — (Continued)			OREGON — (Continued)		
5.000%, 09/01/28	2,520	\$ 2,712,007	Marion County School		
5.000%, 02/01/32	1,920	1,955,645	District No. 103		
5.000%, 02/01/33	1,840	1,873,434	Woodburn (GO) (SCH		
5.000%, 02/01/36	2,690	2,734,381	BD GTY)		
State of Ohio (GO) Series			□ 5.000%, 06/15/30		
B			(Pre-refunded @		
5.000%, 08/01/25	2,105	2,129,393	\$100, 6/15/25).....	1,000	\$ 1,008,539
5.000%, 09/01/27	1,020	1,078,162	Multnomah County School		
5.000%, 09/15/27	3,740	3,956,240	District No. 7 Reynolds		
State of Ohio (GO) Series			(GO) (SCH BD GTY)		
C			Series A		
□ 5.000%, 11/01/26			5.000%, 06/15/30	1,165	1,173,282
(Pre-refunded @			Portland Community		
\$100, 5/1/25).....	545	548,037	College District (GO)		
State of Ohio (GO) Series			5.000%, 06/15/27	1,375	1,415,357
X			State of Oregon (GO)		
5.000%, 05/01/29	665	723,397	Series A		
Upper Arlington City			5.000%, 05/01/27	670	703,666
School District (GO)			State of Oregon (GO)		
Series A			Series F		
5.000%, 12/01/26	1,585	<u>1,645,878</u>	5.000%, 05/01/28	820	824,208
TOTAL OHIO.....		<u>36,796,205</u>	5.000%, 05/01/29	1,075	1,102,584
			5.000%, 05/01/30	1,000	1,004,959
OKLAHOMA — (0.3%)			State of Oregon		
City of Bixby (GO) Series A			Department of		
4.000%, 06/01/26	790	801,559	Transportation (RB)		
4.000%, 06/01/28	1,790	1,849,137	Series A		
City of Tulsa (GO)			5.000%, 11/15/26	1,860	<u>1,936,046</u>
5.000%, 03/01/25	1,485	<u>1,487,578</u>	TOTAL OREGON.....		<u>17,965,132</u>
TOTAL OKLAHOMA.....		<u>4,138,274</u>	PENNSYLVANIA — (0.8%)		
OREGON — (1.1%)			County of Chester (GO)		
City of Portland (GO)			Series A		
Series A			4.000%, 07/15/28	5,320	5,412,421
5.000%, 06/15/25	230	231,863	County of Montgomery		
5.000%, 06/01/26	1,465	1,507,245	(GO)		
City of Portland Water			5.000%, 07/01/28	5,925	6,361,317
System Revenue (RB)			Cumberland Valley School		
Series A			District (GO) (ST AID		
5.000%, 04/01/27	780	816,978	WITHHLDG) Series B		
Clackamas & Washington			5.000%, 12/01/35	1,000	<u>1,006,175</u>
Counties School District			TOTAL PENNSYLVANIA....		<u>12,779,913</u>
No. 3 (GO) (SCH BD			RHODE ISLAND — (0.1%)		
GTY)			State of Rhode Island (GO)		
5.000%, 06/15/28	5,055	5,091,120	Series A		
Lane & Douglas Counties			5.000%, 04/01/27	1,115	<u>1,166,612</u>
School District No. 28J			SOUTH CAROLINA — (5.1%)		
Fern Ridge (GO) (SCH			Aiken County Consolidated		
BD GTY) Series A			School District (GO)		
□ 5.000%, 06/15/33			5.000%, 04/01/25	3,350	3,361,529
(Pre-refunded @			5.000%, 04/01/26	3,520	3,607,470
\$100, 6/15/26).....	1,115	1,149,285	5.000%, 04/01/27	2,800	2,932,614

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
SOUTH CAROLINA — (Continued)			TENNESSEE — (Continued)		
Beaufort County School District (GO) (ST AID WITHHLDG) 5.000%, 03/28/25	15,075	\$15,123,621	County of Rutherford (GO) 5.000%, 04/01/26	3,570	\$ 3,662,017
Beaufort County School District (GO) (ST AID WITHHLDG) Series B 5.000%, 02/28/25	10,020	10,035,739	County of Rutherford (GO) Series A 5.000%, 04/01/26	2,115	2,169,514
Beaufort County School District (GO) Series A 5.000%, 03/02/26	4,000	4,094,110	County of Shelby (GO) 5.000%, 04/01/25	6,235	6,257,785
Beaufort County School District (GO) Series D 5.000%, 03/01/25	7,650	7,663,462	County of Washington (GO) Series A 4.000%, 06/01/26	1,805	1,832,592
Charleston County School District (GO) 4.000%, 04/01/25	7,810	7,824,680	Metropolitan Government of Nashville & Davidson County (GO) 5.000%, 01/01/26	5,390	5,503,336
Clemson University (RB) Series B 5.000%, 05/01/25	800	804,305	Metropolitan Government of Nashville & Davidson County (GO) Series A 4.000%, 01/01/26	4,000	4,048,352
County of Beaufort (GO) (ST AID WITHHLDG) 5.000%, 03/01/25	14,565	14,587,569	Metropolitan Government of Nashville & Davidson County (GO) Series C □ 5.000%, 07/01/32 (Pre-refunded @ \$100, 7/1/25).....	4,065	4,103,641
County of Beaufort (GO) (ST AID WITHHLDG) 5.000%, 03/01/26	1,475	1,510,711	□ 4.500%, 07/01/33 (Pre-refunded @ \$100, 7/1/25).....	2,955	2,977,095
County of Dorchester (GO) 5.000%, 05/01/25	4,010	4,032,095	State of Tennessee (GO) Series A 5.000%, 08/01/27	2,510	2,534,665
Horry County School District (GO) 5.000%, 03/01/25	3,900	3,907,080	5.000%, 09/01/27	1,900	2,009,314
Richland County School District No. 2 (GO) 5.000%, 03/01/25	2,070	2,073,495	State of Tennessee (GO) Series B 5.000%, 08/01/30	3,440	3,546,633
State of South Carolina (GO) Series D 5.000%, 04/01/25	1,050	<u>1,053,804</u>	TOTAL TENNESSEE.....		<u>45,925,847</u>
TOTAL SOUTH CAROLINA.....		<u>82,612,284</u>	TEXAS — (19.1%) Aldine Independent School District (GO) (PSF-GTD) 5.000%, 02/15/25	640	640,464
TENNESSEE — (2.8%) City of Knoxville Electric System Revenue (RB) Series NN 5.000%, 07/01/27	885	930,013	Austin Independent School District (GO) (PSF-GTD) 5.000%, 08/01/25	535	540,950
City of Memphis (GO) Series A 5.000%, 10/01/25	915	928,446	5.000%, 08/01/26	2,390	2,469,266
City of Pigeon Forge (GO) Series B 5.000%, 06/01/27	1,795	1,885,373	Birdville Independent School District (GO) (PSF-GTD) 5.000%, 02/15/27	1,395	1,456,037
City of Sevierville (GO) 5.000%, 06/01/29	3,135	3,408,312	Board of Regents of the University of Texas System (RB) Series A 5.000%, 08/15/25	2,340	2,367,678
County of Knox (GO) Series C 5.000%, 06/01/26	125	128,759	5.000%, 08/15/26	9,870	10,194,861

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)		
Board of Regents of the University of Texas System (RB) Series J 5.000%, 08/15/25	13,000	\$13,155,152	5.000%, 03/01/27	225	\$ 234,620
Central Texas Regional Mobility Authority (RB) Series A			City of Fort Worth (GO) 5.000%, 03/01/27	5,230	5,458,875
□ 5.000%, 01/01/32 (Pre-refunded @ \$100, 7/1/25)	1,075	1,084,422	5.000%, 03/01/28	5,000	5,315,841
City of Anna (GO) 4.000%, 02/15/28	1,350	1,384,134	City of Frisco (GO) 5.000%, 02/15/25	1,030	1,030,743
City of Arlington (GO) 5.000%, 08/15/25	1,175	1,189,078	5.000%, 02/15/26	1,500	1,533,830
City of Austin (GO) 5.000%, 09/01/25	5,845	5,918,055	5.000%, 02/15/25	2,985	2,987,153
City of Austin Electric Utility Revenue (RB) Series A 5.000%, 11/15/25	1,285	1,307,101	City of Georgetown (GO) 5.000%, 08/15/25	2,050	2,074,016
City of Austin Water & Wastewater System Revenue (RB) 5.000%, 11/15/27	1,130	1,197,270	City of Houston (GO) Series A 5.000%, 03/01/25	6,370	6,380,332
5.000%, 11/15/31	940	969,236	5.000%, 03/01/27	5,485	5,723,905
City of Bedford (GO) 5.000%, 02/01/25	2,920	2,920,000	City of Irving (GO) 5.000%, 09/15/27	2,020	2,134,002
City of Carrollton (GO) 5.000%, 08/15/25	1,390	1,406,136	City of Leander (GO) Series A 5.000%, 08/15/25	1,355	1,371,595
5.000%, 08/15/26	1,420	1,466,767	City of Lewisville (GO) 5.000%, 02/15/27	645	672,311
City of Cedar Park (GO) 5.000%, 02/15/26	680	695,126	5.000%, 02/15/28	745	789,673
City of College Station (GO) 5.000%, 02/15/28	520	551,647	City of Lewisville Waterworks & Sewer System Revenue (RB) 4.000%, 02/15/27	1,100	1,122,371
City of Corpus Christi (GO) Series A 5.000%, 03/01/26	1,960	2,006,055	City of McKinney (GO) 5.000%, 08/15/25	3,305	3,343,366
City of Dallas (GO) Series A 5.000%, 08/15/25	3,425	3,465,306	City of Midland (GO) 5.000%, 03/01/28	705	749,105
City of Dallas Waterworks & Sewer System Revenue (RB) 5.000%, 10/01/26	1,275	1,321,430	City of Pflugerville (GO) 5.000%, 08/01/26	1,190	1,228,760
City of Dallas Waterworks & Sewer System Revenue (RB) Series A 5.000%, 10/01/28	1,350	1,364,092	City of Richardson (GO) 5.000%, 02/15/25	3,545	3,547,508
City of Denton (GO) 5.000%, 02/15/25	1,000	1,000,762	City of San Angelo (GO) 3.000%, 02/15/28	1,165	1,161,992
5.000%, 02/15/28	2,040	2,167,818	City of San Antonio (GO) 5.000%, 02/01/25	8,595	8,595,000
City of DeSoto (GO) 5.000%, 02/15/25	1,795	1,796,331	5.000%, 02/01/26	3,175	3,243,662
City of El Paso Water & Sewer Revenue (RB) 5.000%, 03/01/26	430	440,104	City of San Antonio Electric & Gas Systems Revenue (RB) 5.000%, 02/01/26	3,335	3,406,132
			4.000%, 02/01/27	1,645	1,683,659
			4.000%, 02/01/36	2,775	2,782,751
			City of Temple (GO) Series A 5.000%, 08/01/28	185	197,642
			City of Temple (GO) Series B 5.000%, 08/01/27	160	168,164
			5.000%, 08/01/28	165	176,275
			City of Waco (GO) Series A 4.000%, 02/01/25	1,070	1,070,000

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value</u> †		<u>Face Amount</u> (000)	<u>Value</u> †
TEXAS — (Continued)			TEXAS — (Continued)		
Conroe Independent			Denton Independent		
School District (GO)			School District (GO)		
(PSF-GTD)			(PSF-GTD)		
5.000%, 02/15/25	1,335	\$1,335,954	□ 5.000%, 08/15/29		
5.000%, 02/15/32	1,025	1,045,221	(Pre-refunded @		
Conroe Independent			\$100, 2/15/25).....	1,565	\$1,566,123
School District (GO)			Duncanville Independent		
(PSF-GTD) Series A			School District (GO)		
5.000%, 02/15/26	8,710	8,904,648	(PSF-GTD)		
5.000%, 02/15/29	895	967,918	□ 5.000%, 02/15/45		
County of Collin (GO)			(Pre-refunded @		
5.000%, 02/15/25	1,650	1,651,134	\$100, 2/15/25).....	2,430	2,431,744
County of Harris (GO)			Eagle Mountain & Saginaw		
5.000%, 10/01/25	810	822,312	Independent School		
County of Harris (GO)			District (GO) (PSF-GTD)		
Series A			5.000%, 08/15/25	1,125	1,138,479
5.000%, 09/15/25	485	491,882	El Paso Independent		
5.000%, 10/01/25	1,425	1,446,660	School District (GO)		
County of Tarrant (GO)			(PSF-GTD)		
5.000%, 07/15/28	595	637,619	5.000%, 08/15/25	1,295	1,310,171
5.000%, 07/15/29	365	397,300	Fort Bend Independent		
County of Travis (GO)			School District (GO)		
Series A			(PSF-GTD) Series A		
5.000%, 03/01/26	1,440	1,473,682	5.000%, 08/15/27	1,035	1,090,705
County of Williamson (GO)			Fort Bend Independent		
4.000%, 02/15/36	2,915	2,927,189	School District (GO)		
Crowley Independent			(PSF-GTD) Series E		
School District (GO)			5.000%, 02/15/25	1,320	1,320,952
(PSF-GTD) Series B			Fort Worth Independent		
□ 5.000%, 08/01/36			School District (GO)		
(Pre-refunded @			(PSF-GTD) Series A		
\$100, 8/1/25).....	1,000	1,010,821	5.000%, 02/15/25	2,580	2,581,949
Cypress-Fairbanks			Frisco Independent School		
Independent School			District (GO) (PSF-GTD)		
District (GO) (PSF-GTD)			5.000%, 02/15/27	890	928,941
Series A			4.000%, 02/15/28	2,030	2,092,745
5.000%, 02/15/25	5,350	5,353,786	Frisco Independent School		
Dallas Area Rapid Transit			District (GO) (PSF-GTD)		
(RB) Series A			Series B		
□ 5.000%, 12/01/46			5.000%, 02/15/28	1,495	1,586,979
(Pre-refunded @			Frisco Independent School		
\$100, 12/1/25).....	2,880	2,931,828	District (GO) Series A		
Dallas Independent School			5.000%, 02/15/28	1,075	1,141,068
District (GO) (PSF-GTD)			Galveston Independent		
5.000%, 02/15/25	305	305,234	School District (GO)		
Dallas Independent School			(PSF-GTD)		
District (GO) (PSF-GTD)			5.000%, 02/01/26	375	382,961
Series A			5.000%, 02/01/27	265	276,335
□ 4.000%, 02/15/34			Garland Independent		
(Pre-refunded @			School District (GO)		
\$100, 2/15/25).....	1,445	1,445,537	(PSF-GTD) Series A		
			5.000%, 02/15/25	600	600,447

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value</u> †		<u>Face Amount</u> (000)	<u>Value</u> †
TEXAS — (Continued)			TEXAS — (Continued)		
Garland Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/15/26	2,010	\$2,013,289	Mansfield Independent School District (GO) (PSF-GTD) □ 5.000%, 02/15/45 (Pre-refunded @ \$100, 2/15/25).....	11,190	\$11,198,029
Goose Creek Consolidated Independent School District (GO) (PSF-GTD) 5.000%, 02/15/27	3,015	3,146,311	Midland Independent School District (GO) (PSF-GTD) 5.000%, 02/15/25	510	510,385
Goose Creek Consolidated Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/15/28	2,000	2,044,567	5.000%, 02/15/26	8,535	8,731,887
Harris County Flood Control District (GO) Series A 5.000%, 10/01/25	535	543,097	Montgomery Independent School District (GO) (PSF-GTD) □ 5.000%, 02/15/38 (Pre-refunded @ \$100, 2/15/25).....	3,330	3,332,333
Houston Independent School District (GO) (PSF-GTD) 5.000%, 02/15/26	1,115	1,141,295	New Caney Independent School District (GO) (PSF-GTD) 5.000%, 02/15/25	275	275,190
5.000%, 02/15/27	1,225	1,279,836	5.000%, 02/15/26	2,600	2,657,301
Houston Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/15/25	1,705	1,706,230	North Texas Municipal Water District Water System Revenue (RB) 5.000%, 09/01/31	2,260	2,322,225
5.000%, 02/15/26	1,875	1,919,219	5.000%, 09/01/35	3,385	3,413,833
Hutto Independent School District (GO) (PSF-GTD) 5.000%, 08/01/28	150	160,777	Permanent University Fund - University of Texas System (RB) Series A 5.000%, 07/01/25	310	312,847
Katy Independent School District (GO) (PSF-GTD) 5.000%, 02/15/29	375	405,552	Pflugerville Independent School District (GO) (PSF-GTD) 5.000%, 02/15/26	1,500	1,535,530
Katy Independent School District (GO) (PSF-GTD) Series A 4.000%, 02/15/34	2,490	2,490,884	Prosper Independent School District (GO) (PSF-GTD) 5.000%, 02/15/29	585	631,272
Keller Independent School District (GO) (PSF-GTD) □ 5.000%, 08/15/27 (Pre-refunded @ \$100, 2/15/25).....	2,000	2,001,537	Richardson Independent School District (GO) (PSF-GTD) 5.000%, 02/15/27	190	198,467
Klein Independent School District (GO) (PSF-GTD) 5.000%, 08/01/36	1,925	1,973,088	5.000%, 02/15/30	2,500	2,551,371
Lake Worth Independent School District (GO) (PSF-GTD) □ 5.000%, 02/15/29 (Pre-refunded @ \$100, 2/15/25).....	2,860	2,862,003	5.000%, 02/15/31	2,000	2,040,686
Lone Star College System (GO) Series A 5.000%, 02/15/26	7,515	7,685,363	Round Rock Independent School District (GO) (PSF-GTD) Series A 5.000%, 08/01/26	4,125	4,261,809
			San Antonio Independent School District (GO) (PSF-GTD) Series B 5.000%, 08/15/28	1,980	2,123,629

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)		
Spring Branch Independent School District (GO) (PSF-GTD)			Wylie Independent School District/Collin County (GO) (PSF-GTD)		
5.000%, 02/01/28	535	\$ 569,127	5.000%, 08/15/26	875	\$ 904,351
State of Texas (GO) Series A			Ysleta Independent School District (GO) (PSF-GTD)		
5.000%, 10/01/25	1,175	1,192,741	□ 5.000%, 08/15/32		
5.000%, 10/01/26	4,905	4,978,553	(Pre-refunded @		
5.000%, 04/01/27	1,480	1,516,949	\$100, 8/15/25)	2,355	2,381,827
State of Texas (GO) Series C			□ 5.000%, 08/15/38		
5.000%, 08/01/27	420	442,709	(Pre-refunded @		
Tarrant County College District (GO)			\$100, 8/15/25)	10,000	10,113,917
5.000%, 08/15/28	1,025	1,099,989	□ 5.000%, 08/15/40		
Tarrant County Cultural Education Facilities Finance Corp. (RB)			(Pre-refunded @		
Series B			\$100, 8/15/25)	2,495	<u>2,523,422</u>
1.450%, 08/01/50	5,430	5,430,000	TOTAL TEXAS		<u>310,386,714</u>
Tarrant Regional Water District Water Supply System Revenue (RB)			UTAH — (1.5%)		
5.000%, 03/01/25	390	390,642	Central Valley Water Reclamation Facility (RB)		
Temple Independent School District (GO) (PSF-GTD)			5.000%, 03/01/25	1,435	1,437,533
5.000%, 02/01/28	510	541,626	City of American Fork (GO)		
Texas A&M University (RB)			5.000%, 05/01/26	1,165	1,195,793
Series A			City of Salt Lake City Public Utilities Revenue (RB)		
5.000%, 05/15/25	990	996,438	5.000%, 02/01/29	1,400	1,516,412
Texas Department of Transportation State Highway Fund (RB)			Jordan Valley Water Conservancy District (RB) Series A		
5.000%, 04/01/25	5,870	5,891,077	5.000%, 10/01/25	765	776,577
5.000%, 10/01/25	4,560	4,627,643	Murray City School District (GO) (SCH BD GTY)		
Texas Transportation Commission (GO)			5.000%, 02/01/25	1,815	1,815,000
5.000%, 04/01/25	1,600	1,605,588	Nebo School District (GO) (SCH BD GTY)		
Trinity River Authority Central Regional Wastewater System Revenue (RB)			5.000%, 07/01/25	4,170	4,209,311
5.000%, 08/01/27	465	488,970	State of Utah (GO)		
5.000%, 08/01/28	575	614,708	5.000%, 07/01/25	755	762,319
Trinity River Authority Denton Creek Wastewater Treatment System Revenue (RB)			5.000%, 07/01/26	2,265	2,339,613
5.000%, 02/01/25	1,080	1,080,000	Timpanogos Special Service District (RB)		
5.000%, 02/01/26	230	235,065	5.000%, 06/01/25	550	553,959
5.000%, 02/01/27	700	729,110	Tooele County School District (GO) (SCH BD GTY)		
Waco Independent School District (GO) (PSF-GTD)			5.000%, 06/01/27	1,275	1,339,844
5.000%, 08/15/27	290	305,535	5.000%, 06/01/28	1,890	2,023,136
			Utah Transit Authority (RB) Series A		
			□ 5.000%, 06/15/27		
			(Pre-refunded @		
			\$100, 6/15/25)	1,260	1,270,295

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
UTAH — (Continued)			WASHINGTON — (Continued)		
□ 4.000%, 06/15/34 (Pre-refunded @ \$100, 6/15/25).....	2,915	\$ 2,928,273	City of Spokane (GO) 5.000%, 12/01/25	1,240	\$ 1,262,939
□ 5.000%, 06/15/38 (Pre-refunded @ \$100, 6/15/25).....	1,730	<u>1,744,135</u>	County of King (GO) 5.000%, 12/01/25	1,625	1,656,002
TOTAL UTAH.....		<u>23,912,200</u>	County of King (GO) Series A 5.000%, 12/01/25.....	2,840	2,894,182
VERMONT — (0.1%)			5.000%, 12/01/26	5,945	6,192,418
State of Vermont (GO) Series A 5.000%, 08/15/27	1,270	<u>1,344,071</u>	County of King (GO) Series B 5.000%, 12/01/25	1,455	1,482,759
VIRGINIA — (2.0%)			County of King Sewer Revenue (RB) Series A 5.000%, 01/01/26	410	418,608
City of Lynchburg (GO) 5.000%, 02/01/26	1,930	1,973,526	4.000%, 07/01/36	12,275	12,315,023
City of Norfolk Water Revenue (RB) 5.000%, 11/01/25	7,940	8,060,611	County of Spokane (GO) 5.000%, 12/01/26	4,000	4,159,192
City of Roanoke (GO) (ST AID WITHHLDG) 5.000%, 04/01/27	205	214,753	Energy Northwest (RB) Series A 5.000%, 07/01/26	1,355	1,398,301
5.000%, 04/01/28	730	779,295	5.000%, 07/01/28	5,805	6,225,056
County of Arlington (GO) 5.000%, 08/15/27.....	7,850	8,288,062	5.000%, 07/01/33	1,140	1,147,691
County of Chesterfield (GO) (ST AID WITHHLDG) Series B 5.000%, 01/01/26	2,335	2,383,461	Energy Northwest (RB) Series B 5.000%, 07/01/25	880	888,095
County of Fairfax (GO) (ST AID WITHHLDG) Series A 4.000%, 10/01/25	2,295	2,315,012	King & Snohomish Counties School District No. 417 Northshore (GO) (SCH BD GTY) 5.000%, 12/01/26	2,070	2,152,758
5.000%, 10/01/25	2,200	2,233,491	King County School District No. 401 Highline (GO) (SCH BD GTY) 5.000%, 12/01/25	2,300	2,340,816
5.000%, 10/01/26	5,600	<u>5,811,663</u>	King County School District No. 414 Lake Washington (GO) 5.000%, 12/01/25	905	921,891
TOTAL VIRGINIA.....		<u>32,059,874</u>	Pierce County School District No. 3 Puyallup (GO) (SCH BD GTY) Series B 5.000%, 12/01/25	1,215	1,236,674
WASHINGTON — (7.3%)			Snohomish County School District No. 201 Snohomish (GO) (SCH BD GTY) 4.000%, 12/01/26	285	291,196
Central Puget Sound Regional Transit Authority (RB) Series S-1 □ 5.000%, 11/01/35 (Pre-refunded @ \$100, 11/1/25).....	5,035	5,119,174	5.000%, 12/01/29	3,030	3,322,940
□ 5.000%, 11/01/50 (Pre-refunded @ \$100, 11/1/25).....	4,875	4,956,499	Spokane County School District No. 81 Spokane (GO) (SCH BD GTY) 5.000%, 12/01/25	2,830	2,884,928
City of Seattle (GO) 4.000%, 12/01/34	1,165	1,165,970			
City of Seattle Municipal Light & Power Revenue (RB) 5.000%, 07/01/28	6,170	6,616,467			

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
WASHINGTON — (Continued)			WISCONSIN — (Continued)		
State of Washington (GO)			Germantown School		
Series D			District (GO) Series A		
5.000%, 02/01/35	1,085	\$ 1,103,007	5.000%, 04/01/27	2,215	\$ 2,323,298
State of Washington (GO)			Milwaukee Metropolitan		
Series 2016-B			Sewerage District (GO)		
5.000%, 08/01/36	2,000	2,015,751	Series A		
State of Washington (GO)			5.000%, 10/01/27	975	1,030,409
Series 2017-A			State of Wisconsin (GO)		
5.000%, 08/01/26	1,765	1,824,446	Series 1		
State of Washington (GO)			5.000%, 05/01/26	5,040	5,184,132
Series A			State of Wisconsin (GO)		
5.000%, 08/01/26	3,840	3,969,334	Series 2		
State of Washington (GO)			5.000%, 11/01/26	4,335	4,507,701
Series A-1			State of Wisconsin (GO)		
5.000%, 08/01/26	1,795	1,814,469	Series 2024-2		
State of Washington (GO)			5.000%, 05/01/25	4,535	4,560,561
Series B			State of Wisconsin (GO)		
5.000%, 07/01/29	145	147,531	Series B		
5.000%, 08/01/29	1,115	1,146,857	5.000%, 05/01/26	4,140	4,258,395
5.000%, 07/01/30	1,090	1,108,634	Wisconsin Department of		
5.000%, 07/01/31	10,035	10,202,925	Transportation (RB)		
State of Washington (GO)			Series 2		
Series C			5.000%, 07/01/25	9,470	<u>9,559,064</u>
5.000%, 02/01/25	7,190	7,190,000	TOTAL WISCONSIN.....		<u>40,104,182</u>
5.000%, 06/01/38	2,000	2,038,585	TOTAL MUNICIPAL		
State of Washington (GO)			BONDS		
Series D			(Cost \$1,595,525,766)....		<u>1,593,459,341</u>
5.000%, 06/01/25	1,000	1,007,147	COMMERCIAL PAPER — (0.8%)		
5.000%, 06/01/26	2,400	2,471,894	California Statewide		
State of Washington (GO)			Communities		
Series R-2017A			Development Authority		
5.000%, 08/01/26	1,005	1,038,849	2.980%, 02/05/25.....	10,000	10,000,513
State of Washington (GO)			County of Harris		
Series R-2018C			3.200%, 03/05/25.....	3,290	<u>3,290,697</u>
5.000%, 08/01/27	2,055	2,167,640	TOTAL COMMERCIAL		
State of Washington (GO)			PAPER		
Series R-2022C			(Cost \$13,290,000).....		<u>13,291,210</u>
4.000%, 07/01/27	2,405	2,474,476			
State of Washington (GO)					
Series R-2024C					
5.000%, 08/01/25	5,570	<u>5,631,795</u>			
TOTAL WASHINGTON.....		<u>118,402,919</u>			
WISCONSIN — (2.5%)					
City of Madison (GO)			INVESTMENT COMPANIES — (1.0%)		
Series B			BlackRock Liquidity		
5.000%, 10/01/25	3,760	3,816,991	Funds MuniCash		
County of Dane (GO)			(Cost \$15,302,878)...	15,301,348	<u>15,302,878</u>
Series A			TOTAL INVESTMENTS — (100.0%)		
4.000%, 06/01/25	4,845	4,863,631	(Cost \$1,624,118,644)^.		<u>\$1,622,053,429</u>

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

As of January 31, 2025, 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	—	—	\$ 527,426	\$ 527,426
Bank of America Corp.....	3.232%	Fixed	CPI	Maturity	USD 17,000,000	12/01/25	—	—	743,268	743,268
Bank of America Corp.....	3.150%	Fixed	CPI	Maturity	USD 20,000,000	11/23/27	—	—	684,642	684,642
Bank of America Corp.....	3.063%	Fixed	CPI	Maturity	USD 9,000,000	11/08/26	—	—	418,474	418,474
Bank of America Corp.....	3.050%	Fixed	CPI	Maturity	USD 16,000,000	02/15/26	—	—	540,963	540,963
Bank of America Corp.....	3.042%	Fixed	CPI	Maturity	USD 11,000,000	02/11/25	—	—	438,305	438,305
Bank of America Corp.....	3.015%	Fixed	CPI	Maturity	USD 14,000,000	01/11/26	—	—	583,169	583,169
Bank of America Corp.....	2.975%	Fixed	CPI	Maturity	USD 8,000,000	10/25/29	—	—	283,167	283,167
Bank of America Corp.....	2.966%	Fixed	CPI	Maturity	USD 31,000,000	12/13/26	—	—	1,459,188	1,459,188
Bank of America Corp.....	2.956%	Fixed	CPI	Maturity	USD 17,000,000	01/14/27	—	—	673,793	673,793
Bank of America Corp.....	2.955%	Fixed	CPI	Maturity	USD 8,000,000	11/02/28	—	—	337,245	337,245
Bank of America Corp.....	2.929%	Fixed	CPI	Maturity	USD 23,000,000	02/02/27	—	—	857,566	857,566
Bank of America Corp.....	2.920%	Fixed	CPI	Maturity	USD 19,000,000	12/30/26	—	—	847,084	847,084
Bank of America Corp.....	2.909%	Fixed	CPI	Maturity	USD 23,000,000	12/03/26	—	—	1,217,188	1,217,188
Bank of America Corp.....	2.874%	Fixed	CPI	Maturity	USD 18,000,000	10/14/26	—	—	1,023,940	1,023,940
Bank of America Corp.....	2.860%	Fixed	CPI	Maturity	USD 9,000,000	12/17/26	—	—	462,770	462,770
Bank of America Corp.....	2.826%	Fixed	CPI	Maturity	USD 13,000,000	01/25/27	—	—	574,000	574,000
Bank of America Corp.....	2.817%	Fixed	CPI	Maturity	USD 10,000,000	05/19/26	—	—	851,625	851,625
Bank of America Corp.....	2.746%	Fixed	CPI	Maturity	USD 12,000,000	08/13/26	—	—	873,446	873,446
Bank of America Corp.....	2.736%	Fixed	CPI	Maturity	USD 12,000,000	07/29/26	—	—	925,161	925,161
Bank of America Corp.....	2.717%	Fixed	CPI	Maturity	USD 8,000,000	05/25/26	—	—	719,833	719,833
Bank of America Corp.....	2.679%	Fixed	CPI	Maturity	USD 13,000,000	07/19/26	—	—	1,068,718	1,068,718
Bank of America Corp.....	2.609%	Fixed	CPI	Maturity	USD 25,000,000	05/07/25	—	—	2,647	2,647
Bank of America Corp.....	2.554%	Fixed	CPI	Maturity	USD 10,000,000	06/10/29	—	—	917,367	917,367
Bank of America Corp.....	2.545%	Fixed	CPI	Maturity	USD 8,000,000	07/01/28	—	—	725,137	725,137
Bank of America Corp.....	2.532%	Fixed	CPI	Maturity	USD 55,000,000	04/03/25	—	—	180,645	180,645
Bank of America Corp.....	2.498%	Fixed	CPI	Maturity	USD 10,000,000	06/24/29	—	—	936,956	936,956
Bank of America Corp.....	2.489%	Fixed	CPI	Maturity	USD 9,000,000	06/16/31	—	—	837,253	837,253
Bank of America Corp.....	2.489%	Fixed	CPI	Maturity	USD 17,000,000	06/30/31	—	—	1,539,618	1,539,618
Bank of America Corp.....	2.373%	Fixed	CPI	Maturity	USD 18,000,000	07/13/26	—	—	1,803,830	1,803,830
Bank of America Corp.....	2.350%	Fixed	CPI	Maturity	USD 14,000,000	09/20/26	—	—	1,435,768	1,435,768
Bank of America Corp.....	2.349%	Fixed	CPI	Maturity	USD 14,000,000	08/13/27	—	—	1,435,881	1,435,881
Bank of America Corp.....	2.308%	Fixed	CPI	Maturity	USD 22,000,000	06/26/25	—	—	11,479	11,479

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.....	2.244%	Fixed	CPI	Maturity	USD 15,000,000	11/01/27	—	—	\$ 1,727,421	\$ 1,727,421
Bank of America Corp.....	2.193%	Fixed	CPI	Maturity	USD 14,000,000	03/29/25	—	—	1,634,060	1,634,060
Bank of America Corp.....	2.187%	Fixed	CPI	Maturity	USD 20,000,000	11/20/25	—	—	2,311,535	2,311,535
Bank of America Corp.....	2.177%	Fixed	CPI	Maturity	USD 11,000,000	09/20/27	—	—	1,449,130	1,449,130
Bank of America Corp.....	2.149%	Fixed	CPI	Maturity	USD 14,000,000	08/10/27	—	—	1,859,965	1,859,965
Bank of America Corp.....	2.070%	Fixed	CPI	Maturity	USD 37,000,000	09/27/25	—	—	215,043	215,043
Bank of America Corp.....	2.045%	Fixed	CPI	Maturity	USD 25,000,000	07/17/25	—	—	82,269	82,269
Bank of America Corp.....	2.029%	Fixed	CPI	Maturity	USD 15,000,000	05/24/25	—	—	2,035,067	2,035,067
Bank of America Corp.....	2.004%	Fixed	CPI	Maturity	USD 14,000,000	06/13/25	—	—	1,936,232	1,936,232
Bank of America Corp.....	1.971%	Fixed	CPI	Maturity	USD 25,000,000	02/21/25	—	—	3,259,396	3,259,396
Citibank, N.A.....	2.617%	Fixed	CPI	Maturity	USD 46,000,000	01/10/26	—	—	15,022	15,022
Citibank, N.A.....	2.610%	Fixed	CPI	Maturity	USD 41,000,000	12/20/25	—	—	33,639	33,639
Citibank, N.A.....	2.554%	Fixed	CPI	Maturity	USD 69,000,000	11/14/25	—	—	120,177	120,177
Citibank, N.A.....	2.539%	Fixed	CPI	Maturity	USD 34,000,000	12/27/25	—	—	43,679	43,679
Citibank, N.A.....	2.368%	Fixed	CPI	Maturity	USD 10,000,000	05/04/28	—	—	1,011,719	1,011,719
Citibank, N.A.....	2.313%	Fixed	CPI	Maturity	USD 28,000,000	10/09/25	—	—	98,990	98,990
Citibank, N.A.....	2.141%	Fixed	CPI	Maturity	USD 17,000,000	04/16/28	—	—	2,219,489	2,219,489
Citibank, N.A.....	2.103%	Fixed	CPI	Maturity	USD 11,000,000	11/21/26	—	—	1,456,600	1,456,600
Citibank, N.A.....	2.103%	Fixed	CPI	Maturity	USD 52,000,000	10/04/25	—	—	289,261	289,261
Citibank, N.A.....	2.100%	Fixed	CPI	Maturity	USD 18,000,000	12/11/25	—	—	2,294,041	2,294,041
Citibank, N.A.....	2.030%	Fixed	CPI	Maturity	USD 34,000,000	10/02/25	—	—	208,671	208,671
Citibank, N.A.....	2.005%	Fixed	CPI	Maturity	USD 12,000,000	11/09/25	—	—	1,706,023	1,706,023
Citibank, N.A.....	1.558%	Fixed	CPI	Maturity	USD 7,000,000	07/17/25	—	—	1,185,623	1,185,623
Morgan Stanley and Co. International.....	3.550%	Fixed	CPI	Maturity	USD 10,000,000	03/04/26	—	—	101,765	101,765
Morgan Stanley and Co. International.....	3.090%	Fixed	CPI	Maturity	USD 11,000,000	02/25/27	—	—	285,572	285,572
Morgan Stanley and Co. International.....	2.847%	Fixed	CPI	Maturity	USD 51,000,000	07/18/26	—	—	693,465	693,465
Morgan Stanley and Co. International.....	2.323%	Fixed	CPI	Maturity	USD 31,000,000	10/17/25	—	—	111,984	111,984
Morgan Stanley and Co. International.....	2.316%	Fixed	CPI	Maturity	USD 47,000,000	10/22/25	—	—	177,854	177,854
Morgan Stanley and Co. International.....	1.927%	Fixed	CPI	Maturity	USD 30,000,000	07/30/25	—	—	142,379	142,379
Morgan Stanley and Co. International.....	1.914%	Fixed	CPI	Maturity	USD 26,000,000	08/14/25	—	—	151,977	151,977
Morgan Stanley and Co. International.....	1.820%	Fixed	CPI	Maturity	USD 33,000,000	08/23/25	—	—	253,064	253,064
Morgan Stanley and Co. International.....	1.780%	Fixed	CPI	Maturity	USD 37,000,000	09/11/25	—	—	316,405	316,405
Total Appreciation.....								\$55,365,069	\$55,365,069	
Bank of America Corp.....	2.719%	Fixed	CPI	Maturity	USD 66,000,000	01/23/26	—	—	(50,271)	(50,271)
Citibank, N.A.....	2.781%	Fixed	CPI	Maturity	USD 48,000,000	11/22/25	—	—	(13,804)	(13,804)
Citibank, N.A.....	2.734%	Fixed	CPI	Maturity	USD 70,000,000	01/15/26	—	—	(56,169)	(56,169)

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

Counterparty	Payments made by Fund	Payments received by Fund	Payment Frequency	Notional Amount	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)
Citibank, N.A.....	2.490% Fixed	CPI	Maturity	USD 25,000,000	05/29/25	—	—	\$ (3,630)	\$ (3,630)
Total (Depreciation).....								\$ (123,874)	\$ (123,874)
Total Appreciation (Depreciation).....								\$55,241,195	\$55,241,195

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Assets				
Municipal Bonds.....	—	\$1,593,459,341	—	\$1,593,459,341
Commercial Paper.....	—	13,291,210	—	13,291,210
Investment Companies.....	\$15,302,878	—	—	15,302,878
Total Investments in Securities.....	<u>\$15,302,878</u>	<u>\$1,606,750,551</u>	<u>—</u>	<u>\$1,622,053,429</u>
Financial Instruments				
Assets				
Swap Agreements**.....	—	55,365,069	—	55,365,069
Liabilities				
Swap Agreements**.....	—	(123,874)	—	(123,874)
Total Financial Instruments.....	<u>—</u>	<u>\$ 55,241,195</u>	<u>—</u>	<u>\$ 55,241,195</u>

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

DFA MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MUNICIPAL BONDS — (100.0%)			COLORADO — (Continued)		
ALASKA — (0.1%)			El Paso County School		
Municipality of Anchorage			District No. 2 Harrison		
(GO) Series A			(GO) (ST AID		
5.000%, 09/01/33	315	\$ 333,759	WITHHLDG)		
			5.000%, 12/01/26	200	\$ 208,142
ARIZONA — (0.3%)			Weld County School		
Maricopa County High			District No. 6 Greeley		
School District No. 214			(GO) (ST AID		
Tolleson Union High			WITHHLDG)		
School (GO) Series B			5.000%, 12/01/25	320	325,999
5.000%, 07/01/38	150	166,625	5.000%, 12/01/36	1,090	1,166,888
Maricopa County Unified			Weld County School		
School District No. 69			District No. RE-4 (GO)		
Paradise Valley (GO)			(ST AID WITHHLDG)		
5.000%, 07/01/25	505	509,740	5.000%, 12/01/29	650	712,535
Maricopa County Unified			Weld County School		
School District No. 80			District No. RE-7 Platte		
Chandler (GO) Series C			Valley (GO) (ST AID		
5.000%, 07/01/38	400	451,806	WITHHLDG)		
Maricopa County Union			5.000%, 12/01/38	2,500	2,821,333
High School District No.			TOTAL COLORADO.....		8,232,922
210-Phoenix (GO)					
Series A			CONNECTICUT — (0.4%)		
5.000%, 07/01/38	350	390,144	Connecticut State Health &		
TOTAL ARIZONA.....		1,518,315	Educational Facilities		
			Authority (RB) Series A		
CALIFORNIA — (1.8%)			1.399%, 07/01/42	1,765	1,765,000
State of California (GO)			DISTRICT OF COLUMBIA — (0.3%)		
3.500%, 08/01/27	5,000	5,099,198	District of Columbia (GO)		
5.000%, 08/01/27	270	285,067	Series B		
5.000%, 04/01/29	1,000	1,087,078	5.000%, 06/01/27	525	552,039
4.000%, 09/01/35	1,820	1,831,909	District of Columbia (GO)		
4.000%, 10/01/36	1,000	1,025,298	Series D		
TOTAL CALIFORNIA.....		9,328,550	5.000%, 06/01/25	365	367,595
			Washington Metropolitan		
COLORADO — (1.6%)			Area Transit Authority		
Arapahoe County School			(RB) Series B		
District No. 5 Cherry			5.000%, 07/01/25	770	776,925
Creek (GO) (ST AID			TOTAL DISTRICT OF		
WITHHLDG)			COLUMBIA.....		1,696,559
5.250%, 12/15/39	800	920,768			
City of Colorado Springs			FLORIDA — (7.0%)		
Utilities System Revenue			City of Fort Lauderdale		
(RB) Series B			(GO) Series A		
5.000%, 11/15/37	200	225,353	5.000%, 07/01/27	495	521,361
Colorado Health Facilities			5.000%, 07/01/28	435	466,446
Authority (RB) Series A					
□ 5.000%, 06/01/45					
(Pre-refunded @					
\$100, 6/1/25).....	1,840	1,851,904			

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
FLORIDA — (Continued)			FLORIDA — (Continued)		
City of Fort Lauderdale			State of Florida (GO)		
Water & Sewer Revenue			Series A		
(RB) Series A			5.000%, 06/01/29	1,255	\$ 1,315,002
5.000%, 09/01/38	100	\$ 111,501	State of Florida (GO)		
City of Fort Lauderdale			Series B		
Water & Sewer Revenue			5.000%, 06/01/29	2,513	<u>2,741,718</u>
(RB) Series B			TOTAL FLORIDA.....		<u>35,435,691</u>
5.000%, 09/01/38	115	128,226			
City of Gainesville Utilities			GEORGIA — (1.2%)		
System Revenue (RB)			Athens-Clarke County		
Series A			Unified Government		
5.000%, 10/01/31	1,095	1,148,703	(GO)		
City of Lakeland			5.000%, 12/01/25	1,025	1,043,907
Department of Electric			Effingham County School		
Utilities (RB)			District (GO) (ST AID		
5.000%, 10/01/25	1,010	1,024,108	WITHHLDG)		
City of Tallahassee Utility			5.000%, 09/01/39	500	566,709
System Revenue (RB)			Gwinnett County School		
Series A			District (GO)		
5.000%, 10/01/38	1,500	1,688,862	4.000%, 02/01/37	2,185	2,258,620
Collier County			Private Colleges &		
Water-Sewer District			Universities Authority		
(RB)			(RB) Series B		
5.000%, 07/01/25	655	661,049	5.000%, 09/01/25	1,080	1,093,631
County of Miami-Dade			State of Georgia (GO)		
(GO) Series 2016-A			Series A-1		
5.000%, 07/01/28	10,385	11,104,265	5.000%, 02/01/25	1,060	<u>1,060,000</u>
County of Orange Water			TOTAL GEORGIA.....		<u>6,022,867</u>
Utility System Revenue					
(RB)			HAWAII — (1.9%)		
5.000%, 10/01/25	3,315	3,365,027	County of Hawaii (GO)		
Florida Keys Aqueduct			Series D		
Authority (RB) Series B			4.000%, 09/01/27	1,100	1,124,469
5.000%, 09/01/25	1,000	1,012,609	County of Maui (GO)		
Hillsborough County			5.000%, 03/01/26	200	204,914
School Board (COP)			State of Hawaii (GO)		
5.000%, 07/01/30	65	69,114	Series EY		
JEA Water & Sewer			5.000%, 10/01/27	3,220	3,265,756
System Revenue (RB)			State of Hawaii (GO)		
Series A			Series FE		
5.000%, 10/01/38	125	140,035	5.000%, 10/01/25	1,010	1,025,249
Orlando Utilities			State of Hawaii (GO)		
Commission (RB) Series			Series FH		
A			4.000%, 10/01/30	4,000	<u>4,052,864</u>
4.000%, 10/01/31	4,290	4,365,257	TOTAL HAWAII.....		<u>9,673,252</u>
5.000%, 10/01/36	290	328,112			
5.000%, 10/01/39	200	224,914	ILLINOIS — (0.5%)		
Orlando Utilities			Cook County Community		
Commission (RB) Series			Consolidated School		
B			District No. 34 Glenview		
5.000%, 10/01/38	1,000	1,129,415	(GO)		
School District of Broward			5.000%, 12/01/25	2,000	2,035,239
County (GO)					
5.000%, 07/01/25	3,855	3,889,967			

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
ILLINOIS — (Continued)			MAINE — (Continued)		
Kane Cook & DuPage etc.			State of Maine (GO) Series		
Counties Community			B		
College District No. 509			4.000%, 06/01/26	515	\$ 523,352
Elgin (GO) Series B			TOTAL MAINE.....		<u>769,757</u>
4.000%, 12/15/25	600	\$ 606,434			
TOTAL ILLINOIS.....		<u>2,641,673</u>	MARYLAND — (6.3%)		
IOWA — (0.8%)			City of Baltimore (GO)		
City of Ankeny (GO) Series			Series B		
A			5.000%, 10/15/27	2,085	2,206,888
5.000%, 06/01/25	490	493,306	County of Anne Arundel		
City of Des Moines (GO)			(GO)		
Series A			5.000%, 10/01/25	650	659,895
4.000%, 06/01/39	2,610	2,655,971	5.000%, 10/01/27	1,005	1,064,293
City of Sioux City (GO)			County of Baltimore (GO)		
Series A			5.000%, 03/01/26	3,000	3,073,506
3.000%, 06/01/26	155	155,003	5.000%, 03/01/28	1,335	1,425,152
City of Urbandale (GO)			County of Charles (GO)		
Series A			5.000%, 10/01/38	620	699,095
5.000%, 06/01/26	605	622,234	County of Harford (GO)		
TOTAL IOWA.....		<u>3,926,514</u>	Series A		
KANSAS — (0.9%)			5.000%, 10/01/29	1,920	2,107,829
City of Leawood (GO)			County of Harford (GO)		
Series A			Series B		
4.000%, 09/01/26	1,135	1,156,798	5.000%, 01/15/29	1,020	1,105,965
City of Merriam (GO)			County of Howard (GO)		
5.000%, 10/01/25	800	811,544	Series A		
City of Overland Park (GO)			5.000%, 08/15/29	840	920,172
Series A			5.000%, 08/15/36	1,525	1,736,033
5.000%, 09/01/28	1,330	1,428,471	County of Prince George's		
Johnson County Unified			(GO) Series A		
School District No. 229			5.000%, 07/15/29	3,660	4,003,520
Blue Valley (GO) Series			County of Wicomico (GO)		
A			Series A		
5.000%, 10/01/26	225	233,095	5.000%, 12/01/25	905	922,517
State of Kansas			Maryland Stadium Authority		
Department of			(RB) (ST INTERCEPT)		
Transportation (RB)			Series A		
Series A			□ 5.000%, 05/01/47		
5.000%, 09/01/26	1,035	1,070,766	(Pre-refunded @		
TOTAL KANSAS.....		<u>4,700,674</u>	\$100, 5/1/28).....	1,715	1,824,813
KENTUCKY — (0.7%)			State of Maryland (GO)		
Louisville Water Co. (RB)			Series 2ND		
5.000%, 11/15/29	3,000	3,297,442	5.000%, 08/01/27	700	738,889
MAINE — (0.2%)			State of Maryland (GO)		
City of Portland (GO)			Series A		
5.000%, 05/01/25	245	246,405	5.000%, 06/01/37	4,490	5,016,394
			State of Maryland (GO)		
			Series B		
			5.000%, 08/01/27	1,205	1,271,945
			State of Maryland (GO)		
			Series C		
			4.000%, 03/01/29	3,045	3,185,138
			TOTAL MARYLAND.....		<u>31,962,044</u>

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
MASSACHUSETTS — (1.4%)			MINNESOTA — (Continued)		
City of Beverly (GO)			State of Minnesota (GO)		
5.000%, 03/15/25	500	\$ 501,321	Series A		
City of Springfield (GO)			5.000%, 09/01/29	1,500	\$ 1,644,408
(ST AID WITHHLDG)			TOTAL MINNESOTA.....		<u>11,094,308</u>
5.000%, 03/01/29	1,000	1,094,400			
Commonwealth of			MISSOURI — (1.9%)		
Massachusetts (GO)			Columbia School District		
Series A			(GO) Series B		
5.000%, 05/01/38	220	246,811	5.000%, 03/01/25	1,725	1,727,967
Commonwealth of			County of St. Louis (GO)		
Massachusetts (GO)			5.000%, 02/01/25	1,270	1,270,000
Series B			Metropolitan St. Louis		
5.000%, 05/01/39	500	564,792	Sewer District (RB)		
Commonwealth of			Series B		
Massachusetts (GO)			□ 5.000%, 05/01/26		
Series C			(Pre-refunded @		
5.000%, 08/01/38	2,000	2,274,249	\$100, 5/1/25).....	1,540	1,547,023
5.000%, 08/01/40	2,000	2,216,794	St. Louis County		
Town of Norwood (GO)			Reorganized School		
5.000%, 03/15/29	340	<u>371,795</u>	District No. R-6 (GO)		
TOTAL			□ 5.000%, 02/01/26		
MASSACHUSETTS.....		<u>7,270,162</u>	(Pre-refunded @		
			\$100, 2/1/26).....	2,135	2,179,040
MICHIGAN — (0.4%)			5.000%, 02/01/26	2,935	<u>2,999,736</u>
Michigan State University			TOTAL MISSOURI.....		<u>9,723,766</u>
(RB) Series A					
5.000%, 08/15/38	500	566,577	NEBRASKA — (2.3%)		
Troy School District (GO)			City of Omaha (GO)		
(Q-SBLF)			5.000%, 04/15/28	285	304,095
5.000%, 05/01/29	1,505	<u>1,635,178</u>	County of Sarpy (GO)		
TOTAL MICHIGAN.....		<u>2,201,755</u>	5.000%, 06/01/25	1,925	1,939,324
			Metropolitan Utilities		
MINNESOTA — (2.2%)			District of Omaha Gas		
City of St. Paul (GO)			System Revenue (RB)		
Series A			5.000%, 12/01/28	2,240	2,413,295
5.000%, 03/01/25	2,020	2,023,539	Omaha Public Power		
5.000%, 09/01/29	1,040	1,137,312	District (RB) Series A		
County of Ramsey (GO)			5.000%, 02/01/33	1,155	1,206,825
Series A			Omaha Public Power		
5.000%, 02/01/25	1,150	1,150,000	District (RB) Series C		
Minneapolis Special School			5.000%, 02/01/39	1,500	1,500,000
District No. 1 (GO) (SD			Omaha School District		
CRED PROG) Series B			(GO)		
5.000%, 02/01/39	1,120	1,259,122	5.000%, 12/15/25	2,500	2,546,114
South St. Paul Special			Papillion-La Vista School		
School District No. 6			District No. 27 (GO)		
(GO) (SD CRED PROG)			Series B		
Series A			4.000%, 12/01/25	600	606,095
5.000%, 02/01/29	1,905	2,067,158	Sarpy County School		
St. Louis Park Independent			District No. 1 (GO)		
School District No. 283			□ 5.000%, 12/15/33		
(GO) (SD CRED PROG)			(Pre-refunded @		
Series A			\$100, 12/15/27).....	1,160	<u>1,228,100</u>
5.000%, 02/01/27	1,735	1,812,769	TOTAL NEBRASKA.....		<u>11,743,848</u>

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
NEVADA — (0.9%)			NEW YORK — (Continued)		
Washoe County School			Empire State Development		
District (GO) Series A			Corp. (RB) Series E		
5.000%, 10/01/29	1,125	\$1,227,334	4.000%, 03/15/34	500	\$ 516,993
Washoe County School			Kingston City School		
District (GO) Series B			District (GO) (ST AID		
5.000%, 04/01/29	3,010	<u>3,257,326</u>	WITHHLDG)		
TOTAL NEVADA.....		<u>4,484,660</u>	3.000%, 06/01/26	1,530	1,522,497
NEW HAMPSHIRE — (0.3%)			New York State Dormitory		
State of New Hampshire			Authority (RB) Series A		
(GO) Series A			5.000%, 02/15/25		
5.000%, 03/01/29	1,500	<u>1,629,981</u>	(Pre-refunded @		
NEW JERSEY — (0.7%)			\$100, 2/15/25).....	350	350,240
City of Hoboken (GO)			5.000%, 02/15/25	150	150,116
3.000%, 02/01/25	975	975,000	5.000%, 03/15/33	2,175	2,326,517
Princeton (GO)			4.000%, 03/15/37	1,435	1,467,633
2.000%, 12/15/25	1,815	1,792,261	New York State Dormitory		
Township of Montville (GO)			Authority (RB) Series D		
3.000%, 10/01/25	500	<u>500,065</u>	4.000%, 02/15/38	1,425	1,446,105
TOTAL NEW JERSEY.....		<u>3,267,326</u>	4.000%, 02/15/39	4,240	4,282,010
NEW MEXICO — (0.9%)			New York State Dormitory		
Albuquerque Municipal			Authority (RB) Series E		
School District No. 12			5.000%, 03/15/29	5,000	5,435,160
(GO) (ST AID			Port Authority of New York		
WITHHLDG) Series A			& New Jersey (RB)		
5.000%, 08/01/34	1,950	2,117,568	Series 243		
City of Albuquerque (GO)			5.000%, 12/01/37	295	336,129
Series A			Triborough Bridge & Tunnel		
4.000%, 07/01/38	1,245	1,274,162	Authority (RB) Series		
City of Albuquerque (GO)			A-1		
Series B			5.000%, 11/15/38	4,000	<u>4,545,534</u>
5.000%, 07/01/26	200	206,266	TOTAL NEW YORK.....		<u>28,410,457</u>
State of New Mexico			NORTH CAROLINA — (1.6%)		
Severance Tax			City of Greensboro (GO)		
Permanent Fund (RB)			Series B		
Series A			5.000%, 04/01/26	1,010	1,036,384
5.000%, 07/01/27	1,095	<u>1,151,796</u>	City of Raleigh Combined		
TOTAL NEW MEXICO.....		<u>4,749,792</u>	Enterprise System		
NEW YORK — (5.6%)			Revenue (RB)		
City of New York (GO)			5.000%, 09/01/37	100	113,205
Series A			County of Durham (GO)		
5.000%, 08/01/25	1,700	1,718,953	5.000%, 06/01/37	210	237,049
City of New York (GO)			County of Wake (GO)		
Series C			5.000%, 04/01/25	3,015	3,026,018
4.000%, 08/01/39	2,500	2,523,853	State of North Carolina		
City of New York (GO)			(GO)		
Series F-1			5.000%, 06/01/25	2,045	2,060,494
5.000%, 08/01/36	1,145	1,287,386	State of North Carolina		
Empire State Development			(GO) Series A		
Corp. (RB) Series A			5.000%, 06/01/25	655	659,963
5.000%, 03/15/25	500	501,331			

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
NORTH CAROLINA — (Continued)			OREGON — (Continued)		
State of North Carolina			Multnomah County School		
(GO) Series B			District No. 1 Portland		
5.000%, 06/01/25	1,000	\$1,007,576	(GO) (SCH BD GTY)		
			5.000%, 06/15/29	4,010	\$ 4,362,698
TOTAL NORTH			Multnomah County School		
CAROLINA.....		<u>8,140,689</u>	District No. 7 Reynolds		
			(GO) (SCH BD GTY)		
OHIO — (1.5%)			Series A		
City of Columbus (GO)			5.000%, 06/15/25	1,000	1,008,285
Series A			State of Oregon (GO)		
5.000%, 04/01/29	2,030	2,206,769	Series A		
State of Ohio (GO) Series			5.000%, 05/01/26	1,020	1,048,663
A			State of Oregon (GO)		
5.000%, 03/01/28	610	650,635	Series C		
5.000%, 06/15/30	1,460	1,617,182	5.000%, 05/01/25	700	703,911
5.000%, 03/01/43	1,000	1,092,161	Tri-County Metropolitan		
State of Ohio (GO) Series			Transportation District of		
C			Oregon (RB) Series B		
5.000%, 08/01/28	2,015	<u>2,165,402</u>	□ 5.000%, 09/01/26		
TOTAL OHIO.....		<u>7,732,149</u>	(Pre-refunded @		
			\$100, 9/1/25).....	150	151,987
OKLAHOMA — (1.2%)			Water Environment		
City of Oklahoma City			Services Sewer		
(GO)			Revenue (RB)		
4.000%, 03/01/25	1,255	1,256,245	5.000%, 06/01/29	2,010	<u>2,187,075</u>
City of Tulsa (GO)			TOTAL OREGON.....		<u>13,802,545</u>
5.000%, 03/01/26	2,750	2,816,494			
Oklahoma City Water			PENNSYLVANIA — (0.5%)		
Utilities Trust (RB)			Chartiers Valley School		
□ 5.000%, 07/01/34			District (GO) (ST AID		
(Pre-refunded @			WITHHLDG) Series B		
\$100, 7/1/26).....	1,885	<u>1,943,767</u>	□ 5.000%, 10/15/40		
TOTAL OKLAHOMA.....		<u>6,016,506</u>	(Pre-refunded @		
			\$100, 4/15/25).....	1,900	1,908,228
OREGON — (2.7%)			Pennsylvania State		
City of Beaverton Water			University (RB) Series E		
Revenue (RB)			5.000%, 03/01/25	155	155,266
5.000%, 04/01/39	250	265,573	Township of Lower Merion		
City of Eugene Electric			(GO)		
Utility System Revenue			5.000%, 05/01/29	605	<u>660,115</u>
(RB)			TOTAL PENNSYLVANIA....		<u>2,723,609</u>
5.000%, 08/01/38	265	299,746			
City of Salem (GO)			RHODE ISLAND — (0.5%)		
5.000%, 06/01/25	1,280	1,289,340	State of Rhode Island (GO)		
5.000%, 06/01/26	1,220	1,255,987	Series B		
County of Multnomah (GO)			5.000%, 08/01/29	2,135	<u>2,239,140</u>
Series A					
5.000%, 06/15/29	265	289,219	SOUTH CAROLINA — (3.4%)		
Lane County School			Beaufort County School		
District No. 4J Eugene			District (GO) Series A		
(GO) (SCH BD GTY)			5.000%, 03/01/26	2,280	2,334,884
3.000%, 06/15/25	940	940,061	Beaufort County School		
			District (GO) Series D		
			5.000%, 03/01/25	995	996,751

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> †
SOUTH CAROLINA — (Continued)			TENNESSEE — (Continued)		
Clemson University (RB)			County of Shelby (GO)		
Series B			Series B		
5.000%, 05/01/25	750	\$ 754,036	4.000%, 04/01/37	1,400	\$ 1,434,806
County of Richland (GO)			4.000%, 04/01/39	1,025	1,036,404
(ST AID WITHHLDG)			County of Sumner (GO)		
Series A			5.000%, 06/01/26	1,500	1,544,118
5.000%, 03/01/25	3,010	3,015,345	County of Williamson (GO)		
County of Richland (GO)			5.000%, 04/01/29	3,620	3,937,966
(ST AID WITHHLDG)			County of Williamson (GO)		
Series B			Series B		
5.000%, 03/01/25	535	535,950	5.000%, 05/01/28	2,720	2,912,364
County of Spartanburg			Johnson City Energy		
(GO) (ST AID			Authority (RB)		
WITHHLDG) Series A			5.000%, 05/01/28	1,000	1,046,225
3.000%, 04/01/25	1,715	1,714,981	Metropolitan Government		
3.000%, 04/01/26	1,500	1,499,514	of Nashville & Davidson		
Richland County School			County (GO)		
District No. 2 (GO)			5.000%, 01/01/33		
5.000%, 03/01/28	3,020	3,219,140	(Pre-refunded @		
Richland County School			\$100, 7/1/26).....	1,245	1,282,940
District No. 2 (GO)			4.000%, 07/01/37	2,000	2,013,223
Series A			Metropolitan Government		
5.000%, 03/01/27	855	894,023	of Nashville & Davidson		
5.000%, 03/01/38	1,000	1,102,060	County Water & Sewer		
State of South Carolina			Revenue (RB) Series A		
(GO) Series C			5.000%, 07/01/27	340	357,456
5.000%, 04/01/25	1,090	<u>1,093,949</u>	TOTAL TENNESSEE.....		<u>27,170,719</u>
TOTAL SOUTH					
CAROLINA.....		<u>17,160,633</u>	TEXAS — (24.5%)		
TENNESSEE — (5.4%)			Alvin Independent School		
City of Knoxville Electric			District (GO) (PSF-GTD)		
System Revenue (RB)			Series A		
Series LL			5.000%, 02/15/25	1,500	1,501,102
5.000%, 07/01/25	1,775	1,791,685	Arlington Independent		
City of Knoxville Electric			School District (GO)		
System Revenue (RB)			(PSF-GTD)		
Series NN			5.000%, 02/15/37	215	240,167
5.000%, 07/01/26	865	892,629	Austin Community College		
City of Knoxville			District (GO)		
Wastewater System			5.000%, 08/01/30		
Revenue (RB) Series A			(Pre-refunded @		
5.000%, 04/01/29	3,000	3,254,897	\$100, 8/1/25).....	210	212,221
City of Memphis (GO)			Azle Independent School		
5.000%, 05/01/26	1,010	1,037,741	District (GO) (PSF-GTD)		
City of Memphis (GO)			5.000%, 02/15/38	500	555,695
Series A			Board of Regents of the		
5.000%, 04/01/25	2,585	2,594,192	University of Texas		
County of Knox (GO)			System (RB) Series J		
4.000%, 06/01/38	1,000	1,026,599	5.000%, 08/15/25	3,055	3,091,461
County of Knox (GO)			Brazosport Independent		
Series C			School District (GO)		
5.000%, 06/01/25	1,000	1,007,474	(PSF-GTD)		
			5.000%, 02/15/25	2,000	2,001,442

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)		
Cedar Hill Independent			City of Fort Worth (GO)		
School District (GO)			5.000%, 03/01/28	2,070	\$2,113,838
(PSF-GTD)			5.000%, 03/01/37	1,000	1,109,593
5.000%, 02/15/38	1,000	\$1,120,784	City of Fort Worth Water &		
5.000%, 02/15/39	1,450	1,611,274	Sewer System Revenue		
City of Amarillo (GO)			(RB) Series A		
2.000%, 02/15/25	725	724,613	5.000%, 02/15/25.....	4,380	4,383,159
4.000%, 02/15/26	1,685	1,707,680	City of Frisco (GO)		
City of Arlington (GO)			4.000%, 02/15/25	2,550	2,551,001
Series A			5.000%, 02/15/28	3,495	3,718,173
5.000%, 08/15/37	1,000	1,119,804	City of Houston (GO)		
City of Arlington Water &			Series A		
Wastewater System			5.000%, 03/01/26	1,020	1,043,092
Revenue (RB)			City of Irving (GO)		
5.000%, 06/01/26	1,025	1,055,235	5.000%, 09/15/25	1,795	1,820,360
City of Austin (GO)			City of Lewisville (GO)		
5.000%, 09/01/26			5.000%, 02/15/37	2,415	2,666,863
(Pre-refunded @			City of Lubbock (GO)		
\$100, 9/1/26).....	10	10,309	Series A		
5.000%, 09/01/27	2,255	2,380,514	5.000%, 02/15/25	770	770,568
5.000%, 09/01/38	210	233,311	City of Midland (GO)		
City of Austin Electric Utility			5.000%, 03/01/28	1,200	1,275,073
Revenue (RB)			City of Pearland (GO)		
5.000%, 11/15/39	500	563,125	5.000%, 03/01/25	565	565,930
City of Austin Water &			City of Pflugerville (GO)		
Wastewater System			5.000%, 08/01/37	350	384,008
Revenue (RB)			City of Plano (GO)		
5.000%, 11/15/26	525	544,838	5.000%, 09/01/38	1,000	1,118,164
City of Bedford (GO)			City of Richardson (GO)		
5.000%, 02/01/38	1,180	1,297,111	5.000%, 02/15/39	750	828,631
City of Carrollton (GO)			City of San Antonio (GO)		
5.000%, 08/15/25	1,420	1,436,484	4.000%, 08/01/36	1,985	2,034,814
City of Cedar Park (GO)			City of San Antonio Electric		
5.000%, 02/15/33	1,825	1,914,004	& Gas Systems		
City of Celina (GO)			Revenue (RB) Series		
4.125%, 09/01/25	1,415	1,425,888	2020		
4.125%, 09/01/26	2,520	2,568,392	5.000%, 02/01/37	1,600	1,704,985
City of Dallas (GO) Series			City of San Antonio Electric		
A			& Gas Systems		
4.000%, 02/15/37	2,115	2,143,997	Revenue (RB) Series B		
City of Dallas Waterworks			5.000%, 02/01/39	500	554,705
& Sewer System			Cleburne Independent		
Revenue (RB) Series C			School District (GO)		
4.000%, 10/01/34	810	841,985	(PSF-GTD)		
City of Dallas Waterworks			5.000%, 02/15/28	1,000	1,021,872
& Sewer System			Conroe Independent		
Revenue (RB) Series A			School District (GO)		
5.000%, 10/01/27	2,660	2,688,813	(PSF-GTD)		
City of Dallas Waterworks			5.000%, 02/15/26	1,010	1,032,571
& Sewer System			Corpus Christi Independent		
Revenue (RB) Series C			School District (GO)		
5.000%, 10/01/25	500	507,567	(PSF-GTD)		
City of Denton (GO)			5.000%, 08/15/37	1,370	1,509,759
5.000%, 02/15/35	1,420	1,602,189	County of Bexar (GO)		
5.000%, 02/15/39	2,000	2,220,484	4.000%, 06/15/26	650	661,509
			5.000%, 06/15/26	1,625	1,675,428

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 Collin (GO)			Hurst-Eules-Bedford		
5.000%, 02/15/38	335	\$ 372,029	Independent School		
County of Collin (GO)			District (GO) (PSF-GTD)		
5.000%, 02/15/25	1,010	1,010,694	5.000%, 08/15/38	750	\$ 845,956
County of Harris (GO)			Hurst-Eules-Bedford		
5.000%, 10/01/26	475	492,926	Independent School		
County of Harris (GO)			District (GO) (PSF-GTD)		
Series A			Series B		
5.000%, 09/15/38	1,400	1,584,381	□ 5.000%, 08/15/29		
County of Williamson (GO)			(Pre-refunded @		
4.000%, 02/15/26	4,010	4,063,974	\$100, 8/15/27).....	640	672,699
5.000%, 02/15/39	500	556,755	5.000%, 08/15/29	1,140	1,195,846
Cypress-Fairbanks			Lamar Consolidated		
Independent School			Independent School		
District (GO) (PSF-GTD)			District (GO)		
5.000%, 02/15/25	85	85,060	5.000%, 02/15/29	2,060	2,226,029
Dallas College (GO)			5.000%, 02/15/30	870	955,468
5.000%, 02/15/28	930	989,385	Mansfield Independent		
Denton Independent			School District (GO)		
School District (GO)			(PSF-GTD)		
(PSF-GTD)			□ 5.000%, 02/15/28		
5.000%, 08/15/37	915	1,028,375	(Pre-refunded @		
Eanes Independent School			\$100, 2/15/25).....	885	885,635
District (GO) (PSF-GTD)			Midland Independent		
Series A			School District (GO)		
5.000%, 08/01/25	1,505	1,521,514	(PSF-GTD)		
Fort Worth Independent			5.000%, 02/15/38	1,000	1,109,166
School District (GO)			North Texas Municipal		
(PSF-GTD)			Water District Upper		
5.000%, 02/15/26	530	542,499	East Fork Wastewater		
Frisco Independent School			Interceptor System (RB)		
District (GO) (PSF-GTD)			5.000%, 06/01/39	1,255	1,378,271
5.000%, 02/15/25	765	765,547	Northside Independent		
Galveston Independent			School District (GO)		
School District (GO)			(PSF-GTD)		
(PSF-GTD)			5.000%, 08/01/37	400	444,068
5.000%, 02/01/27	175	182,485	Permanent University Fund		
Garland Independent			- University of Texas		
School District (GO)			System (RB) Series A		
(PSF-GTD) Series A			5.000%, 07/01/38	500	566,194
5.000%, 02/15/26	1,000	1,001,636	San Antonio Independent		
Grapevine-Colleyville			School District (GO)		
Independent School			(PSF-GTD)		
District (GO) (PSF-GTD)			5.000%, 08/15/26	810	836,924
Series A			5.000%, 08/15/30	2,850	2,932,383
5.000%, 08/15/28	1,000	1,073,934	Spring Independent School		
Grapevine-Colleyville			District (GO)		
Independent School			5.000%, 08/15/29	1,500	1,624,351
District (GO) Series B			State of Texas (GO) Series		
5.000%, 08/15/27	2,570	2,706,890	A		
Harris County Flood			5.000%, 04/01/25	2,230	2,238,153
Control District (GO)			5.000%, 10/01/25	2,485	2,522,519
Series A			State of Texas (GO) Series		
5.000%, 10/01/26	785	814,105	B		
			5.000%, 08/01/25	350	353,969

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
TEXAS — (Continued)			UTAH — (Continued)		
State of Texas (GO) Series C			Jordan Valley Water Conservancy District (RB) Series A		
5.000%, 08/01/25	675	\$ 682,655	5.000%, 10/01/38	125	\$ 137,044
5.000%, 08/01/26	1,420	1,468,038	Provo School District (GO) (SCH BD GTY)		
Tarrant Regional Water District (RB) Series A			5.000%, 06/15/25	2,000	2,016,423
4.000%, 09/01/29	5,730	5,983,617	Timpanogos Special Service District (RB)		
Texas Transportation Commission (GO)			5.000%, 06/01/39	750	842,013
5.000%, 04/01/38	1,010	1,130,843	Tooele County School District (GO) (SCH BD GTY)		
Trinity River Authority Denton Creek Wastewater Treatment System Revenue (RB)			5.000%, 06/01/37	1,645	1,840,315
5.000%, 02/01/26	325	332,157	Utah Transit Authority (RB) Series A		
Waco Independent School District (GO) (PSF-GTD)			5.000%, 06/15/35 (Pre-refunded @ \$100, 6/15/25).....	815	<u>821,659</u>
5.000%, 08/15/28	375	402,202	TOTAL UTAH.....		<u>13,869,888</u>
Waxahachie Independent School District (GO) (PSF-GTD)			VIRGINIA — (2.4%)		
5.000%, 02/15/39	250	277,602	City of Lynchburg (GO)		
Wichita Falls Independent School District (GO) (PSF-GTD)			5.000%, 08/01/28	1,935	2,080,628
4.000%, 02/01/25	105	105,000	City of Manassas (GO) (ST AID WITHHLDG)		
Wylie Independent School District/Collin County (GO) (PSF-GTD)			5.000%, 01/01/26	2,485	2,536,574
5.000%, 08/15/38	750	840,820	City of Richmond (GO) Series A		
Ysleta Independent School District (GO) (PSF-GTD)			5.000%, 09/01/37	1,000	1,132,047
5.000%, 08/15/41 (Pre-refunded @ \$100, 8/15/25).....	1,200	<u>1,213,670</u>	County of Arlington (GO)		
TOTAL TEXAS.....		<u>123,881,009</u>	5.000%, 06/15/37	2,500	2,795,405
UTAH — (2.7%)			County of Fairfax (GO) (ST AID WITHHLDG) Series A		
Canyons School District (GO) (SCH BD GTY) Series A			4.000%, 10/01/27	760	785,013
5.000%, 06/15/25	1,615	1,628,737	County of Henrico (GO) (ST AID WITHHLDG)		
Central Valley Water Reclamation Facility (RB)			5.000%, 08/01/27	2,025	2,136,392
5.000%, 03/01/39	2,000	2,248,580	County of Loudoun (GO) (ST AID WITHHLDG) Series B		
Central Valley Water Reclamation Facility (RB) Series C			5.000%, 12/01/25	500	<u>509,512</u>
4.000%, 03/01/38	3,280	3,327,622	TOTAL VIRGINIA.....		<u>11,975,571</u>
Granite School District Board of Education (GO) (SCH BD GTY)			WASHINGTON — (8.7%)		
5.000%, 06/01/25	1,000	1,007,495	Auburn School District No. 408 of King & Pierce Counties (GO) (SCH BD GTY)		
			5.000%, 12/01/25	1,090	1,110,164

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
WASHINGTON — (Continued)			WASHINGTON — (Continued)		
Chelan County Public			King County School District		
Utility District No. 1 (RB)			No. 405 Bellevue (GO)		
Series A			(SCH BD GTY) Series B		
5.000%, 07/01/25	175	\$ 176,686	5.000%, 12/01/26	995	\$ 1,035,142
City of Bellevue (GO)			King County School District		
Series A			No. 414 Lake		
4.000%, 12/01/25	285	287,957	Washington (GO) (SCH		
Clark County School			BD GTY)		
District No. 37			4.000%, 12/01/25	1,410	1,424,862
Vancouver (GO) (SCH			State of Washington (GO)		
BD GTY)			Series R-2023B		
4.000%, 12/01/26	2,270	2,317,310	5.000%, 07/01/35	1,000	1,136,705
County of King (GO)			State of Washington (GO)		
5.000%, 12/01/35	4,000	4,569,068	Series A		
County of King (GO)			5.000%, 08/01/36	1,000	1,104,942
Series A			State of Washington (GO)		
4.000%, 01/01/26	725	733,741	Series C		
County of King (GO)			5.000%, 02/01/25	1,000	1,000,000
Series B			5.000%, 02/01/34	2,470	2,512,207
5.000%, 12/01/37	1,045	1,182,013	5.000%, 02/01/37	2,155	2,388,622
County of King (GO)			State of Washington (GO)		
Series E			Series D		
5.000%, 12/01/25	480	489,157	5.000%, 02/01/28	1,065	1,110,133
County of King Sewer			4.000%, 06/01/37	1,115	1,144,647
Revenue (RB) Series A			State of Washington (GO)		
4.000%, 07/01/39	2,485	2,485,178	Series R-2023A		
County of King Sewer			5.000%, 08/01/30	5,075	<u>5,627,365</u>
Revenue (RB) Series B			TOTAL WASHINGTON.....		<u>44,095,740</u>
5.000%, 07/01/25	1,305	1,317,410	WEST VIRGINIA — (0.4%)		
5.000%, 07/01/28	1,595	1,640,182	State of West Virginia (GO)		
County of Spokane (GO)			Series A		
5.000%, 12/01/28	1,365	1,472,768	5.000%, 12/01/36	2,000	<u>2,120,062</u>
Energy Northwest (RB)			WISCONSIN — (3.9%)		
Series A			Appleton Area School		
5.000%, 07/01/36	3,550	3,997,442	District (GO)		
5.000%, 07/01/37	165	184,927	5.000%, 03/01/30	2,320	2,546,328
Franklin County School			City of Waukesha (GO)		
District No. 1 Pasco			Series C		
(GO) (SCH BD GTY)			5.000%, 10/01/25	200	202,715
5.000%, 12/01/36	555	623,384	County of Dane (GO)		
Grant County Public Utility			Series B		
District No. 2 Priest			5.000%, 06/01/37	2,000	2,246,738
Rapids Hydroelectric			Madison Metropolitan		
Project (RB) Series B			School District (GO)		
5.000%, 01/01/39	500	557,475	Series A		
King County School District			2.000%, 03/01/25	1,300	1,298,382
No. 210 Federal Way			Milwaukee Metropolitan		
(GO) (SCH BD GTY)			Sewerage District (GO)		
5.000%, 12/01/25	1,000	1,018,334	Series A		
King County School District			5.000%, 10/01/25.....	3,255	3,302,831
No. 401 Highline (GO)			State of Wisconsin (GO)		
(SCH BD GTY)			Series A		
5.000%, 12/01/37	285	316,573	5.000%, 05/01/36	2,500	2,633,613
5.000%, 12/01/39	1,000	1,131,346			

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
WISCONSIN — (Continued)			INVESTMENT COMPANIES — (0.0%)		
State of Wisconsin (GO)			BlackRock Liquidity		
Series 1			Funds MuniCash		
5.000%, 05/01/29	1,295	\$ 1,410,803	(Cost \$103,002).....	102,992	\$ 103,002
State of Wisconsin (GO)			TOTAL INVESTMENTS — (100.0%)		
Series 2			(Cost \$516,392,166)^...		<u>\$506,855,996</u>
5.000%, 05/01/37	555	627,888			
State of Wisconsin (GO)					
Series A					
5.000%, 05/01/25	970	975,467			
State of Wisconsin (GO)					
Series B					
5.000%, 05/01/25	2,045	2,056,526			
5.000%, 05/01/37	2,370	<u>2,642,369</u>			
TOTAL WISCONSIN.....		<u>19,943,660</u>			
TOTAL MUNICIPAL					
BONDS					
(Cost \$516,289,164).....		<u>506,752,994</u>			

Summary of the Portfolio's investments as of January 31, 2025, 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>
Assets				
Municipal Bonds.....	—	\$506,752,994	—	\$506,752,994
Investment Companies.....	\$103,002	—	—	103,002
Total Investments in Securities.....	<u>\$103,002</u>	<u>\$506,752,994</u>	<u>—</u>	<u>\$506,855,996</u>

**WORLD CORE EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS**

January 31, 2025

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
DOMESTIC EQUITIES — (64.9%)		
U.S. Core Equity 1 Portfolio.....	16,966,713	\$ 756,545,718
INTERNATIONAL EQUITIES — (35.1%)		
International Core Equity Portfolio.....	17,792,510	284,324,317
Emerging Markets Core Equity Portfolio.....	5,358,816	125,289,123
TOTAL INTERNATIONAL EQUITIES.....		<u>409,613,440</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$633,988,419)^.....		<u>\$1,166,159,158</u>

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Assets				
Affiliated Investment Companies.....	\$1,166,159,158	—	—	\$1,166,159,158
Total Investments in Securities.....	\$1,166,159,158	—	—	\$1,166,159,158

DFA LTIP PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Face Amount</u> (000)	<u>Value</u> †
U.S. TREASURY OBLIGATIONS — (100.0%)		
U.S. Treasury Inflation-Indexed Bonds		
0.250%, 02/15/50.....	179,774	\$106,738,528
0.125%, 02/15/51.....	190,906	107,009,608
0.125%, 02/15/52.....	194,268	107,061,430
1.500%, 02/15/53.....	56,457	<u>45,778,242</u>
TOTAL U.S. TREASURY OBLIGATIONS		
Cost (\$521,096,671).....		<u>366,587,808</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$521,096,671)^.....		<u>\$366,587,808</u>

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Assets				
U.S. Treasury Obligations.....	—	\$366,587,808	—	\$366,587,808
Total Investments in Securities.....	—	\$366,587,808	—	\$366,587,808

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (98.3%)			COMMUNICATION SERVICES — (Continued)		
COMMUNICATION SERVICES — (9.1%)			Interpublic Group of		
* Advantage Solutions,			Cos., Inc.....	44,421	\$1,273,550
Inc.....	5,830	\$ 15,391	Iridium		
Alphabet, Inc. (GOOG			Communications,		
US), Class C.....	114,968	23,637,421	Inc.....	11,303	324,961
Alphabet, Inc. (GOOGL			John Wiley & Sons,		
US), Class A.....	143,832	29,344,605	Inc. (WLY US),		
* AMC Networks, Inc.,			Class A.....	4,171	170,719
Class A.....	3,200	30,816	John Wiley & Sons,		
* Anterix, Inc.....	2,629	75,111	Inc. (WLYB US),		
* AT&T, Inc.....	247,297	5,868,358	Class B.....	144	5,910
* Atlanta Braves			* Liberty Broadband		
Holdings, Inc.			Corp. (LBRDA US),		
(2291915D US),			Class A.....	1,324	100,664
Class A.....	363	15,496	* Liberty Broadband		
* Atlanta Braves			Corp. (LBRDK US),		
Holdings, Inc.			Class C.....	5,558	426,076
(2292098D US),			* Liberty Global Ltd.		
Class C.....	5,636	218,395	(LBTYA US),		
* ATN International, Inc..	2,936	45,655	Class A.....	17,919	206,248
* Bandwidth, Inc.,			* Liberty Global Ltd.		
Class A.....	3,555	63,172	(LBTYK US),		
* Cable One, Inc.....	630	191,526	Class C.....	16,703	195,926
* Cardlytics, Inc.....	4,280	13,097	* Liberty Latin America		
* Cargurus, Inc.....	12,627	494,978	Ltd. (LILA US),		
* Cars.com, Inc.....	11,231	201,260	Class A.....	14,721	90,976
* Charter			* Liberty Latin America		
Communications,			Ltd. (LILAK US),		
Inc., Class A.....	12,170	4,204,613	Class C.....	21,266	130,361
* Cinemark Holdings,			* Liberty Media		
Inc.....	19,740	565,156	Corp.-Liberty		
Comcast Corp.,			Formula One		
Class A.....	169,746	5,713,650	(FWONA US),		
* Electronic Arts, Inc.....	10,581	1,300,511	Class A.....	2,380	209,488
* Eventbrite, Inc.,			* Liberty Media		
Class A.....	9,003	28,539	Corp.-Liberty		
* Fox Corp. (FOX US),			Formula One		
Class B.....	22,365	1,086,939	(FWONK US),		
* Fox Corp. (FOXA US),			Class C.....	16,793	1,607,090
Class A.....	21,922	1,121,968	* Liberty Media		
* Frontier			Corp.-Liberty Live		
Communications			(LLYVA US),		
Parent, Inc.....	30,219	1,080,631	Class A.....	1,829	131,633
* Gaia, Inc.....	4,112	23,109	* Liberty Media		
* Gannett Co., Inc.....	7,700	34,804	Corp.-Liberty Live		
* Gogo, Inc.....	19,177	161,854	(LLYVK US),		
* Gray Media, Inc.....	16,887	63,157	Class C.....	4,562	335,718
* Harte Hanks, Inc.....	1,613	8,694	* Lions Gate		
* IDT Corp., Class B.....	3,200	150,976	Entertainment Corp.		
* IMAX Corp.....	5,208	122,648	(LGF/A US),		
* Integral Ad Science			Class A.....	25,534	200,442
Holding Corp.....	19,742	207,488			

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
* Lions Gate Entertainment Corp. (LGF/B US), Class B.....	16,015	\$ 112,425
* Live Nation Entertainment, Inc....	9,557	1,382,707
* Lumen Technologies, Inc.....	46,689	230,644
* Madison Square Garden Entertainment Corp...	4,462	162,149
* Madison Square Garden Sports Corp.....	2,119	465,905
* Magnite, Inc.....	27,185	467,582
Marcus Corp.....	4,915	98,890
Match Group, Inc.....	7,824	279,317
Meta Platforms, Inc., Class A.....	90,578	62,424,546
* Netflix, Inc.....	6,654	6,499,361
New York Times Co., Class A.....	16,868	915,932
# News Corp. (NWS US), Class B.....	15,297	484,150
News Corp. (NWSA US), Class A.....	34,396	967,216
Nexstar Media Group, Inc.....	4,719	723,045
* Nextdoor Holdings, Inc.....	33,158	86,874
Omnicom Group, Inc....	20,901	1,813,998
Paramount Global (PARA US), Class B.....	6,813	74,125
# Paramount Global (PARAA US), Class A.....	1,096	25,000
* Pinterest, Inc., Class A.....	18,404	606,596
* PubMatic, Inc., Class A.....	9,293	140,510
* QuinStreet, Inc.....	8,852	209,438
* Reservoir Media, Inc....	3,267	27,149
* ROBLOX Corp., Class A.....	3,481	247,395
* Roku, Inc.....	10,806	894,305
Saga Communications, Inc., Class A.....	728	9,064
Scholastic Corp.....	4,427	85,928
Shenandoah Telecommunications Co.....	9,059	97,837
Shutterstock, Inc.....	2,636	77,815
Sinclair, Inc.....	5,284	77,411
# Sirius XM Holdings, Inc.....	15,314	367,689
* Snap, Inc., Class A.....	60,911	687,685
* SPAR Group, Inc.....	2,229	4,480

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
* Sphere Entertainment Co.....	4,238	\$ 197,491
Spok Holdings, Inc.....	2,587	41,599
* Spotify Technology SA..	200	109,710
* Stagwell, Inc.....	9,231	57,601
* Sunrise Communications AG, ADR, Class A.....	6,923	344,281
* Take-Two Interactive Software, Inc.....	8,537	1,583,699
* TechTarget, Inc.....	3,475	59,179
TEGNA, Inc.....	34,128	621,812
Telephone & Data Systems, Inc.....	15,952	563,903
* Thryv Holdings, Inc.....	4,609	80,704
* TKO Group Holdings, Inc.....	5,446	845,274
T-Mobile U.S., Inc.....	22,634	5,273,043
Townsquare Media, Inc., Class A.....	562	4,991
* Trade Desk, Inc., Class A.....	4,976	590,552
* Travelzoo.....	2,000	39,660
* TripAdvisor, Inc.....	16,213	284,700
* TrueCar, Inc.....	9,598	33,017
* U.S. Cellular Corp.....	7,373	463,024
Verizon Communications, Inc.....	175,374	6,907,982
* Vimeo, Inc.....	25,441	170,709
Walt Disney Co.....	45,499	5,144,117
* Warner Bros Discovery, Inc.....	121,526	1,268,731
Warner Music Group Corp., Class A.....	2,759	87,736
* WideOpenWest, Inc....	11,172	47,704
* Yelp, Inc.....	8,113	324,033
* Zedge, Inc., Class B....	300	813
* Ziff Davis, Inc.....	5,822	313,748
TOTAL COMMUNICATION SERVICES.....		
		187,706,761
CONSUMER DISCRETIONARY — (12.2%)		
* 1-800-Flowers.com, Inc., Class A.....	5,186	41,644
* Abercrombie & Fitch Co., Class A.....	10,546	1,258,981
Academy Sports & Outdoors, Inc.....	8,979	469,691
# Acushnet Holdings Corp.....	10,245	669,203
* Adient PLC.....	12,691	221,204
ADT, Inc.....	51,199	393,208
* Adtalem Global Education, Inc.....	8,366	896,250
Advance Auto Parts, Inc.....	2,745	133,132

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	Shares	Value†
CONSUMER DISCRETIONARY — (Continued)		
* Airbnb, Inc., Class A....	3,754	\$ 492,412
A-Mark Precious Metals, Inc.....	3,926	110,595
* Amazon.com, Inc.....	226,203	53,763,929
* American Axle & Manufacturing Holdings, Inc.....	18,883	98,758
American Eagle Outfitters, Inc.....	27,268	440,106
* American Public Education, Inc.....	1,609	35,672
* America's Car-Mart, Inc.....	1,100	53,559
* Aptiv PLC.....	17,646	1,101,463
Aramark.....	25,829	1,005,006
Arhaus, Inc.....	6,381	78,359
* Asbury Automotive Group, Inc.....	3,077	912,884
Autoliv, Inc.....	12,799	1,237,151
* AutoNation, Inc.....	7,876	1,485,020
* AutoZone, Inc.....	312	1,045,266
Bassett Furniture Industries, Inc.....	1,200	17,472
Bath & Body Works, Inc.....	13,702	515,332
* Beazer Homes USA, Inc.....	6,024	133,492
Best Buy Co., Inc.....	24,808	2,130,015
* Beyond, Inc.....	6,900	57,201
* Biglari Holdings, Inc. (BH US), Class B....	39	9,048
* Biglari Holdings, Inc. (BH/A US), Class A....	42	46,616
Booking Holdings, Inc....	574	2,719,359
* Boot Barn Holdings, Inc.....	4,393	706,614
BorgWarner, Inc.....	28,072	895,497
* Bright Horizons Family Solutions, Inc.....	7,018	860,407
Brunswick Corp.....	11,366	766,523
Buckle, Inc.....	7,748	368,882
Build-A-Bear Workshop, Inc.....	2,800	118,552
* Burlington Stores, Inc....	6,894	1,957,413
Caleres, Inc.....	4,646	85,161
Camping World Holdings, Inc., Class A.....	4,963	114,596
* Capri Holdings Ltd.....	7,065	175,071
* CarMax, Inc.....	15,617	1,337,440
* Carnival Corp.....	42,176	1,167,010
Carriage Services, Inc..	2,352	96,314
Carter's, Inc.....	3,820	205,974
* Carvana Co.....	4,734	1,171,570
* Cava Group, Inc.....	1,000	135,050
* Cavco Industries, Inc....	1,219	620,032
Century Communities, Inc.....	5,591	427,041

	Shares	Value†
CONSUMER DISCRETIONARY — (Continued)		
* Champion Homes, Inc.....	7,662	\$ 707,432
* Chewy, Inc., Class A....	4,025	156,894
* Chipotle Mexican Grill, Inc.....	45,650	2,663,677
# Choice Hotels International, Inc.....	4,659	686,410
* Citi Trends, Inc.....	1,812	46,931
Columbia Sportswear Co.....	8,651	763,883
* Cooper-Standard Holdings, Inc.....	2,917	44,980
Cracker Barrel Old Country Store, Inc....	1,300	84,474
* Crocs, Inc.....	8,069	823,603
* Culp, Inc.....	8,100	43,659
Dana, Inc.....	21,319	339,825
* Deckers Outdoor Corp.....	8,946	1,586,663
Designer Brands, Inc., Class A.....	1,992	10,020
Dick's Sporting Goods, Inc.....	8,177	1,962,889
# Dillard's, Inc., Class A..	1,315	615,565
Domino's Pizza, Inc.....	1,342	602,719
* DoorDash, Inc., Class A.....	7,303	1,379,025
* Dorman Products, Inc....	4,567	599,556
DR Horton, Inc.....	17,802	2,526,104
* Dream Finders Homes, Inc., Class A.....	1,142	26,346
* Duolingo, Inc.....	151	54,962
* Dutch Bros, Inc., Class A.....	1,871	116,975
eBay, Inc.....	37,899	2,557,425
* El Pollo Loco Holdings, Inc.....	3,355	39,824
* Envela Corp.....	5,655	39,302
Escalade, Inc.....	1,450	21,489
Ethan Allen Interiors, Inc.....	4,083	126,655
* Etsy, Inc.....	7,486	411,056
* Expedia Group, Inc.....	8,954	1,530,686
* Figs, Inc., Class A.....	16,422	93,441
* First Watch Restaurant Group, Inc.....	6,569	137,818
* Five Below, Inc.....	3,980	373,244
Flexsteel Industries, Inc.....	1,153	56,877
* Floor & Decor Holdings, Inc., Class A.....	8,435	844,343
* Foot Locker, Inc.....	4,800	96,240
Ford Motor Co.....	275,345	2,775,478
* Fox Factory Holding Corp.....	3,696	100,975
* Frontdoor, Inc.....	9,721	582,093
* Funko, Inc., Class A....	4,017	56,238

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)			CONSUMER DISCRETIONARY — (Continued)		
Gap, Inc.....	54,741	\$ 1,317,616	* Landsea Homes Corp...	3,823	\$ 31,731
Garmin Ltd.....	9,577	2,067,195	* Latham Group, Inc.....	5,100	37,230
Garrett Motion, Inc.....	11,534	110,496	* Laureate Education,		
General Motors Co.....	90,575	4,479,839	Inc.....	25,916	485,148
* Genesco, Inc.....	800	33,320	La-Z-Boy, Inc.....	8,766	413,755
Genlex Corp.....	32,760	849,139	LCI Industries.....	3,843	402,708
* Gentherm, Inc.....	4,760	181,594	Lear Corp.....	7,499	705,581
Genuine Parts Co.....	12,963	1,506,949	* Legacy Housing Corp...	3,926	100,702
* G-III Apparel Group			Leggett & Platt, Inc....	7,426	78,419
Ltd.....	9,986	311,763	Lennar Corp. (LEN		
* Global Business Travel			US), Class A.....	18,210	2,389,880
Group I.....	3,800	33,516	# Lennar Corp. (LENB		
* Good Times			US), Class B.....	1,637	205,918
Restaurants, Inc.....	4,704	11,948	Levi Strauss & Co.,		
* Goodyear Tire &			Class A.....	5,853	111,383
Rubber Co.....	35,081	311,168	* LGI Homes, Inc.....	5,999	535,591
Graham Holdings Co.,			* Life Time Group		
Class B.....	645	599,089	Holdings, Inc.....	19,907	577,104
* Grand Canyon			Lifetime Brands, Inc....	1,970	12,766
Education, Inc.....	6,048	1,062,271	* Lincoln Educational		
* Green Brick Partners,			Services Corp.....	3,900	63,648
Inc.....	5,861	354,415	* Lindblad Expeditions		
Group 1 Automotive,			Holdings, Inc.....	4,594	58,436
Inc.....	2,835	1,294,149	Lithia Motors, Inc.....	3,209	1,206,905
Guess?, Inc.....	9,401	121,367	LKQ Corp.....	22,219	830,768
H&R Block, Inc.....	12,911	714,107	* Lovesac Co.....	2,551	65,204
Hamilton Beach			Lowe's Cos., Inc.....	7,518	1,954,981
Brands Holding Co.,			* Lululemon Athletica,		
Class A.....	1,000	17,110	Inc.....	4,994	2,068,515
* Hanesbrands, Inc.....	32,562	264,403	Macy's, Inc.....	37,878	590,139
Harley-Davidson, Inc....	13,670	369,910	* Malibu Boats, Inc.,		
Hasbro, Inc.....	11,646	673,605	Class A.....	3,621	138,648
Haverty Furniture Cos.,			Marine Products Corp..	839	7,878
Inc. (HVT US).....	3,679	82,520	* MarineMax, Inc.....	4,347	131,975
* Helen of Troy Ltd.....	2,950	182,251	Marriott International,		
* Hilton Grand			Inc., Class A.....	279	81,075
Vacations, Inc.....	11,083	456,620	Marriott Vacations		
Hilton Worldwide			Worldwide Corp.....	4,685	406,517
Holdings, Inc.....	5,623	1,439,882	* MasterCraft Boat		
Home Depot, Inc.....	38,755	15,966,285	Holdings, Inc.....	1,200	21,852
Hooker Furnishings			* Mattel, Inc.....	34,542	643,863
Corp.....	1,478	18,815	McDonald's Corp.....	9,488	2,739,186
Hyatt Hotels Corp.,			Meritage Homes Corp..	6,570	511,606
Class A.....	3,805	602,065	* Mister Car Wash, Inc....	4,934	39,571
Installed Building			* Modine Manufacturing		
Products, Inc.....	4,635	921,623	Co.....	8,908	903,717
* iRobot Corp.....	1,136	8,736	* Mohawk Industries,		
J Jill, Inc.....	763	20,845	Inc.....	6,452	789,080
Jack in the Box, Inc....	1,103	43,227	Monro, Inc.....	7,175	140,917
Johnson Outdoors,			Movado Group, Inc....	2,400	45,888
Inc., Class A.....	1,404	45,490	Murphy USA, Inc.....	3,253	1,635,966
KB Home.....	13,011	873,038	Nathan's Famous, Inc..	600	48,546
# Kohl's Corp.....	13,574	179,313	NIKE, Inc., Class B....	36,607	2,815,078
Kontoor Brands, Inc....	7,419	681,435	Nordstrom, Inc.....	11,906	288,125
Krispy Kreme, Inc.....	16,823	152,585	* Norwegian Cruise Line		
Lakeland Industries,			Holdings Ltd.....	37,092	1,051,558
Inc.....	1,000	23,190	* NVR, Inc.....	306	2,452,951
* Lands' End, Inc.....	2,914	36,279	* ODP Corp.....	4,825	109,045

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	Shares	Value†
CONSUMER DISCRETIONARY — (Continued)		
* Ollie's Bargain Outlet Holdings, Inc.....	7,765	\$ 865,875
OneSpaWorld Holdings Ltd.....	15,856	338,684
* OneWater Marine, Inc., Class A.....	1,156	20,889
* O'Reilly Automotive, Inc.....	721	933,277
Oxford Industries, Inc...	2,746	230,280
# Papa John's International, Inc.....	3,244	128,365
Patrick Industries, Inc...	5,148	500,077
Penske Automotive Group, Inc.....	7,385	1,223,178
Perdoceo Education Corp.....	10,364	298,276
Phinia, Inc.....	5,614	285,696
* Planet Fitness, Inc., Class A.....	7,032	760,581
* Playa Hotels & Resorts NV.....	28,625	350,942
Polaris, Inc.....	7,171	342,057
Pool Corp.....	3,024	1,041,012
* Potbelly Corp.....	2,600	32,266
PulteGroup, Inc.....	27,318	3,108,242
PVH Corp.....	8,268	740,813
#* QuantumScape Corp....	45,792	236,745
Ralph Lauren Corp.....	5,141	1,283,708
* Revolve Group, Inc.....	5,809	183,448
* RH.....	2,525	1,058,253
#* Rivian Automotive, Inc., Class A.....	37,464	470,548
Rocky Brands, Inc.....	402	10,066
Ross Stores, Inc.....	26,336	3,965,148
Royal Caribbean Cruises Ltd.....	16,968	4,523,669
* Sally Beauty Holdings, Inc.....	16,454	178,855
Service Corp. International.....	23,706	1,851,913
* Shake Shack, Inc., Class A.....	3,578	422,669
* SharkNinja, Inc.....	11,583	1,295,095
Shoe Carnival, Inc.....	5,946	160,899
Signet Jewelers Ltd.....	8,025	475,321
* Skechers USA, Inc., Class A.....	15,605	1,175,681
Sonic Automotive, Inc., Class A.....	4,084	303,237
* Sonos, Inc.....	12,142	167,438
Standard Motor Products, Inc.....	2,454	76,123
Starbucks Corp.....	13,795	1,485,446
Steven Madden Ltd.....	10,477	430,081
* Stitch Fix, Inc., Class A.....	5,700	26,847
* Stoneridge, Inc.....	5,645	29,185

	Shares	Value†
CONSUMER DISCRETIONARY — (Continued)		
Strategic Education, Inc.....	5,466	\$ 536,925
* Strattec Security Corp..	437	16,370
* Stride, Inc.....	7,870	1,061,663
Superior Group of Cos., Inc.....	1,686	25,442
* Sweetgreen, Inc., Class A.....	13,058	429,869
* Tandy Leather Factory, Inc.....	2,345	11,408
# Tapestry, Inc.....	37,120	2,707,533
* Taylor Morrison Home Corp.....	18,726	1,207,078
Tempur Sealy International, Inc.....	18,249	1,152,242
* Tesla, Inc.....	23,117	9,353,138
# Thor Industries, Inc.....	7,132	733,455
* Tile Shop Holdings, Inc.....	8,472	63,879
TJX Cos., Inc.....	47,808	5,965,960
Toll Brothers, Inc.....	12,854	1,745,702
* TopBuild Corp.....	3,342	1,145,237
* Topgolf Callaway Brands Corp.....	15,000	117,900
Tractor Supply Co.....	29,175	1,585,953
Travel & Leisure Co.....	8,926	485,217
* Tri Pointe Homes, Inc...	18,514	682,426
* Ulta Beauty, Inc.....	4,070	1,677,450
* Under Armour, Inc. (UA US), Class C.....	34,811	262,127
* Under Armour, Inc. (UAA US), Class A...	27,100	226,285
* Unifi, Inc.....	2,302	14,572
* United Parks & Resorts, Inc.....	6,487	340,957
* Universal Electronics, Inc.....	1,080	10,800
* Universal Technical Institute, Inc.....	6,933	190,172
Upbound Group, Inc....	8,566	251,326
* Urban Outfitters, Inc...	15,120	837,950
Vail Resorts, Inc.....	2,032	345,684
* Valvoline, Inc.....	18,186	674,882
* Vera Bradley, Inc.....	3,191	11,934
# VF Corp.....	27,613	717,110
* Victoria's Secret & Co..	8,853	321,895
* Visteon Corp.....	3,195	268,572
* Warby Parker, Inc., Class A.....	8,945	247,866
Wendy's Co.....	29,829	442,364
Weyco Group, Inc.....	1,047	37,420
Whirlpool Corp.....	7,562	794,086
Williams-Sonoma, Inc...	15,775	3,334,362
Wingstop, Inc.....	2,643	787,350
Winmark Corp.....	400	155,836
Winnebago Industries, Inc.....	5,225	249,755

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	Shares	Value†		Shares	Value†
CONSUMER DISCRETIONARY — (Continued)			CONSUMER STAPLES — (Continued)		
Wolverine World Wide, Inc.....	2,201	\$ 49,148	*» Fresh Market, Inc.....	3,200	\$ 0
Worthington Enterprises, Inc.....	9,015	377,728	* Freshpet, Inc.....	4,933	789,033
Wyndham Hotels & Resorts, Inc.....	12,173	1,278,408	General Mills, Inc.....	27,442	1,650,362
* YETI Holdings, Inc.....	9,484	353,374	* Grocery Outlet Holding Corp.....	12,918	209,142
Yum! Brands, Inc.....	10,390	1,355,895	* Hain Celestial Group, Inc.....	6,001	30,365
* Zumiez, Inc.....	1,507	24,052	* Herbalife Ltd.....	2,000	10,920
			* HF Foods Group, Inc....	3,253	8,653
TOTAL CONSUMER DISCRETIONARY.....		<u>250,493,315</u>	Hormel Foods Corp.....	35,158	1,054,037
CONSUMER STAPLES — (5.5%)			Ingles Markets, Inc., Class A.....	2,804	185,681
Albertsons Cos., Inc., Class A.....	59,212	1,187,201	Ingredion, Inc.....	8,097	1,104,755
Alico, Inc.....	1,900	58,691	Interparfums, Inc.....	4,043	570,144
Andersons, Inc.....	5,770	235,128	J&J Snack Foods Corp.....	2,427	333,057
B&G Foods, Inc.....	16,500	106,920	J.M. Smucker Co.....	10,230	1,093,485
* BellRing Brands, Inc....	13,094	1,012,821	John B Sanfilippo & Son, Inc.....	1,772	128,187
* BJ's Wholesale Club Holdings, Inc.....	18,829	1,865,012	Kellanova.....	29,840	2,438,823
Bunge Global SA.....	12,980	988,167	Kenvue, Inc.....	71,139	1,514,549
Calavo Growers, Inc....	2,336	53,471	Keurig Dr. Pepper, Inc..	66,195	2,124,860
Cal-Maine Foods, Inc....	6,197	668,656	Kimberly-Clark Corp....	15,718	2,042,869
Campbell's Co.....	25,208	977,314	Kraft Heinz Co.....	54,692	1,632,009
Casey's General Stores, Inc.....	5,347	2,255,204	Kroger Co.....	79,338	4,890,394
* Celsius Holdings, Inc....	11,371	284,048	* Laird Superfood, Inc....	1,600	12,080
* Central Garden & Pet Co. (CENT US).....	1,889	68,930	# Lamb Weston Holdings, Inc.....	8,426	505,054
* Central Garden & Pet Co. (CENTA US), Class A.....	10,697	333,639	Lancaster Colony Corp.....	3,245	547,561
* Chefs' Warehouse, Inc.....	5,711	307,595	Lifevantage Corp.....	2,233	47,250
Clorox Co.....	6,969	1,105,841	* Lifeway Foods, Inc.....	2,012	46,357
Coca-Cola Co.....	163,498	10,378,853	Limoneira Co.....	1,403	32,353
Coca-Cola Consolidated, Inc....	1,160	1,586,439	* Mama's Creations, Inc.....	3,339	25,710
Colgate-Palmolive Co...	26,939	2,335,611	McCormick & Co., Inc. (MKC US).....	11,409	881,117
Conagra Brands, Inc....	42,676	1,104,882	McCormick & Co., Inc. (MKC/V US).....	180	13,865
Costco Wholesale Corp.....	16,126	15,801,545	* Medifast, Inc.....	1,536	24,115
* Coty, Inc., Class A.....	78,311	574,020	* Mission Produce, Inc....	6,009	71,447
* Darling Ingredients, Inc.....	13,380	501,215	* Monster Beverage Corp.....	36,845	1,794,720
Dole PLC.....	3,516	47,888	National Beverage Corp.....	9,767	410,702
Dollar General Corp....	18,570	1,319,584	Natural Grocers by Vitamin Cottage, Inc.....	2,161	94,090
* Dollar Tree, Inc.....	18,984	1,392,476	Natural Health Trends Corp.....	2,028	10,160
Edgewell Personal Care Co.....	7,236	240,959	* Nature's Sunshine Products, Inc.....	1,300	18,083
* elf Beauty, Inc.....	1,825	182,336	Nu Skin Enterprises, Inc., Class A.....	949	6,216
Energizer Holdings, Inc.....	7,887	268,079	Oil-Dri Corp. of America.....	1,754	73,703
Flowers Foods, Inc.....	27,084	529,492	PepsiCo, Inc.....	54,910	8,274,388
Fresh Del Monte Produce, Inc.....	6,820	207,942	* Pilgrim's Pride Corp....	13,041	606,928

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)			ENERGY — (Continued)		
* Post Holdings, Inc.....	9,291	\$ 986,333	Cactus, Inc., Class A...	8,938	\$ 533,688
PriceSmart, Inc.....	4,535	412,549	* Centrus Energy Corp.,		
Primo Brands Corp.....	14,500	469,365	Class A.....	2,438	200,647
Reynolds Consumer			Cheniere Energy, Inc....	18,350	4,103,978
Products, Inc.....	18,613	513,905	* Clean Energy Fuels		
Seaboard Corp.....	76	185,314	Corp.....	31,215	103,322
* Seneca Foods Corp.			Core Laboratories,		
(SENEA US),			Inc.....	2,803	47,567
Class A.....	1,000	72,910	CVR Energy, Inc.....	10,474	198,482
*» Seneca Foods Corp.			Delek U.S. Holdings,		
(SENEB US),			Inc.....	11,114	198,496
Class B.....	302	22,081	* DMC Global, Inc.....	2,624	21,359
* Simply Good Foods			Energy Services of		
Co.....	14,479	550,202	America Corp.....	1,620	19,456
SpartanNash Co.....	5,706	104,020	Epsilon Energy Ltd.....	14,303	86,104
Spectrum Brands			Evolution Petroleum		
Holdings, Inc.....	7,263	614,159	Corp.....	4,751	25,228
* Sprouts Farmers			Excelerate Energy,		
Market, Inc.....	16,988	2,689,880	Inc., Class A.....	1,140	34,052
Sysco Corp.....	34,308	2,501,739	* Expro Group Holdings		
Target Corp.....	22,931	3,162,414	NV.....	17,582	222,061
Tootsie Roll Industries,			* Green Plains, Inc.....	4,083	36,461
Inc.....	5,090	158,095	* Gulf Island Fabrication,		
* TreeHouse Foods, Inc..	7,344	253,515	Inc.....	11,379	81,587
Tyson Foods, Inc.,			Halliburton Co.....	58,153	1,513,141
Class A.....	16,052	906,778	* Helix Energy Solutions		
* U.S. Foods Holding			Group, Inc.....	26,227	210,341
Corp.....	31,803	2,255,787	Helmerich & Payne,		
* United Natural Foods,			Inc.....	14,617	461,751
Inc.....	2,825	84,016	HF Sinclair Corp.....	21,390	771,751
United-Guardian, Inc....	2,729	31,329	* Innovex International,		
* USANA Health			Inc.....	5,997	93,433
Sciences, Inc.....	3,697	120,411	Kinetik Holdings, Inc....	2,731	175,958
Utz Brands, Inc.....	10,999	146,947	Liberty Energy, Inc.....	23,741	434,698
Village Super Market,			* Mammoth Energy		
Inc., Class A.....	770	26,265	Services, Inc.....	3,046	9,108
* Vita Coco Co., Inc.....	7,460	279,302	Marathon Petroleum		
* Vital Farms, Inc.....	4,758	208,757	Corp.....	23,520	3,427,099
Walgreens Boots			* Nabors Industries Ltd..	580	33,188
Alliance, Inc.....	22,750	233,870	* Natural Gas Services		
Walmart, Inc.....	125,282	12,297,681	Group, Inc.....	1,338	35,016
WD-40 Co.....	1,807	424,555	# New Fortress Energy,		
Weis Markets, Inc.....	4,404	297,534	Inc.....	24,882	373,230
WK Kellogg Co.....	6,481	107,520	# Noble Corp. PLC.....	13,259	424,951
			NOV, Inc.....	44,272	639,730
TOTAL CONSUMER			* NPK International, Inc..	17,425	120,581
STAPLES.....		<u>113,404,416</u>	* Oceaneering		
ENERGY — (2.1%)			International, Inc.....	22,527	559,796
Adams Resources &			ONEOK, Inc.....	34,473	3,349,771
Energy, Inc.....	99	3,757	* Par Pacific Holdings,		
Archrock, Inc.....	27,974	785,790	Inc.....	8,988	150,279
Ardmore Shipping			PBF Energy, Inc.,		
Corp.....	7,998	94,936	Class A.....	15,931	466,141
# Atlas Energy Solutions,			Phillips 66.....	22,487	2,650,543
Inc.....	1,747	40,111	PHX Minerals, Inc.....	8,160	30,763
Baker Hughes Co.....	71,609	3,306,904	* ProFrac Holding Corp.,		
* Bristow Group, Inc.....	4,847	161,744	Class A.....	2,646	19,236

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)			FINANCIALS — (Continued)		
* ProPetro Holding Corp.....	17,564	\$ 155,968	American Coastal Insurance Corp.....	2,127	\$ 25,928
Ranger Energy Services, Inc., Class A.....	700	11,473	American Express Co... American Financial Group, Inc.....	24,847	7,887,680
* REX American Resources Corp.....	2,810	117,233	American International Group, Inc.....	9,291	1,268,779
RPC, Inc.....	31,285	191,777	American International Group, Inc.....	31,687	2,334,064
Schlumberger NV.....	58,966	2,375,151	Ameriprise Financial, Inc.....	9,558	5,193,435
* Seadrill Ltd.....	7,695	278,251	Ameris Bancorp.....	11,297	741,648
Select Water Solutions, Inc.....	18,142	226,775	AMERISAFE, Inc.....	2,885	144,308
Sitio Royalties Corp., Class A.....	11,501	231,630	AmeriServ Financial, Inc.....	300	813
Solaris Energy Infrastructure, Inc.....	4,135	112,844	Ames National Corp....	629	11,404
* Stabilis Solutions, Inc...	600	4,560	Aon PLC, Class A.....	5,340	1,980,179
*†† Strongbridge Biopharma.....	6,381	0	# Apollo Global Management, Inc.....	6,579	1,124,877
Targa Resources Corp.....	16,402	3,227,914	Arch Capital Group Ltd.....	21,896	2,037,861
TechnipFMC PLC.....	63,942	1,921,457	ARES Management Corp., Class A.....	3,884	769,886
* TETRA Technologies, Inc.....	20,544	85,258	Arrow Financial Corp....	2,582	68,707
# Texas Pacific Land Corp.....	1,493	1,936,675	Arthur J Gallagher & Co.....	5,871	1,771,985
#* Transocean Ltd.....	130,233	510,513	Artisan Partners Asset Management, Inc., Class A.....	9,113	407,260
* Uranium Energy Corp...	55,292	390,362	Associated Banc-Corp.....	24,485	615,553
* Valaris Ltd.....	9,908	474,990	Assurant, Inc.....	5,558	1,196,026
Valero Energy Corp....	27,724	3,687,292	Assured Guaranty Ltd..	11,611	1,098,401
Weatherford International PLC.....	8,766	551,820	# Atlantic Union Bankshares Corp....	20,482	773,605
World Kinect Corp.....	10,379	293,414	* Atlanticus Holdings Corp.....	1,700	101,099
TOTAL ENERGY.....		<u>43,041,592</u>	* AvidXchange Holdings, Inc.....	27,524	291,754
FINANCIALS — (19.2%)			* Axis Capital Holdings Ltd.....	14,024	1,276,464
1st Source Corp.....	4,346	272,581	* Axos Financial, Inc.....	9,191	642,727
* Acacia Research Corp.....	3,887	16,947	* Baldwin Insurance Group, Inc.....	6,123	250,737
Acadian Asset Management, Inc....	5,920	147,526	BancFirst Corp.....	5,329	634,577
ACNB Corp.....	719	29,551	* Bancorp, Inc.....	11,054	674,957
Affiliated Managers Group, Inc.....	5,675	1,066,559	Bank of America Corp..	191,203	8,852,699
* Affinity Bancshares, Inc.....	836	15,257	Bank of Hawaii Corp....	6,432	479,248
* Affirm Holdings, Inc....	5,547	338,755	Bank of New York Mellon Corp.....	41,109	3,532,496
Aflac, Inc.....	23,560	2,529,873	Bank of NT Butterfield & Son Ltd.....	4,506	165,325
Alerus Financial Corp...	296	6,257	Bank of the James Financial Group, Inc.....	1,236	16,933
Allstate Corp.....	16,059	3,088,627	Bank OZK.....	18,352	932,098
Ally Financial, Inc.....	35,484	1,382,811	Bank7 Corp.....	1,736	74,579
Amalgamated Financial Corp.....	6,957	243,078	BankFinancial Corp....	2,924	39,416
* Ambac Financial Group, Inc.....	9,409	109,427	BankUnited, Inc.....	11,928	490,360
Amerant Bancorp, Inc...	4,494	104,261			

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
Bankwell Financial			Chemung Financial		
Group, Inc.....	700	\$ 21,826	Corp.....	400	\$ 20,220
Banner Corp.....	5,895	416,600	Chubb Ltd.....	11,212	3,048,319
Bar Harbor			Cincinnati Financial		
Bankshares.....	1,390	44,035	Corp.....	8,325	1,140,941
BayCom Corp.....	742	20,769	Citigroup, Inc.....	51,458	4,190,225
BCB Bancorp, Inc.....	1,023	11,079	Citizens & Northern		
Berkshire Hills			Corp.....	1,891	40,335
Bancorp, Inc.....	6,234	183,342	Citizens Community		
BGC Group, Inc.,			Bancorp, Inc.....	816	12,925
Class A.....	49,135	468,748	Citizens Financial		
Blackrock, Inc.....	3,651	3,926,650	Group, Inc.....	33,024	1,570,952
Blackstone, Inc.....	4,089	724,203	City Holding Co.....	2,529	298,751
* Block, Inc.....	18,662	1,694,883	Civista Bancshares,		
* Blue Foundry Bancorp..	2,607	25,418	Inc.....	1,100	24,266
BOK Financial Corp.....	9,387	1,036,513	CME Group, Inc.....	6,383	1,509,707
Bread Financial			CNB Financial Corp.....	2,238	56,621
Holdings, Inc.....	7,310	462,942	CNO Financial Group,		
* Bridgewater			Inc.....	2,154	86,031
Bancshares, Inc.....	3,552	50,154	* Coastal Financial		
* Brighthouse Financial,			Corp.....	1,694	151,071
Inc.....	9,622	593,774	Cohen & Steers, Inc....	7,636	676,779
Brookline Bancorp,			* Coinbase Global, Inc.,		
Inc.....	9,931	121,456	Class A.....	1,360	396,209
Brown & Brown, Inc....	14,333	1,500,092	Colony Bankcorp, Inc...	790	13,312
Burke & Herbert			Columbia Banking		
Financial Services			System, Inc.....	2,112	58,925
Corp.....	1,412	90,806	* Columbia Financial,		
Business First			Inc.....	15,962	236,078
Bancshares, Inc.....	3,511	94,762	Comerica, Inc.....	11,664	785,220
Byline Bancorp, Inc....	5,176	151,864	Commerce		
C&F Financial Corp.....	500	38,210	Bancshares, Inc.....	15,543	1,038,272
Cadence Bank.....	25,145	885,104	Community Financial		
* California BanCorp.....	1,165	19,339	System, Inc.....	5,705	373,849
Camden National			Community Trust		
Corp.....	3,149	142,839	Bancorp, Inc.....	3,416	182,790
* Cantaloupe, Inc.....	8,673	70,598	Community West		
Capital Bancorp, Inc....	758	23,513	Bancshares.....	1,784	34,770
Capital City Bank			ConnectOne Bancorp,		
Group, Inc.....	2,300	84,847	Inc.....	7,521	190,582
Capital One Financial			* Consumer Portfolio		
Corp.....	14,160	2,884,534	Services, Inc.....	4,008	47,535
Capitol Federal			Corebridge Financial,		
Financial, Inc.....	17,901	106,511	Inc.....	59,962	2,024,317
Carlyle Group, Inc.....	11,170	627,307	* Corpay, Inc.....	7,622	2,900,095
* Carter Bankshares,			Crawford & Co.		
Inc.....	2,267	39,945	(CRD/A US),		
Cass Information			Class A.....	2,549	30,613
Systems, Inc.....	1,795	73,936	Crawford & Co.		
Cathay General			(CRD/B US),		
Bancorp.....	11,277	535,545	Class B.....	3,450	40,538
Cboe Global Markets,			* Credit Acceptance		
Inc.....	6,285	1,284,214	Corp.....	1,972	1,001,322
Central Pacific			* CrossFirst Bankshares,		
Financial Corp.....	5,527	165,202	Inc.....	4,595	74,623
CF Bankshares, Inc....	840	20,530	Cullen/Frost Bankers,		
Charles Schwab Corp..	46,611	3,855,662	Inc.....	6,459	900,385

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
* Customers Bancorp, Inc.....	5,789	\$ 329,857	Farmers & Merchants Bancorp, Inc.....	978	\$ 26,572
CVB Financial Corp.....	18,732	390,375	Farmers National Banc Corp.....	4,026	55,398
Diamond Hill Investment Group, Inc.....	586	87,923	FB Financial Corp.....	8,032	424,170
DigitalBridge Group, Inc.....	15,432	169,289	Federal Agricultural Mortgage Corp. (AGM US), Class C..	1,582	312,888
Dime Community Bancshares, Inc.....	3,574	111,616	Federal Agricultural Mortgage Corp. (AGM/A US), Class A.....	16	2,400
Discover Financial Services.....	20,299	4,081,926	Federated Hermes, Inc.....	15,549	618,384
Donegal Group, Inc. (DGICA US), Class A.....	5,426	80,468	Fidelity D&D Bancorp, Inc.....	535	23,968
* Donnelley Financial Solutions, Inc.....	5,910	392,247	Fidelity National Financial, Inc.....	22,945	1,334,711
Eagle Bancorp Montana, Inc.....	700	10,780	Fidelity National Information Services, Inc.....	38,065	3,101,156
Eagle Bancorp, Inc.....	1,772	46,444	# Fifth Third Bancorp.	46,151	2,044,951
East West Bancorp, Inc.....	16,498	1,698,799	Financial Institutions, Inc.....	2,921	77,027
Eastern Bankshares, Inc.....	6,260	114,934	* Finwise Bancorp.	1,129	20,920
Employers Holdings, Inc.....	4,714	231,740	First American Financial Corp.....	12,730	804,791
Enact Holdings, Inc.....	7,302	246,662	First BanCorp.....	36,242	752,384
* Encore Capital Group, Inc.....	5,940	294,030	First Bancorp, Inc.....	1,481	38,269
* Enova International, Inc.....	5,833	655,163	First Bancorp/Southern Pines NC.....	7,528	332,211
* Enstar Group Ltd.....	3,348	1,094,763	First Bancshares, Inc....	2,718	104,235
Enterprise Financial Services Corp.....	6,138	367,298	First Bank.....	916	13,932
Equitable Holdings, Inc.....	46,606	2,536,299	First Busey Corp.....	9,676	234,933
Equity Bancshares, Inc., Class A.....	2,425	105,730	First Business Financial Services, Inc.....	989	51,092
Erie Indemnity Co., Class A.....	1,585	638,676	First Citizens BancShares, Inc., Class A.....	1,105	2,436,182
Esquire Financial Holdings, Inc.....	1,120	100,094	First Commonwealth Financial Corp.....	19,240	320,923
ESSA Bancorp, Inc.....	1,600	33,456	First Community Bankshares, Inc.....	3,590	155,698
Essent Group Ltd.....	16,067	935,903	First Community Corp..	2,429	62,984
* Euronet Worldwide, Inc.....	6,275	618,087	First Financial Bancorp.....	24,442	684,865
Evercore, Inc., Class A.....	4,228	1,231,490	First Financial Bankshares, Inc.....	15,209	566,687
Everest Group Ltd.....	3,191	1,108,904	First Financial Corp.....	2,421	116,668
EVERTEC, Inc.....	11,376	369,379	First Financial Northwest, Inc.....	720	15,221
* EZCORP, Inc., Class A.....	8,301	99,695	First Hawaiian, Inc.....	7,411	204,692
F&G Annuities & Life, Inc.....	3,005	137,960	First Horizon Corp.....	71,727	1,570,104
FactSet Research Systems, Inc.....	2,511	1,191,244	First Internet Bancorp..	637	20,747

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
First Interstate			HarborOne Bancorp,		
BancSystem, Inc.,			Inc.....	7,463	\$ 81,123
Class A.....	5,452	\$ 179,643	Hartford Financial		
First Merchants Corp....	9,084	403,693	Services Group, Inc..	30,878	3,444,441
First Mid Bancshares,			Hawthorn Bancshares,		
Inc.....	2,802	106,280	Inc.....	933	30,509
First National Corp.....	673	17,094	HBT Financial, Inc.....	2,197	53,431
First of Long Island			HCI Group, Inc.....	1,645	200,575
Corp.....	2,484	32,292	Heartland Financial		
First Savings Financial			USA, Inc.....	5,213	337,125
Group, Inc.....	516	12,776	Heritage Commerce		
First U.S. Bancshares,			Corp.....	2,500	24,225
Inc.....	1,038	12,767	Heritage Financial		
First United Corp.....	1,505	49,033	Corp.....	3,262	83,833
* First Western			* Heritage Insurance		
Financial, Inc.....	1,204	25,404	Holdings, Inc.....	1,200	13,212
FirstCash Holdings,			Hilltop Holdings, Inc.....	12,037	363,277
Inc.....	6,303	687,972	Hingham Institution For		
* Fiserv, Inc.....	16,352	3,532,686	Savings.....	290	74,023
Five Star Bancorp.....	1,778	54,069	Home Bancorp, Inc.....	1,154	57,931
Flushing Financial			Home BancShares,		
Corp.....	5,263	73,419	Inc.....	30,476	920,070
FNB Corp.....	72,414	1,136,176	* HomeStreet, Inc.....	439	4,421
Franklin Financial			HomeTrust		
Services Corp.....	385	13,317	Bancshares, Inc.....	3,038	111,707
# Franklin Resources,			Hope Bancorp, Inc.....	18,988	221,400
Inc.....	28,998	644,916	Horace Mann		
FS Bancorp, Inc.....	850	34,374	Educators Corp.....	6,034	233,093
Fulton Financial Corp...	28,803	585,853	Horizon Bancorp, Inc....	6,336	106,381
* FVCBankcorp, Inc.....	1,089	13,144	Houlihan Lokey, Inc....	6,126	1,113,217
* Genworth Financial,			Huntington		
Inc.....	64,487	466,241	Bancshares, Inc.....	98,130	1,687,836
German American			* I3 Verticals, Inc.,		
Bancorp, Inc.....	5,088	210,287	Class A.....	2,726	67,850
Glacier Bancorp, Inc....	15,177	753,842	Independent Bank		
Global Payments, Inc...	11,906	1,343,592	Corp. (IBCP US)....	4,359	158,668
Globe Life, Inc.....	8,851	1,080,619	Independent Bank		
Goldman Sachs			Corp. (INDB US)....	4,394	295,101
Group, Inc.....	9,134	5,849,414	Interactive Brokers		
Goosehead Insurance,			Group, Inc., Class A.	1,161	252,448
Inc., Class A.....	1,923	206,088	Intercontinental		
Great Southern			Exchange, Inc.....	11,802	1,886,314
Bancorp, Inc.....	2,505	147,269	International		
Greene County			Bancshares Corp.....	10,585	697,446
Bancorp, Inc.....	1,200	31,800	* International Money		
* Greenlight Capital Re			Express, Inc.....	4,989	94,342
Ltd., Class A.....	3,313	44,726	Invesco Ltd.....	39,558	760,700
Guaranty Bancshares,			Investar Holding Corp...	909	17,335
Inc.....	1,320	54,265	Investors Title Co.....	166	37,408
Hamilton Lane, Inc.,			Jack Henry &		
Class A.....	4,429	705,008	Associates, Inc.....	9,054	1,576,211
Hancock Whitney			Jackson Financial, Inc.,		
Corp.....	13,378	799,202	Class A.....	9,942	936,934
Hanmi Financial Corp...	6,753	162,207	Janus Henderson		
Hanover Insurance			Group PLC.....	26,159	1,175,324
Group, Inc.....	5,119	783,668	Jefferies Financial		
			Group, Inc.....	24,349	1,872,195

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
JPMorgan Chase & Co.	105,336	\$28,156,313	* Moneylion, Inc.	1,326	\$ 115,335
Kearny Financial Corp.	8,353	57,636	Moody's Corp.	4,237	2,116,127
Kemper Corp.	9,402	631,626	Morgan Stanley	47,540	6,580,962
KeyCorp.	68,366	1,229,221	Morningstar, Inc.	2,327	764,745
* Kingstone Cos., Inc.	3,700	62,863	* Mr. Cooper Group, Inc.	14,074	1,461,022
Kinsale Capital Group, Inc.	1,819	803,889	MSCI, Inc.	1,839	1,097,460
KKR & Co., Inc.	15,755	2,632,188	MVB Financial Corp.	1,500	29,265
Lake Shore Bancorp, Inc.	170	2,659	Nasdaq, Inc.	26,124	2,151,050
Lakeland Financial Corp.	4,557	310,058	National Bank Holdings Corp., Class A.	7,228	311,744
Landmark Bancorp, Inc.	728	17,203	National Bankshares, Inc.	518	15,224
Lazard, Inc.	10,839	589,316	Navient Corp.	24,287	332,003
LCNB Corp.	700	10,822	NBT Bancorp, Inc.	8,266	393,710
* LendingClub Corp.	16,290	219,752	* NCR Atleos Corp.	12,026	383,148
* LendingTree, Inc.	915	41,111	Nelnet, Inc., Class A.	4,287	472,299
Lincoln National Corp.	23,496	826,119	* NerdWallet, Inc., Class A.	5,234	74,742
Live Oak Bancshares, Inc.	7,042	249,921	* NI Holdings, Inc.	1,752	26,455
Loews Corp.	16,173	1,381,983	Nicolet Bankshares, Inc.	2,562	287,277
LPL Financial Holdings, Inc.	8,317	3,051,424	* NMI Holdings, Inc.	11,846	457,493
M&T Bank Corp.	9,279	1,867,306	Northeast Bank	772	78,126
Magyar Bancorp, Inc.	1,027	14,727	Northeast Community Bancorp, Inc.	1,235	30,628
MainStreet Bancshares, Inc.	550	9,136	Northern Trust Corp.	16,341	1,834,931
* Markel Group, Inc.	744	1,360,612	Northfield Bancorp, Inc.	4,776	55,736
MarketAxess Holdings, Inc.	2,331	514,289	Northrim BanCorp, Inc.	900	76,617
* Marqeta, Inc., Class A.	61,470	236,660	Northwest Bancshares, Inc.	21,190	279,920
Marsh & McLennan Cos., Inc.	15,427	3,345,808	Oak Valley Bancorp.	1,680	43,462
Mastercard, Inc., Class A.	30,319	16,840,082	OceanFirst Financial Corp.	13,247	237,916
Mercantile Bank Corp.	2,926	142,818	OFG Bancorp.	9,654	412,322
Merchants Bancorp.	6,347	266,130	* Old Market Capital Corp.	801	5,190
Mercury General Corp.	7,944	395,929	Old National Bancorp.	43,118	1,028,364
Meridian Corp.	2,200	36,784	Old Republic International Corp.	33,486	1,224,918
MetLife, Inc.	46,737	4,043,218	Old Second Bancorp, Inc.	5,387	101,222
Metrocity Bankshares, Inc.	2,733	84,340	OneMain Holdings, Inc.	17,435	968,340
* Metropolitan Bank Holding Corp.	1,696	108,764	* Onity Group, Inc.	1,900	68,628
MGIC Investment Corp.	47,115	1,203,317	OP Bancorp.	1,874	24,887
Mid Penn Bancorp, Inc.	1,037	31,234	* Open Lending Corp.	15,948	96,485
Middlefield Banc Corp.	507	13,136	* Oportun Financial Corp.	5,989	27,549
Midland States Bancorp, Inc.	3,115	59,995	Oppenheimer Holdings, Inc., Class A.	2,271	156,290
MidWestOne Financial Group, Inc.	2,900	91,727	* OptimumBank Holdings, Inc.	2,800	12,768
Moelis & Co., Class A.	150	11,744	Origin Bancorp, Inc.	4,887	185,315

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
Orrstown Financial Services, Inc.....	1,462	\$ 53,129	Provident Financial Holdings, Inc.....	1,300	\$ 20,852
* Oscar Health, Inc., Class A.....	18,696	310,354	Provident Financial Services, Inc.....	10,286	191,011
* Oxbridge Re Holdings Ltd.....	2,027	8,797	Prudential Financial, Inc.....	21,111	2,549,364
Pacific Premier Bancorp, Inc.....	15,519	401,942	QCR Holdings, Inc.....	2,992	232,658
* Palomar Holdings, Inc..	3,351	361,472	Radian Group, Inc.....	23,625	803,722
Park National Corp.....	2,477	420,372	Raymond James Financial, Inc.....	13,610	2,293,013
Pathward Financial, Inc.....	5,524	440,429	RBB Bancorp.....	2,116	39,802
* Paymentus Holdings, Inc., Class A.....	4,088	130,652	Red River Bancshares, Inc.....	800	44,640
* Payoneer Global, Inc....	25,172	266,823	Regional Management Corp.....	1,515	54,222
* PayPal Holdings, Inc....	25,662	2,273,140	Regions Financial Corp.....	63,594	1,566,956
* Payscale, Inc.....	3,076	8,182	Reinsurance Group of America, Inc.....	6,270	1,428,682
PCB Bancorp.....	783	15,104	RenaissanceRe Holdings Ltd.....	4,050	941,949
Peapack-Gladstone Financial Corp.....	2,762	87,417	Renasant Corp.....	8,886	345,488
PennyMac Financial Services, Inc.....	7,216	755,443	* Repay Holdings Corp...	16,551	123,636
Peoples Bancorp of North Carolina, Inc....	800	22,792	Republic Bancorp, Inc., Class A.....	3,438	225,017
Peoples Bancorp, Inc...	6,903	225,383	* Rhinebeck Bancorp, Inc.....	1,100	11,022
Peoples Financial Services Corp.....	400	20,588	Richmond Mutual BanCorp, Inc.....	807	11,637
Pinnacle Financial Partners, Inc.....	9,851	1,229,109	Riverview Bancorp, Inc.....	100	564
* Pioneer Bancorp, Inc....	1,077	12,472	RLI Corp.....	12,572	922,156
Piper Sandler Cos.....	2,600	824,564	* Robinhood Markets, Inc., Class A.....	45,283	2,352,452
PJT Partners, Inc., Class A.....	1,669	275,335	* Rocket Cos., Inc., Class A.....	3,417	43,054
Plumas Bancorp.....	618	28,181	S&P Global, Inc.....	6,057	3,158,180
PNC Financial Services Group, Inc..	10,831	2,176,489	S&T Bancorp, Inc.....	7,189	283,534
* Ponce Financial Group, Inc.....	1,534	20,356	Safety Insurance Group, Inc.....	2,330	184,093
Popular, Inc.....	9,157	942,622	Sandy Spring Bancorp, Inc.....	6,192	209,475
* PRA Group, Inc.....	4,169	92,177	SB Financial Group, Inc.....	1,000	22,370
Preferred Bank.....	2,495	227,943	Seacoast Banking Corp. of Florida.....	12,439	353,890
Premier Financial Corp.....	6,036	167,982	* Security National Financial Corp., Class A.....	3,608	44,631
Primerica, Inc.....	6,170	1,790,349	SEI Investments Co.....	15,022	1,300,605
Primis Financial Corp...	1,500	16,635	Selective Insurance Group, Inc.....	8,732	734,623
Princeton Bancorp, Inc.....	613	18,709	ServisFirst Bancshares, Inc.....	7,036	637,954
Principal Financial Group, Inc.....	21,023	1,733,346	#* Shift4 Payments, Inc., Class A.....	6,092	730,126
* ProAssurance Corp.....	8,341	124,781			
PROG Holdings, Inc....	7,851	335,630			
Progressive Corp.....	22,539	5,554,511			
Prosperity Bancshares, Inc.....	9,903	792,240			
* Provident Bancorp, Inc.....	1,022	11,968			

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
Shore Bancshares, Inc.....	2,792	\$ 45,649	Tompkins Financial Corp.....	2,047	\$ 143,433
Sierra Bancorp.....	1,944	58,592	Towne Bank.....	12,538	448,484
Silvercrest Asset Management Group, Inc., Class A.....	800	14,800	Tradeweb Markets, Inc., Class A.....	4,604	584,248
Simmons First National Corp., Class A.....	21,691	492,820	Travelers Cos., Inc.....	22,435	5,500,613
* SiriusPoint Ltd.....	5,989	87,200	TriCo Bancshares.....	5,850	256,640
* Skyward Specialty Insurance Group, Inc.....	2,828	125,224	* Triumph Financial, Inc..	3,989	307,392
SLM Corp.....	41,993	1,172,025	Truist Financial Corp....	46,045	2,192,663
SmartFinancial, Inc.....	1,389	48,976	TrustCo Bank Corp....	2,732	87,861
* SoFi Technologies, Inc.....	38,708	610,812	Trustmark Corp.....	12,421	465,788
Sound Financial Bancorp, Inc.....	600	31,716	U.S. Bancorp.....	43,377	2,072,553
South Plains Financial, Inc.....	1,322	47,499	UMB Financial Corp....	7,738	912,310
* Southern First Bancshares, Inc.....	700	25,760	United Bancorp, Inc.....	685	8,569
Southern Missouri Bancorp, Inc.....	1,213	71,785	United Bancshares, Inc.....	436	12,644
Southern States Bancshares, Inc.....	448	14,730	United Bankshares, Inc.....	38,605	1,486,292
Southside Bancshares, Inc.....	4,472	140,555	United Community Banks, Inc.....	17,059	565,847
SouthState Corp.....	12,388	1,308,049	United Fire Group, Inc.....	4,360	108,172
State Street Corp.....	17,636	1,792,170	United Security Bancshares.....	402	3,847
Stellar Bancorp, Inc.....	4,848	137,683	Unity Bancorp, Inc.....	471	22,773
StepStone Group, Inc., Class A.....	7,323	469,258	Universal Insurance Holdings, Inc.....	4,600	88,964
Stewart Information Services Corp.....	4,362	284,359	Univest Financial Corp.....	7,001	212,760
Stifel Financial Corp....	11,171	1,294,160	Unum Group.....	27,292	2,081,015
Stock Yards Bancorp, Inc.....	3,713	273,685	USCB Financial Holdings, Inc.....	1,231	23,364
* StoneX Group, Inc.....	5,200	569,504	Valley National Bancorp.....	69,620	715,694
* SWK Holdings Corp.....	730	11,863	Value Line, Inc.....	213	8,371
Synchrony Financial.....	34,918	2,408,644	* Velocity Financial, Inc..	3,071	56,936
Synovus Financial Corp.....	21,201	1,196,160	Veritex Holdings, Inc....	9,828	263,390
T. Rowe Price Group, Inc.....	11,607	1,357,090	Victory Capital Holdings, Inc., Class A.....	5,197	343,937
Territorial Bancorp, Inc.....	1,487	13,428	Virtu Financial, Inc., Class A.....	12,280	491,937
* Texas Capital Bancshares, Inc.....	6,742	532,281	Virtus Investment Partners, Inc.....	1,153	230,024
TFS Financial Corp....	13,213	181,282	Visa, Inc., Class A.....	60,057	20,527,483
* Third Coast Bancshares, Inc.....	582	20,981	Voya Financial, Inc.....	12,824	910,376
Timberland Bancorp, Inc.....	500	15,010	W.R. Berkley Corp.....	22,477	1,322,322
Tiptree, Inc.....	5,339	106,994	WaFd, Inc.....	13,049	387,294
* Toast, Inc., Class A.....	8,037	328,874	Walker & Dunlop, Inc..	5,376	516,472
			Washington Trust Bancorp, Inc.....	3,552	116,399
			Waterstone Financial, Inc.....	4,026	55,317
			Webster Financial Corp.....	18,016	1,085,284
			Wells Fargo & Co.....	110,595	8,714,886
			WesBanco, Inc.....	10,230	358,459
			West BanCorp, Inc.....	1,799	39,452

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			HEALTH CARE — (Continued)		
Westamerica BanCorp..	4,285	\$ 221,792	* Atea Pharmaceuticals,		
Western Alliance			Inc.....	5,020	\$ 15,361
Bancorp.....	11,765	1,033,791	* AtriCure, Inc.....	1,635	65,187
Western New England			* aTyr Pharma, Inc.....	7,570	29,220
Bancorp, Inc.....	3,241	30,530	* Aura Biosciences, Inc...	2,600	20,410
Western Union Co.....	38,765	400,055	* Avanos Medical, Inc....	5,968	102,769
* WEX, Inc.....	4,244	780,429	* Avantor, Inc.....	47,117	1,049,767
White Mountains			* Axogen, Inc.....	3,119	56,797
Insurance Group			* Azenta, Inc.....	6,315	341,326
Ltd.....	520	1,004,879	Baxter International,		
Willis Towers Watson			Inc.....	27,701	901,945
PLC.....	5,910	1,947,729	* Beam Therapeutics,		
Wintrust Financial			Inc.....	5,981	155,028
Corp.....	9,293	1,215,617	* BioLife Solutions, Inc....	6,025	164,513
WisdomTree, Inc.....	29,766	291,409	* Biote Corp., Class A....	2,427	12,353
* World Acceptance			* Bioventus, Inc.,		
Corp.....	1,196	168,827	Class A.....	1,455	15,539
WSFS Financial Corp...	9,479	530,824	* Black Diamond		
Zions Bancorp NA.....	19,016	1,100,266	Therapeutics, Inc.....	2,941	7,705
TOTAL FINANCIALS.....		<u>394,953,706</u>	* Boston Scientific Corp..	40,160	4,110,778
HEALTH CARE — (4.6%)			* Brookdale Senior		
† Abiomed, Inc.....	1,121	17,499	Living, Inc.....	32,479	150,378
* Acadia Healthcare Co.,			Bruker Corp.....	16,662	968,895
Inc.....	13,137	592,610	Cardinal Health, Inc.....	11,318	1,399,584
* ACADIA			* Castle Biosciences,		
Pharmaceuticals,			Inc.....	4,879	137,929
Inc.....	10,353	193,187	* Catalyst		
* AdaptHealth Corp.....	15,164	164,074	Pharmaceuticals,		
* Addus HomeCare			Inc.....	17,462	393,943
Corp.....	2,688	336,430	Cencora, Inc.....	10,171	2,585,570
* ADMA Biologics, Inc....	28,450	459,468	* Certara, Inc.....	25,244	359,222
* Agios Pharmaceuticals,			Chemed Corp.....	1,845	1,036,890
Inc.....	1,170	40,236	† Chinook Therapeutics,		
† Albireo Pharma, Inc.....	2,691	15,635	Inc.....	7,288	9,110
* Align Technology, Inc....	773	169,372	* Codexis, Inc.....	4,453	18,658
* Alkermes PLC.....	16,685	526,078	* Collegium		
* Amedisys, Inc.....	700	64,750	Pharmaceutical, Inc..	6,381	204,958
* American Shared			Concentra Group		
Hospital Services.....	2,300	7,085	Holdings Parent,		
* AMN Healthcare			Inc.....	16,920	394,405
Services, Inc.....	6,001	165,148	CONMED Corp.....	2,358	169,257
* AngioDynamics, Inc.....	4,532	51,710	* CorVel Corp.....	6,591	763,567
* Anika Therapeutics,			* CRISPR Therapeutics		
Inc.....	2,097	35,775	AG.....	13,033	542,042
* Annexon, Inc.....	8,814	33,846	* Cross Country		
* Arcellx, Inc.....	449	30,590	Healthcare, Inc.....	7,273	132,514
* Arcturus Therapeutics			* Cullinan Therapeutics,		
Holdings, Inc.....	4,003	67,931	Inc.....	6,890	72,758
* Arcus Biosciences,			CVS Health Corp.....	30,517	1,723,600
Inc.....	14,314	184,651	* DaVita, Inc.....	13,037	2,297,119
* Artivion, Inc.....	5,963	184,614	* Day One		
* Arvinas, Inc.....	8,559	150,724	Biopharmaceuticals,		
* Assembly Biosciences,			Inc.....	5,032	62,246
Inc.....	1,154	16,168	* Denali Therapeutics,		
* Astrana Health, Inc.....	4,906	180,884	Inc.....	8,437	196,582
			Dentsply Sirona, Inc....	1,000	19,760
			* Dexcom, Inc.....	2,618	227,321
			* Disc Medicine, Inc.....	852	47,542

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)			HEALTH CARE — (Continued)		
* Doximity, Inc., Class A..	8,334	\$ 492,539	* Insulet Corp.....	1,280	\$ 356,326
* Dynavax Technologies Corp.....	19,195	250,495	* Integer Holdings Corp..	5,238	744,948
* Edgewise Therapeutics, Inc.....	5,864	164,309	* Integra LifeSciences Holdings Corp.....	5,295	138,200
* Edwards Lifesciences Corp.....	15,962	1,156,447	* Intellia Therapeutics, Inc.....	4,713	48,638
* Elanco Animal Health, Inc.....	39,225	471,877	* Intuitive Surgical, Inc....	2,140	1,223,823
* ElectroCore, Inc.....	1,190	19,897	* Iovance Biotherapeutics, Inc..	26,559	155,370
* Electromed, Inc.....	2,532	87,101	* IQVIA Holdings, Inc.....	17,273	3,478,091
* Elevance Health, Inc....	7,193	2,846,270	* iRadimed Corp.....	1,040	61,578
* Embecta Corp.....	1,374	24,636	* iTeos Therapeutics, Inc.....	3,190	24,053
* Emergent BioSolutions, Inc.....	4,000	45,000	* Jasper Therapeutics, Inc.....	820	4,969
Encompass Health Corp.....	13,306	1,320,887	* KalVista Pharmaceuticals, Inc.....	5,292	47,152
* Enovis Corp.....	8,138	382,323	* Kewaunee Scientific Corp.....	263	16,911
* Ensign Group, Inc.....	8,218	1,147,726	* Kiniksa Pharmaceuticals International PLC.....	5,011	98,216
* Entrada Therapeutics, Inc.....	343	4,610	* Kodiak Sciences, Inc....	5,861	37,510
* Evolent Health, Inc., Class A.....	14,475	151,264	* Krystal Biotech, Inc....	3,235	516,759
* Exact Sciences Corp....	5,221	292,637	* Kura Oncology, Inc.....	2,487	19,672
* Exelixis, Inc.....	29,289	970,930	* Kymera Therapeutics, Inc.....	4,116	162,952
* FONAR Corp.....	1,700	26,775	* Labcorp Holdings, Inc... Inc.....	6,340	1,583,732
* Fortrea Holdings, Inc....	6,933	116,544	* Lantheus Holdings, Inc.....	9,146	846,096
* Fulcrum Therapeutics, Inc.....	8,094	32,052	* LeMaitre Vascular, Inc..	1,781	172,632
* Glaukos Corp.....	422	66,018	* LENSAR, Inc.....	1,586	17,605
* Globus Medical, Inc., Class A.....	4,594	425,956	* LifeStance Health Group, Inc.....	2,907	23,169
* GoodRx Holdings, Inc., Class A.....	9,207	43,917	* Ligand Pharmaceuticals, Inc.....	2,957	344,638
* Haemonetics Corp.....	5,778	398,971	* Lipocine, Inc.....	2,730	11,794
#* Halozyme Therapeutics, Inc....	13,388	758,296	* Lisata Therapeutics, Inc.....	2,185	5,484
* Harmony Biosciences Holdings, Inc.....	9,137	354,241	* LivaNova PLC.....	5,692	284,315
* HealthEquity, Inc.....	7,876	869,668	* MannKind Corp.....	12,424	71,935
* HealthStream, Inc.....	4,637	151,398	* Masimo Corp.....	5,017	874,112
* Henry Schein, Inc.....	11,488	919,040	* Medpace Holdings, Inc.....	3,331	1,163,019
* Hims & Hers Health, Inc.....	13,953	520,168	* Medtronic PLC.....	31,495	2,860,376
* Hologic, Inc.....	19,414	1,400,526	* MEI Pharma, Inc.....	559	1,588
* Humana, Inc.....	3,772	1,106,064	* Merit Medical Systems, Inc.....	7,916	861,894
* ICON PLC.....	3,748	746,152	* Mesa Laboratories, Inc.....	700	96,383
* ICU Medical, Inc.....	547	89,905	* Mettler-Toledo International, Inc.....	843	1,150,223
* IDEXX Laboratories, Inc.....	4,242	1,790,336	* Molina Healthcare, Inc.....	4,260	1,322,347
* Immunovant, Inc.....	477	10,370	* Myriad Genetics, Inc....	15,134	191,748
* Inari Medical, Inc.....	5,690	453,322			
* Incyte Corp.....	13,351	990,110			
* Innoviva, Inc.....	12,963	241,630			
* Insmad, Inc.....	2,517	192,752			
* Inspire Medical Systems, Inc.....	1,550	299,925			
* Instil Bio, Inc.....	806	17,942			

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)			HEALTH CARE — (Continued)		
* Natera, Inc.....	2,672	\$ 472,730	Quest Diagnostics, Inc.....	11,211	\$1,828,514
National HealthCare Corp.....	2,964	304,314	* RadNet, Inc.....	7,849	513,874
National Research Corp.....	2,585	43,092	* Repligen Corp.....	3,576	594,367
* Neogen Corp.....	21,477	246,126	ResMed, Inc.....	6,268	1,480,376
* NeoGenomics, Inc.....	20,204	288,917	Royalty Pharma PLC, Class A.....	34,375	1,085,562
* Neurocrine Biosciences, Inc.....	8,282	1,257,373	* RxSight, Inc.....	1,049	35,530
* Nurix Therapeutics, Inc.....	1,200	23,652	* Sarepta Therapeutics, Inc.....	318	36,163
* Olema Pharmaceuticals, Inc.....	4,274	26,114	Select Medical Holdings Corp.....	20,968	412,441
*» OmniAb, Inc. (2200963D US).....	977	0	* Semler Scientific, Inc....	675	35,073
*» OmniAb, Inc. (2200964D US).....	977	0	* Sensus Healthcare, Inc.....	2,152	17,722
* OmniAb, Inc. (OABI UQ).....	11,107	35,765	SIGA Technologies, Inc.....	3,400	20,332
* Omnicell, Inc.....	3,092	139,109	Simulations Plus, Inc....	2,796	95,959
*†† Opiant Pharmaceuticals, Inc.....	1,079	0	* Solid Biosciences, Inc..	520	1,654
* OptimizeRx Corp.....	1,931	10,717	* Sotera Health Co.....	10,268	140,774
* Option Care Health, Inc.....	20,690	639,735	* SpringWorks Therapeutics, Inc.....	1,722	64,575
* OraSure Technologies, Inc.....	11,009	44,256	* STAAR Surgical Co.....	4,512	109,145
* Organogenesis Holdings, Inc.....	22,325	82,156	STERIS PLC.....	5,494	1,212,251
* ORIC Pharmaceuticals, Inc.....	13,529	140,972	* Stoke Therapeutics, Inc.....	6,137	70,453
* Orthofix Medical, Inc....	706	12,941	Stryker Corp.....	5,471	2,140,748
* OrthoPediatrics Corp....	1,750	42,000	* Surmodics, Inc.....	898	30,568
* Owens & Minor, Inc.....	11,029	157,053	* Tarsus Pharmaceuticals, Inc.....	730	39,245
* Patterson Cos., Inc.....	12,992	402,102	Teleflex, Inc.....	4,026	725,646
*†† PDL BioPharma, Inc....	20,904	12,124	* Terns Pharmaceuticals, Inc.....	8,504	37,928
* Pediatrix Medical Group, Inc.....	1,451	20,285	* Theravance Biopharma, Inc.....	1,483	13,911
* Pennant Group, Inc.....	3,055	80,866	* Third Harmonic Bio, Inc.....	2,266	11,919
* Penumbra, Inc.....	1,029	274,712	U.S. Physical Therapy, Inc.....	2,061	182,831
* PepGen, Inc.....	1,810	2,335	* UFP Technologies, Inc.....	997	273,836
* Performant Healthcare, Inc.....	10,905	25,736	* United Therapeutics Corp.....	4,769	1,674,730
* Personalis, Inc.....	1,069	5,580	Utah Medical Products, Inc.....	296	18,124
Phibro Animal Health Corp., Class A.....	3,877	84,557	* Varex Imaging Corp....	2,678	36,796
Premier, Inc., Class A...	13,380	303,191	* Vaxcyte, Inc.....	3,402	300,465
* Prestige Consumer Healthcare, Inc.....	8,493	652,008	* Veeva Systems, Inc., Class A.....	4,620	1,077,661
* Privia Health Group, Inc.....	2,200	50,270	* Vericel Corp.....	482	28,216
* Progyny, Inc.....	8,383	194,234	* Vir Biotechnology, Inc..	1,312	13,645
* Prothena Corp. PLC....	5,964	84,868	* Waters Corp.....	4,107	1,706,376
* Quanterix Corp.....	1,794	16,487	West Pharmaceutical Services, Inc.....	1,811	618,547
			* Xencor, Inc.....	11,236	205,394

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)			INDUSTRIALS — (Continued)		
* Xenon Pharmaceuticals, Inc.....	6,221	\$ 248,716	* Astronics Corp. (ATRO US).....	3,705	\$ 65,579
Zimmer Biomet Holdings, Inc.....	10,250	1,122,170	* Astronics Corp. (ATROB US), Class B.....	835	16,224
* Zimvie, Inc.....	3,415	47,264	* Asure Software, Inc.....	4,001	47,292
Zoetis, Inc.....	18,895	3,229,155	Atkore, Inc.....	5,251	427,641
* Zymeworks, Inc.....	3,925	57,305	Atmus Filtration Technologies, Inc.....	4,328	180,997
TOTAL HEALTH CARE.....		<u>93,292,635</u>	Automatic Data Processing, Inc.....	17,797	5,392,669
INDUSTRIALS — (14.2%)			* Avis Budget Group, Inc.....	2,229	199,941
* 3D Systems Corp.....	8,103	29,171	* AZEK Co., Inc.....	13,560	694,679
A.O. Smith Corp.....	17,385	1,170,010	AZZ, Inc.....	3,732	320,168
AAON, Inc.....	6,070	706,427	Barrett Business Services, Inc.....	5,380	233,115
ABM Industries, Inc.....	11,937	636,958	* Beacon Roofing Supply, Inc.....	11,328	1,340,556
ACCO Brands Corp.....	10,854	57,092	* Blue Bird Corp.....	3,575	127,342
Acme United Corp.....	700	25,375	* BlueLinX Holdings, Inc.....	1,516	163,394
Acuity Brands, Inc.....	3,901	1,296,653	Boise Cascade Co.....	6,896	869,999
* ACV Auctions, Inc., Class A.....	14,075	297,827	Booz Allen Hamilton Holding Corp.....	11,644	1,502,076
Advanced Drainage Systems, Inc.....	9,166	1,108,261	* Bowman Consulting Group Ltd.....	675	17,165
AECOM.....	8,072	851,112	Brady Corp., Class A...	6,607	492,155
AGCO Corp.....	11,396	1,190,084	* BrightView Holdings, Inc.....	12,222	192,619
Air Lease Corp.....	25,058	1,157,680	Brink's Co.....	6,787	633,431
Alamo Group, Inc.....	1,643	304,875	Broadridge Financial Solutions, Inc.....	6,861	1,634,427
* Alaska Air Group, Inc...	21,156	1,549,677	* Builders FirstSource, Inc.....	12,850	2,149,548
Albany International Corp., Class A.....	4,589	370,562	* CACI International, Inc., Class A.....	2,544	982,645
Alight, Inc., Class A.....	66,327	454,340	* Cadeler AS (CDLR US), ADR.....	3,216	67,247
Allegion PLC.....	11,474	1,522,944	Cadre Holdings, Inc.....	2,507	96,645
Allient, Inc.....	2,437	61,437	Carlisle Cos., Inc.....	4,505	1,754,517
Alta Equipment Group, Inc.....	2,593	18,929	Carrier Global Corp.....	27,107	1,772,256
* Ameresco, Inc., Class A.....	2,313	52,343	* Casella Waste Systems, Inc., Class A.....	5,164	555,337
* American Airlines Group, Inc.....	7,497	126,849	Caterpillar, Inc.....	22,053	8,191,366
* American Superconductor Corp.....	80	2,102	* CBIZ, Inc.....	8,891	762,937
* American Woodmark Corp.....	2,938	228,753	* CECO Environmental Corp.....	4,856	137,522
AMETEK, Inc.....	11,753	2,169,134	CH Robinson Worldwide, Inc.....	14,899	1,482,302
* API Group Corp.....	22,249	848,799	* Chart Industries, Inc....	2,785	589,278
Apogee Enterprises, Inc.....	3,734	190,509	* Cimpress PLC.....	2,288	152,106
Applied Industrial Technologies, Inc.....	5,339	1,388,300	Cintas Corp.....	9,992	2,004,095
ArcBest Corp.....	4,841	462,848	Civeo Corp.....	743	17,490
Arcosa, Inc.....	8,034	813,844	* Clarivate PLC.....	73,978	400,961
Argan, Inc.....	2,682	366,898	* Clean Harbors, Inc.....	8,883	2,069,739
Aris Water Solutions, Inc., Class A.....	3,384	86,394			
Armstrong World Industries, Inc.....	7,394	1,116,568			
Astec Industries, Inc....	2,962	103,403			

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)			INDUSTRIALS — (Continued)		
CNH Industrial NV.....	57,390	\$ 739,183	EnerSys.....	6,282	\$ 609,794
Columbus McKinnon Corp.....	4,597	167,423	Ennis, Inc.....	3,943	81,817
Comfort Systems USA, Inc.....	3,984	1,740,012	Enpro, Inc.....	3,788	703,432
* Commercial Vehicle Group, Inc.....	4,608	9,631	* Envir Corp.....	7,026	67,309
CompX International, Inc.....	811	19,878	Equifax, Inc.....	5,520	1,516,786
Concrete Pumping Holdings, Inc.....	2,727	23,070	Esab Corp.....	5,184	641,987
* Conduent, Inc.....	20,948	82,954	ESCO Technologies, Inc.....	4,269	566,667
* Construction Partners, Inc., Class A.....	6,188	497,515	* Everus Construction Group, Inc.....	251	17,271
Copa Holdings SA, Class A.....	4,511	420,515	* ExlService Holdings, Inc.....	15,847	796,470
* Copart, Inc.....	26,106	1,512,321	Expeditors International of Washington, Inc.....	14,698	1,669,399
* Core & Main, Inc., Class A.....	24,495	1,382,498	Exponent, Inc.....	4,714	432,132
†† Costa Communications, Inc.....	99	15	Fastenal Co.....	33,210	2,432,300
Covenant Logistics Group, Inc.....	4,800	133,008	Federal Signal Corp.....	8,067	793,067
CRA International, Inc.....	1,211	222,315	FedEx Corp.....	11,680	3,093,682
Crane Co.....	6,315	1,075,571	Ferguson Enterprises, Inc.....	17,932	3,247,844
CSG Systems International, Inc.....	5,476	321,934	* First Advantage Corp....	13,423	253,426
CSW Industrials, Inc....	2,077	685,015	Flowserve Corp.....	17,133	1,072,868
CSX Corp.....	106,116	3,488,033	#* Fluence Energy, Inc.....	6,095	79,296
Cummins, Inc.....	9,418	3,355,162	* Fluor Corp.....	17,180	828,248
* Custom Truck One Source, Inc.....	21,863	111,283	Fortive Corp.....	18,985	1,544,050
* Dayforce, Inc.....	3,722	263,294	Fortune Brands Innovations, Inc.....	12,787	916,444
Deere & Co.....	14,209	6,771,441	* Franklin Covey Co.....	2,340	88,709
Delta Air Lines, Inc.....	65,739	4,422,263	Franklin Electric Co., Inc.....	6,549	654,835
Deluxe Corp.....	7,872	182,552	* FreightCar America, Inc.....	3,484	42,540
* Distribution Solutions Group, Inc.....	2,652	85,527	FTAI Aviation Ltd.....	4,646	467,062
* DLH Holdings Corp.....	1,100	8,250	FTAI Infrastructure, Inc.....	8,675	60,899
* DNOW, Inc.....	18,221	271,128	* FTI Consulting, Inc.....	4,598	898,219
Donaldson Co., Inc.....	17,549	1,249,313	* Gates Industrial Corp. PLC.....	36,420	753,530
Douglas Dynamics, Inc.....	3,080	79,618	GATX Corp.....	5,801	959,891
Dover Corp.....	9,953	2,027,227	GE Vernova, Inc.....	579	215,898
* Driven Brands Holdings, Inc.....	4,076	67,295	* Gencor Industries, Inc..	1,048	16,129
Dun & Bradstreet Holdings, Inc.....	49,282	606,169	* Generac Holdings, Inc.....	5,104	762,180
* DXP Enterprises, Inc....	2,319	234,892	Genpact Ltd.....	21,889	1,065,775
* Dycom Industries, Inc....	4,836	914,778	* Gibraltar Industries, Inc.....	5,712	350,545
Eastern Co.....	312	8,430	Global Industrial Co.....	5,216	128,887
Eaton Corp. PLC.....	9,499	3,100,854	* GMS, Inc.....	6,537	551,331
EMCOR Group, Inc.....	4,418	1,979,529	Gorman-Rupp Co.....	3,516	134,944
Emerson Electric Co....	11,404	1,481,950	Graco, Inc.....	12,465	1,049,179
* Energy Recovery, Inc....	4,025	57,719	* Graham Corp.....	467	21,211
Enerpac Tool Group Corp.....	8,520	385,019	Granite Construction, Inc.....	9,618	847,731
			* Great Lakes Dredge & Dock Corp.....	8,897	97,778
			Greenbrier Cos., Inc....	5,318	352,371
			Griffon Corp.....	9,266	702,085

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)			INDUSTRIALS — (Continued)		
* GXO Logistics, Inc.....	12,803	\$ 581,896	* JetBlue Airways Corp...	56,712	\$ 373,165
H&E Equipment			Johnson Controls		
Services, Inc.....	5,803	514,668	International PLC.....	45,220	3,527,160
* Hayward Holdings,			Kadant, Inc.....	1,482	552,638
Inc.....	28,179	424,376	Karat Packaging, Inc....	1,611	49,796
* Healthcare Services			KBR, Inc.....	15,725	855,754
Group, Inc.....	6,372	70,665	Kelly Services, Inc.,		
Heartland Express,			Class A.....	6,650	93,632
Inc.....	11,500	131,560	Kennametal, Inc.....	15,486	370,890
HEICO Corp. (HEI			Kforce, Inc.....	3,986	222,140
US).....	2,376	567,721	* Kirby Corp.....	9,704	1,059,192
HEICO Corp. (HEIA			Knight-Swift		
US), Class A.....	3,035	577,652	Transportation		
Heidrick & Struggles			Holdings, Inc.....	19,235	1,098,126
International, Inc.....	3,052	141,887	Korn Ferry.....	8,932	631,760
Helios Technologies,			* L.B. Foster Co.,		
Inc.....	4,776	213,057	Class A.....	876	24,379
Herc Holdings, Inc.....	4,935	1,006,543	Landstar System, Inc....	5,285	870,228
Hexcel Corp.....	11,394	742,889	Lennox International,		
Hillenbrand, Inc.....	9,788	332,694	Inc.....	2,316	1,372,045
* Hillman Solutions			* Limbach Holdings, Inc..	1,470	135,946
Corp.....	13,242	132,420	Lincoln Electric		
HireQuest, Inc.....	1,219	15,847	Holdings, Inc.....	6,532	1,298,431
HNI Corp.....	6,420	320,037	Lindsay Corp.....	1,070	143,583
Honeywell			* Liquidity Services, Inc..	3,459	119,854
International, Inc.....	24,990	5,590,763	LSI Industries, Inc.....	3,205	67,529
Howmet Aerospace,			* Lyft, Inc., Class A.....	4,070	55,108
Inc.....	22,815	2,887,923	* Manitowoc Co., Inc....	5,633	56,274
Hub Group, Inc.,			ManpowerGroup, Inc....	7,023	422,925
Class A.....	11,878	529,878	Marten Transport Ltd....	14,306	220,312
Hubbell, Inc.....	5,230	2,212,342	Masco Corp.....	10,594	839,892
* Hudson Technologies,			* MasTec, Inc.....	10,486	1,521,414
Inc.....	6,390	37,062	* Mastech Digital, Inc....	3,000	41,910
Hurco Cos., Inc.....	876	18,825	* Masterbrand, Inc.....	24,063	416,771
* Huron Consulting			* Matrix Service Co.....	1,886	25,574
Group, Inc.....	3,291	417,233	Matson, Inc.....	7,363	1,044,442
Hyster-Yale, Inc.....	1,643	87,769	Matthews International		
ICF International, Inc....	2,697	314,767	Corp., Class A.....	3,692	103,339
IDEX Corp.....	5,487	1,230,789	Maximus, Inc.....	8,637	650,280
* IES Holdings, Inc.....	2,879	637,065	* Mayville Engineering		
Illinois Tool Works,			Co., Inc.....	932	14,772
Inc.....	11,263	2,918,919	McGrath RentCorp.....	362	44,407
Ingersoll Rand, Inc.....	22,336	2,095,117	* Middleby Corp.....	5,923	1,013,662
Innodata, Inc.....	4,000	148,320	Miller Industries, Inc....	2,305	152,061
* Innovative Solutions &			MillerKnoll, Inc.....	10,455	234,610
Support, Inc.....	400	4,668	* Mistras Group, Inc.....	2,600	25,792
Insperty, Inc.....	4,225	316,917	* Montrose		
Insteel Industries, Inc..	2,607	74,795	Environmental		
Interface, Inc.....	9,368	231,952	Group, Inc.....	3,965	82,551
ITT, Inc.....	9,145	1,381,078	* MRC Global, Inc.....	14,094	206,900
Jacobs Solutions, Inc..	5,660	793,136	MSA Safety, Inc.....	4,156	684,618
* Janus International			MSC Industrial Direct		
Group, Inc.....	22,008	182,446	Co., Inc., Class A....	7,119	572,439
JB Hunt Transport			Mueller Industries, Inc..	16,990	1,337,962
Services, Inc.....	9,422	1,613,235	Mueller Water		
JBT Marel Corp.....	4,296	571,368	Products, Inc.,		
* JELD-WEN Holding,			Class A.....	22,826	524,998
Inc.....	12,376	110,394	* MYR Group, Inc.....	2,344	331,840

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)			INDUSTRIALS — (Continued)		
* NEXTracker, Inc.,			Rockwell Automation,		
Class A.....	5,560	\$ 280,335	Inc.....	7,754	\$2,158,946
NL Industries, Inc.....	7,700	59,290	Rollins, Inc.....	17,303	856,498
Nordson Corp.....	3,283	722,982	Rush Enterprises, Inc.		
* Northwest Pipe Co.....	1,465	70,847	(RUSHA US),		
* NV5 Global, Inc.....	10,844	204,301	Class A.....	10,810	656,707
nVent Electric PLC.....	17,239	1,122,087	Rush Enterprises, Inc.		
Old Dominion Freight			(RUSHB US),		
Line, Inc.....	13,296	2,467,871	Class B.....	2,925	167,661
Omega Flex, Inc.....	981	38,612	* RXO, Inc.....	14,619	374,977
* OPENLANE, Inc.....	17,417	353,739	Ryder System, Inc.....	8,414	1,341,276
* Orion Group Holdings,			* Saia, Inc.....	1,931	927,092
Inc.....	4,820	37,982	Schneider National,		
Otis Worldwide Corp....	14,948	1,426,338	Inc., Class B.....	10,878	323,621
Owens Corning.....	13,917	2,568,382	Sensata Technologies		
PACCAR, Inc.....	26,651	2,955,063	Holding PLC.....	17,075	463,757
* PAMT Corp.....	3,004	48,094	Shyft Group, Inc.....	4,649	55,834
Pangaea Logistics			* SIFCO Industries, Inc...	1,584	6,152
Solutions Ltd.....	3,295	17,299	Simpson		
Park Aerospace Corp....	1,437	20,822	Manufacturing Co.,		
Parker-Hannifin Corp....	4,062	2,872,037	Inc.....	5,786	972,048
Park-Ohio Holdings			* SiteOne Landscape		
Corp.....	1,783	44,361	Supply, Inc.....	4,790	681,617
* Parsons Corp.....	12,580	997,217	Snap-on, Inc.....	4,102	1,456,825
Paychex, Inc.....	19,384	2,862,435	# Southwest Airlines Co...	53,960	1,657,112
Paycom Software, Inc...	1,952	405,157	* SPX Technologies,		
* Paylocity Holding			Inc.....	6,066	900,922
Corp.....	2,281	468,791	SS&C Technologies		
Pentair PLC.....	13,278	1,376,663	Holdings, Inc.....	16,750	1,355,912
Pioneer Power			Standex International		
Solutions, Inc.....	7,618	27,958	Corp.....	1,553	283,733
* Planet Labs PBC.....	10,178	62,086	Stanley Black &		
Powell Industries, Inc...	1,301	311,954	Decker, Inc.....	4,912	432,600
Preformed Line			Steelcase, Inc.,		
Products Co.....	889	133,741	Class A.....	16,068	184,461
Primoris Services			* Sterling Infrastructure,		
Corp.....	8,827	677,649	Inc.....	4,133	588,622
* Proto Labs, Inc.....	4,392	183,278	* Stratasys Ltd.....	9,996	93,063
* Pursuit Attractions &			* Sunrun, Inc.....	18,549	167,868
Hospitality, Inc.....	2,797	110,482	* Symbotic, Inc.....	777	22,805
Quanex Building			* TaskUS, Inc., Class A...	1,750	28,788
Products Corp.....	5,988	125,748	* Taylor Devices, Inc.....	619	20,675
Quanta Services, Inc....	8,187	2,518,403	Tecnoglass, Inc.....	8,458	642,808
* Radiant Logistics, Inc...	4,889	34,321	Tennant Co.....	3,041	260,066
* RBC Bearings, Inc.....	1,865	650,419	Terex Corp.....	9,959	478,928
* RCM Technologies,			Tetra Tech, Inc.....	21,515	791,752
Inc.....	1,905	37,205	* Thermon Group		
Regal Rexnord Corp....	8,462	1,343,173	Holdings, Inc.....	5,028	139,175
Republic Services,			Timken Co.....	10,179	817,068
Inc.....	9,323	2,021,879	* Titan International, Inc..	9,194	81,183
* Resideo Technologies,			* Titan Machinery, Inc....	4,124	77,201
Inc.....	11,980	269,790	Toro Co.....	12,185	1,014,645
Resources Connection,			Trane Technologies		
Inc.....	5,098	42,823	PLC.....	6,295	2,283,511
REV Group, Inc.....	9,603	333,224	* Transcat, Inc.....	665	51,218
Robert Half, Inc.....	13,616	882,181	TransDigm Group, Inc..	928	1,255,900
#* Rocket Lab USA, Inc....	32,290	938,024	TransUnion.....	8,471	840,747
			* Trex Co., Inc.....	12,672	922,902

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)			INDUSTRIALS — (Continued)		
TriNet Group, Inc.....	4,840	\$ 452,008	WW Grainger, Inc.....	3,272	\$ 3,477,056
Trinity Industries, Inc....	16,456	622,530	* Xometry, Inc., Class A..	3,803	126,298
* Triumph Group, Inc.....	454	8,508	* XPO, Inc.....	15,203	2,032,185
* TrueBlue, Inc.....	2,700	22,005	Xylem, Inc.....	12,883	1,598,007
TTEC Holdings, Inc.....	5,275	19,940	Zurn Elkay Water		
* Tutor Perini Corp.....	11,511	277,300	Solutions Corp.....	16,920	667,325
Twin Disc, Inc.....	300	3,387			
* Uber Technologies,			TOTAL INDUSTRIALS.....		291,089,283
Inc.....	11,351	758,814			
UFP Industries, Inc.....	9,258	1,070,688	INFORMATION TECHNOLOGY — (26.7%)		
* U-Haul Holding Co.			* 908 Devices, Inc.....	2,993	7,482
(UHAL US).....	2,403	175,107	A10 Networks, Inc.....	9,966	195,433
U-Haul Holding Co.			Accenture PLC,		
(UHAL/B US).....	19,666	1,273,177	Class A.....	20,217	7,782,534
* Ultralife Corp.....	900	6,822	* ACI Worldwide, Inc....	15,333	821,082
UniFirst Corp.....	1,651	353,842	Adeia, Inc.....	15,083	193,817
Union Pacific Corp.....	28,849	7,148,494	* Adobe, Inc.....	15,203	6,650,552
* United Airlines			Advanced Energy		
Holdings, Inc.....	29,860	3,160,382	Industries, Inc.....	4,534	521,773
United Parcel Service,			* Advanced Micro		
Inc., Class B.....	26,500	3,027,095	Devices, Inc.....	33,142	3,842,815
United Rentals, Inc.....	5,421	4,109,443	* Akamai Technologies,		
Universal Logistics			Inc.....	11,037	1,102,596
Holdings, Inc.....	3,779	167,107	* Alarm.com Holdings,		
* Upwork, Inc.....	19,919	313,923	Inc.....	6,524	395,811
* V2X, Inc.....	2,836	147,841	* Alkami Technology,		
Valmont Industries,			Inc.....	4,775	166,122
Inc.....	2,887	957,791	* Alpha & Omega		
Verisk Analytics, Inc....	10,585	3,042,552	Semiconductor Ltd....	4,851	186,375
* Verra Mobility Corp....	19,952	526,533	* Altair Engineering, Inc.,		
Vertiv Holdings Co.,			Class A.....	500	55,175
Class A.....	20,570	2,407,101	* Ambarella, Inc.....	5,055	387,820
* Vicor Corp.....	3,727	190,599	Amdocs Ltd.....	11,724	1,033,940
Virco Mfg. Corp.....	4,104	44,734	Amkor Technology,		
Wabash National			Inc.....	39,490	971,849
Corp.....	9,266	144,550	Amphenol Corp.,		
Waste Management,			Class A.....	28,956	2,049,506
Inc.....	18,296	4,029,877	* Amtech Systems, Inc....	531	2,682
Watsco, Inc. (WSO			Analog Devices, Inc....	12,059	2,555,181
US).....	2,924	1,399,397	* Appfolio, Inc., Class A..	940	219,875
Watts Water			Apple, Inc.....	452,619	106,818,084
Technologies, Inc.,			Applied Materials, Inc...	22,743	4,101,700
Class A.....	3,258	673,689	* AppLovin Corp.,		
Werner Enterprises,			Class A.....	11,893	4,395,534
Inc.....	11,037	398,436	* Arista Networks, Inc....	20,181	2,325,457
WESCO International,			* Arrow Electronics, Inc...	9,211	1,073,542
Inc.....	5,500	1,017,500	* ASGN, Inc.....	6,678	589,066
Westinghouse Air			* Aspen Technology,		
Brake Technologies			Inc.....	4,692	1,236,577
Corp.....	10,703	2,225,368	* AstroNova, Inc.....	760	8,816
* Wilhelmina			* Atlassian Corp.,		
International, Inc.....	4,746	16,848	Class A.....	622	190,817
* Willdan Group, Inc.....	2,029	71,715	*# Aurora Innovation, Inc..	89,937	611,572
Willis Lease Finance			* Autodesk, Inc.....	5,258	1,637,026
Corp.....	856	165,996	* AvePoint, Inc.....	11,542	216,759
* WillScot Holdings			* Aviat Networks, Inc....	1,998	38,062
Corp.....	22,925	849,600	Avnet, Inc.....	15,306	790,708

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	Shares	Value†
INFORMATION TECHNOLOGY — (Continued)		
* Axcelis Technologies, Inc.....	5,425	\$ 368,900
Badger Meter, Inc.....	2,960	633,174
Bel Fuse, Inc. (BELFB US), Class B.....	1,646	133,491
Belden, Inc.....	7,461	868,983
Benchmark Electronics, Inc.....	5,652	241,114
Bentley Systems, Inc., Class B.....	12,191	567,491
* Blackbaud, Inc.....	5,863	452,330
* BlackLine, Inc.....	3,104	198,190
* Box, Inc., Class A.....	14,613	487,928
* Broadcom, Inc.....	51,980	11,501,615
* Cadence Design Systems, Inc.....	2,399	713,990
* Calix, Inc.....	5,648	224,113
* CCC Intelligent Solutions Holdings, Inc.....	54,151	601,618
CDW Corp.....	8,337	1,660,230
#* Cerence, Inc.....	4,314	53,752
* CEVA, Inc.....	2,055	66,192
* Ciena Corp.....	15,108	1,316,511
* Cirrus Logic, Inc.....	7,141	717,242
Cisco Systems, Inc.....	178,077	10,791,466
Clear Secure, Inc., Class A.....	6,689	158,329
* Clearfield, Inc.....	2,482	90,568
Climb Global Solutions, Inc.....	200	25,346
* Cloudflare, Inc., Class A.....	1,700	235,280
Cognex Corp.....	15,729	627,587
Cognizant Technology Solutions Corp., Class A.....	24,453	2,020,062
* Coherent Corp.....	13,257	1,199,626
* Cohu, Inc.....	8,563	196,178
* Commvault Systems, Inc.....	1,024	163,082
* Comtech Telecommunications Corp.....	3,473	6,946
* Consensus Cloud Solutions, Inc.....	2,448	69,327
* Corsair Gaming, Inc.....	15,208	139,305
* CPI Card Group, Inc.....	578	16,629
* Credo Technology Group Holding Ltd....	16,721	1,170,804
* CrowdStrike Holdings, Inc., Class A.....	593	236,056
* CS Disco, Inc.....	10,006	50,430
CTS Corp.....	5,074	259,231
* Daily Journal Corp.....	277	113,598
* Daktronics, Inc.....	7,928	130,098
* Datadog, Inc., Class A..	1,743	248,744

	Shares	Value†
INFORMATION TECHNOLOGY — (Continued)		
Dell Technologies, Inc., Class C.....	4,859	\$ 503,392
* Diebold Nixdorf, Inc.....	3,190	138,095
* Digi International, Inc....	6,419	200,594
* DigitalOcean Holdings, Inc.....	8,292	343,952
* Diodes, Inc.....	6,214	366,502
* DocuSign, Inc.....	8,602	832,071
Dolby Laboratories, Inc., Class A.....	5,761	482,369
* Dropbox, Inc., Class A..	15,438	496,332
* DXC Technology Co....	22,777	494,716
* Dynatrace, Inc.....	12,624	729,036
* E2open Parent Holdings, Inc.....	42,155	110,868
* Eastman Kodak Co....	3,861	28,533
* eGain Corp.....	8,300	50,630
* Elastic NV.....	1,771	199,379
* Enfusion, Inc., Class A..	2,171	24,228
* Enphase Energy, Inc....	4,282	266,683
Entegris, Inc.....	9,293	943,611
* EPAM Systems, Inc.....	2,284	580,045
* ePlus, Inc.....	4,283	342,212
* Extreme Networks, Inc.....	5,827	92,125
* F5, Inc.....	5,895	1,752,348
* Fabrinet.....	3,942	852,300
* Fair Isaac Corp.....	873	1,635,618
* FARO Technologies, Inc.....	2,355	74,701
* First Solar, Inc.....	6,484	1,086,200
* Flex Ltd.....	38,100	1,586,865
* FormFactor, Inc.....	10,578	423,649
* Fortinet, Inc.....	17,098	1,724,846
Frequency Electronics, Inc.....	400	6,692
* Freshworks, Inc., Class A.....	6,673	124,118
* Gartner, Inc.....	3,552	1,928,132
Gen Digital, Inc.....	56,984	1,533,439
* GLOBALFOUNDRIES, Inc.....	979	40,599
* Globant SA.....	4,566	974,019
* GoDaddy, Inc., Class A.....	7,440	1,582,116
* Grid Dynamics Holdings, Inc.....	8,112	183,250
* Guidewire Software, Inc.....	4,215	890,503
Hackett Group, Inc.....	6,384	197,138
* Harmonic, Inc.....	12,292	138,654
* HashiCorp, Inc., Class A.....	8,076	276,199
Hewlett Packard Enterprise Co.....	88,199	1,868,937
HP, Inc.....	31,351	1,018,907
* HubSpot, Inc.....	457	356,245
* Ichor Holdings Ltd.....	5,445	149,520

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	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
#* indie Semiconductor, Inc., Class A.....	7,089	\$ 29,065
* Infinera Corp.....	31,476	208,371
* Informatica, Inc., Class A.....	10,105	259,496
* Insight Enterprises, Inc.....	3,841	663,533
* Intapp, Inc.....	2,086	148,711
Intel Corp.....	104,264	2,025,850
InterDigital, Inc.....	6,851	1,253,596
International Business Machines Corp.....	43,593	11,146,730
* inTEST Corp.....	5,747	52,585
Intuit, Inc.....	3,600	2,165,436
* IPG Photonics Corp.....	4,108	301,240
* Itron, Inc.....	7,757	832,792
Jabil, Inc.....	16,587	2,693,895
* Jamf Holding Corp.....	9,944	150,254
* JFrog Ltd.....	8,816	306,444
* Keysight Technologies, Inc.....	11,593	2,067,612
* Kimball Electronics, Inc.....	4,412	80,210
KLA Corp.....	5,350	3,949,584
* Knowles Corp.....	25,917	490,609
Kulicke & Soffa Industries, Inc.....	10,024	444,564
* KVH Industries, Inc.....	6,300	38,493
* Kyndryl Holdings, Inc....	27,836	1,056,655
Lam Research Corp....	47,109	3,818,184
* Lantronix, Inc.....	3,593	14,120
* Lattice Semiconductor Corp.....	6,456	368,121
* LGL Group, Inc.....	276	1,822
Littelfuse, Inc.....	3,580	853,329
* LiveRamp Holdings, Inc.....	9,383	319,022
Logility Supply Chain Solutions, Inc.....	3,966	56,000
* Lumentum Holdings, Inc.....	6,589	560,460
* MACOM Technology Solutions Holdings, Inc.....	5,322	703,834
* Magnachip Semiconductor Corp.....	3,475	14,074
* Manhattan Associates, Inc.....	3,939	821,636
Marvell Technology, Inc.....	17,815	2,010,601
* MaxLinear, Inc.....	8,581	153,257
* Meridianlink, Inc.....	9,744	187,572
Methode Electronics, Inc.....	3,301	37,367
Microchip Technology, Inc.....	24,791	1,346,151

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
Micron Technology, Inc.....	28,495	\$ 2,599,884
Microsoft Corp.....	216,326	89,788,270
* Mirion Technologies, Inc.....	23,890	378,418
* Mitek Systems, Inc.....	6,206	63,301
MKS Instruments, Inc...	4,263	482,913
* MongoDB, Inc.....	607	165,905
Monolithic Power Systems, Inc.....	1,254	799,262
Motorola Solutions, Inc.....	3,885	1,823,036
* M-Tron Industries, Inc...	138	8,128
* N-able, Inc.....	18,654	180,757
Napco Security Technologies, Inc.....	1,980	72,666
* nCino, Inc.....	14,917	507,327
* NCR Voyix Corp.....	17,156	210,847
NetApp, Inc.....	17,550	2,142,855
* NETGEAR, Inc.....	3,401	94,038
* NetScout Systems, Inc.....	4,831	115,171
* NetSol Technologies, Inc.....	1,773	4,698
* nLight, Inc.....	9,133	102,016
* Nortech Systems, Inc...	3,549	36,164
* Novanta, Inc.....	2,553	382,082
* Nutanix, Inc., Class A...	3,043	209,252
NVE Corp.....	473	33,895
NVIDIA Corp.....	963,021	115,629,828
NXP Semiconductors NV.....	16,852	3,514,485
* Okta, Inc.....	14,404	1,357,145
* Olo, Inc., Class A.....	3,500	25,830
* ON Semiconductor Corp.....	37,623	1,969,188
* ON24, Inc.....	5,345	36,827
OneSpan, Inc.....	6,713	129,158
* Onto Innovation, Inc....	3,664	750,241
* Ooma, Inc.....	1,000	14,370
* Optical Cable Corp.....	2,889	14,243
Oracle Corp.....	62,073	10,556,134
* OSI Systems, Inc.....	2,831	556,122
* Ouster, Inc.....	3,200	31,872
* Palantir Technologies, Inc., Class A.....	17,833	1,471,044
* Palo Alto Networks, Inc.....	3,924	723,664
* PAR Technology Corp...	1,323	96,037
PC Connection, Inc.....	4,626	343,342
* PDF Solutions, Inc.....	5,280	147,101
Pegasystems, Inc.....	7,247	784,778
* Penguin Solutions, Inc.....	6,946	140,865
* Photonics, Inc.....	10,999	252,867
* Plexus Corp.....	4,564	646,764
Power Integrations, Inc.....	6,313	393,426

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	Shares	Value†
INFORMATION TECHNOLOGY — (Continued)		
* Powerfleet, Inc. NJ.....	1,688	\$ 9,976
* Procore Technologies, Inc.....	5,803	461,687
Progress Software Corp.....	6,898	395,462
* PTC, Inc.....	5,560	1,075,749
* Pure Storage, Inc., Class A.....	8,392	568,894
* Q2 Holdings, Inc.....	5,306	504,972
* Qorvo, Inc.....	8,781	728,647
QUALCOMM, Inc.....	35,646	6,164,263
* Qualys, Inc.....	3,722	518,884
* Rambus, Inc.....	13,025	802,600
Red Violet, Inc.....	881	32,068
* RF Industries Ltd.....	4,019	21,019
* Ribbon Communications, Inc.....	18,693	76,641
Richardson Electronics Ltd.....	900	11,880
* RingCentral, Inc., Class A.....	5,270	183,501
* Rogers Corp.....	2,176	202,477
Roper Technologies, Inc.....	2,902	1,670,536
Salesforce, Inc.....	16,337	5,582,353
* Samsara, Inc., Class A.....	1,489	76,683
* Sanmina Corp.....	10,807	904,870
Sapiens International Corp. NV.....	6,295	172,231
* ScanSource, Inc.....	6,325	264,701
Seagate Technology Holdings PLC.....	11,231	1,082,219
* SecureWorks Corp., Class A.....	549	4,672
* SEMrush Holdings, Inc., Class A.....	5,621	98,030
* SentinelOne, Inc., Class A.....	31,269	748,893
* ServiceNow, Inc.....	840	855,439
* Silicon Laboratories, Inc.....	3,884	526,632
* SiTime Corp.....	1,197	244,427
Skyworks Solutions, Inc.....	15,193	1,348,531
* Snowflake, Inc., Class A.....	1,202	218,175
#* SolarEdge Technologies, Inc.....	1,447	18,956
SolarWinds Corp.....	21,869	325,411
#* Sono-Tek Corp.....	1,854	7,379
* Sprinklr, Inc., Class A...	15,889	141,571
* SPS Commerce, Inc....	333	61,498
* Synaptics, Inc.....	5,180	439,782
* Synchronoss Technologies, Inc.....	1,264	12,488
* Synopsys, Inc.....	1,417	744,605

	Shares	Value†
INFORMATION TECHNOLOGY — (Continued)		
TD SYNEX Corp.....	9,963	\$ 1,419,827
TE Connectivity PLC...	14,289	2,114,343
* Telos Corp.....	5,291	16,455
* Teradata Corp.....	11,043	352,382
Teradyne, Inc.....	9,273	1,073,721
#* Terawulf, Inc.....	30,163	143,878
Texas Instruments, Inc.....	19,970	3,686,662
* TransAct Technologies, Inc.....	6,400	28,672
* Trimble, Inc.....	11,115	833,180
* Trio-Tech International..	100	605
* TTM Technologies, Inc.....	21,137	519,759
* Turtle Beach Corp.....	3,238	57,474
* Twilio, Inc., Class A....	15,846	2,322,707
* Tyler Technologies, Inc.....	1,249	751,448
* UiPath, Inc., Class A....	36,052	512,659
* Ultra Clean Holdings, Inc.....	7,722	284,710
* Unisys Corp.....	4,980	33,167
Universal Display Corp.....	3,291	493,387
* Upland Software, Inc....	1,212	5,090
* Veeco Instruments, Inc.....	8,733	221,644
* Verint Systems, Inc.....	6,720	170,554
* VeriSign, Inc.....	3,729	801,735
* Vertex, Inc., Class A....	5,175	298,856
* Viant Technology, Inc., Class A.....	2,000	44,260
* Viavi Solutions, Inc.....	18,540	223,222
* VirnetX Holding Corp....	704	6,160
Vishay Intertechnology, Inc.....	19,810	335,383
* Vishay Precision Group, Inc.....	1,676	39,051
Vontier Corp.....	25,529	984,143
* Western Digital Corp....	18,173	1,183,607
* WidePoint Corp.....	1,192	4,530
#* Wolfspeed, Inc.....	11,099	68,037
* Workday, Inc., Class A..	1,429	374,484
Xerox Holdings Corp....	21,900	187,026
* Xperi, Inc.....	5,663	51,080
* Zebra Technologies Corp., Class A.....	2,304	903,030
* Zoom Communications, Inc.....	6,316	549,113
* Zscaler, Inc.....	254	51,458
TOTAL INFORMATION TECHNOLOGY.....		
		549,435,856
MATERIALS — (3.4%)		
# Albemarle Corp.....	6,034	508,002
# Amcor PLC.....	134,684	1,309,128

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)			MATERIALS — (Continued)		
American Vanguard Corp.....	4,707	\$ 29,089	HB Fuller Co.....	8,435	\$ 532,502
AptarGroup, Inc.....	7,061	1,109,636	Hecla Mining Co.....	86,095	489,020
* Arcadium Lithium PLC..	46,256	265,509	Huntsman Corp.....	25,980	437,243
Ardagh Metal Packaging SA.....	19,888	55,090	* Idaho Strategic Resources, Inc.....	1,730	22,109
Ashland, Inc.....	6,569	417,066	* Ingevity Corp.....	3,657	165,845
* Aspen Aerogels, Inc.....	6,775	79,200	Innospec, Inc.....	3,617	409,987
* ATI, Inc.....	16,576	946,324	International Flavors & Fragrances, Inc.....	11,629	1,012,770
Avery Dennison Corp...	8,936	1,659,683	# International Paper Co.....	34,842	1,938,260
Avient Corp.....	12,540	537,966	* Intrepid Potash, Inc....	1,065	27,999
* Axalta Coating Systems Ltd.....	34,635	1,244,782	Kaiser Aluminum Corp.....	2,746	192,220
Balchem Corp.....	3,669	586,893	* Knife River Corp.....	5,852	606,150
Ball Corp.....	18,207	1,014,130	Koppers Holdings, Inc..	3,708	110,350
Berry Global Group, Inc.....	21,077	1,431,550	Kronos Worldwide, Inc.....	12,803	122,781
* Bioceres Crop Solutions Corp.....	1,800	12,330	Louisiana-Pacific Corp.....	13,000	1,520,610
Caledonia Mining Corp. PLC.....	858	8,057	LyondellBasell Industries NV, Class A.....	27,245	2,062,446
Carpenter Technology Corp.....	6,731	1,299,487	* Magnera Corp.....	5,823	108,657
Celanese Corp.....	7,945	564,413	Martin Marietta Materials, Inc.....	3,043	1,655,757
Chemours Co.....	6,237	118,441	Materion Corp.....	3,754	379,154
* Clearwater Paper Corp.....	2,420	77,803	Mativ Holdings, Inc.....	9,057	86,494
#* Coeur Mining, Inc.....	55,648	367,277	Mercer International, Inc.....	6,682	44,970
Commercial Metals Co.....	17,936	869,717	* Metallus, Inc.....	6,377	95,272
* Core Molding Technologies, Inc....	1,483	21,904	Minerals Technologies, Inc.....	5,993	459,603
Corteva, Inc.....	32,710	2,134,982	Mosaic Co.....	28,502	794,921
CRH PLC (CRHCF US).....	4,700	465,441	* MP Materials Corp.....	3,174	69,701
Crown Holdings, Inc....	15,772	1,385,728	Myers Industries, Inc....	5,581	67,195
Dow, Inc.....	47,244	1,844,878	NewMarket Corp.....	1,553	773,425
DuPont de Nemours, Inc.....	25,522	1,960,090	Newmont Corp.....	36,113	1,542,747
Eastman Chemical Co.....	12,649	1,260,473	* Nexa Resources SA....	11,001	68,646
Ecolab, Inc.....	5,929	1,483,377	Northern Technologies International Corp....	1,079	12,775
* Ecovyst, Inc.....	15,043	116,734	Nucor Corp.....	21,412	2,749,943
Element Solutions, Inc.....	39,809	1,027,470	* O-I Glass, Inc.....	9,300	111,042
First Majestic Silver Corp. (AG US).....	18,283	104,213	Packaging Corp. of America.....	8,257	1,755,934
FMC Corp.....	8,230	459,069	Pactiv Evergreen, Inc..	6,024	106,866
Fortitude Gold Corp....	2,144	11,235	* Perimeter Solutions, Inc.....	7,733	96,662
Freeport-McMoRan, Inc.....	2,254	80,806	PPG Industries, Inc....	11,408	1,316,255
Graphic Packaging Holding Co.....	47,460	1,301,828	Quaker Chemical Corp.....	1,372	193,699
Greif, Inc. (GEF US), Class A.....	4,024	246,349	Radius Recycling, Inc...	5,467	65,659
Greif, Inc. (GEF/B US), Class B.....	2,505	158,742	* Ranpak Holdings Corp.....	4,240	31,037
Hawkins, Inc.....	3,498	373,971	* Rayonier Advanced Materials, Inc.....	15,838	126,704
			Reliance, Inc.....	6,479	1,875,670

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)			REAL ESTATE — (Continued)		
†† Resolute Forest			RMR Group, Inc.,		
Products, Inc.....	12,553	\$ 3,343	Class A.....	1,332	\$ 24,868
Royal Gold, Inc.....	5,346	747,478	* Seaport Entertainment		
RPM International,			Group, Inc.....	1,748	46,514
Inc.....	13,525	1,712,265	St. Joe Co.....	7,837	376,960
Ryerson Holding Corp..	3,589	80,250	* Stratus Properties,		
Sealed Air Corp.....	15,055	524,366	Inc.....	889	17,149
Sensient Technologies			* Tejon Ranch Co.....	3,436	55,732
Corp.....	6,028	455,174	* Zillow Group, Inc. (Z		
Sherwin-Williams Co....	8,767	3,139,989	US), Class C.....	17,587	1,446,003
Silgan Holdings, Inc....	18,127	997,348	* Zillow Group, Inc. (ZG		
Smurfit WestRock			US), Class A.....	5,612	444,470
PLC.....	27,936	1,483,122	TOTAL REAL ESTATE.....		<u>9,895,237</u>
Sonoco Products Co....	14,060	669,818	UTILITIES — (0.8%)		
Southern Copper			* Altus Power, Inc.....	30,820	124,205
Corp.....	5,634	516,187	American States Water		
Steel Dynamics, Inc....	19,182	2,459,132	Co.....	4,161	309,994
Stepan Co.....	3,385	214,575	American Water Works		
* Summit Materials, Inc.,			Co., Inc.....	6,842	852,787
Class A.....	13,114	685,993	Artesian Resources		
Sylvamo Corp.....	5,906	473,071	Corp., Class A.....	900	27,900
* Tredegar Corp.....	2,020	15,857	Atmos Energy Corp.....	6,376	908,644
TriMas Corp.....	7,022	170,635	Brookfield Renewable		
U.S. Lime & Minerals,			Corp.....	16,046	428,268
Inc.....	3,000	331,740	California Water		
Vulcan Materials Co....	6,953	1,906,165	Service Group.....	4,692	212,501
Westlake Corp.....	3,759	429,541	CenterPoint Energy,		
Worthington Steel, Inc..	9,015	261,886	Inc.....	26,711	869,977
TOTAL MATERIALS.....		<u>70,465,878</u>	Chesapeake Utilities		
REAL ESTATE — (0.5%)			Corp.....	1,966	240,343
* AMREP Corp.....	1,504	45,661	Clearway Energy, Inc.		
* Anywhere Real Estate,			(CWEN US),		
Inc.....	7,200	25,992	Class C.....	7,141	185,166
* CBRE Group, Inc.,			Clearway Energy, Inc.		
Class A.....	16,592	2,401,526	(CWENA US),		
* Compass, Inc.,			Class A.....	4,357	106,877
Class A.....	10,266	74,428	Consolidated Edison,		
* CoStar Group, Inc.....	16,553	1,267,960	Inc.....	11,925	1,117,849
* Cushman & Wakefield			Consolidated Water		
PLC.....	36,843	508,065	Co. Ltd.....	959	25,107
* Forestar Group, Inc....	8,215	196,010	Constellation Energy		
* FRP Holdings, Inc.....	2,900	88,566	Corp.....	5,311	1,593,194
* Howard Hughes			Edison International...	12,623	681,642
Holdings, Inc.....	6,943	530,237	Essential Utilities, Inc...	13,988	496,294
* Jones Lang LaSalle,			Eversource Energy.....	7,386	426,024
Inc.....	5,248	1,484,134	Exelon Corp.....	30,258	1,210,320
Kennedy-Wilson			Genie Energy Ltd.,		
Holdings, Inc.....	2,555	23,123	Class B.....	2,801	40,138
Marcus & Millichap,			* Hawaiian Electric		
Inc.....	8,399	320,506	Industries, Inc.....	3,625	33,133
*» Millrose Properties,			MDU Resources		
Inc., Class A.....	9,924	92,289	Group, Inc.....	1,007	17,945
Newmark Group, Inc.,			Middlesex Water Co....	1,498	75,859
Class A.....	29,807	421,173	New Jersey Resources		
* Rafael Holdings, Inc.,			Corp.....	14,903	714,599
Class B.....	1,879	3,871			

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
UTILITIES — (Continued)			TEMPORARY CASH INVESTMENTS — (0.5%)		
Northwest Natural			‡ State Street		
Holding Co.....	3,500	\$ 139,720	Institutional		
NRG Energy, Inc.....	8,225	842,569	U.S. Government		
ONE Gas, Inc.....	3,622	255,858	Money Market Fund		
Ormat Technologies,			4.330%.....	10,535,304	\$ 10,535,304
Inc.....	8,446	541,811			
Public Service			SECURITIES LENDING COLLATERAL — (1.2%)		
Enterprise Group,			@§ The DFA Short Term		
Inc.....	15,919	1,329,873	Investment Fund	2,102,713	24,324,189
* Pure Cycle Corp.....	3,694	43,405			
RGC Resources, Inc....	150	3,191	TOTAL INVESTMENTS — (100.0%)		
Sempra.....	19,699	1,633,638	(Cost \$906,011,586)^.....		<u>\$2,055,364,661</u>
SJW Group.....	2,694	135,320			
Southwest Gas					
Holdings, Inc.....	6,774	505,882			
Spire, Inc.....	4,326	306,973			
UGI Corp.....	5,580	171,473			
Unitil Corp.....	1,532	82,069			
York Water Co.....	1,162	35,941			
TOTAL UTILITIES.....		<u>16,726,489</u>			
TOTAL COMMON					
STOCKS					
Cost (\$871,153,211).....		<u>2,020,505,168</u>			

Summary of the Portfolio's investments as of January 31, 2025, 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>
Assets				
Common Stocks				
Communication Services.....	\$ 187,706,761	—	—	\$ 187,706,761
Consumer Discretionary.....	250,493,315	—	—	250,493,315
Consumer Staples.....	113,382,335	\$ 22,081	—	113,404,416
Energy.....	43,041,592	—	—	43,041,592
Financials.....	394,953,706	—	—	394,953,706
Health Care.....	93,238,267	—	\$ 54,368	93,292,635
Industrials.....	291,089,268	—	15	291,089,283
Information Technology.....	549,435,856	—	—	549,435,856
Materials.....	70,462,535	—	3,343	70,465,878
Real Estate.....	9,802,948	92,289	—	9,895,237
Utilities.....	16,726,489	—	—	16,726,489
Temporary Cash Investments.....	10,535,304	—	—	10,535,304
Securities Lending Collateral.....	—	24,324,189	—	24,324,189
Total Investments in Securities.....	<u>\$2,030,868,376</u>	<u>\$24,438,559</u>	<u>\$57,726<></u>	<u>\$2,055,364,661</u>

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

U.S. SUSTAINABILITY CORE 1 PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (98.5%)			COMMUNICATION SERVICES — (Continued)		
COMMUNICATION SERVICES — (9.9%)			John Wiley & Sons, Inc. (WLY US), Class A.	20,601	\$ 843,199
* Advantage Solutions, Inc.	3,769	\$ 9,950	John Wiley & Sons, Inc. (WLYB US), Class B.	200	8,208
Alphabet, Inc. (GOOG US), Class C.	633,075	130,160,220	* Liberty Broadband Corp. (LBRDA US), Class A.	3,476	264,280
Alphabet, Inc. (GOOGL US), Class A.	701,338	143,086,979	* Liberty Broadband Corp. (LBRDK US), Class C.	18,964	1,453,780
* Altice USA, Inc., Class A.	56,290	158,175	* Liberty Global Ltd. (LBTYA US), Class A.	31,030	357,155
* AMC Networks, Inc., Class A.	11,720	112,864	* Liberty Global Ltd. (LBTYK US), Class C.	41,509	486,901
AT&T, Inc.	10,350	245,605	* Liberty Media Corp.-Liberty Formula One (FWONA US), Class A.	8,727	768,151
* Atlanta Braves Holdings, Inc. (2292098D US), Class C.	2	78	* Liberty Media Corp.-Liberty Formula One (FWONK US), Class C.	76,682	7,338,467
* Boston Omaha Corp., Class A.	12,683	184,411	* Liberty Media Corp.-Liberty Live (LLYVA US), Class A.	5,315	382,521
* Bumble, Inc., Class A...	31,032	251,670	* Liberty Media Corp.-Liberty Live (LLYVK US), Class C.	12,804	942,246
* Cardlytics, Inc.	8,677	26,552	* Lions Gate Entertainment Corp. (LGF/A US), Class A.	8,322	65,328
* Cargurus, Inc.	24,707	968,514	* Lions Gate Entertainment Corp. (LGF/B US), Class B.	1,096	7,694
* Cars.com, Inc.	38,098	682,716	* Live Nation Entertainment, Inc....	16,721	2,419,194
#* Charter Communications, Inc., Class A.	12,172	4,205,304	* Madison Square Garden Entertainment Corp...	3,918	142,380
* Cinemark Holdings, Inc.	1,900	54,397	* Magnite, Inc.	62,773	1,079,696
Comcast Corp., Class A.	726,888	24,467,050	* Match Group, Inc.	108,850	3,885,945
* Creative Realities, Inc...	2,248	5,620			
Electronic Arts, Inc.	53,101	6,526,644			
Emerald Holding, Inc....	663	2,983			
Entravision Communications Corp., Class A.	22,631	48,657			
* Eventbrite, Inc., Class A.	23,633	74,917			
Fox Corp. (FOX US), Class B.	80,933	3,933,344			
Fox Corp. (FOXA US), Class A.	77,250	3,953,655			
Gray Media, Inc.	33,919	126,857			
* Harte Hanks, Inc.	2,751	14,828			
IDT Corp., Class B.	818	38,593			
* Integral Ad Science Holding Corp.	59,580	626,186			
Interpublic Group of Cos., Inc.	169,705	4,865,442			
Iridium Communications, Inc.	43,710	1,256,662			
* IZEA Worldwide, Inc....	3,667	9,167			

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	Shares	Value†		Shares	Value†
COMMUNICATION SERVICES — (Continued)			COMMUNICATION SERVICES — (Continued)		
Meta Platforms, Inc.,			Verizon		
Class A.....	420,433	\$289,754,015	Communications,		
* Netflix, Inc.....	47,556	46,450,799	Inc.....	454,066	\$ 17,885,660
New York Times Co.,			* Vimeo, Inc.....	60,921	408,780
Class A.....	49,129	2,667,705	Walt Disney Co.....	179,287	20,270,188
# News Corp. (NWS			* Warner Bros		
US), Class B.....	46,998	1,487,487	Discovery, Inc.....	266,280	2,779,963
News Corp. (NWSA			# Warner Music Group		
US), Class A.....	93,525	2,629,923	Corp., Class A.....	22,503	715,595
Nexstar Media Group,			* WideOpenWest, Inc.....	15,337	65,489
Inc.....	18,690	2,863,682	* Yelp, Inc.....	23,492	938,270
* Nextdoor Holdings,			* Zedge, Inc., Class B....	148	401
Inc.....	23,205	60,797	* Ziff Davis, Inc.....	21,874	1,178,790
Omnicom Group, Inc....	79,884	6,933,132	* ZoomInfo		
* Outbrain, Inc.....	2,425	14,574	Technologies, Inc.....	152,126	1,565,377
# Paramount Global					
(PARA US), Class B.	127,312	1,385,155	TOTAL COMMUNICATION		
# Paramount Global			SERVICES.....		783,059,700
(PARAA US),					
Class A.....	1,311	29,904	CONSUMER DISCRETIONARY — (12.4%)		
* Pinterest, Inc., Class A.	106,275	3,502,824	* 1-800-Flowers.com,		
Playtika Holding Corp...	34,041	244,074	Inc., Class A.....	16,230	130,327
* PubMatic, Inc.,			* 1stdibs.com, Inc.....	2,009	7,815
Class A.....	27,457	415,150	* Abercrombie & Fitch		
* QuinStreet, Inc.....	28,700	679,042	Co., Class A.....	26,551	3,169,658
* Reservoir Media, Inc....	7,410	61,577	Academy Sports &		
* ROBLOX Corp.,			Outdoors, Inc.....	35,706	1,867,781
Class A.....	38,058	2,704,782	# Acushnet Holdings		
* Roku, Inc.....	9,287	768,592	Corp.....	27,826	1,817,594
Scholastic Corp.....	12,297	238,685	* Adient PLC.....	36,199	630,949
Shenandoah			ADT, Inc.....	238,510	1,831,757
Telecommunications			* Adtalem Global		
Co.....	4,587	49,540	Education, Inc.....	19,656	2,105,747
Shutterstock, Inc.....	13,380	394,978	# Advance Auto Parts,		
Sinclair, Inc.....	19,489	285,514	Inc.....	15,860	769,210
# Sirius XM Holdings,			* Airbnb, Inc., Class A....	51,813	6,796,311
Inc.....	64,637	1,551,934	A-Mark Precious		
* Snap, Inc., Class A.....	153,181	1,729,413	Metals, Inc.....	12,498	352,069
#* Sphere Entertainment			* Amazon.com, Inc.....	958,141	227,730,953
Co.....	5,463	254,576	American Eagle		
* Spotify Technology SA..	21,828	11,973,749	Outfitters, Inc.....	97,211	1,568,985
* Stagwell, Inc.....	75,373	470,328	* American Public		
* Sunrise			Education, Inc.....	3,300	73,161
Communications AG,			* America's Car-Mart,		
ADR, Class A.....	14,507	721,433	Inc.....	3,515	171,145
* Take-Two Interactive			* Aptiv PLC.....	55,181	3,444,398
Software, Inc.....	30,085	5,581,068	Aramark.....	70,364	2,737,863
* TechTarget, Inc.....	6,809	115,957	* Asbury Automotive		
* Thryv Holdings, Inc.....	16,195	283,574	Group, Inc.....	12,544	3,721,554
Townsquare Media,			Autoliv, Inc.....	20,475	1,979,113
Inc., Class A.....	1,712	15,203	* AutoNation, Inc.....	29,230	5,511,316
* Trade Desk, Inc.,			* AutoZone, Inc.....	2,759	9,243,229
Class A.....	29,096	3,453,113	Bassett Furniture		
* Travelzoo.....	800	15,864	Industries, Inc.....	1,000	14,560
* TripAdvisor, Inc.....	47,031	825,864	Bath & Body Works,		
* TrueCar, Inc.....	27,324	93,995	Inc.....	64,995	2,444,462
			* Beazer Homes USA,		
			Inc.....	16,885	374,172

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	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
Best Buy Co., Inc.....	95,240	\$ 8,177,306
* Biglari Holdings, Inc. (BH US), Class B....	237	54,986
* Biglari Holdings, Inc. (BH/A US), Class A...	9	9,989
Booking Holdings, Inc...	6,994	33,134,495
* Boot Barn Holdings, Inc.....	10,800	1,737,180
BorgWarner, Inc.....	60,425	1,927,557
* Bright Horizons Family Solutions, Inc.....	13,770	1,688,202
Brunswick Corp.....	26,538	1,789,723
Buckle, Inc.....	27,372	1,303,181
Build-A-Bear Workshop, Inc.....	3,599	152,382
* Burlington Stores, Inc...	13,963	3,964,515
Caleres, Inc.....	28,300	518,739
Camping World Holdings, Inc., Class A.....	21,998	507,934
* Capri Holdings Ltd.....	43,777	1,084,794
* CarMax, Inc.....	66,523	5,697,030
Carriage Services, Inc..	8,915	365,069
# Carter's, Inc.....	17,393	937,831
* Carvana Co.....	24,606	6,089,493
Cato Corp., Class A....	7,874	26,378
* Cavco Industries, Inc...	3,956	2,012,180
Century Communities, Inc.....	26,771	2,044,769
* Champion Homes, Inc.....	25,852	2,386,915
* Chewy, Inc., Class A...	32,915	1,283,027
* Chipotle Mexican Grill, Inc.....	125,350	7,314,172
# Choice Hotels International, Inc.....	3,377	497,533
* Citi Trends, Inc.....	4,712	122,041
# Columbia Sportswear Co.....	27,733	2,448,824
* ContextLogic, Inc., Class A.....	11,775	91,492
* Coupang, Inc.....	71,442	1,679,601
* Coursera, Inc.....	99,166	764,570
* Crocs, Inc.....	31,903	3,256,339
Crown Crafts, Inc.....	1,603	7,262
* Culp, Inc.....	400	2,156
Dana, Inc.....	39,627	631,654
* Deckers Outdoor Corp.....	66,920	11,868,931
Designer Brands, Inc., Class A.....	23,730	119,362
* Destination XL Group, Inc.....	44,316	120,539
Dick's Sporting Goods, Inc.....	28,313	6,796,536
# Dillard's, Inc., Class A..	5,372	2,514,687
Domino's Pizza, Inc.....	4,837	2,172,393

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* DoorDash, Inc., Class A.....	60,959	\$11,510,888
* Dorman Products, Inc...	9,266	1,216,440
DR Horton, Inc.....	112,109	15,908,267
* DraftKings, Inc., Class A.....	36,786	1,543,173
* Dream Finders Homes, Inc., Class A.....	9,383	216,466
* Duluth Holdings, Inc., Class B.....	2,885	8,424
* Duolingo, Inc.....	3,062	1,114,537
eBay, Inc.....	160,241	10,813,063
* Educational Development Corp....	148	241
* El Pollo Loco Holdings, Inc.....	8,900	105,643
Escalade, Inc.....	1,044	15,472
Ethan Allen Interiors, Inc.....	6,048	187,609
* Etsy, Inc.....	34,653	1,902,796
* Everi Holdings, Inc.....	14,851	202,568
* Expedia Group, Inc.....	41,098	7,025,703
* Figs, Inc., Class A.....	55,198	314,077
* Five Below, Inc.....	14,838	1,391,508
Flanigan's Enterprises, Inc.....	8	199
Flexsteel Industries, Inc.....	1,661	81,937
#* Floor & Decor Holdings, Inc., Class A.....	28,457	2,848,546
* Foot Locker, Inc.....	52,416	1,050,941
Ford Motor Co.....	984,086	9,919,587
* Fox Factory Holding Corp.....	4,772	130,371
* Frontdoor, Inc.....	23,957	1,434,545
* Funko, Inc., Class A....	10,642	148,988
#* GameStop Corp., Class A.....	54,703	1,471,511
Gap, Inc.....	161,101	3,877,701
Garmin Ltd.....	28,896	6,237,202
Garrett Motion, Inc.....	46,942	449,704
General Motors Co.....	256,768	12,699,745
* Genesco, Inc.....	5,487	228,534
Gentex Corp.....	47,928	1,242,294
* Gentherm, Inc.....	13,696	522,502
Genuine Parts Co.....	46,061	5,354,591
* G-III Apparel Group Ltd.....	33,114	1,033,819
* Global Business Travel Group I.....	11,450	100,989
* Good Times Restaurants, Inc.....	3,851	9,782
* Grand Canyon Education, Inc.....	5,764	1,012,389
* Green Brick Partners, Inc.....	19,788	1,196,580

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	Shares	Value†
CONSUMER DISCRETIONARY — (Continued)		
Group 1 Automotive, Inc.....	10,000	\$ 4,564,900
Guess?, Inc.....	32,446	418,878
H&R Block, Inc.....	29,219	1,616,103
Hamilton Beach Brands Holding Co., Class A.....	2,900	49,619
* Hanesbrands, Inc.....	89,397	725,904
Harley-Davidson, Inc....	55,383	1,498,664
Hasbro, Inc.....	75,312	4,356,046
Haverty Furniture Cos., Inc. (HVT US).....	2,389	53,585
* Helen of Troy Ltd.....	7,531	465,265
* Hilton Grand Vacations, Inc.....	1,093	45,032
Home Depot, Inc.....	163,348	67,296,109
Hooker Furnishings Corp.....	4,239	53,962
* Hovnanian Enterprises, Inc., Class A.....	1,200	158,868
Installed Building Products, Inc.....	5,851	1,163,413
International Game Technology PLC.....	41,844	712,185
* iRobot Corp.....	9,694	74,547
J Jill, Inc.....	3,245	88,653
* JAKKS Pacific, Inc.....	6,498	195,460
Johnson Outdoors, Inc., Class A.....	4,369	141,556
KB Home.....	49,972	3,353,121
# Kohl's Corp.....	55,052	727,237
Kontoor Brands, Inc....	20,717	1,902,856
Krispy Kreme, Inc.....	20,413	185,146
Lakeland Industries, Inc.....	1,175	27,248
* Lands' End, Inc.....	25,377	315,944
* Landsea Homes Corp.. Las Vegas Sands Corp.....	9,971	82,759
* Latham Group, Inc.....	6,018	275,805
* Laureate Education, Inc.....	5,809	42,406
La-Z-Boy, Inc.....	33,931	635,188
La-Z-Boy, Inc.....	22,410	1,057,752
LCI Industries.....	10,744	1,125,864
Lear Corp.....	20,731	1,950,580
* Legacy Housing Corp... Lennar Corp. (LEN US), Class A.....	4,151	106,473
# Lennar Corp. (LENB US), Class B.....	72,194	9,474,741
* Leslie's, Inc.....	6,006	755,495
Levi Strauss & Co., Class A.....	70,612	142,636
* LGI Homes, Inc.....	33,542	638,304
Lifetime Brands, Inc....	12,304	1,098,501
* Light & Wonder, Inc....	8,691	56,318
* Lincoln Educational Services Corp.....	8,548	751,455
	8,065	131,621

	Shares	Value†
CONSUMER DISCRETIONARY — (Continued)		
Lithia Motors, Inc.....	18,801	\$ 7,071,056
LKQ Corp.....	61,522	2,300,308
#* Lovesac Co.....	13,762	351,757
Lowe's Cos., Inc.....	70,047	18,215,022
#* Lucid Group, Inc.....	66,028	182,237
* Lululemon Athletica, Inc.....	29,526	12,229,669
* M/I Homes, Inc.....	4,720	593,776
Macy's, Inc.....	144,821	2,256,311
* Malibu Boats, Inc., Class A.....	9,823	376,123
Marine Products Corp..	15,321	143,864
* MarineMax, Inc.....	11,036	335,053
* MasterCraft Boat Holdings, Inc.....	8,081	147,155
* Mattel, Inc.....	96,779	1,803,961
McDonald's Corp.....	66,182	19,106,743
* Meritage Homes Corp.. MGM Resorts International.....	14,026	1,092,205
* Mister Car Wash, Inc....	39,579	1,364,684
#* Mobileye Global, Inc., Class A.....	8,417	67,504
Monro, Inc.....	13,630	225,236
* Motorcar Parts of America, Inc.....	16,085	315,909
Movado Group, Inc....	1,259	8,347
* National Vision Holdings, Inc.....	6,505	124,376
Newell Brands, Inc.....	35,815	408,291
NIKE, Inc., Class B....	138,193	1,376,402
Nordstrom, Inc.....	211,859	16,291,957
* NVR, Inc.....	49,535	1,198,747
* ODP Corp.....	1,360	10,902,005
* Ollie's Bargain Outlet Holdings, Inc.....	14,226	321,508
OneSpaWorld Holdings Ltd.....	18,614	2,075,647
* OneWater Marine, Inc., Class A.....	18,352	391,999
* O'Reilly Automotive, Inc.....	3,499	63,227
# Oxford Industries, Inc...	7,480	9,682,262
# Papa John's International, Inc.....	8,125	681,362
* Penn Entertainment, Inc.....	6,127	242,445
Penske Automotive Group, Inc.....	2,123	43,734
Perdoceo Education Corp.....	36,841	6,101,975
* Petco Health & Wellness Co., Inc....	21,373	615,115
* PetMed Express, Inc....	35,820	122,504
Phinia, Inc.....	3,207	15,265
* Planet Fitness, Inc., Class A.....	15,732	800,601
* PlayAGS, Inc.....	19,850	2,146,976
	2,600	31,304

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
# Polaris, Inc.....	24,191	\$ 1,153,911
Pool Corp.....	10,346	3,561,610
PulteGroup, Inc.....	85,827	9,765,396
PVH Corp.....	24,808	2,222,797
#* QuantumScape Corp....	55,461	286,733
Ralph Lauren Corp.....	16,310	4,072,607
* Rave Restaurant Group, Inc.....	2,343	5,904
#* Revolve Group, Inc.....	18,410	581,388
Rocky Brands, Inc.....	2,430	60,847
Ross Stores, Inc.....	77,967	11,738,711
* Sabre Corp.....	44,626	149,497
* Sally Beauty Holdings, Inc.....	54,172	588,850
Service Corp. International.....	18,266	1,426,940
* Shake Shack, Inc., Class A.....	3,771	445,468
* SharkNinja, Inc.....	9,448	1,056,381
Shoe Carnival, Inc.....	14,453	391,098
Signet Jewelers Ltd.....	21,307	1,262,014
* Skechers USA, Inc., Class A.....	30,771	2,318,287
* Sleep Number Corp....	6,945	124,177
Sonic Automotive, Inc., Class A.....	13,722	1,018,858
* Sonos, Inc.....	63,464	875,169
* Sportsman's Warehouse Holdings, Inc.....	8,400	17,136
Standard Motor Products, Inc.....	13,497	418,677
Starbucks Corp.....	60,374	6,501,072
Steven Madden Ltd.....	35,041	1,438,433
* Stitch Fix, Inc., Class A.....	29,960	141,112
* Stoneridge, Inc.....	8,307	42,947
Strategic Education, Inc.....	5,171	507,947
* Strattec Security Corp..	717	26,859
* Stride, Inc.....	10,312	1,391,089
Superior Group of Cos., Inc.....	2,597	39,189
* Sweetgreen, Inc., Class A.....	38,535	1,268,572
* Tandy Leather Factory, Inc.....	129	628
# Tapestry, Inc.....	124,113	9,052,802
* Taylor Morrison Home Corp.....	85,510	5,511,975
Tempur Sealy International, Inc.....	32,045	2,023,321
* Tesla, Inc.....	235,968	95,472,653
Texas Roadhouse, Inc.....	2,000	362,200
# Thor Industries, Inc....	25,440	2,616,250
* Tile Shop Holdings, Inc.....	27,025	203,768

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Tilly's, Inc., Class A.....	9,904	\$ 42,884
TJX Cos., Inc.....	172,622	21,541,499
Toll Brothers, Inc.....	56,111	7,620,435
* TopBuild Corp.....	13,671	4,684,778
#* Topgolf Callaway Brands Corp.....	90,931	714,718
# Tractor Supply Co.....	117,845	6,406,054
* Traeger, Inc.....	3,927	9,582
Travel & Leisure Co.....	15,031	817,085
* Tri Pointe Homes, Inc..	74,908	2,761,109
* Udemy, Inc.....	8,286	61,979
* Ulta Beauty, Inc.....	14,001	5,770,512
* Under Armour, Inc. (UA US), Class C.....	100,890	759,702
* Under Armour, Inc. (UAA US), Class A...	100,273	837,280
* United Parks & Resorts, Inc.....	10,500	551,880
* Universal Electronics, Inc.....	3,365	33,650
* Universal Technical Institute, Inc.....	13,937	382,292
Upbound Group, Inc....	25,061	735,290
* Urban Outfitters, Inc....	55,299	3,064,671
Vail Resorts, Inc.....	656	111,599
* Valvoline, Inc.....	53,127	1,971,543
* Vera Bradley, Inc.....	19,800	74,052
# VF Corp.....	118,923	3,088,430
* Victoria's Secret & Co..	36,339	1,321,286
* Visteon Corp.....	9,352	786,129
* VOXX International Corp.....	7,000	51,660
Wendy's Co.....	45,154	669,634
Weyco Group, Inc.....	3,454	123,446
Whirlpool Corp.....	17,219	1,808,167
Williams-Sonoma, Inc..	43,561	9,207,489
Winmark Corp.....	1,315	512,311
Winnebago Industries, Inc.....	14,597	697,737
Wolverine World Wide, Inc.....	4,418	98,654
Worthington Enterprises, Inc.....	5,513	230,995
Wynn Resorts Ltd.....	4,093	355,477
* YETI Holdings, Inc.....	48,148	1,793,994
Yum! Brands, Inc.....	33,004	4,307,022
* Zumiez, Inc.....	11,415	182,183
TOTAL CONSUMER DISCRETIONARY.....		<u>984,996,530</u>
CONSUMER STAPLES — (5.4%)		
Albertsons Cos., Inc., Class A.....	207,328	4,156,926
Andersons, Inc.....	3,053	124,410
B&G Foods, Inc.....	19,668	127,449
* BellRing Brands, Inc....	48,183	3,726,955
* BJ's Wholesale Club Holdings, Inc.....	52,655	5,215,478

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)			CONSUMER STAPLES — (Continued)		
* Boston Beer Co., Inc.,			John B Sanfilippo &		
Class A.....	1,286	\$ 322,362	Son, Inc.....	3,357	\$ 242,845
Brown-Forman Corp.			Kellanova.....	49,302	4,029,452
(BF/A US), Class A...	11,275	375,683	Kenvue, Inc.....	544,394	11,590,148
# Brown-Forman Corp.			Keurig Dr. Pepper, Inc..	240,466	7,718,959
(BFB US), Class B...	47,065	1,553,616	Kraft Heinz Co.....	216,057	6,447,141
Calavo Growers, Inc....	6,792	155,469	Kroger Co.....	234,479	14,453,286
Campbell's Co.....	16,386	635,285	Lamb Weston		
Casey's General			Holdings, Inc.....	3,978	238,441
Stores, Inc.....	15,950	6,727,231	Lancaster Colony		
#* Celsius Holdings, Inc....	30,826	770,033	Corp.....	5,954	1,004,678
* Central Garden & Pet			Lifevantage Corp.....	2,374	50,234
Co. (CENTA US),			* Lifeway Foods, Inc.....	1,321	30,436
Class A.....	5,374	167,615	Limoneira Co.....	5,200	119,912
* Chefs' Warehouse,			* Mama's Creations,		
Inc.....	18,055	972,442	Inc.....	2,572	19,804
Church & Dwight Co.,			McCormick & Co., Inc.		
Inc.....	44,430	4,688,254	(MKC US).....	57,683	4,454,858
Clorox Co.....	17,821	2,827,836	McCormick & Co., Inc.		
Coca-Cola Co.....	581,190	36,893,941	(MKC/V US).....	400	30,812
Coca-Cola			* Mission Produce, Inc....	8,172	97,165
Consolidated, Inc....	3,216	4,398,266	Molson Coors		
* Coffee Holding Co.,			Beverage Co.,		
Inc.....	3,144	12,419	Class B.....	2,000	109,500
Colgate-Palmolive Co...	96,383	8,356,406	* Monster Beverage		
Constellation Brands,			Corp.....	207,048	10,085,308
Inc., Class A.....	38,406	6,943,805	National Beverage		
Costco Wholesale			Corp.....	18,821	791,423
Corp.....	73,625	72,143,665	* Natural Alternatives		
* Coty, Inc., Class A.....	407,317	2,985,634	International, Inc.....	1,014	4,309
Dollar General Corp.....	42,649	3,030,638	Natural Grocers by		
* Dollar Tree, Inc.....	61,091	4,481,025	Vitamin Cottage,		
Edgewell Personal			Inc.....	6,703	291,849
Care Co.....	22,532	750,316	Natural Health Trends		
#* elf Beauty, Inc.....	17,014	1,699,869	Corp.....	187	937
Energizer Holdings,			* Nature's Sunshine		
Inc.....	17,106	581,433	Products, Inc.....	6,479	90,123
Estee Lauder Cos.,			Nu Skin Enterprises,		
Inc., Class A.....	34,719	2,896,606	Inc., Class A.....	27,073	177,328
* FitLife Brands, Inc.....	327	10,045	Oil-Dri Corp. of		
Flowers Foods, Inc.....	42,641	833,631	America.....	2,366	99,419
*» Fresh Market, Inc.....	1,517	0	PepsiCo, Inc.....	121,503	18,309,287
* Freshpet, Inc.....	9,819	1,570,549	PriceSmart, Inc.....	12,402	1,128,210
General Mills, Inc.....	134,567	8,092,859	Procter & Gamble Co...	245,442	40,740,918
* Grocery Outlet Holding			* Simply Good Foods		
Corp.....	41,183	666,753	Co.....	30,690	1,166,220
* Hain Celestial Group,			SpartanNash Co.....	16,618	302,946
Inc.....	40,275	203,791	Spectrum Brands		
* Herbalife Ltd.....	38,654	211,051	Holdings, Inc.....	16,302	1,378,497
* Honest Co., Inc.....	25,253	161,872	* Sprouts Farmers		
Ingles Markets, Inc.,			Market, Inc.....	58,387	9,244,998
Class A.....	6,895	456,587	Sysco Corp.....	114,179	8,325,933
Interparfums, Inc.....	12,834	1,809,851	Target Corp.....	104,932	14,471,172
J&J Snack Foods			Tootsie Roll Industries,		
Corp.....	100	13,723	Inc.....	8,311	258,140
J.M. Smucker Co.....	29,731	3,177,947	* U.S. Foods Holding		
			Corp.....	77,884	5,524,312

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)			ENERGY — (Continued)		
* United Natural Foods, Inc.....	35,839	\$ 1,065,852	Marathon Petroleum Corp.....	67,835	\$ 9,884,238
United-Guardian, Inc....	1,797	20,630	* Natural Gas Services Group, Inc.....	14,200	371,614
* USANA Health Sciences, Inc.....	10,221	332,898	* NCS Multistage Holdings, Inc.....	500	14,405
Village Super Market, Inc., Class A.....	2,601	88,720	NOV, Inc.....	233,126	3,368,671
* Vita Coco Co., Inc.....	6,223	232,989	* NPK International, Inc..	88,168	610,123
* Vital Farms, Inc.....	17,300	759,037	* Oceaneering International, Inc.....	78,931	1,961,435
# Walgreens Boots Alliance, Inc.....	215,339	2,213,685	* Oil States International, Inc.....	58,080	295,046
Walmart, Inc.....	647,530	63,561,545	ONEOK, Inc.....	53,626	5,210,838
Weis Markets, Inc.....	13,792	931,787	Phillips 66.....	79,114	9,325,167
WK Kellogg Co.....	9,419	156,261	* ProFrac Holding Corp., Class A.....	8,893	64,652
TOTAL CONSUMER STAPLES.....		<u>427,322,130</u>	* ProPetro Holding Corp.....	63,186	561,092
ENERGY — (1.6%)			* REX American Resources Corp.....	12,978	541,442
Adams Resources & Energy, Inc.....	101	3,833	# RPC, Inc.....	102,281	626,983
Archrock, Inc.....	169,989	4,774,991	Schlumberger NV.....	328,618	13,236,733
# Atlas Energy Solutions, Inc.....	7,496	172,108	Select Water Solutions, Inc.....	63,663	795,788
Baker Hughes Co.....	294,758	13,611,924	Solaris Energy Infrastructure, Inc.....	15,130	412,898
* Bristow Group, Inc.....	11,880	396,436	* Stabilis Solutions, Inc..	1,422	10,807
Cactus, Inc., Class A...	22,615	1,350,342	TechnipFMC PLC.....	273,545	8,220,027
#* Centrus Energy Corp., Class A.....	6,752	555,690	* TETRA Technologies, Inc.....	73,498	305,017
ChampionX Corp.....	86,096	2,465,789	# Texas Pacific Land Corp.....	7,586	9,840,332
Cheniere Energy, Inc....	17,531	3,920,808	#* Transocean Ltd.....	221,135	866,849
* Clean Energy Fuels Corp.....	43,049	142,492	Valero Energy Corp.....	109,758	14,597,814
Core Laboratories, Inc.....	22,033	373,900	Weatherford International PLC.....	42,339	2,665,240
Delek U.S. Holdings, Inc.....	36,564	653,033	World Kinect Corp.....	40,909	<u>1,156,497</u>
* DMC Global, Inc.....	20,221	164,599	TOTAL ENERGY.....		<u>124,926,287</u>
Excelerate Energy, Inc., Class A.....	4,350	129,935	FINANCIALS — (18.1%)		
* Expro Group Holdings NV.....	61,978	782,782	1st Source Corp.....	11,484	720,276
* Forum Energy Technologies, Inc....	10,231	185,386	Acadian Asset Management, Inc.....	13,581	338,439
* Geospace Technologies Corp....	3,600	32,724	ACNB Corp.....	674	27,701
* Gulf Island Fabrication, Inc.....	8,500	60,945	Affiliated Managers Group, Inc.....	19,859	3,732,300
Halliburton Co.....	288,257	7,500,447	* Affinity Bancshares, Inc.....	498	9,088
* Helix Energy Solutions Group, Inc.....	125,835	1,009,197	* Affirm Holdings, Inc.....	66,852	4,082,652
HF Sinclair Corp.....	23,518	848,529	Aflac, Inc.....	130,944	14,060,767
* Innovex International, Inc.....	26,323	410,112	Alerus Financial Corp..	750	15,855
Kodiak Gas Services, Inc.....	9,147	427,897	Allstate Corp.....	51,812	9,965,002
* Mammoth Energy Services, Inc.....	2,903	8,680	Ally Financial, Inc.....	141,864	5,528,440
			Amalgamated Financial Corp.....	17,195	600,793
			* Ambac Financial Group, Inc.....	31,288	363,879

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
Amerant Bancorp, Inc...	17,767	\$ 412,194	BankFinancial Corp.....	1,550	\$ 20,894
American Coastal Insurance Corp.....	1,774	21,625	BankUnited, Inc.....	20,716	851,635
American Express Co...	120,384	38,215,901	Bankwell Financial Group, Inc.....	459	14,312
American Financial Group, Inc.....	37,198	5,079,759	Banner Corp.....	26,810	1,894,663
American International Group, Inc.....	189,889	13,987,224	Bar Harbor Bankshares.....	5,537	175,412
Ameriprise Financial, Inc.....	31,775	17,265,264	BCB Bancorp, Inc.....	10,900	118,047
Ameris Bancorp.....	26,452	1,736,574	Berkshire Hills Bancorp, Inc.....	13,261	390,006
AMERISAFE, Inc.....	8,964	448,379	BGC Group, Inc., Class A.....	122,947	1,172,914
AmeriServ Financial, Inc.....	3,000	8,130	Blackrock, Inc.....	15,683	16,867,066
Ames National Corp....	1,387	25,146	Blackstone, Inc.....	73,635	13,041,495
Aon PLC, Class A.....	24,485	9,079,528	* Block, Inc.....	106,104	9,636,365
# Apollo Global Management, Inc....	86,859	14,851,152	* BM Technologies, Inc...	3,206	16,030
Arch Capital Group Ltd.....	109,663	10,206,335	BOK Financial Corp.....	21,201	2,341,014
ARES Management Corp., Class A.....	19,661	3,897,203	Bread Financial Holdings, Inc.....	21,048	1,332,970
Arrow Financial Corp....	6,059	161,230	Bridge Investment Group Holdings, Inc., Class A.....	2,254	18,055
Arthur J Gallagher & Co.....	14,220	4,291,880	* Bridgewater Bancshares, Inc.....	6,348	89,634
Artisan Partners Asset Management, Inc., Class A.....	26,761	1,195,949	* Brighthouse Financial, Inc.....	38,015	2,345,906
Associated Banc-Corp.....	19,806	497,923	* Broadway Financial Corp.....	132	1,018
Associated Capital Group, Inc., Class A..	670	24,502	Brookline Bancorp, Inc.....	50,753	620,709
Assurant, Inc.....	18,171	3,910,217	Brown & Brown, Inc....	37,996	3,976,661
Assured Guaranty Ltd..	36,145	3,419,317	Business First Bancshares, Inc.....	3,343	90,228
# Atlantic Union Bankshares Corp.....	42,266	1,596,387	Byline Bancorp, Inc....	14,567	427,396
* Atlanticus Holdings Corp.....	6,885	409,451	Cadence Bank.....	70,230	2,472,096
Axis Capital Holdings Ltd.....	54,623	4,971,785	* California BanCorp....	1,248	20,717
* Axos Financial, Inc.....	26,620	1,861,537	Camden National Corp.....	5,650	256,284
# B Riley Financial, Inc....	9,799	45,124	Capital Bancorp, Inc....	666	20,659
* Baldwin Insurance Group, Inc.....	8,637	353,685	Capital City Bank Group, Inc.....	7,273	268,301
BancFirst Corp.....	11,358	1,352,511	Capital One Financial Corp.....	62,410	12,713,541
* Bancorp, Inc.....	32,595	1,990,251	Capitol Federal Financial, Inc.....	57,511	342,190
Bank First Corp.....	192	19,427	# Carlyle Group, Inc.....	90,941	5,107,247
Bank of America Corp..	593,476	27,477,939	* Carter Bankshares, Inc.....	561	9,885
Bank of Hawaii Corp....	14,004	1,043,438	Cass Information Systems, Inc.....	3,680	151,579
Bank of Marin Bancorp.....	4,276	108,055	Cathay General Bancorp.....	30,675	1,456,756
Bank of New York Mellon Corp.....	111,951	9,619,949	CB Financial Services, Inc.....	318	9,476
Bank of NT Butterfield & Son Ltd.....	20,102	737,542	Cboe Global Markets, Inc.....	20,210	4,129,509
Bank OZK.....	42,265	2,146,639			
Bank7 Corp.....	640	27,494			

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
Central Pacific			* Customers Bancorp,		
Financial Corp.....	1,800	\$ 53,802	Inc.....	15,155	\$ 863,532
CF Bankshares, Inc.....	1,038	25,369	CVB Financial Corp.....	38,027	792,483
Charles Schwab Corp..	176,457	14,596,523	Diamond Hill		
Chubb Ltd.....	66,669	18,125,968	Investment Group,		
Cincinnati Financial			Inc.....	1,753	263,020
Corp.....	31,705	4,345,170	Dime Community		
Citigroup, Inc.....	140,902	11,473,650	Bancshares, Inc.....	18,509	578,036
Citizens & Northern			Discover Financial		
Corp.....	11,409	243,354	Services.....	92,239	18,548,341
Citizens Community			Donegal Group, Inc.		
Bancorp, Inc.....	4,179	66,195	(DGICA US),		
Citizens Financial			Class A.....	18,392	272,753
Group, Inc.....	107,987	5,136,942	* Donnelley Financial		
* Citizens, Inc.....	4,745	23,393	Solutions, Inc.....	14,696	975,374
# City Holding Co.....	6,590	778,477	Eagle Bancorp, Inc.....	18,307	479,826
Civista Bancshares,			East West Bancorp,		
Inc.....	800	17,648	Inc.....	37,101	3,820,290
CME Group, Inc.....	27,464	6,495,785	Eastern Bankshares,		
CNB Financial Corp.....	9,908	250,672	Inc.....	44,552	817,975
CNO Financial Group,			* eHealth, Inc.....	11,013	109,469
Inc.....	23,265	929,204	Employers Holdings,		
* Coastal Financial			Inc.....	19,411	954,245
Corp.....	3,619	322,742	Enact Holdings, Inc.....	7,312	246,999
Cohen & Steers, Inc....	16,268	1,441,833	* Encore Capital Group,		
* Coinbase Global, Inc.,			Inc.....	14,337	709,681
Class A.....	23,237	6,769,635	* Enova International,		
* Columbia Financial,			Inc.....	17,291	1,942,125
Inc.....	40,314	596,244	* Enstar Group Ltd.....	8,226	2,689,820
Comerica, Inc.....	528	35,545	Enterprise Bancorp,		
Commerce			Inc.....	5,281	223,545
Bancshares, Inc.....	44,348	2,962,446	Enterprise Financial		
Community Financial			Services Corp.....	14,481	866,543
System, Inc.....	15,527	1,017,484	Equitable Holdings,		
Community Trust			Inc.....	156,605	8,522,444
Bancorp, Inc.....	9,403	503,155	Equity Bancshares,		
Community West			Inc., Class A.....	7,700	335,720
Bancshares.....	1,166	22,725	Erie Indemnity Co.,		
ConnectOne Bancorp,			Class A.....	13,048	5,257,692
Inc.....	14,523	368,013	Esquire Financial		
* Consumer Portfolio			Holdings, Inc.....	3,182	284,375
Services, Inc.....	2,632	31,216	ESSA Bancorp, Inc.....	1,868	39,060
Corebridge Financial,			Essent Group Ltd.....	54,202	3,157,266
Inc.....	246,675	8,327,748	* Euronet Worldwide,		
Crawford & Co.			Inc.....	7,353	724,270
(CRD/A US),			Evercore, Inc.,		
Class A.....	2,485	29,845	Class A.....	21,051	6,131,525
Crawford & Co.			Everest Group Ltd.....	20,770	7,217,783
(CRD/B US),			EVERTEC, Inc.....	2,230	72,408
Class B.....	33,605	394,859	* EZCORP, Inc.,		
* Credit Acceptance			Class A.....	22,641	271,918
Corp.....	4,908	2,492,135	F&G Annuities & Life,		
* CrossFirst Bankshares,			Inc.....	14,226	653,116
Inc.....	23,512	381,835	FactSet Research		
Cullen/Frost Bankers,			Systems, Inc.....	8,980	4,260,202
Inc.....	17,570	2,449,258	Farmers National Banc		
			Corp.....	1,526	20,998

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
FB Financial Corp.....	23,306	\$ 1,230,790	First Savings Financial		
Federal Agricultural			Group, Inc.....	714	\$ 17,679
Mortgage Corp.			First U.S. Bancshares,		
(AGM US), Class C..	5,226	1,033,598	Inc.....	626	7,700
Federated Hermes,			First United Corp.....	402	13,097
Inc.....	40,234	1,600,106	* First Western		
Fidelis Insurance			Financial, Inc.....	900	18,990
Holdings Ltd.....	2,916	48,114	FirstCash Holdings,		
Fidelity National			Inc.....	16,757	1,829,027
Financial, Inc.....	208,813	12,146,652	* Fiserv, Inc.....	53,932	11,651,469
Fidelity National			Five Star Bancorp.....	1,408	42,817
Information Services,			# Flagstar Financial, Inc..	9,925	117,413
Inc.....	86,914	7,080,884	Flushing Financial		
Fifth Third Bancorp.....	66,107	2,929,201	Corp.....	12,042	167,986
Financial Institutions,			FNB Corp.....	162,754	2,553,610
Inc.....	3,311	87,311	Franklin Financial		
Finward Bancorp.....	414	11,000	Services Corp.....	387	13,386
First American			# Franklin Resources,		
Financial Corp.....	58,614	3,705,577	Inc.....	123,492	2,746,462
First BanCorp.....	89,317	1,854,221	FS Bancorp, Inc.....	1,212	49,013
First Bancorp, Inc.....	623	16,098	Fulton Financial Corp...	69,584	1,415,339
First Bancorp/Southern			GCM Grosvenor, Inc.,		
Pines NC.....	20,132	888,425	Class A.....	2,700	36,504
First Bancshares, Inc....	12,504	479,528	* Genworth Financial,		
First Bank.....	14,059	213,837	Inc.....	310,878	2,247,648
First Busey Corp.....	21,621	524,958	German American		
First Business			Bancorp, Inc.....	17,033	703,974
Financial Services,			Glacier Bancorp, Inc....	30,105	1,495,315
Inc.....	1,369	70,723	Glen Burnie Bancorp...	192	943
First Capital, Inc.....	400	12,640	Global Payments, Inc...	27,512	3,104,729
First Citizens			Globe Life, Inc.....	33,828	4,130,061
BancShares, Inc.,			Goldman Sachs		
Class A.....	4,120	9,083,323	Group, Inc.....	39,495	25,292,598
First Commonwealth			Goosehead Insurance,		
Financial Corp.....	50,241	838,020	Inc., Class A.....	2,796	299,647
First Community			Great Southern		
Bankshares, Inc.....	6,768	293,528	Bancorp, Inc.....	5,348	314,409
First Community Corp...	1,506	39,051	* Green Dot Corp.,		
First Financial			Class A.....	28,239	250,480
Bancorp.....	54,503	1,527,174	Greene County		
First Financial			Bancorp, Inc.....	6,632	175,748
Bankshares, Inc.....	28,966	1,079,273	* Greenlight Capital Re		
First Financial Corp.....	4,517	217,674	Ltd., Class A.....	23,678	319,653
First Financial			* Hagerty, Inc., Class A...	948	9,186
Northwest, Inc.....	1,300	27,482	Hamilton Lane, Inc.,		
First Foundation, Inc....	25,586	131,768	Class A.....	11,843	1,885,169
First Hawaiian, Inc.....	47,843	1,321,424	Hancock Whitney		
First Internet Bancorp...	909	29,606	Corp.....	3,435	205,207
First Interstate			Hanmi Financial Corp...	11,684	280,650
BancSystem, Inc.,			Hanover Insurance		
Class A.....	28,395	935,615	Group, Inc.....	19,433	2,974,998
First Merchants Corp....	21,791	968,392	HarborOne Bancorp,		
First Mid Bancshares,			Inc.....	17,022	185,029
Inc.....	9,963	377,897	Hartford Financial		
First of Long Island			Services Group, Inc..	150,635	16,803,334
Corp.....	9,844	127,972	Hawthorn Bancshares,		
			Inc.....	713	23,315

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
HBT Financial, Inc.....	898	\$ 21,839	JPMorgan Chase &		
# HCI Group, Inc.....	4,324	527,225	Co.....	482,178	\$128,886,179
Heartland Financial			Kearny Financial		
USA, Inc.....	20,673	1,336,923	Corp.....	26,285	181,366
Hennessy Advisors,			Kemper Corp.....	30,748	2,065,651
Inc.....	1,267	15,584	KeyCorp.....	230,451	4,143,509
Heritage Commerce			* Kingstone Cos., Inc....	9,273	157,548
Corp.....	21,289	206,290	* Kingsway Financial		
Heritage Financial			Services, Inc.....	1,712	13,867
Corp.....	11,021	283,240	Kinsale Capital Group,		
* Heritage Insurance			Inc.....	5,810	2,567,671
Holdings, Inc.....	7,320	80,593	KKR & Co., Inc.....	62,853	10,500,851
Hilltop Holdings, Inc....	10,662	321,779	Lake Shore Bancorp,		
Hingham Institution For			Inc.....	663	10,369
Savings.....	585	149,321	Lakeland Financial		
* Hippo Holdings, Inc.....	2,820	78,960	Corp.....	10,336	703,261
Home Bancorp, Inc....	898	45,080	Landmark Bancorp,		
Home BancShares,			Inc.....	579	13,682
Inc.....	64,598	1,950,214	Lazard, Inc.....	30,581	1,662,689
Home Federal			* LendingClub Corp.....	52,453	707,591
Bancorp, Inc. of			Lincoln National Corp..	92,824	3,263,692
Louisiana.....	12	153	Live Oak Bancshares,		
* HomeStreet, Inc.....	7,899	79,543	Inc.....	16,544	587,147
HomeTrust			LPL Financial		
Bancshares, Inc.....	3,167	116,451	Holdings, Inc.....	34,003	12,475,361
Hope Bancorp, Inc.....	39,008	454,833	M&T Bank Corp.....	23,493	4,727,731
Horace Mann			Magyar Bancorp, Inc....	1,343	19,259
Educators Corp.....	22,657	875,240	MainStreet		
Horizon Bancorp, Inc....	18,244	306,317	Bancshares, Inc.....	515	8,554
Houlihan Lokey, Inc....	17,924	3,257,149	* Markel Group, Inc.....	2,439	4,460,394
Huntington			MarketAxess Holdings,		
Bancshares, Inc.....	3	52	Inc.....	6,426	1,417,768
IF Bancorp, Inc.....	1,300	30,160	Marsh & McLennan		
Independent Bank			Cos., Inc.....	44,447	9,639,665
Corp. (BCP US).....	6,401	232,996	Mastercard, Inc.,		
Independent Bank			Class A.....	125,721	69,829,215
Corp. (INDB US).....	11,297	758,707	Mercantile Bank Corp..	6,280	306,527
Interactive Brokers			Merchants Bancorp.....	19,746	827,950
Group, Inc., Class A.	8,838	1,921,735	Mercury General		
Intercontinental			Corp.....	27,263	1,358,788
Exchange, Inc.....	31,977	5,110,884	Meridian Corp.....	2,100	35,112
International			MetLife, Inc.....	256,792	22,215,076
Bancshares Corp.....	24,598	1,620,762	Metrocity Bankshares,		
* International Money			Inc.....	1,072	33,082
Express, Inc.....	3,270	61,836	* Metropolitan Bank		
Invesco Ltd.....	184,584	3,549,550	Holding Corp.....	2,400	153,912
Investors Title Co.....	494	111,323	MGIC Investment		
Jack Henry &			Corp.....	163,819	4,183,937
Associates, Inc.....	1,780	309,880	Mid Penn Bancorp,		
Jackson Financial, Inc.,			Inc.....	12,010	361,741
Class A.....	38,934	3,669,140	Middlefield Banc Corp..	25	648
James River Group			Midland States		
Holdings Ltd.....	21,155	101,121	Bancorp, Inc.....	8,032	154,696
Janus Henderson			MidWestOne Financial		
Group PLC.....	84,862	3,812,850	Group, Inc.....	5,831	184,435
Jefferies Financial			Moelis & Co., Class A..	11,049	865,026
Group, Inc.....	56,976	4,380,885	* Moneylion, Inc.....	1,843	160,304

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
Moody's Corp.....	25,596	\$12,783,666	Orange County Bancorp, Inc.....	492	\$ 12,728
Morgan Stanley.....	195,438	27,054,482	Origin Bancorp, Inc.....	7,350	278,712
Morningstar, Inc.....	12,452	4,092,225	Orrstown Financial Services, Inc.....	2	73
* Mr. Cooper Group, Inc.....	33,693	3,497,670	* Oscar Health, Inc., Class A.....	78,768	1,307,549
MSCI, Inc.....	15,147	9,039,275	Pacific Premier Bancorp, Inc.....	53,630	1,389,017
MVB Financial Corp.....	8,282	161,582	* Palomar Holdings, Inc..	13,413	1,446,860
Nasdaq, Inc.....	56,069	4,616,721	Park National Corp.....	6,534	1,108,885
National Bank Holdings Corp., Class A.....	17,216	742,526	Parke Bancorp, Inc.....	2,561	51,835
National Bankshares, Inc.....	507	14,901	Pathfinder Bancorp, Inc.....	900	14,985
Navient Corp.....	97,570	1,333,782	Pathward Financial, Inc.....	14,406	1,148,590
NBT Bancorp, Inc.....	16,404	781,323	* PayPal Holdings, Inc....	181,739	16,098,441
* NCR Atleos Corp.....	33,343	1,062,308	* Paysafe Ltd.....	16,920	328,248
Nelnet, Inc., Class A....	13,445	1,481,236	* Paysign, Inc.....	3,895	10,361
* NerdWallet, Inc., Class A.....	15,141	216,213	Peapack-Gladstone Financial Corp.....	9,037	286,021
* NI Holdings, Inc.....	2,397	36,195	PennyMac Financial Services, Inc.....	24,181	2,531,509
Nicolet Bankshares, Inc.....	5,267	590,589	Peoples Bancorp of North Carolina, Inc....	1,287	36,667
* NMI Holdings, Inc.....	44,940	1,735,583	Peoples Bancorp, Inc...	16,386	535,003
Northeast Bank.....	1,100	111,320	Pinnacle Financial Partners, Inc.....	21,604	2,695,531
Northeast Community Bancorp, Inc.....	1,191	29,537	* Pioneer Bancorp, Inc....	1,058	12,252
Northern Trust Corp.....	60,034	6,741,218	Piper Sandler Cos.....	7,407	2,349,056
Northfield Bancorp, Inc.....	15,762	183,943	PJT Partners, Inc., Class A.....	4,492	741,045
Northwest Bancshares, Inc.....	71,981	950,869	PNC Financial Services Group, Inc..	25,843	5,193,151
Norwood Financial Corp.....	600	15,972	* Ponce Financial Group, Inc.....	1,223	16,229
OceanFirst Financial Corp.....	38,089	684,078	Popular, Inc.....	30,665	3,156,655
OFG Bancorp.....	21,592	922,194	* PRA Group, Inc.....	19,251	425,640
Ohio Valley Banc Corp.....	243	5,796	Preferred Bank.....	6,166	563,326
* Old Market Capital Corp.....	2,510	16,265	Premier Financial Corp.....	24,956	694,525
Old National Bancorp...	123,556	2,946,811	Primerica, Inc.....	19,688	5,712,867
Old Point Financial Corp.....	614	14,982	Primis Financial Corp...	3,200	35,488
Old Republic International Corp...	160,655	5,876,760	Principal Financial Group, Inc.....	89,290	7,361,960
Old Second Bancorp, Inc.....	14,321	269,092	* Priority Technology Holdings, Inc.....	2,039	19,370
# OneMain Holdings, Inc.....	62,968	3,497,243	* ProAssurance Corp....	30,967	463,266
* Onity Group, Inc.....	3,051	110,202	PROG Holdings, Inc....	43,250	1,848,937
OP Bancorp.....	965	12,815	Progressive Corp.....	83,273	20,521,798
* Open Lending Corp.....	33,122	200,388	Prosperity Bancshares, Inc.....	28,659	2,292,720
Oppenheimer Holdings, Inc., Class A.....	4,778	328,822	* Provident Bancorp, Inc.....	1,077	12,612
OppFi, Inc.....	2,742	37,593	Provident Financial Holdings, Inc.....	415	6,657
* OptimumBank Holdings, Inc.....	2,226	10,151			

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Provident Financial Services, Inc.....	37,279	\$ 692,271
Prudential Financial, Inc.....	157,602	19,032,018
QCR Holdings, Inc.....	7,184	558,628
Radian Group, Inc.....	77,752	2,645,123
Raymond James Financial, Inc.....	48,246	8,128,486
RBB Bancorp.....	574	10,797
Red River Bancshares, Inc.....	148	8,258
Regions Financial Corp.....	96,306	2,372,980
Reinsurance Group of America, Inc.....	29,244	6,663,538
RenaissanceRe Holdings Ltd.....	22,894	5,324,687
# Renasant Corp.....	33,979	1,321,104
* Repay Holdings Corp...	17,929	133,930
Republic Bancorp, Inc., Class A.....	2,649	173,377
* Rhinebeck Bancorp, Inc.....	919	9,208
Richmond Mutual BanCorp, Inc.....	1,351	19,481
RLI Corp.....	42,418	3,111,360
* Robinhood Markets, Inc., Class A.....	254,180	13,204,651
* Rocket Cos., Inc., Class A.....	10,424	131,342
S&P Global, Inc.....	29,014	15,128,190
S&T Bancorp, Inc.....	17,418	686,966
Safety Insurance Group, Inc.....	8,970	708,720
Sandy Spring Bancorp, Inc.....	21,158	715,775
SB Financial Group, Inc.....	1,702	38,074
Seacoast Banking Corp. of Florida.....	18,946	539,014
* Security National Financial Corp., Class A.....	1,151	14,238
SEI Investments Co.....	52,186	4,518,264
Selective Insurance Group, Inc.....	26,664	2,243,242
ServisFirst Bancshares, Inc.....	16,346	1,482,092
Shore Bancshares, Inc.....	835	13,652
Sierra Bancorp.....	1,779	53,619
Silvercrest Asset Management Group, Inc., Class A.....	953	17,630
Simmons First National Corp., Class A.....	58,474	1,328,529
* SiriusPoint Ltd.....	104,416	1,520,297

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* Skyward Specialty Insurance Group, Inc.....	4,024	\$ 178,183
SLM Corp.....	150,849	4,210,196
SmartFinancial, Inc.....	2,470	87,092
* SoFi Technologies, Inc.....	198,233	3,128,117
Sound Financial Bancorp, Inc.....	200	10,572
South Plains Financial, Inc.....	1,718	61,728
Southern Missouri Bancorp, Inc.....	1,543	91,315
Southern States Bancshares, Inc.....	349	11,475
Southside Bancshares, Inc.....	9,309	292,582
SouthState Corp.....	48,172	5,086,481
State Street Corp.....	45,941	4,668,524
Stellar Bancorp, Inc.....	6,481	184,060
Stewart Information Services Corp.....	15,934	1,038,737
Stifel Financial Corp.....	32,104	3,719,248
Stock Yards Bancorp, Inc.....	11,908	877,739
* StoneX Group, Inc.....	11,511	1,260,685
Summit State Bank.....	922	6,786
* SWK Holdings Corp.....	691	11,229
Synchrony Financial.....	157,018	10,831,102
Synovus Financial Corp.....	903	50,947
T. Rowe Price Group, Inc.....	42,877	5,013,179
Territorial Bancorp, Inc.....	1,787	16,137
* Texas Capital Bancshares, Inc.....	19,486	1,538,420
TFS Financial Corp.....	45,825	628,719
* Third Coast Bancshares, Inc.....	659	23,757
Timberland Bancorp, Inc.....	618	18,552
Tiptree, Inc.....	18,783	376,411
#* Toast, Inc., Class A.....	90,914	3,720,201
Tompkins Financial Corp.....	6,386	447,467
Towne Bank.....	31,019	1,109,550
Tradeweb Markets, Inc., Class A.....	5,958	756,070
Travelers Cos., Inc.....	100,687	24,686,439
TriCo Bancshares.....	13,353	585,796
* Triumph Financial, Inc..	9,377	722,592
Truist Financial Corp....	9,614	457,819
* Trupanion, Inc.....	5,760	273,254
TrustCo Bank Corp....	13,325	428,532
Trustmark Corp.....	41,190	1,544,625
U.S. Bancorp.....	105,931	5,061,383

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
U.S. Global Investors, Inc., Class A.....	4,086	\$ 10,052	Westwood Holdings Group, Inc.....	1,000	\$ 15,390
UMB Financial Corp....	19,051	2,246,113	* WEX, Inc.....	16,311	2,999,430
Union Bankshares, Inc.....	304	9,698	White Mountains Insurance Group Ltd.....	1,380	2,666,795
United Bancorp, Inc....	1,200	15,012	William Penn Bancorp..	3,918	49,406
United Bancshares, Inc.....	300	8,700	Willis Towers Watson PLC.....	23,165	7,634,373
United Bankshares, Inc.....	105,371	4,056,783	Wintrust Financial Corp.....	25,082	3,280,976
United Community Banks, Inc.....	30,345	1,006,544	WisdomTree, Inc.....	84,822	830,407
United Fire Group, Inc.....	14,283	354,361	* World Acceptance Corp.....	3,007	424,468
United Security Bancshares.....	442	4,230	WSFS Financial Corp..	24,165	1,353,240
Universal Insurance Holdings, Inc.....	17,456	337,599	WVS Financial Corp....	100	1,252
Univest Financial Corp.....	13,273	403,366	Zions Bancorp NA.....	36,486	2,111,080
Unum Group.....	90,874	6,929,142	TOTAL FINANCIALS.....		1,440,339,224
USCB Financial Holdings, Inc.....	723	13,723	HEALTH CARE — (11.1%)		
UWM Holdings Corp....	15,262	92,030	Abbott Laboratories....	97,794	12,510,786
Valley National Bancorp.....	134,843	1,386,186	AbbVie, Inc.....	269,102	49,487,858
* Velocity Financial, Inc...	574	10,642	†† Abiomed, Inc.....	5,835	91,084
Veritex Holdings, Inc....	14,836	397,605	* Acadia Healthcare Co., Inc.....	21,226	957,505
Victory Capital Holdings, Inc., Class A.....	26,320	1,741,858	* Accolade, Inc.....	39,895	274,877
Virginia National Bankshares Corp....	51	1,859	* AdaptHealth Corp.....	26,252	284,047
Virtu Financial, Inc., Class A.....	37,844	1,516,031	* Adaptive Biotechnologies Corp.....	27,431	212,590
Virtus Investment Partners, Inc.....	3,973	792,613	* Addus HomeCare Corp.....	4,635	580,117
Visa, Inc., Class A.....	235,534	80,505,521	Agilent Technologies, Inc.....	57,438	8,703,006
Voya Financial, Inc.....	47,539	3,374,794	†† Albireo Pharma, Inc....	3,349	19,458
W.R. Berkley Corp.....	149,127	8,773,141	* Align Technology, Inc....	22,916	5,021,125
WaFd, Inc.....	29,762	883,336	* Alnylam Pharmaceuticals, Inc.....	10,370	2,813,485
Walker & Dunlop, Inc...	17,921	1,721,670	* Amedisys, Inc.....	2,407	222,647
Washington Trust Bancorp, Inc.....	7,092	232,405	* American Shared Hospital Services....	603	1,857
Waterstone Financial, Inc.....	8,901	122,300	Amgen, Inc.....	87,500	24,974,250
Webster Financial Corp.....	55,147	3,322,055	* AMN Healthcare Services, Inc.....	21,352	587,607
Wells Fargo & Co.....	250,927	19,773,048	* AngioDynamics, Inc....	23,477	267,873
WesBanco, Inc.....	41,497	1,454,055	* ANI Pharmaceuticals, Inc.....	589	34,539
West BanCorp, Inc.....	2,186	47,939	* Anika Therapeutics, Inc.....	5,680	96,901
Westamerica BanCorp..	13,545	701,089	* Arcus Biosciences, Inc.....	27,031	348,700
Western Alliance Bancorp.....	29,295	2,574,152	* Artivion, Inc.....	2,300	71,208
Western New England Bancorp, Inc.....	2,300	21,666	* Astrana Health, Inc....	12,543	462,460
Western Union Co.....	127,851	1,319,422	* AtriCure, Inc.....	18,588	741,104
			* aTyr Pharma, Inc.....	10,439	40,295
			* Avanos Medical, Inc....	12,200	210,084

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Avantor, Inc.....	233,272	\$ 5,197,300
* Axogen, Inc.....	9,935	180,916
* Azenta, Inc.....	20,643	1,115,754
Becton Dickinson & Co.....	21,956	5,436,306
* Biogen, Inc.....	27,716	3,989,164
* BioLife Solutions, Inc....	9,105	248,612
* BioMarin Pharmaceutical, Inc..	51,143	3,240,420
* Bio-Rad Laboratories, Inc., Class A.....	6,766	2,441,714
* Biote Corp., Class A....	13,313	67,763
* Bio-Techne Corp.....	47,196	3,471,266
* Black Diamond Therapeutics, Inc.....	7,404	19,398
* Boston Scientific Corp..	142,564	14,592,851
Bristol-Myers Squibb Co.....	523,121	30,837,983
* Brookdale Senior Living, Inc.....	46,178	213,804
* Bruker Corp.....	65,387	3,802,254
* Cardinal Health, Inc....	68,678	8,492,721
* CareDx, Inc.....	6,855	159,721
* Castle Biosciences, Inc.....	13,600	384,472
* Cencora, Inc.....	49,655	12,622,798
* Centene Corp.....	152,289	9,751,065
* Certara, Inc.....	81,975	1,166,504
* Charles River Laboratories International, Inc.....	2,096	345,337
* Chemed Corp.....	2,621	1,473,002
†† Chinook Therapeutics, Inc.....	11,306	14,133
* ChromaDex Corp.....	3,862	21,743
* Cigna Group.....	68,560	20,171,038
* Cocrystal Pharma, Inc..	419	851
* Community Health Systems, Inc.....	6,196	19,827
# Concentra Group Holdings Parent, Inc.....	13,614	317,342
* CONMED Corp.....	8,123	583,069
* Cooper Cos., Inc.....	26,109	2,520,824
* CorVel Corp.....	22,389	2,593,766
#* CRISPR Therapeutics AG.....	14,900	619,691
* Cross Country Healthcare, Inc.....	23,224	423,141
* CryoPort, Inc.....	19,005	143,298
* CVS Health Corp.....	172,198	9,725,743
* Cytex Biosciences, Inc.....	16,473	84,836
* Danaher Corp.....	60,900	13,564,866
* DaVita, Inc.....	23,310	4,107,222
* Definitive Healthcare Corp.....	38,735	188,252
* Dentsply Sirona, Inc....	62,467	1,234,348

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Design Therapeutics, Inc.....	2,193	\$ 10,636
* Dexcom, Inc.....	44,072	3,826,772
* Doximity, Inc., Class A..	62,922	3,718,690
* Dynavax Technologies Corp.....	31,261	407,956
* Edwards Lifesciences Corp.....	87,027	6,305,106
* Electromed, Inc.....	2,300	79,120
* Elevance Health, Inc....	56,252	22,258,916
* Eli Lilly & Co.....	81,771	66,322,823
* Embecta Corp.....	22,233	398,638
Encompass Health Corp.....	22,735	2,256,903
* Enhabit, Inc.....	12,300	103,320
* Enovis Corp.....	1,833	86,114
* Ensign Group, Inc.....	10,825	1,511,819
* Envista Holdings Corp.....	72,350	1,484,622
* Evolent Health, Inc., Class A.....	44,287	462,799
* Exact Sciences Corp....	54,662	3,063,805
* Exagen, Inc.....	755	3,020
* FONAR Corp.....	776	12,222
* Fortrea Holdings, Inc....	20,313	341,462
* Fulgent Genetics, Inc..	15,506	258,020
* GE HealthCare Technologies, Inc....	111,375	9,834,412
* Gilead Sciences, Inc....	260,829	25,352,579
* Glaukos Corp.....	2,950	461,498
* GoodRx Holdings, Inc., Class A.....	47,924	228,597
#* GRAIL, Inc.....	3,414	103,376
* Haemonetics Corp.....	10,490	724,334
* Harvard Bioscience, Inc.....	3,317	5,672
* HCA Healthcare, Inc....	12,611	4,160,495
* Health Catalyst, Inc....	37,632	211,868
* HealthEquity, Inc.....	28,074	3,099,931
* HealthStream, Inc.....	14,850	484,852
* Henry Schein, Inc.....	53,133	4,250,640
#* Hims & Hers Health, Inc.....	40,757	1,519,421
* Hologic, Inc.....	87,163	6,287,939
* Humana, Inc.....	20,840	6,110,913
* ICON PLC.....	29,233	5,819,706
* ICU Medical, Inc.....	4,652	764,603
* IDEXX Laboratories, Inc.....	19,789	8,351,947
* Illumina, Inc.....	14,639	1,943,181
* Inari Medical, Inc.....	12,155	968,389
* Incyte Corp.....	69,536	5,156,790
* InfuSystem Holdings, Inc.....	2,116	17,118
* Inogen, Inc.....	5,653	66,084
* Inspire Medical Systems, Inc.....	5,491	1,062,508
* Insulet Corp.....	20,147	5,608,522

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)			HEALTH CARE — (Continued)		
* Integer Holdings Corp...	13,826	\$ 1,966,334	* Option Care Health, Inc.....	50,018	\$ 1,546,557
* Integra LifeSciences Holdings Corp.....	18,636	486,400	* OraSure Technologies, Inc.....	11,284	45,362
* Intuitive Surgical, Inc....	21,266	12,161,600	* Organogenesis Holdings, Inc.....	2,059	7,577
* IQVIA Holdings, Inc.....	52,408	10,552,875	* Organon & Co.....	57,298	891,557
* iRadimed Corp.....	1,652	97,815	* Orthofix Medical, Inc....	120	2,200
* Jazz Pharmaceuticals PLC.....	2,550	317,143	* Owens & Minor, Inc....	39,920	568,461
Johnson & Johnson....	399,962	60,854,218	* Patterson Cos., Inc....	33,627	1,040,756
* Joint Corp.....	1,721	19,017	*†† PDL BioPharma, Inc....	17,391	10,087
* KalVista Pharmaceuticals, Inc.....	12,280	109,415	* Pediatrix Medical Group, Inc.....	62,303	870,996
* Kewaunee Scientific Corp.....	2,477	159,271	* Pennant Group, Inc....	4,984	131,926
Labcorp Holdings, Inc....	18,021	4,501,646	* Penumbra, Inc.....	6,035	1,611,164
* Lantern Pharma, Inc....	2,216	10,969	* Performant Healthcare, Inc.....	4,894	11,550
LeMaitre Vascular, Inc..	6,941	672,791	* Perrigo Co. PLC.....	33,259	828,482
* LENSAR, Inc.....	1,319	14,641	* Personalis, Inc.....	10,588	55,269
* LifeStance Health Group, Inc.....	10,513	83,789	* Pfizer, Inc.....	379,849	10,073,595
* Lisata Therapeutics, Inc.....	1,157	2,904	# Premier, Inc., Class A...	66,714	1,511,739
* LivaNova PLC.....	13,700	684,315	* Privia Health Group, Inc.....	5,600	127,960
* Masimo Corp.....	12,385	2,157,839	* Pro-Dex, Inc.....	1,452	55,132
* MaxCyte, Inc.....	20,830	93,943	* Progyny, Inc.....	5,729	132,741
* McKesson Corp.....	22,124	13,158,249	* Prothena Corp. PLC....	13,169	187,395
* Medpace Holdings, Inc.....	8,877	3,099,405	* Quanterix Corp.....	19,606	180,179
Medtronic PLC.....	142,929	12,980,812	Quest Diagnostics, Inc.....	23,219	3,787,019
Merck & Co., Inc.....	288,045	28,464,607	* RadNet, Inc.....	23,332	1,527,546
* Merit Medical Systems, Inc.....	18,688	2,034,749	* Regeneron Pharmaceuticals, Inc.....	17,366	11,686,971
*†† Merrimack Pharmaceuticals, Inc.....	2,200	0	* Repligen Corp.....	15,222	2,530,049
Mesa Laboratories, Inc.....	2,118	291,627	# ResMed, Inc.....	31,684	7,483,127
* Mettler-Toledo International, Inc.....	3,222	4,396,226	* Revvity, Inc.....	37,000	4,666,810
†† Mirati Therapeutics, Inc.....	8,088	24,102	* Rezolute, Inc.....	5,021	26,360
* Moderna, Inc.....	78,949	3,112,170	* Rockwell Medical, Inc..	8,562	17,466
* ModivCare, Inc.....	2,046	8,184	* Royalty Pharma PLC, Class A.....	59,886	1,891,200
* Molina Healthcare, Inc.....	31,084	9,648,784	* Sanara Medtech, Inc....	432	15,695
* Myriad Genetics, Inc....	50,735	642,812	# Select Medical Holdings Corp.....	16,871	331,853
* Natera, Inc.....	6,912	1,222,871	*† Semler Scientific, Inc....	3,301	171,520
National HealthCare Corp.....	2,509	257,599	* Sensus Healthcare, Inc.....	2,529	20,826
National Research Corp.....	4,399	73,331	SIGA Technologies, Inc.....	787	4,706
* NeoGenomics, Inc.....	48,904	699,327	* Sight Sciences, Inc....	1,259	3,525
* OmniAb, Inc. (OABI UQ).....	72,785	234,368	* Simulations Plus, Inc....	4,415	151,523
* Omnicell, Inc.....	10,710	481,843	* Solvum Corp.....	5,592	414,144
* OptimizeRx Corp.....	4,481	24,870	* Sotera Health Co.....	27,419	375,914
			* STAAR Surgical Co....	5,882	142,286
			* STERIS PLC.....	8,141	1,796,312
			* Stryker Corp.....	31,892	12,479,021
			* Surgery Partners, Inc...	8,844	225,434
			* Surmodics, Inc.....	598	20,356
			* Talkspace, Inc.....	20,792	64,455

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)			INDUSTRIALS — (Continued)		
* Teladoc Health, Inc.....	73,201	\$ 743,722	AGCO Corp.....	39,019	\$ 4,074,754
Teleflex, Inc.....	11,518	2,076,004	* Air Industries Group....	2,099	9,152
* Tenet Healthcare Corp.....	21,815	3,073,515	Air Lease Corp.....	78,701	3,635,986
Thermo Fisher Scientific, Inc.....	33,486	20,016,256	Alamo Group, Inc.....	4,755	882,338
* Third Harmonic Bio, Inc.....	903	4,750	Albany International Corp., Class A.....	9,939	802,574
* TransMedics Group, Inc.....	5,673	383,211	Alight, Inc., Class A.....	63,368	434,071
* TruBridge, Inc.....	7,089	175,949	Allegion PLC.....	28,545	3,788,778
* TScan Therapeutics, Inc.....	6,001	15,423	Allient, Inc.....	4,558	114,907
U.S. Physical Therapy, Inc.....	4,407	390,945	Allison Transmission Holdings, Inc.....	50,036	5,881,231
UnitedHealth Group, Inc.....	174,757	94,803,925	* Alpha Pro Tech Ltd....	1,109	5,933
Universal Health Services, Inc., Class B.....	12,216	2,303,449	Alta Equipment Group, Inc.....	6,300	45,990
Utah Medical Products, Inc.....	407	24,921	* Amentum Holdings, Inc.....	46,588	976,950
* Varex Imaging Corp.....	14,775	203,008	* Ameresco, Inc., Class A.....	6,493	146,937
* Veeva Systems, Inc., Class A.....	31,091	7,252,287	* American Superconductor Corp.....	9,413	247,280
* Vertex Pharmaceuticals, Inc.....	27,718	12,796,846	* American Woodmark Corp.....	4,726	367,966
Viatis, Inc.....	5,952	67,139	AMETEK, Inc.....	34,279	6,326,532
* Waters Corp.....	11,045	4,588,977	* API Group Corp.....	99,820	3,808,133
* Xencor, Inc.....	3,723	68,056	Apogee Enterprises, Inc.....	8,543	435,864
* Xenon Pharmaceuticals, Inc.....	1,930	77,161	Applied Industrial Technologies, Inc.....	13,457	3,499,224
Zimmer Biomet Holdings, Inc.....	33,671	3,686,301	ArcBest Corp.....	6,940	663,533
* Zimvie, Inc.....	8,156	112,879	Arcosa, Inc.....	8,448	855,782
Zoetis, Inc.....	22,565	3,856,358	Argan, Inc.....	6,356	869,501
* Zura Bio Ltd.....	1,900	3,572	Armstrong World Industries, Inc.....	7,643	1,154,169
TOTAL HEALTH CARE.....		<u>882,361,034</u>	Astec Industries, Inc....	9,809	342,432
INDUSTRIALS — (12.8%)			* Astronics Corp. (ATRO US).....	12,713	225,020
* 3D Systems Corp.....	52,529	189,104	* Astronics Corp. (ATROB US), Class B.....	988	19,197
3M Co.....	22,369	3,404,562	* Asure Software, Inc....	16,620	196,448
A.O. Smith Corp.....	44,033	2,963,421	Atkore, Inc.....	21,145	1,722,049
AAON, Inc.....	21,741	2,530,218	Atmus Filtration Technologies, Inc.....	9,963	416,653
* AAR Corp.....	12,924	875,730	Automatic Data Processing, Inc.....	106,683	32,326,016
ABM Industries, Inc.....	38,932	2,077,412	* AZEK Co., Inc.....	27,132	1,389,972
ACCO Brands Corp.....	60,624	318,882	AZZ, Inc.....	10,032	860,645
Acme United Corp.....	500	18,125	Barrett Business Services, Inc.....	16,800	727,944
Acuity Brands, Inc.....	10,503	3,491,092	* Beacon Roofing Supply, Inc.....	40,242	4,762,238
* ACV Auctions, Inc., Class A.....	35,590	753,084	BGSF, Inc.....	2,055	10,748
Advanced Drainage Systems, Inc.....	14,676	1,774,475	* Blue Bird Corp.....	7,351	261,843
AECOM.....	74,950	7,902,728	* BlueLinX Holdings, Inc.....	5,699	614,238
* AeroVironment, Inc....	7,310	1,316,897	Boise Cascade Co.....	19,523	2,463,022

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)			INDUSTRIALS — (Continued)		
Booz Allen Hamilton			* Distribution Solutions		
Holding Corp.....	57,761	\$ 7,451,169	Group, Inc.....	3,981	\$ 128,387
Brady Corp., Class A...	8,696	647,765	* DLH Holdings Corp....	3,807	28,553
* BrightView Holdings,			* DNOW, Inc.....	62,622	931,815
Inc.....	24,550	386,908	Donaldson Co., Inc....	41,807	2,976,240
Brink's Co.....	14,105	1,316,420	Douglas Dynamics,		
Broadridge Financial			Inc.....	9,728	251,469
Solutions, Inc.....	26,587	6,333,555	Dover Corp.....	32,492	6,617,971
* Builders FirstSource,			* Driven Brands		
Inc.....	73,763	12,339,075	Holdings, Inc.....	17,793	293,762
BWX Technologies,			* Ducommun, Inc.....	6,150	420,537
Inc.....	30,613	3,457,126	Dun & Bradstreet		
* Byrna Technologies,			Holdings, Inc.....	238,900	2,938,470
Inc.....	3,684	99,615	* DXP Enterprises, Inc...	8,736	884,869
* CACI International,			* Dycom Industries, Inc...	10,439	1,974,641
Inc., Class A.....	10,640	4,109,806	Eastern Co.....	406	10,970
Cadre Holdings, Inc....	1,793	69,120	Eaton Corp. PLC.....	48,798	15,929,619
Carlisle Cos., Inc....	13,200	5,140,872	EMCOR Group, Inc....	17,158	7,687,813
Carrier Global Corp....	170,021	11,115,973	Emerson Electric Co....	53,871	7,000,536
Caterpillar, Inc.....	93,364	34,679,124	* Energy Recovery, Inc...	24,144	346,225
* CBIZ, Inc.....	18,727	1,606,964	Enerpac Tool Group		
* CECO Environmental			Corp.....	22,479	1,015,826
Corp.....	11,269	319,138	EnerSys.....	12,751	1,237,740
CH Robinson			Ennis, Inc.....	9,841	204,201
Worldwide, Inc.....	52,633	5,236,457	Enpro, Inc.....	7,949	1,476,129
#* Chart Industries, Inc....	7,934	1,678,755	* Enviri Corp.....	18,453	176,780
* Cimpress PLC.....	8,369	556,371	Equifax, Inc.....	37,994	10,439,991
Cintas Corp.....	33,352	6,689,411	Esab Corp.....	18,212	2,255,374
Civeo Corp.....	3,841	90,417	ESCO Technologies,		
#* Clarivate PLC.....	395,499	2,143,605	Inc.....	10,261	1,362,045
* Clean Harbors, Inc....	1,304	303,832	Espey Mfg. &		
CNH Industrial NV.....	406,133	5,230,993	Electronics Corp.....	1,085	30,890
Columbus McKinnon			* Everus Construction		
Corp.....	12,349	449,751	Group, Inc.....	4,309	296,502
Comfort Systems USA,			EVI Industries, Inc....	546	9,468
Inc.....	14,676	6,409,743	* ExlService Holdings,		
* Commercial Vehicle			Inc.....	49,225	2,474,049
Group, Inc.....	4,998	10,446	Expeditors		
# Concentrix Corp.....	12,177	636,614	International of		
* Conduent, Inc.....	126,948	502,714	Washington, Inc.....	74,296	8,438,540
* Construction Partners,			Exponent, Inc.....	17,890	1,639,976
Inc., Class A.....	13,366	1,074,626	Fastenal Co.....	120,564	8,830,107
* Copart, Inc.....	110,712	6,413,546	Federal Signal Corp....	20,957	2,060,283
* Core & Main, Inc.,			FedEx Corp.....	31,108	8,239,576
Class A.....	80,137	4,522,932	Ferguson Enterprises,		
Covenant Logistics			Inc.....	61,919	11,214,769
Group, Inc.....	7,938	219,962	* First Advantage Corp....	15,467	292,017
CRA International, Inc..	4,534	832,352	Flowserve Corp.....	50,725	3,176,400
Crane Co.....	19,929	3,394,307	#* Fluence Energy, Inc....	24,319	316,390
CSG Systems			* Fluor Corp.....	80,455	3,878,736
International, Inc....	13,761	809,009	* Forrester Research,		
CSW Industrials, Inc....	2,666	879,273	Inc.....	6,479	98,805
CSX Corp.....	135,577	4,456,416	Fortive Corp.....	72,871	5,926,598
Cummins, Inc.....	31,008	11,046,600	Fortune Brands		
Curtiss-Wright Corp....	14,543	5,045,548	Innovations, Inc.....	54,020	3,871,613
* Dayforce, Inc.....	58,962	4,170,972	* Franklin Covey Co.....	1,000	37,910
# Deere & Co.....	53,725	25,603,186	Franklin Electric Co.,		
Deluxe Corp.....	14,964	347,015	Inc.....	16,186	1,618,438

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)			INDUSTRIALS — (Continued)		
* FreightCar America, Inc.....	1,380	\$ 16,850	Hub Group, Inc., Class A.....	30,558	\$ 1,363,192
FTAI Aviation Ltd.....	17,304	1,739,571	Hubbell, Inc.....	13,420	5,676,794
FTAI Infrastructure, Inc.....	15,175	106,529	* Hudson Technologies, Inc.....	20,363	118,105
* FTI Consulting, Inc.....	13,479	2,633,123	Huntington Ingalls Industries, Inc.....	15,681	3,093,234
* Gates Industrial Corp. PLC.....	57,234	1,184,171	Hurco Cos., Inc.....	600	12,894
GATX Corp.....	12,483	2,065,562	* Huron Consulting Group, Inc.....	15,259	1,934,536
GE Vernova, Inc.....	8,052	3,002,430	* Hylion Holdings Corp...	5,438	12,779
* Gencor Industries, Inc..	1,295	19,930	Hyster-Yale, Inc.....	6,410	342,422
* Generac Holdings, Inc.....	17,937	2,678,532	* IBEX Holdings Ltd.....	842	18,532
General Dynamics Corp.....	36,473	9,372,832	ICF International, Inc....	11,598	1,353,603
General Electric Co.....	95,229	19,385,768	IDEX Corp.....	18,100	4,060,011
Genpact Ltd.....	65,648	3,196,401	* IES Holdings, Inc.....	7,355	1,627,514
* Gibraltar Industries, Inc.....	11,471	703,975	Illinois Tool Works, Inc.....	44,756	11,598,965
Global Industrial Co.....	13,866	342,629	Ingersoll Rand, Inc.....	57,599	5,402,786
* GMS, Inc.....	23,585	1,989,159	* Innodata, Inc.....	2,967	110,016
Gorman-Rupp Co.....	10,775	413,545	* Innovative Solutions & Support, Inc.....	2,956	34,497
Graco, Inc.....	47,441	3,993,109	Insperity, Inc.....	11,743	880,842
* Graham Corp.....	890	40,424	Insteel Industries, Inc...	8,702	249,660
Granite Construction, Inc.....	11,223	989,195	Interface, Inc.....	26,096	646,137
* Great Lakes Dredge & Dock Corp.....	29,051	319,271	ITT, Inc.....	34,285	5,177,721
Greenbrier Cos., Inc....	14,859	984,557	Jacobs Solutions, Inc...	52,364	7,337,767
Griffon Corp.....	11,346	859,686	* Janus International Group, Inc.....	31,465	260,845
* GXO Logistics, Inc.....	42,772	1,943,987	JB Hunt Transport Services, Inc.....	17,890	3,063,126
H&E Equipment Services, Inc.....	22,820	2,023,906	JBT Marel Corp.....	14,222	1,891,526
* Hayward Holdings, Inc.....	52,331	788,105	* JELD-WEN Holding, Inc.....	23,906	213,242
* Healthcare Services Group, Inc.....	24,678	273,679	Johnson Controls International PLC.....	103,866	8,101,548
Heartland Express, Inc.....	21,648	247,653	Kadant, Inc.....	3,836	1,430,444
HEICO Corp. (HEI US).....	6,380	1,524,437	Karat Packaging, Inc....	665	20,555
HEICO Corp. (HEIA US), Class A.....	10,599	2,017,308	KBR, Inc.....	82,358	4,481,922
Heidrick & Struggles International, Inc.....	16,069	747,048	Kelly Services, Inc., Class A.....	25,820	363,546
Helios Technologies, Inc.....	12,385	552,495	Kennametal, Inc.....	18,775	449,661
Herc Holdings, Inc.....	13,754	2,805,266	Kforce, Inc.....	10,903	607,624
Hexcel Corp.....	22,960	1,496,992	Korn Ferry.....	38,795	2,743,970
Hillenbrand, Inc.....	30,207	1,026,736	* Kratos Defense & Security Solutions, Inc.....	62,826	2,096,504
* Hillman Solutions Corp.....	38,417	384,170	* L.B. Foster Co., Class A.....	1,777	49,454
HNI Corp.....	26,594	1,325,711	L3Harris Technologies, Inc.....	32,194	6,825,450
Honeywell International, Inc.....	54,569	12,208,177	Landstar System, Inc....	16,056	2,643,781
Howmet Aerospace, Inc.....	44,416	5,622,177	* Legalzoom.com, Inc....	19,387	174,289
			Leidos Holdings, Inc....	40,662	5,775,224
			Lennox International, Inc.....	8,078	4,785,569
			* Leonardo DRS, Inc....	15,168	533,155
			* Limbach Holdings, Inc..	5,502	508,825

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)			INDUSTRIALS — (Continued)		
Lincoln Electric Holdings, Inc.....	15,261	\$3,033,582	Oshkosh Corp.....	24,608	\$ 2,864,371
Lindsay Corp.....	4,477	600,769	Otis Worldwide Corp....	55,434	5,289,512
* Liquidity Services, Inc...	12,769	442,446	PACCAR, Inc.....	128,694	14,269,591
LSI Industries, Inc.....	9,191	193,654	* PAMT Corp.....	6,042	96,732
Luxfer Holdings PLC....	2,637	37,314	Park Aerospace Corp...	14,265	206,700
* Lyft, Inc., Class A.....	76,638	1,037,679	Parker-Hannifin Corp....	18,769	13,270,621
* Manitowoc Co., Inc.....	25,263	252,377	Park-Ohio Holdings Corp.....	3,500	87,080
ManpowerGroup, Inc....	28,144	1,694,832	* Parsons Corp.....	51,875	4,112,131
Marten Transport Ltd....	18,264	281,266	Paychex, Inc.....	63,019	9,306,016
Masco Corp.....	64,201	5,089,855	Paycom Software, Inc...	9,012	1,870,531
* MasTec, Inc.....	29,617	4,297,131	* Paycor HCM, Inc.....	17,152	379,574
* Mastech Digital, Inc....	667	9,318	* Paylocity Holding Corp.....	8,247	1,694,923
* Masterbrand, Inc.....	54,020	935,626	Pentair PLC.....	53,787	5,576,636
* Matrix Service Co.....	11,781	159,750	* Perma-Pipe International Holdings, Inc.....	2,400	36,456
Matson, Inc.....	7,707	1,093,238	* Planet Labs PBC.....	39,306	239,767
Matthews International Corp., Class A.....	9,754	273,014	# Powell Industries, Inc... Preformed Line Products Co.....	8,550	2,050,119
Maximus, Inc.....	26,900	2,025,301	Primoris Services Corp.....	1,786	268,686
* Mayville Engineering Co., Inc.....	3,376	53,510	* Proto Labs, Inc.....	25,253	1,938,673
McGrath RentCorp.....	13,124	1,609,921	* Pursuit Attractions & Hospitality, Inc.....	9,800	408,954
* Mercury Systems, Inc...	21,623	901,463	* Quad/Graphics, Inc.... Quanex Building Products Corp.....	3,695	145,953
* Middleby Corp.....	19,737	3,377,790	Regal Rexnord Corp....	7,409	49,788
Miller Industries, Inc....	3,803	250,884	* Resideo Technologies, Inc.....	3,969	83,349
MillerKnoll, Inc.....	28,960	649,862	Quanta Services, Inc....	18,586	5,717,239
* Mistras Group, Inc.....	7,899	78,358	* Radiant Logistics, Inc...	10,535	73,956
* Montrose Environmental Group, Inc.....	11,869	247,113	* RBC Bearings, Inc.....	7,567	2,638,991
Moog, Inc., Class A....	11,052	2,007,706	* RCM Technologies, Inc.....	4,300	83,979
* MRC Global, Inc.....	50,709	744,408	Regal Rexnord Corp....	15,264	2,422,855
MSA Safety, Inc.....	12,027	1,981,208	* Resideo Technologies, Inc.....	74,023	1,666,998
MSC Industrial Direct Co., Inc., Class A....	24,706	1,986,609	Resources Connection, Inc.....	25,615	215,166
Mueller Industries, Inc..	32,556	2,563,785	REV Group, Inc.....	27,233	944,985
Mueller Water Products, Inc., Class A.....	34,298	788,854	Robert Half, Inc.....	61,948	4,013,611
* MYR Group, Inc.....	7,511	1,063,332	# Rocket Lab USA, Inc....	45,436	1,319,916
* NEXTracker, Inc., Class A.....	85,500	4,310,910	Rockwell Automation, Inc.....	26,037	7,249,482
NL Industries, Inc.....	3,400	26,180	Rollins, Inc.....	38,571	1,909,265
* NN, Inc.....	3,823	11,622	RTX Corp.....	175,840	22,674,568
# Nordson Corp.....	19,032	4,191,227	Rush Enterprises, Inc. (RUSHA US), Class A.....	34,148	2,074,491
Northrop Grumman Corp.....	16,085	7,837,738	Rush Enterprises, Inc. (RUSHB US), Class B.....	9,332	534,910
* Northwest Pipe Co.....	1,100	53,196	* RXO, Inc.....	23,538	603,750
* NV5 Global, Inc.....	27,400	516,216	Ryder System, Inc.....	13,664	2,178,178
nVent Electric PLC.....	59,476	3,871,293	* Saia, Inc.....	4,043	1,941,085
Old Dominion Freight Line, Inc.....	23,888	4,433,852	Schneider National, Inc., Class B.....	24,897	740,686
* Omega Flex, Inc.....	4,891	192,510			
* OPENLANE, Inc.....	54,148	1,099,746			
* Optex Systems Holdings, Inc.....	711	4,753			
* Orion Group Holdings, Inc.....	4,256	33,537			

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)			INDUSTRIALS — (Continued)		
Science Applications International Corp....	33,243	\$ 3,599,552	#* U-Haul Holding Co. (UHAL US).....	9,888	\$ 720,539
Sensata Technologies Holding PLC.....	36,028	978,520	U-Haul Holding Co. (UHAL/B US).....	86,917	5,627,007
* Shoals Technologies Group, Inc., Class A..	23,318	111,460	* Ultralife Corp.....	1,376	10,430
Shyft Group, Inc.....	9,151	109,904	UniFirst Corp.....	4,651	996,802
Simpson Manufacturing Co., Inc.....	9,379	1,575,672	United Parcel Service, Inc., Class B.....	59,164	6,758,304
* SiteOne Landscape Supply, Inc.....	15,733	2,238,806	United Rentals, Inc.....	23,892	18,111,570
Snap-on, Inc.....	14,296	5,077,224	Universal Logistics Holdings, Inc.....	7,757	343,015
* SPX Technologies, Inc.....	14,335	2,129,034	* Upwork, Inc.....	34,442	542,806
SS&C Technologies Holdings, Inc.....	85,257	6,901,554	* V2X, Inc.....	5,839	304,387
Standex International Corp.....	4,182	764,051	Valmont Industries, Inc.....	4,853	1,610,031
Stanley Black & Decker, Inc.....	45,559	4,012,381	Veralto Corp.....	30,516	3,155,049
Steelcase, Inc., Class A.....	43,039	494,088	Verisk Analytics, Inc.....	52,770	15,168,209
* Sterling Infrastructure, Inc.....	12,473	1,776,405	* Verra Mobility Corp.....	74,744	1,972,494
* Stratasys Ltd.....	30,507	284,020	Vertiv Holdings Co., Class A.....	63,297	7,407,015
#* Sunrun, Inc.....	68,635	621,147	Vestis Corp.....	30,696	429,130
#* Symbotic, Inc.....	2,752	80,771	* Vicor Corp.....	3,380	172,853
* TaskUS, Inc., Class A..	6,019	99,013	Virco Mfg. Corp.....	1,602	17,462
* Taylor Devices, Inc.....	260	8,684	* VirTra, Inc.....	3,125	19,906
Tecnoglass, Inc.....	8,988	683,088	VSE Corp.....	7,084	725,047
Tennant Co.....	6,351	543,138	Wabash National Corp.....	29,346	457,798
Terex Corp.....	26,702	1,284,099	Watsco, Inc. (WSO US).....	9,649	4,617,915
Tetra Tech, Inc.....	70,325	2,587,960	Watts Water Technologies, Inc., Class A.....	9,849	2,036,576
Textron, Inc.....	40,523	3,100,415	WESCO International, Inc.....	28,097	5,197,945
* Thermon Group Holdings, Inc.....	15,854	438,839	Westinghouse Air Brake Technologies Corp.....	37,639	7,825,901
Timken Co.....	24,186	1,941,410	* Willdan Group, Inc.....	8,900	314,571
* Titan International, Inc..	19,800	174,834	Willis Lease Finance Corp.....	474	91,918
* Titan Machinery, Inc.....	12,204	228,459	* WillScot Holdings Corp.....	78,050	2,892,533
Toro Co.....	31,583	2,629,916	Woodward, Inc.....	14,918	2,763,560
Trane Technologies PLC.....	33,701	12,225,038	WW Grainger, Inc.....	16,655	17,698,769
* Transcat, Inc.....	1,249	96,198	#* Xometry, Inc., Class A..	14,888	494,430
TransDigm Group, Inc..	6,038	8,171,467	* XPO, Inc.....	28,610	3,824,299
TransUnion.....	63,915	6,343,564	Xylem, Inc.....	40,255	4,993,230
* Trex Co., Inc.....	18,825	1,371,025	Zurn Elkay Water Solutions Corp.....	24,812	978,585
TriNet Group, Inc.....	15,778	1,473,507			
Trinity Industries, Inc....	49,407	1,869,067	TOTAL INDUSTRIALS.....		1,016,248,776
* Triumph Group, Inc.....	2,219	41,584			
* TrueBlue, Inc.....	26,951	219,651	INFORMATION TECHNOLOGY — (23.7%)		
TTEC Holdings, Inc.....	34,998	132,292	A10 Networks, Inc.....	34,817	682,761
* Tutor Perini Corp.....	27,914	672,448	Accenture PLC, Class A.....	90,040	34,660,898
Twin Disc, Inc.....	3,200	36,128	* ACI Worldwide, Inc.....	40,380	2,162,349
* Uber Technologies, Inc.....	149,916	10,021,885	Adeia, Inc.....	55,679	715,475
UFP Industries, Inc.....	19,695	2,277,727			

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	Shares	Value†
INFORMATION TECHNOLOGY — (Continued)		
#* Adobe, Inc.....	57,515	\$ 25,159,937
Advanced Energy Industries, Inc.....	10,787	1,241,368
* Advanced Micro Devices, Inc.....	152,977	17,737,683
* Agilysys, Inc.....	977	88,145
* Airgain, Inc.....	1,196	8,217
* Akamai Technologies, Inc.....	15,003	1,498,800
* Alarm.com Holdings, Inc.....	14,108	855,932
* Alkami Technology, Inc.....	7,535	262,143
* Altair Engineering, Inc., Class A.....	466	51,423
Amdocs Ltd.....	35,445	3,125,895
Amphenol Corp., Class A.....	96,274	6,814,274
* Amtech Systems, Inc....	2,892	14,605
Analog Devices, Inc....	714	151,289
* ANSYS, Inc.....	2,857	1,001,379
* Appfolio, Inc., Class A..	5,650	1,321,592
Apple, Inc.....	1,847,574	436,027,464
Applied Materials, Inc...	105,037	18,943,423
* AppLovin Corp., Class A.....	50,092	18,513,502
* Arista Networks, Inc....	106,736	12,299,189
* Arrow Electronics, Inc...	31,698	3,694,402
* ASGN, Inc.....	24,679	2,176,935
* Aspen Technology, Inc.....	19,060	5,023,263
* AstroNova, Inc.....	663	7,691
* Atlassian Corp., Class A.....	3,158	968,811
* Aurora Innovation, Inc..	61,400	417,520
* Autodesk, Inc.....	30,824	9,596,744
* AvePoint, Inc.....	25,788	484,299
* Aviat Networks, Inc....	3,288	62,636
Avnet, Inc.....	53,232	2,749,965
Badger Meter, Inc.....	5,299	1,133,509
Bel Fuse, Inc. (BELFB US), Class B.....	2,066	167,553
Belden, Inc.....	8,794	1,024,237
Benchmark Electronics, Inc.....	15,479	660,334
Bentley Systems, Inc., Class B.....	52,503	2,444,015
Bill Holdings, Inc.....	21,164	2,048,040
* BK Technologies Corp.....	207	6,926
* Blackbaud, Inc.....	16,603	1,280,921
* BlackLine, Inc.....	10,957	699,604
* Box, Inc., Class A.....	43,941	1,467,190
Broadcom, Inc.....	500,584	110,764,222
* Cadence Design Systems, Inc.....	28,534	8,492,289
* Calix, Inc.....	12,725	504,928

	Shares	Value†
INFORMATION TECHNOLOGY — (Continued)		
* CCC Intelligent Solutions Holdings, Inc.....	116,926	\$ 1,299,048
CDW Corp.....	29,613	5,897,133
#* Cerence, Inc.....	21,011	261,797
* CEVA, Inc.....	2,600	83,746
* Ciena Corp.....	46,874	4,084,600
* Cirrus Logic, Inc.....	16,433	1,650,531
Cisco Systems, Inc....	538,922	32,658,673
Clear Secure, Inc., Class A.....	22,384	529,829
* Clearfield, Inc.....	2,900	105,821
Climb Global Solutions, Inc.....	233	29,528
Cognex Corp.....	36,552	1,458,425
Cognizant Technology Solutions Corp., Class A.....	97,526	8,056,623
* Cohu, Inc.....	15,484	354,738
* Commvault Systems, Inc.....	7,516	1,196,998
* Comtech Telecommunications Corp.....	11,167	22,334
* Consensus Cloud Solutions, Inc.....	5,537	156,808
* Corsair Gaming, Inc....	18,882	172,959
Crane NXT Co.....	6,200	396,614
* Credo Technology Group Holding Ltd....	26,279	1,840,056
* Crexendo, Inc.....	3,157	18,216
* CrowdStrike Holdings, Inc., Class A.....	5,896	2,347,021
* CS Disco, Inc.....	7,679	38,702
CSP, Inc.....	1,100	21,978
* Daily Journal Corp.....	490	200,949
* Daktronics, Inc.....	27,724	454,951
* Data Storage Corp.....	848	3,799
* Datadog, Inc., Class A..	12,787	1,824,833
Dell Technologies, Inc., Class C.....	37,645	3,900,022
* Diebold Nixdorf, Inc....	2,821	122,121
* Digi International, Inc...	28,450	889,063
* DocuSign, Inc.....	33,195	3,210,952
Dolby Laboratories, Inc., Class A.....	14,978	1,254,108
* DoubleVerify Holdings, Inc.....	43,738	901,440
* Dropbox, Inc., Class A..	60,938	1,959,157
* DXC Technology Co....	57,876	1,257,067
* Dynatrace, Inc.....	45,930	2,652,457
* E2open Parent Holdings, Inc.....	94,249	247,875
* Eastman Kodak Co....	16,868	124,655
* eGain Corp.....	5,400	32,940
* Elastic NV.....	17,081	1,922,979
* Enfusion, Inc., Class A.	11,487	128,195
* Enphase Energy, Inc....	2,943	183,290

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	Shares	Value†
INFORMATION TECHNOLOGY — (Continued)		
* EPAM Systems, Inc.....	9,490	\$ 2,410,080
* ePlus, Inc.....	12,456	995,234
* EverCommerce, Inc.....	9,301	94,312
* Extreme Networks, Inc.....	33,960	536,908
* F5, Inc.....	20,080	5,968,981
* Fair Isaac Corp.....	4,176	7,823,987
* FARO Technologies, Inc.....	4,686	148,640
* Five9, Inc.....	5,368	220,034
* Flex Ltd.....	115,328	4,803,411
* FormFactor, Inc.....	24,205	969,410
* Fortinet, Inc.....	90,979	9,177,962
* Franklin Wireless Corp.....	1,509	7,424
* Frequency Electronics, Inc.....	619	10,356
* Freshworks, Inc., Class A.....	47,678	886,811
* Gartner, Inc.....	15,549	8,440,464
* Gen Digital, Inc.....	171,088	4,603,978
* Globant SA.....	19,547	4,169,766
* GoDaddy, Inc., Class A.....	29,862	6,350,154
* Grid Dynamics Holdings, Inc.....	30,687	693,219
* Guidewire Software, Inc.....	16,161	3,414,334
* Hackett Group, Inc.....	10,466	323,190
* Harmonic, Inc.....	37,729	425,583
* HashiCorp, Inc., Class A.....	2,827	96,683
* Hewlett Packard Enterprise Co.....	247,770	5,250,246
* HP, Inc.....	155,240	5,045,300
* HubSpot, Inc.....	3,347	2,609,087
* Ichor Holdings Ltd.....	8,681	238,380
* Identiv, Inc.....	2,402	8,311
* Immersion Corp.....	5,430	45,449
#* indie Semiconductor, Inc., Class A.....	21,228	87,035
* Infinera Corp.....	15,658	103,656
* Informatica, Inc., Class A.....	38,444	987,242
* Information Services Group, Inc.....	10,339	31,637
#* Insight Enterprises, Inc.....	15,303	2,643,593
* Intapp, Inc.....	14,496	1,033,420
* Intel Corp.....	291,460	5,663,068
* InterDigital, Inc.....	14,728	2,694,929
* International Business Machines Corp.....	161,754	41,360,498
* Intevac, Inc.....	1,900	6,688
* Intuit, Inc.....	28,354	17,055,215
* Itron, Inc.....	15,418	1,655,276
* Jamf Holding Corp.....	30,550	461,611
* JFrog Ltd.....	30,420	1,057,399

	Shares	Value†
INFORMATION TECHNOLOGY — (Continued)		
* Key Tronic Corp.....	5,838	\$ 21,309
* Keysight Technologies, Inc.....	28,912	5,156,455
* Kimball Electronics, Inc.....	1,207	21,943
* KLA Corp.....	21,019	15,517,067
* Klaviyo, Inc., Class A... Kulicke & Soffa Industries, Inc.....	5,562	255,908
* KVH Industries, Inc.....	19,480	863,938
* KVH Industries, Inc.....	1,119	6,837
* Kyndryl Holdings, Inc....	64,268	2,439,613
* Lam Research Corp....	141,220	11,445,881
* Lantronix, Inc.....	3,255	12,792
* Lattice Semiconductor Corp.....	14,442	823,483
* LGL Group, Inc.....	400	2,640
* LiveRamp Holdings, Inc.....	29,860	1,015,240
* Logility Supply Chain Solutions, Inc.....	10,000	141,200
* Lumentum Holdings, Inc.....	13,312	1,132,319
* MACOM Technology Solutions Holdings, Inc.....	5,786	765,199
* Manhattan Associates, Inc.....	11,871	2,476,172
* Marvell Technology, Inc.....	89,246	10,072,304
* Matterport, Inc.....	115,259	600,499
* MaxLinear, Inc.....	8,648	154,453
* Meridianlink, Inc.....	5,620	108,185
* Microsoft Corp.....	428,636	177,909,658
* Mirion Technologies, Inc.....	43,485	688,802
* Mitek Systems, Inc.....	19,733	201,277
* MKS Instruments, Inc....	13,132	1,487,593
* MongoDB, Inc.....	4,024	1,099,840
* Monolithic Power Systems, Inc.....	5,010	3,193,224
* Motorola Solutions, Inc.....	18,324	8,598,537
* N-able, Inc.....	60,486	586,109
* Napco Security Technologies, Inc.....	7,858	288,389
* nCino, Inc.....	23,552	801,004
* NCR Voyix Corp.....	29,245	359,421
* NetApp, Inc.....	48,439	5,914,402
* NETGEAR, Inc.....	10,875	300,694
* NetScout Systems, Inc.....	18,660	444,854
* NetSol Technologies, Inc.....	26,556	70,373
* Novanta, Inc.....	9,669	1,447,063
* Nutanix, Inc., Class A... NVE Corp.....	58,066	3,992,908
* NVE Corp.....	587	42,064
* NVIDIA Corp.....	3,405,534	408,902,467
* Okta, Inc.....	57,998	5,464,572

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	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Olo, Inc., Class A.....	54,030	\$ 398,741
* ON24, Inc.....	32,970	227,163
OneSpan, Inc.....	26,596	511,707
* Ooma, Inc.....	5,509	79,164
Oracle Corp.....	207,914	35,357,855
* Ouster, Inc.....	12,330	122,807
* Palantir Technologies, Inc., Class A.....	104,386	8,610,801
* Palo Alto Networks, Inc.....	72,874	13,439,423
* PAR Technology Corp..	2,565	186,193
PC Connection, Inc.....	12,067	895,613
* PDF Solutions, Inc.....	9,700	270,242
Pegasystems, Inc.....	21,030	2,277,339
* Penguin Solutions, Inc.....	5,386	109,228
* Photonics, Inc.....	24,790	569,922
* Plexus Corp.....	7,348	1,041,285
Power Integrations, Inc.....	13,516	842,317
* Powerfleet, Inc. NJ.....	22,200	131,202
* Procore Technologies, Inc.....	23,016	1,831,153
Progress Software Corp.....	22,730	1,303,111
* PTC, Inc.....	18,579	3,594,665
* Pure Storage, Inc., Class A.....	52,181	3,537,350
* Q2 Holdings, Inc.....	10,586	1,007,470
QUALCOMM, Inc.....	193,091	33,391,227
* Qualys, Inc.....	10,551	1,470,915
* Rambus, Inc.....	24,838	1,530,518
Red Violet, Inc.....	1,433	52,161
* Ribbon Communications, Inc.....	11,503	47,162
Richardson Electronics Ltd.....	500	6,600
* RingCentral, Inc., Class A.....	22,298	776,416
Roper Technologies, Inc.....	12,194	7,019,476
Salesforce, Inc.....	69,881	23,878,338
* Samsara, Inc., Class A.....	1,200	61,800
Sapiens International Corp. NV.....	19,558	535,107
* ScanSource, Inc.....	16,945	709,148
* SecureWorks Corp., Class A.....	1,149	9,778
* SEMrush Holdings, Inc., Class A.....	11,363	198,171
* SentinelOne, Inc., Class A.....	74,690	1,788,826
* ServiceNow, Inc.....	8,494	8,650,120
* Silicon Laboratories, Inc.....	9,802	1,329,053
* SiTime Corp.....	4,364	891,129

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
Skyworks Solutions, Inc.....	29,161	\$2,588,330
* SolarEdge Technologies, Inc.....	958	12,550
SolarWinds Corp.....	61,649	917,337
* SoundThinking, Inc.....	2,086	27,848
* Sprinklr, Inc., Class A...	47,045	419,171
* SPS Commerce, Inc....	5,068	935,958
* Synaptics, Inc.....	13,157	1,117,029
* Synchronoss Technologies, Inc.....	12,000	118,560
* Synopsys, Inc.....	12,955	6,807,593
TD SYNnex Corp.....	30,387	4,330,451
TE Connectivity PLC...	28,590	4,230,462
* Teledyne Technologies, Inc.....	6,892	3,524,086
* Telos Corp.....	10,632	33,066
* Tenable Holdings, Inc...	20,324	875,761
* Teradata Corp.....	22,961	732,686
Teradyne, Inc.....	47,370	5,484,972
*# Terawulf, Inc.....	70,194	334,825
* TransAct Technologies, Inc.....	300	1,344
* Trimble, Inc.....	65,300	4,894,888
* Trio-Tech International..	1,792	10,842
* Twilio, Inc., Class A....	55,937	8,199,245
* Tyler Technologies, Inc.....	5,455	3,281,946
* UiPath, Inc., Class A....	113,697	1,616,771
* Ultra Clean Holdings, Inc.....	13,700	505,119
* Unisys Corp.....	24,085	160,406
* Unity Software, Inc.....	146,398	3,250,036
Universal Display Corp.....	12,943	1,940,415
* Varonis Systems, Inc....	7,416	336,390
* Verint Systems, Inc.....	25,544	648,307
* VeriSign, Inc.....	3,535	760,025
* Vertex, Inc., Class A....	18,063	1,043,138
* Viant Technology, Inc., Class A.....	1,806	39,967
* Viasat, Inc.....	5,260	50,601
* Viavi Solutions, Inc.....	51,103	615,280
* Vishay Precision Group, Inc.....	335	7,806
Vontier Corp.....	60,322	2,325,413
* WidePoint Corp.....	3,408	12,950
* Workday, Inc., Class A.	9,527	2,496,646
# Xerox Holdings Corp....	61,191	522,571
* Xperi, Inc.....	22,459	202,580
* Yext, Inc.....	6,300	41,454
* Zebra Technologies Corp., Class A.....	15,454	6,057,041
* Zoom Communications, Inc.....	50,213	4,365,518

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	Shares	Value†		Shares	Value†
INFORMATION TECHNOLOGY — (Continued)			MATERIALS — (Continued)		
* Zscaler, Inc.....	4,893	\$ 991,273	Hecla Mining Co.....	265,493	\$ 1,508,000
TOTAL INFORMATION TECHNOLOGY.....		1,884,161,810	Huntsman Corp.....	71,859	1,209,387
MATERIALS — (2.5%)			* Ingevity Corp.....	8,256	374,410
# Albemarle Corp.....	18,782	1,581,257	Innospec, Inc.....	11,994	1,359,520
# Amcor PLC.....	425,830	4,139,068	International Flavors & Fragrances, Inc.....	45,214	3,937,687
American Vanguard Corp.....	32,321	199,744	Kaiser Aluminum Corp.....	4,150	290,500
AptarGroup, Inc.....	27,608	4,338,597	* Knife River Corp.....	11,510	1,192,206
* Arcadium Lithium PLC..	98,698	566,527	Koppers Holdings, Inc..	7,836	233,199
Ardagh Metal Packaging SA.....	14,145	39,182	Louisiana-Pacific Corp.....	31,635	3,700,346
Ashland, Inc.....	13,790	875,527	* Magnera Corp.....	10,832	202,125
* Aspen Aerogels, Inc....	24,830	290,263	Materion Corp.....	7,123	719,423
* ATI, Inc.....	55,457	3,166,040	* McEwen Mining, Inc....	1,454	11,981
Avery Dennison Corp...	33,899	6,296,061	Mercer International, Inc.....	37,088	249,602
Avient Corp.....	44,900	1,926,210	Minerals Technologies, Inc.....	20,530	1,574,446
* Axalta Coating Systems Ltd.....	123,988	4,456,129	Mosaic Co.....	64,323	1,793,968
Balchem Corp.....	11,386	1,821,305	#* MP Materials Corp.....	32,636	716,687
Ball Corp.....	105,839	5,895,232	Myers Industries, Inc....	11,436	137,689
Berry Global Group, Inc.....	67,658	4,595,331	NewMarket Corp.....	4,416	2,199,256
* Bioceres Crop Solutions Corp.....	2,888	19,783	Newmont Corp.....	111,213	4,751,019
Caledonia Mining Corp. PLC.....	1,217	11,428	Northern Technologies International Corp....	2,004	23,727
Carpenter Technology Corp.....	17,405	3,360,209	Nucor Corp.....	43,743	5,617,913
Celanese Corp.....	22,389	1,590,515	Olympic Steel, Inc.....	6,698	230,880
* Coeur Mining, Inc.....	45,578	300,815	Packaging Corp. of America.....	18,075	3,843,830
Commercial Metals Co.....	49,157	2,383,623	Pactiv Evergreen, Inc...	3,448	61,168
Compass Minerals International, Inc.....	12,065	140,678	* Perimeter Solutions, Inc.....	19,808	247,600
Corteva, Inc.....	140,491	9,169,848	PPG Industries, Inc....	61,210	7,062,410
Crown Holdings, Inc....	58,915	5,176,272	Quaker Chemical Corp.....	3,209	453,047
DuPont de Nemours, Inc.....	74,817	5,745,946	Radius Recycling, Inc...	14,549	174,733
Ecolab, Inc.....	31,027	7,762,645	* Ranpak Holdings Corp.....	39,464	288,876
Element Solutions, Inc.....	146,782	3,788,443	Reliance, Inc.....	34,227	9,908,717
First Majestic Silver Corp. (AG US).....	19,249	109,719	†† Resolute Forest Products, Inc.....	1,960	522
Flexible Solutions International, Inc.....	3,279	19,936	Royal Gold, Inc.....	33,152	4,635,313
* Flotek Industries, Inc....	2,421	22,394	RPM International, Inc.....	69,812	8,838,199
FMC Corp.....	43,715	2,438,423	Ryerson Holding Corp..	24,326	543,929
Graphic Packaging Holding Co.....	102,706	2,817,226	Sealed Air Corp.....	63,593	2,214,944
Greif, Inc. (GEF US), Class A.....	13,296	813,981	Sensient Technologies Corp.....	14,368	1,084,928
Greif, Inc. (GEF/B US), Class B.....	1,339	84,852	Sherwin-Williams Co....	55,695	19,947,721
Hawkins, Inc.....	11,697	1,250,526	Silgan Holdings, Inc....	48,162	2,649,873
HB Fuller Co.....	26,607	1,679,700	Sonoco Products Co....	33,695	1,605,230
			Southern Copper Corp.....	4,934	452,053
			Steel Dynamics, Inc....	43,275	5,547,855
			Stepan Co.....	11,834	750,157
			Sylvamo Corp.....	8,669	694,387
			TriMas Corp.....	17,595	427,559

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)			UTILITIES — (Continued)		
Vulcan Materials Co.....	22,594	\$ 6,194,145	# Brookfield Renewable		
Worthington Steel, Inc..	23,049	669,573	Corp.....	86,555	\$ 2,310,153
TOTAL MATERIALS.....		<u>199,204,175</u>	California Water		
REAL ESTATE — (0.4%)			Service Group.....	24,812	1,123,735
* AMREP Corp.....	308	9,351	Chesapeake Utilities		
* Anywhere Real Estate,			Corp.....	3,888	475,308
Inc.....	29,618	106,921	Consolidated Edison,		
* CBRE Group, Inc.,			Inc.....	53,991	5,061,116
Class A.....	64,518	9,338,335	Consolidated Water		
* Comstock Holding			Co. Ltd.....	2,963	77,571
Cos., Inc.....	653	5,426	Edison International...	79,820	4,310,280
* CoStar Group, Inc.....	61,888	4,740,621	Essential Utilities, Inc...	47,202	1,674,727
* Cushman & Wakefield			Eversource Energy.....	75,543	4,357,320
PLC.....	93,135	1,284,332	Exelon Corp.....	72,515	2,900,600
* Forestar Group, Inc.....	10,714	255,636	Genie Energy Ltd.,		
* FRP Holdings, Inc.....	237	7,238	Class B.....	21,350	305,946
* Howard Hughes			Global Water		
Holdings, Inc.....	12,620	963,789	Resources, Inc.....	1,296	14,904
* Jones Lang LaSalle,			MDU Resources		
Inc.....	22,319	6,311,813	Group, Inc.....	17,237	307,163
Marcus & Millichap,			Middlesex Water Co....	7,528	381,218
Inc.....	13,033	497,339	New Jersey Resources		
* Maui Land & Pineapple			Corp.....	62,660	3,004,547
Co., Inc.....	7,404	149,043	Northwest Natural		
* Millrose Properties,			Holding Co.....	17,207	686,903
Inc., Class A.....	39,100	363,630	ONE Gas, Inc.....	18,334	1,295,114
Newmark Group, Inc.,			Ormat Technologies,		
Class A.....	41,050	580,036	Inc.....	26,826	1,720,888
* Rafael Holdings, Inc.,			Public Service		
Class B.....	781	1,609	Enterprise Group,		
* RE/MAX Holdings,			Inc.....	39,223	3,276,689
Inc., Class A.....	6,670	66,567	* Pure Cycle Corp.....	16,610	195,168
RMR Group, Inc.,			RGC Resources, Inc....	517	10,997
Class A.....	4,376	81,700	SJW Group.....	15,217	764,350
* Seaport Entertainment			Southwest Gas		
Group, Inc.....	3,179	84,593	Holdings, Inc.....	27,831	2,078,419
* Star Holdings.....	1,403	12,473	Spire, Inc.....	17,762	1,260,392
* Stratus Properties,			#* Sunnova Energy		
Inc.....	87	1,678	International, Inc.....	83,726	215,176
* Zillow Group, Inc. (Z			UGI Corp.....	71,703	2,203,433
US), Class C.....	58,872	4,840,456	Unitil Corp.....	4,502	241,172
* Zillow Group, Inc. (ZG			York Water Co.....	1,961	60,654
US), Class A.....	18,695	1,480,644	TOTAL UTILITIES.....		<u>51,067,189</u>
TOTAL REAL ESTATE.....		<u>31,183,230</u>	TOTAL COMMON		
UTILITIES — (0.6%)			STOCKS		
* Altus Power, Inc.....	57,018	229,783	Cost (\$3,876,781,614)....		<u>7,824,870,085</u>
American States Water			TEMPORARY CASH INVESTMENTS — (0.1%)		
Co.....	16,212	1,207,794	‡ State Street		
American Water Works			Institutional		
Co., Inc.....	39,837	4,965,284	U.S. Government		
Artesian Resources			Money Market Fund		
Corp., Class A.....	381	11,811	4.330%.....	10,362,514	<u>10,362,514</u>
Atmos Energy Corp.....	30,444	4,338,574			

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
SECURITIES LENDING COLLATERAL — (1.4%)		
@§ The DFA Short Term Investment Fund	9,725,988	\$ 112,510,227
TOTAL INVESTMENTS — (100.0%) (Cost \$3,999,648,462)^.		<u>\$7,947,742,826</u>

Summary of the Portfolio's investments as of January 31, 2025, 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>
Assets				
Common Stocks				
Communication Services.....	\$ 783,059,700	—	—	\$ 783,059,700
Consumer Discretionary.....	984,996,530	—	—	984,996,530
Consumer Staples.....	427,322,130	—	—	427,322,130
Energy.....	124,926,287	—	—	124,926,287
Financials.....	1,440,339,224	—	—	1,440,339,224
Health Care.....	882,202,170	—	\$ 158,864	882,361,034
Industrials.....	1,016,248,776	—	—	1,016,248,776
Information Technology.....	1,884,161,810	—	—	1,884,161,810
Materials.....	199,203,653	—	522	199,204,175
Real Estate.....	30,819,600	\$ 363,630	—	31,183,230
Utilities.....	51,067,189	—	—	51,067,189
Temporary Cash Investments.....	10,362,514	—	—	10,362,514
Securities Lending Collateral.....	—	112,510,227	—	112,510,227
Total Investments in Securities.....	<u>\$7,834,709,583</u>	<u>\$112,873,857</u>	<u>\$159,386<></u>	<u>\$7,947,742,826</u>

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

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (97.3%)			COMMUNICATION SERVICES — (Continued)		
COMMUNICATION SERVICES — (4.2%)			* Liberty Latin America		
* Advantage Solutions,			Ltd. (LILAK US),		
Inc.....	60,114	\$ 158,701	Class C.	48,846	\$ 299,426
* AMC Networks, Inc.,			* Liberty Media		
Class A.	10,306	99,247	Corp.-Liberty Live		
* Angi, Inc.....	18,971	34,148	(LLYVA US),		
ATN International, Inc...	4,582	71,250	Class A.	2,178	156,751
* Bandwidth, Inc.,			* Liberty Media		
Class A.	8,921	158,526	Corp.-Liberty Live		
* Boston Omaha Corp.,			(LLYVK US),		
Class A.	8,898	129,377	Class C.	1,982	145,855
* Bumble, Inc., Class A...	19,828	160,805	* Madison Square		
* BuzzFeed, Inc.....	5,178	12,634	Garden		
Cable One, Inc.....	1,314	399,469	Entertainment Corp...	4,006	145,578
* Cars.com, Inc.....	22,316	399,903	* Magnite, Inc.....	38,705	665,726
* DHI Group, Inc.....	11,057	31,291	Marcus Corp.....	9,144	183,977
* EchoStar Corp.,			* National CineMedia,		
Class A.	2,138	59,137	Inc.....	11,434	75,350
Entravision			Nexstar Media Group,		
Communications			Inc.....	9,244	1,416,366
Corp., Class A.	16,255	34,948	* Nextdoor Holdings,		
* Frontier			Inc.....	13,367	35,022
Communications			* Outbrain, Inc.....	2,244	13,486
Parent, Inc.....	52,610	1,881,334	# Paramount Global		
* Gambling.com Group			(PARA US), Class B.	36,864	401,080
Ltd.....	5,426	76,452	# Paramount Global		
* Gannett Co., Inc.....	35,853	162,056	(PARAA US),		
Gray Media, Inc.....	24,373	91,155	Class A.	4,246	96,851
* Integral Ad Science			* PubMatic, Inc.,		
Holding Corp.....	31,667	332,820	Class A.	11,087	167,635
Interpublic Group of			* Reservoir Media, Inc....	1,646	13,678
Cos., Inc.....	70,426	2,019,113	Saga Communications,		
John Wiley & Sons,			Inc., Class A.	900	11,205
Inc. (WLY US),			Scholastic Corp.....	9,082	176,282
Class A.	8,501	347,946	Shenandoah		
* Liberty Broadband			Telecommunications		
Corp. (LBRDA US),			Co.....	11,701	126,371
Class A.	3,832	291,347	Shutterstock, Inc.....	4,436	130,951
* Liberty Broadband			# Sirius XM Holdings,		
Corp. (LBRDK US),			Inc.....	40,372	969,332
Class C.	24,480	1,876,637	#* Sphere Entertainment		
* Liberty Global Ltd.			Co.....	7,387	344,234
(LBTYA US),			Spok Holdings, Inc.....	2,745	44,140
Class A.	36,090	415,396	* Sunrise		
* Liberty Global Ltd.			Communications AG,		
(LBTYK US),			ADR, Class A.	14,856	738,789
Class C.	38,193	448,004	* TechTarget, Inc.....	2,108	35,899
* Liberty Latin America			TEGNA, Inc.....	46,978	855,939
Ltd. (LILA US),			Telephone & Data		
Class A.	9,626	59,489	Systems, Inc.....	26,671	942,820
			* Thryv Holdings, Inc....	2,527	44,248
			* TripAdvisor, Inc.....	21,699	381,034
			* TrueCar, Inc.....	20,803	71,562

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	Shares	Value†		Shares	Value†
COMMUNICATION SERVICES — (Continued)			CONSUMER DISCRETIONARY — (Continued)		
* U.S. Cellular Corp.....	15,565	\$ 977,482	Carter's, Inc.....	5,436	\$ 293,109
* Vimeo, Inc.....	47,066	315,813	Cato Corp., Class A....	6,492	21,748
* WideOpenWest, Inc.....	6,256	26,713	* Cavco Industries, Inc....	2,050	1,042,712
* Yelp, Inc.....	11,539	460,868	* Century Casinos, Inc....	4,126	12,956
* Ziff Davis, Inc.....	11,259	606,748	Century Communities,		
* ZoomInfo			Inc.....	9,462	722,708
Technologies, Inc.....	34,812	358,215	* Chegg, Inc.....	14,007	21,571
TOTAL COMMUNICATION			* Citi Trends, Inc.....	2,972	76,975
SERVICES.....		21,186,611	Columbia Sportswear		
CONSUMER DISCRETIONARY — (15.7%)			Co.....	11,112	981,190
* 1-800-Flowers.com,			* ContextLogic, Inc.,		
Inc., Class A.....	12,741	102,310	Class A.....	5,427	42,168
* 1stdibs.com, Inc.....	6,833	26,580	Cracker Barrel Old		
Academy Sports &			Country Store, Inc....	2,500	162,450
Outdoors, Inc.....	21,145	1,106,095	Cricut, Inc., Class A....	5,847	31,398
* Adient PLC.....	21,740	378,928	* Culp, Inc.....	4,000	21,560
ADT, Inc.....	146,394	1,124,306	Dana, Inc.....	39,331	626,936
* Adtalem Global			# Designer Brands, Inc.,		
Education, Inc.....	15,236	1,632,233	Class A.....	14,068	70,762
# Advance Auto Parts,			* Destination XL Group,		
Inc.....	12,026	583,261	Inc.....	16,408	44,630
A-Mark Precious			Dillard's, Inc., Class A..	565	264,482
Metals, Inc.....	6,700	188,739	* Dorman Products, Inc...	6,099	800,677
* American Axle &			* Dream Finders Homes,		
Manufacturing			Inc., Class A.....	5,191	119,756
Holdings, Inc.....	34,590	180,906	* Duluth Holdings, Inc.,		
American Eagle			Class B.....	253	739
Outfitters, Inc.....	48,061	775,705	* El Pollo Loco Holdings,		
* American Public			Inc.....	10,787	128,042
Education, Inc.....	5,674	125,793	Escalade, Inc.....	2,840	42,089
* America's Car-Mart,			Ethan Allen Interiors,		
Inc.....	2,224	108,287	Inc.....	8,291	257,187
* Aptiv PLC.....	15,525	969,071	* Figs, Inc., Class A.....	34,411	195,799
Aramark.....	16,915	658,163	* First Watch Restaurant		
Arko Corp.....	24,049	170,026	Group, Inc.....	16,339	342,792
* Asbury Automotive			* Five Below, Inc.....	2,164	202,940
Group, Inc.....	5,412	1,605,632	Flexsteel Industries,		
Autoliv, Inc.....	1,214	117,345	Inc.....	1,294	63,833
* AutoNation, Inc.....	9,409	1,774,067	* Foot Locker, Inc.....	23,949	480,177
* Bally's Corp.....	6,272	114,025	* Full House Resorts,		
Bassett Furniture			Inc.....	7,991	42,912
Industries, Inc.....	2,964	43,156	* Funko, Inc., Class A....	11,017	154,238
* Beazer Homes USA,			Gap, Inc.....	79,349	1,909,930
Inc.....	10,913	241,832	* Genesco, Inc.....	3,333	138,819
* Biglari Holdings, Inc.			Gentex Corp.....	34,977	906,604
(BH US), Class B....	673	156,143	* Gentherm, Inc.....	5,636	215,013
* BJ's Restaurants, Inc....	7,274	263,246	* G-III Apparel Group		
BorgWarner, Inc.....	57,592	1,837,185	Ltd.....	14,998	468,238
Brunswick Corp.....	13,302	897,087	* Global Business Travel		
Build-A-Bear			Group I.....	4,134	36,462
Workshop, Inc.....	2,594	109,830	Golden Entertainment,		
* Caesars			Inc.....	3,441	112,658
Entertainment, Inc....	44,221	1,594,167	* Goodyear Tire &		
Caleres, Inc.....	9,310	170,652	Rubber Co.....	75,715	671,592
* Capri Holdings Ltd.....	22,585	559,656	Graham Holdings Co.,		
Carriage Services, Inc..	3,320	135,954	Class B.....	1,065	989,193
			* Green Brick Partners,		
			Inc.....	12,789	773,351

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	Shares	Value†
CONSUMER DISCRETIONARY — (Continued)		
Group 1 Automotive, Inc.....	4,074	\$1,859,740
* GrowGeneration Corp..	15,600	21,840
Guess?, Inc.....	14,234	183,761
Hamilton Beach Brands Holding Co., Class A.....	3,030	51,843
Harley-Davidson, Inc....	34,314	928,537
Haverty Furniture Cos., Inc. (HVT US).....	4,883	109,526
* Helen of Troy Ltd.....	2,971	183,548
* Hilton Grand Vacations, Inc.....	22,673	934,128
* Holley, Inc.....	16,862	51,429
Hooker Furnishings Corp.....	3,752	47,763
* Hovnarian Enterprises, Inc., Class A.....	1,507	199,512
* JAKKS Pacific, Inc.....	2,878	86,570
Johnson Outdoors, Inc., Class A.....	2,153	69,757
KB Home.....	16,955	1,137,681
# Kohl's Corp.....	28,844	381,029
Krispy Kreme, Inc.....	31,226	283,220
Lakeland Industries, Inc.....	2,662	61,732
* Lands' End, Inc.....	8,069	100,459
* Landsea Homes Corp..	8,705	72,252
* Latham Group, Inc.....	20,733	151,351
* Laureate Education, Inc.....	35,556	665,608
La-Z-Boy, Inc.....	12,947	611,098
LCI Industries.....	5,011	525,103
Lear Corp.....	13,437	1,264,287
* Legacy Housing Corp..	6,100	156,465
* LGI Homes, Inc.....	6,773	604,693
* Life Time Group Holdings, Inc.....	38,202	1,107,476
Lifetime Brands, Inc....	6,271	40,636
* Lincoln Educational Services Corp.....	9,167	149,605
Lithia Motors, Inc.....	6,043	2,272,772
LKQ Corp.....	48,580	1,816,406
* Lovesac Co.....	2,772	70,852
Macy's, Inc.....	72,619	1,131,404
* Malibu Boats, Inc., Class A.....	5,629	215,534
Marine Products Corp..	4,814	45,203
* MarineMax, Inc.....	6,679	202,774
Marriott Vacations Worldwide Corp.....	9,244	802,102
* MasterCraft Boat Holdings, Inc.....	4,007	72,967
* Mattel, Inc.....	21,825	406,818
* MGM Resorts International.....	4,892	168,676
* Mister Car Wash, Inc....	35,540	285,031

	Shares	Value†
CONSUMER DISCRETIONARY — (Continued)		
#* Mobiley Global, Inc., Class A.....	14,531	\$ 240,125
* Mohawk Industries, Inc.....	16,465	2,013,670
Monarch Casino & Resort, Inc.....	1,391	118,708
Monro, Inc.....	8,192	160,891
* Motorcar Parts of America, Inc.....	3,911	25,930
Movado Group, Inc....	5,303	101,393
* National Vision Holdings, Inc.....	21,814	248,680
Newell Brands, Inc....	99,339	989,416
* ODP Corp.....	8,840	199,784
OneSpaWorld Holdings Ltd.....	15,698	335,309
* OneWater Marine, Inc., Class A.....	3,425	61,890
Oxford Industries, Inc..	4,559	382,318
Patrick Industries, Inc..	9,679	940,218
* Penn Entertainment, Inc.....	17,997	370,738
Penske Automotive Group, Inc.....	13,266	2,197,248
Perdoceo Education Corp.....	20,573	592,091
* Petco Health & Wellness Co., Inc....	46,674	159,625
* PetMed Express, Inc....	3,703	17,626
Phinia, Inc.....	11,319	576,024
* Playa Hotels & Resorts NV.....	50,237	615,906
Polaris, Inc.....	7,733	368,864
#* Portillo's, Inc., Class A..	13,264	184,502
PVH Corp.....	16,778	1,503,309
RCI Hospitality Holdings, Inc.....	1,296	71,980
Rocky Brands, Inc.....	2,544	63,702
* Sally Beauty Holdings, Inc.....	24,318	264,337
Shoe Carnival, Inc....	9,081	245,732
Signet Jewelers Ltd....	11,767	696,959
* Skechers USA, Inc., Class A.....	20,139	1,517,272
Sonic Automotive, Inc., Class A.....	7,204	534,897
* Sportsman's Warehouse Holdings, Inc.....	7,326	14,945
Standard Motor Products, Inc.....	6,061	188,012
* Stitch Fix, Inc., Class A.....	31,611	148,888
* Stoneridge, Inc.....	8,561	44,260
Strategic Education, Inc.....	6,343	623,073
* Strattec Security Corp..	1,052	39,408

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)			CONSUMER STAPLES — (Continued)		
* Stride, Inc.....	6,996	\$ 943,760	Flowers Foods, Inc.....	26,999	\$ 527,830
Superior Group of Cos., Inc.....	3,288	49,616	Fresh Del Monte Produce, Inc.....	15,976	487,108
* Target Hospitality Corp.....	7,206	69,394	* Grocery Outlet Holding Corp.....	26,318	426,088
* Taylor Morrison Home Corp.....	28,582	1,842,396	* Hain Celestial Group, Inc.....	15,882	80,363
# Thor Industries, Inc.....	13,591	1,397,698	Ingles Markets, Inc., Class A.....	4,152	274,945
* Tile Shop Holdings, Inc.....	11,776	88,791	Ingredion, Inc.....	11,248	1,534,677
* Tilly's, Inc., Class A....	7,075	30,635	J&J Snack Foods Corp.....	2,404	329,901
Toll Brothers, Inc.....	4,120	559,537	J.M. Smucker Co.....	22,115	2,363,872
* Topgolf Callaway Brands Corp.....	46,821	368,013	John B Sanfilippo & Son, Inc.....	1,647	119,144
* Traeger, Inc.....	14,917	36,398	Limoneira Co.....	403	9,293
* Tri Pointe Homes, Inc...	27,021	995,994	* Mission Produce, Inc....	12,964	154,142
* Under Armour, Inc. (UA US), Class C.....	56,566	425,942	Molson Coors Beverage Co., Class B.....	46,009	2,518,993
* Under Armour, Inc. (UAA US), Class A...	48,418	404,290	Natural Grocers by Vitamin Cottage, Inc.....	6,617	288,104
* Unifi, Inc.....	6,055	38,328	* Nature's Sunshine Products, Inc.....	5,004	69,606
* Universal Electronics, Inc.....	3,207	32,070	Nu Skin Enterprises, Inc., Class A.....	6,126	40,125
Upbound Group, Inc....	12,419	364,373	Oil-Dri Corp. of America.....	4,158	174,719
* Urban Outfitters, Inc....	25,412	1,408,333	* Olaplex Holdings, Inc...	24,143	37,663
* Vera Bradley, Inc.....	8,302	31,050	* Post Holdings, Inc.....	18,125	1,924,150
* Visteon Corp.....	5,507	462,918	PriceSmart, Inc.....	7,515	683,640
* VOXX International Corp.....	3,933	29,026	* Seneca Foods Corp. (SENEA US), Class A.....	1,485	108,271
Weyco Group, Inc.....	3,084	110,222	* Simply Good Foods Co.....	16,076	610,888
# Whirlpool Corp.....	9,052	950,551	SpartanNash Co.....	9,063	165,219
Winnebago Industries, Inc.....	7,871	376,234	Spectrum Brands Holdings, Inc.....	8,084	683,583
Worthington Enterprises, Inc.....	11,339	475,104	Tootsie Roll Industries, Inc.....	6,356	197,417
* Zumiez, Inc.....	7,253	115,758	* TreeHouse Foods, Inc..	13,511	466,400
TOTAL CONSUMER DISCRETIONARY.....		<u>79,236,125</u>	* U.S. Foods Holding Corp.....	25,270	1,792,401
CONSUMER STAPLES — (4.4%)			* United Natural Foods, Inc.....	14,035	417,401
Andersons, Inc.....	10,801	440,141	* USANA Health Sciences, Inc.....	4,700	153,079
B&G Foods, Inc.....	20,676	133,981	Utz Brands, Inc.....	5,423	72,451
* Boston Beer Co., Inc., Class A.....	1,696	425,136	Village Super Market, Inc., Class A.....	3,681	125,559
Calavo Growers, Inc....	4,213	96,436	Walgreens Boots Alliance, Inc.....	18,138	186,459
Campbell's Co.....	38,045	1,475,005			
* Central Garden & Pet Co. (CENT US).....	3,200	116,768			
* Central Garden & Pet Co. (CENTA US), Class A.....	15,067	469,940			
* Chefs' Warehouse, Inc.....	3,220	173,429			
* Coty, Inc., Class A.....	90,378	662,471			
Dole PLC.....	20,597	280,531			
Edgewell Personal Care Co.....	14,529	483,816			

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)			ENERGY — (Continued)		
Weis Markets, Inc.....	7,829	\$ 528,927	Ranger Energy Services, Inc., Class A.....	1,600	\$ 26,224
TOTAL CONSUMER STAPLES.....		<u>22,310,072</u>	* REX American Resources Corp.....	5,981	249,527
ENERGY — (3.3%)			RPC, Inc.....	61,385	376,290
* Antero Resources Corp.....	70,190	2,619,491	Select Water Solutions, Inc.....	39,531	494,137
Archrock, Inc.....	30,594	859,385	Sitio Royalties Corp., Class A.....	13,642	274,750
# Atlas Energy Solutions, Inc.....	13,911	319,397	TechnipFMC PLC.....	60,622	1,821,691
* Bristow Group, Inc.....	7,934	264,758	* TETRA Technologies, Inc.....	30,200	125,330
ChampionX Corp.....	5,423	155,315	#* Transocean Ltd.....	230,405	903,188
* Clean Energy Fuels Corp.....	64,734	214,269	World Kinect Corp.....	22,121	<u>625,361</u>
Core Laboratories, Inc.....	1,891	32,090	TOTAL ENERGY.....		<u>16,675,421</u>
Delek U.S. Holdings, Inc.....	17,167	306,603	FINANCIALS — (28.4%)		
* DMC Global, Inc.....	7,150	58,201	1st Source Corp.....	4,040	253,389
Energy Services of America Corp.....	3,774	45,326	* Acacia Research Corp.....	17,209	75,031
* Expro Group Holdings NV.....	27,634	349,017	ACNB Corp.....	1,876	77,104
* Forum Energy Technologies, Inc.....	3,806	68,965	Affiliated Managers Group, Inc.....	7,249	1,362,377
* Geospace Technologies Corp....	3,758	34,160	Alerus Financial Corp..	4,356	92,086
* Gulf Island Fabrication, Inc.....	6,400	45,888	Ally Financial, Inc.....	61,288	2,388,393
* Helix Energy Solutions Group, Inc.....	55,755	447,155	#* AITI Global, Inc.....	2,937	11,425
HF Sinclair Corp.....	46,698	1,684,864	Amalgamated Financial Corp.....	7,220	252,267
* Innovex International, Inc.....	9,073	141,357	* Ambac Financial Group, Inc.....	13,700	159,331
Kodiak Gas Services, Inc.....	13,539	633,354	Amerant Bancorp, Inc..	7,261	168,455
* Kosmos Energy Ltd.....	93,531	297,429	American Coastal Insurance Corp.....	2,544	31,011
* Mammoth Energy Services, Inc.....	8,954	26,772	American Financial Group, Inc.....	4,900	669,144
* National Energy Services Reunited Corp.....	3,166	29,919	Ameris Bancorp.....	15,570	1,022,171
* Natural Gas Services Group, Inc.....	4,461	116,744	Ames National Corp....	2,367	42,914
NOV, Inc.....	87,966	1,271,109	Arrow Financial Corp....	3,500	93,135
* NPK International, Inc..	31,317	216,714	Associated Banc-Corp.....	36,898	927,616
* Oil States International, Inc.....	15,718	79,847	Associated Capital Group, Inc., Class A..	306	11,190
Patterson-UTI Energy, Inc.....	102,790	829,515	Assurant, Inc.....	2,042	439,418
* ProPetro Holding Corp.....	29,520	262,138	Assured Guaranty Ltd..	13,489	1,276,059
Range Resources Corp.....	9,966	369,141	# Atlantic Union Bankshares Corp.....	23,910	903,081
			* Atlanticus Holdings Corp.....	3,806	226,343
			Axis Capital Holdings Ltd.....	20,660	1,880,473
			* Axos Financial, Inc.....	15,445	1,080,069
			BancFirst Corp.....	4,506	536,574
			Bank First Corp.....	1,396	141,247
			Bank of Hawaii Corp....	3,106	231,428
			Bank of Marin Bancorp.....	3,417	86,348

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
Bank of NT Butterfield			Citizens Financial		
& Son Ltd.....	6,684	\$ 245,236	Services, Inc.....	296	\$ 18,127
Bank OZK.....	25,115	1,275,591	City Holding Co.....	1,843	217,714
Bank7 Corp.....	1,559	66,975	Civista Bancshares,		
BankFinancial Corp.....	3,100	41,788	Inc.....	3,868	85,328
BankUnited, Inc.....	15,753	647,606	CNB Financial Corp.....	4,521	114,381
Bankwell Financial			CNO Financial Group,		
Group, Inc.....	1,826	56,935	Inc.....	21,516	859,349
Banner Corp.....	7,043	497,729	* Coastal Financial		
Bar Harbor			Corp.....	1,706	152,141
Bankshares.....	4,147	131,377	Colony Bankcorp, Inc...	4,760	80,206
BayCom Corp.....	3,607	100,960	Columbia Banking		
BCB Bancorp, Inc.....	4,329	46,883	System, Inc.....	34,865	972,734
Berkshire Hills			* Columbia Financial,		
Bancorp, Inc.....	12,095	355,714	Inc.....	13,551	200,419
* Blue Foundry Bancorp..	4,624	45,084	Comerica, Inc.....	26,109	1,757,658
* Blue Ridge			Commerce		
Bankshares, Inc.....	16,260	54,796	Bancshares, Inc.....	12,487	834,132
BOK Financial Corp.....	12,691	1,401,340	Community Financial		
Bread Financial			System, Inc.....	7,427	486,691
Holdings, Inc.....	9,879	625,637	Community Trust		
* Bridgewater			Bancorp, Inc.....	5,338	285,636
Bankshares, Inc.....	5,951	84,028	Community West		
* Brighthouse Financial,			Bankshares.....	3,839	74,822
Inc.....	14,152	873,320	ConnectOne Bancorp,		
Brookline Bancorp,			Inc.....	10,514	266,425
Inc.....	19,919	243,609	* Consumer Portfolio		
Burke & Herbert			Services, Inc.....	5,067	60,095
Financial Services			* CrossFirst Bankshares,		
Corp.....	1,631	104,890	Inc.....	12,402	201,408
Business First			Cullen/Frost Bankers,		
Bankshares, Inc.....	6,189	167,041	Inc.....	10,846	1,511,932
Byline Bancorp, Inc.....	9,356	274,505	* Customers Bancorp,		
C&F Financial Corp.....	728	55,634	Inc.....	6,486	369,572
Cadence Bank.....	41,688	1,467,418	CVB Financial Corp.....	33,015	688,033
* California BanCorp.....	1,658	27,523	Diamond Hill		
Camden National			Investment Group,		
Corp.....	3,347	151,820	Inc.....	203	30,458
Capital Bancorp, Inc...	2,331	72,308	DigitalBridge Group,		
Capital City Bank			Inc.....	15,355	168,444
Group, Inc.....	5,210	192,197	Dime Community		
Capitol Federal			Bancshares, Inc.....	10,819	337,877
Financial, Inc.....	30,094	179,059	Donegal Group, Inc.		
* Carter Bankshares,			(DGICA US),		
Inc.....	6,178	108,856	Class A.....	7,840	116,267
Cass Information			Eagle Bancorp		
Systems, Inc.....	2,575	106,064	Montana, Inc.....	1,400	21,560
Cathay General			Eagle Bancorp, Inc.....	6,488	170,050
Bancorp.....	18,524	879,705	East West Bancorp,		
Central Pacific			Inc.....	21,537	2,217,665
Financial Corp.....	7,383	220,678	Eastern Bankshares,		
Chemung Financial			Inc.....	41,855	768,458
Corp.....	1,081	54,645	* eHealth, Inc.....	4,688	46,599
ChoiceOne Financial			Employers Holdings,		
Services, Inc.....	493	16,520	Inc.....	7,389	363,243
Citizens & Northern			Enact Holdings, Inc.....	14,464	488,594
Corp.....	3,770	80,414			

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
* Encore Capital Group, Inc.....	5,233	\$ 259,034	First Interstate BancSystem, Inc., Class A.....	19,616	\$ 646,347
* Enova International, Inc.....	9,073	1,019,079	First Merchants Corp....	11,719	520,792
* Enstar Group Ltd.....	1,017	332,549	First Mid Bancshares, Inc.....	4,899	185,819
Enterprise Bancorp, Inc.....	2,368	100,237	First Northwest Bancorp.....	1,286	14,082
Enterprise Financial Services Corp.....	7,601	454,844	First of Long Island Corp.....	5,557	72,241
Equity Bancshares, Inc., Class A.....	4,772	208,059	First United Corp.....	1,585	51,639
Esquire Financial Holdings, Inc.....	1,620	144,779	* First Western Financial, Inc.....	1,560	32,916
Essent Group Ltd.....	23,911	1,392,816	FirstCash Holdings, Inc.....	1,697	185,228
Evans Bancorp, Inc.....	1,450	62,872	Five Star Bancorp.....	1,724	52,427
* EZCORP, Inc., Class A.....	16,554	198,814	Flushing Financial Corp.....	8,161	113,846
F&G Annuities & Life, Inc.....	3,011	138,235	FNB Corp.....	80,047	1,255,937
Farmers & Merchants Bancorp, Inc.....	2,596	70,533	# Franklin Resources, Inc.....	63,780	1,418,467
Farmers National Banc Corp.....	7,927	109,076	FS Bancorp, Inc.....	2,327	94,104
FB Financial Corp.....	8,823	465,943	Fulton Financial Corp...	38,863	790,473
Federal Agricultural Mortgage Corp. (AGM US), Class C..	1,949	385,473	* FVCBankcorp, Inc.....	731	8,823
Fidelis Insurance Holdings Ltd.....	1,467	24,206	* Genworth Financial, Inc.....	110,404	798,221
* Finance of America Cos., Inc., Class A...	536	13,379	German American Bancorp, Inc.....	6,638	274,349
Financial Institutions, Inc.....	4,235	111,677	Glacier Bancorp, Inc....	2,279	113,198
First American Financial Corp.....	20,521	1,297,338	Globe Life, Inc.....	11,732	1,432,360
First BanCorp.....	40,277	836,151	Great Southern Bancorp, Inc.....	3,335	196,065
First Bancorp, Inc.....	2,747	70,982	* Green Dot Corp., Class A.....	10,197	90,447
First Bancorp/Southern Pines NC.....	8,383	369,942	* Greenlight Capital Re Ltd., Class A.....	9,735	131,423
First Bancshares, Inc....	6,738	258,402	Guaranty Bancshares, Inc.....	2,732	112,313
First Bank.....	5,876	89,374	Hancock Whitney Corp.....	19,027	1,136,673
First Busey Corp.....	12,960	314,669	Hanmi Financial Corp...	8,841	212,361
First Business Financial Services, Inc.....	2,501	129,202	HarborOne Bancorp, Inc.....	9,845	107,015
First Commonwealth Financial Corp.....	21,455	357,869	HBT Financial, Inc.....	5,527	134,417
First Community Bankshares, Inc.....	4,987	216,286	HCI Group, Inc.....	871	106,201
First Community Corp...	600	15,558	Heartland Financial USA, Inc.....	9,144	591,342
First Financial Bancorp.....	25,997	728,436	Heritage Commerce Corp.....	13,437	130,205
First Financial Corp.....	3,398	163,750	Heritage Financial Corp.....	7,764	199,535
First Foundation, Inc....	14,504	74,696	* Heritage Insurance Holdings, Inc.....	7,900	86,979
First Hawaiian, Inc.....	25,058	692,102	Hingham Institution For Savings.....	293	74,788
First Horizon Corp.....	98,822	2,163,214	* Hippo Holdings, Inc....	4,803	134,484
First Internet Bancorp...	2,330	75,888	Home Bancorp, Inc.....	2,324	116,665

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
Home BancShares, Inc.....	46,188	\$1,394,416	MVB Financial Corp.....	2,600	\$ 50,726
* HomeStreet, Inc.....	3,100	31,217	National Bank Holdings Corp., Class A.....	7,887	340,166
HomeTrust Bancshares, Inc.....	3,920	144,138	National Bankshares, Inc.....	833	24,482
Hope Bancorp, Inc.....	25,287	294,846	Navient Corp.....	31,054	424,508
Horace Mann Educators Corp.....	7,720	298,224	NBT Bancorp, Inc.....	9,615	457,962
Horizon Bancorp, Inc....	10,969	184,170	* NCR Atleos Corp.....	2,364	75,317
Independent Bank Corp. (IBCP US).....	6,289	228,920	Nelnet, Inc., Class A....	6,405	705,639
Independent Bank Corp. (INDB US).....	9,144	614,111	Nicolet Bankshares, Inc.....	3,733	418,581
International Bancshares Corp.....	14,332	944,335	* NMI Holdings, Inc.....	22,575	871,847
Invesco Ltd.....	67,497	1,297,967	Northeast Bank.....	2,260	228,712
Investar Holding Corp...	2,295	43,766	Northeast Community Bancorp, Inc.....	3,060	75,888
Investors Title Co.....	499	112,450	Northfield Bancorp, Inc.....	10,583	123,504
Jackson Financial, Inc., Class A.....	18,669	1,759,367	Northrim BanCorp, Inc.....	1,563	133,058
James River Group Holdings Ltd.....	4,747	22,691	Northwest Bancshares, Inc.....	31,243	412,720
Janus Henderson Group PLC.....	35,256	1,584,052	Norwood Financial Corp.....	406	10,808
Jefferies Financial Group, Inc.....	17,353	1,334,272	Oak Valley Bancorp. ...	1,180	30,527
Kearny Financial Corp.....	13,977	96,441	OceanFirst Financial Corp.....	16,078	288,761
Kemper Corp.....	13,896	933,533	OFG Bancorp.....	12,504	534,046
* Kingstone Cos., Inc.....	2,445	41,541	Old National Bancorp..	73,420	1,751,067
Lakeland Financial Corp.....	3,400	231,336	Old Republic International Corp...	55,350	2,024,703
LCNB Corp.....	2,465	38,109	Old Second Bancorp, Inc.....	9,604	180,459
* LendingClub Corp.....	22,741	306,776	OneMain Holdings, Inc.....	25,377	1,409,439
Live Oak Bancshares, Inc.....	7,833	277,993	* Onity Group, Inc.....	2,286	82,570
MainStreet Bancshares, Inc.....	866	14,384	OP Bancorp.....	4,129	54,833
Mercantile Bank Corp...	4,671	227,992	* Oportun Financial Corp.....	6,699	30,815
Merchants Bancorp.....	9,013	377,915	Oppenheimer Holdings, Inc., Class A.....	2,246	154,570
Mercury General Corp.....	11,290	562,694	Orange County Bancorp, Inc.....	1,392	36,011
Meridian Corp.....	1,862	31,133	Origin Bancorp, Inc....	6,286	238,365
Metrocity Bankshares, Inc.....	3,571	110,201	Orrstown Financial Services, Inc.....	5,375	195,328
* Metropolitan Bank Holding Corp.....	2,679	171,804	* Oscar Health, Inc., Class A.....	35,645	591,707
MGIC Investment Corp.....	60,822	1,553,394	Pacific Premier Bancorp, Inc.....	20,144	521,730
Mid Penn Bancorp, Inc.....	3,685	110,992	Parke National Corp.....	3,707	629,115
Midland States Bancorp, Inc.....	5,990	115,367	Parke Bancorp, Inc....	2,375	48,070
MidWestOne Financial Group, Inc.....	3,713	117,442	Pathward Financial, Inc.....	5,084	405,347
* Mr. Cooper Group, Inc.....	10,331	1,072,461	* Paysafe Ltd.....	13,319	258,389
			PCB Bancorp.....	3,867	74,594

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
Peapack-Gladstone Financial Corp.....	4,526	\$ 143,248	* Security National Financial Corp., Class A.....	2,842	\$ 35,156
Penns Woods Bancorp, Inc.....	1,210	36,820	* Selectquote, Inc.....	34,717	149,630
PennyMac Financial Services, Inc.....	11,920	1,247,905	Shore Bancshares, Inc.....	7,289	119,175
Peoples Bancorp of North Carolina, Inc....	700	19,943	Sierra Bancorp.....	4,635	139,699
Peoples Bancorp, Inc....	8,185	267,240	Simmons First National Corp., Class A.....	27,763	630,775
Peoples Financial Services Corp.....	2,077	106,903	* SiriusPoint Ltd.....	42,599	620,241
Pinnacle Financial Partners, Inc.....	15,538	1,938,676	* Skyward Specialty Insurance Group, Inc.....	3,323	147,142
* Ponce Financial Group, Inc.....	7,900	104,833	SLM Corp.....	24,003	669,924
Popular, Inc.....	14,542	1,496,953	SmartFinancial, Inc.....	4,132	145,694
* PRA Group, Inc.....	8,814	194,878	* SoFi Technologies, Inc.....	91,974	1,451,350
Preferred Bank.....	3,603	329,170	South Plains Financial, Inc.....	3,123	112,209
Premier Financial Corp.....	7,771	216,267	* Southern First Bancshares, Inc.....	1,200	44,160
Primis Financial Corp...	6,655	73,804	Southern Missouri Bancorp, Inc.....	2,534	149,962
Princeton Bancorp, Inc.....	25	763	Southern States Bancshares, Inc.....	1,582	52,016
* ProAssurance Corp....	11,478	171,711	Southside Bancshares, Inc.....	5,695	178,994
PROG Holdings, Inc....	231	9,875	SouthState Corp.....	22,551	2,381,160
Prosperity Bancshares, Inc.....	18,803	1,504,240	Stellar Bancorp, Inc....	7,456	211,750
* Provident Bancorp, Inc.....	3,770	44,147	Stewart Information Services Corp.....	6,712	437,555
Provident Financial Services, Inc.....	29,907	555,373	Stock Yards Bancorp, Inc.....	3,787	279,140
QCR Holdings, Inc.....	4,338	337,323	* StoneX Group, Inc.....	6,135	671,905
Radian Group, Inc.....	31,438	1,069,521	Synovus Financial Corp.....	28,653	1,616,602
RBB Bancorp.....	4,729	88,952	Territorial Bancorp, Inc.....	1,638	14,791
Red River Bancshares, Inc.....	1,569	87,550	* Texas Capital Bancshares, Inc.....	12,830	1,012,929
Regional Management Corp.....	2,260	80,885	TFS Financial Corp.....	24,338	333,917
Reinsurance Group of America, Inc.....	1,304	297,129	* Third Coast Bancshares, Inc.....	1,729	62,330
RenaissanceRe Holdings Ltd.....	6,405	1,489,675	Timberland Bancorp, Inc.....	2,200	66,044
Renasant Corp.....	15,036	584,600	Tiptree, Inc.....	10,446	209,338
* Repay Holdings Corp...	21,002	156,885	Tompkins Financial Corp.....	2,820	197,597
Republic Bancorp, Inc., Class A.....	4,245	277,835	Towne Bank.....	16,686	596,858
Richmond Mutual BanCorp, Inc.....	550	7,931	TriCo Bancshares.....	6,714	294,543
Riverview Bancorp, Inc.....	4,900	27,636	* Triumph Financial, Inc..	3,826	294,832
S&T Bancorp, Inc.....	9,881	389,707	TrustCo Bank Corp....	5,545	178,327
Safety Insurance Group, Inc.....	3,227	254,965	Trustmark Corp.....	12,450	466,875
Sandy Spring Bancorp, Inc.....	7,206	243,779	UMB Financial Corp....	7,051	831,313
Seacoast Banking Corp. of Florida.....	18,358	522,285	United Bankshares, Inc.....	29,783	1,146,645

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			HEALTH CARE — (Continued)		
United Community			* Addus HomeCare		
Banks, Inc.....	25,443	\$ 843,944	Corp.....	4,928	\$ 616,788
United Fire Group,			* Adverum		
Inc.....	5,293	131,319	Biotechnologies,		
Unity Bancorp, Inc.....	2,451	118,506	Inc.....	2,863	12,082
Universal Insurance			* Alector, Inc.....	7,785	12,923
Holdings, Inc.....	7,418	143,464	* Aligos Therapeutics,		
Univest Financial			Inc.....	960	24,768
Corp.....	8,024	243,849	* Allogene Therapeutics,		
Unum Group.....	41,877	3,193,121	Inc.....	34,225	61,605
USCB Financial			* Amedisys, Inc.....	5,253	485,903
Holdings, Inc.....	1,170	22,207	* AMN Healthcare		
Valley National			Services, Inc.....	4,966	136,664
Bancorp.....	94,474	971,193	* Amphastar		
* Velocity Financial, Inc...	3,648	67,634	Pharmaceuticals,		
Veritex Holdings, Inc....	10,667	285,876	Inc.....	6,571	229,131
Virginia National			* Amylyx		
Bankshares Corp.....	813	29,642	Pharmaceuticals,		
Virtus Investment			Inc.....	4,838	17,659
Partners, Inc.....	1,211	241,595	* AngioDynamics, Inc....	10,541	120,273
WaFd, Inc.....	17,936	532,340	* ANI Pharmaceuticals,		
Walker & Dunlop, Inc...	5,003	480,638	Inc.....	2,976	174,513
Washington Trust			* Anika Therapeutics,		
Bancorp, Inc.....	4,693	153,790	Inc.....	3,278	55,923
Waterstone Financial,			* Annexon, Inc.....	14,161	54,378
Inc.....	3,929	53,984	* Arcturus Therapeutics		
Webster Financial			Holdings, Inc.....	2,347	39,829
Corp.....	31,614	1,904,427	* Artivion, Inc.....	1,364	42,229
WesBanco, Inc.....	18,296	641,092	* Astrana Health, Inc....	2,038	75,141
West BanCorp, Inc.....	4,789	105,023	* Atea Pharmaceuticals,		
Westamerica BanCorp..	3,878	200,725	Inc.....	21,815	66,754
Western Alliance			* Aura Biosciences, Inc...	3,136	24,618
Bancorp.....	21,684	1,905,373	* Avanos Medical, Inc....	12,901	222,155
Western New England			* Avidity Biosciences,		
Bancorp, Inc.....	5,200	48,984	Inc.....	9,060	298,346
Westwood Holdings			* Azenta, Inc.....	15,168	819,830
Group, Inc.....	546	8,403	* Bio-Rad Laboratories,		
White Mountains			Inc., Class A.....	4,541	1,638,756
Insurance Group			* Black Diamond		
Ltd.....	584	1,128,557	Therapeutics, Inc....	8,396	21,998
Wintrust Financial			* Brookdale Senior		
Corp.....	15,229	1,992,105	Living, Inc.....	30,484	141,141
* World Acceptance			* Castle Biosciences,		
Corp.....	1,270	179,273	Inc.....	6,750	190,823
WSFS Financial Corp...	14,092	789,152	* Certara, Inc.....	53,118	755,869
Zions Bancorp NA.....	33,088	1,914,472	* Charles River		
TOTAL FINANCIALS.....		<u>143,561,115</u>	Laboratories		
HEALTH CARE — (7.6%)			International, Inc.....	9,443	1,555,829
* 2seventy bio, Inc.....	10,426	27,733	Concentra Group		
* 89bio, Inc.....	4,019	38,582	Holdings Parent,		
* Acadia Healthcare Co.,			Inc.....	7,504	174,918
Inc.....	9,818	442,890	CONMED Corp.....	4,230	303,629
* Accolade, Inc.....	24,300	167,427	* CRISPR Therapeutics		
* ACELYRIN, Inc.....	5,542	10,918	AG.....	635	26,410
* AdaptHealth Corp.....	23,246	251,522	* Cross Country		
			Healthcare, Inc.....	9,662	176,042
			* CryoPort, Inc.....	9,739	73,432

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)			HEALTH CARE — (Continued)		
* Cullinan Therapeutics, Inc.....	17,497	\$ 184,768	* Kodiak Sciences, Inc....	8,592	\$ 54,989
* Definitive Healthcare Corp.....	14,547	70,698	* Kura Oncology, Inc.....	9,492	75,082
* Dentsply Sirona, Inc....	34,817	687,984	* LENSAR, Inc.....	858	9,524
* Design Therapeutics, Inc.....	5,303	25,720	* LifeStance Health Group, Inc.....	20,669	164,732
* DocGo, Inc.....	7,967	38,959	* Ligand Pharmaceuticals, Inc.....	3,614	421,212
* Dynavax Technologies Corp.....	15,134	197,499	* LivaNova PLC.....	1,776	88,711
* Editas Medicine, Inc....	16,985	22,250	* MacroGenics, Inc.....	1,996	5,988
* Elanco Animal Health, Inc.....	49,960	601,019	* MaxCyte, Inc.....	22,438	101,195
* Electromed, Inc.....	753	25,903	* Monte Rosa Therapeutics, Inc....	8,803	58,628
* Emergent BioSolutions, Inc.....	10,065	113,231	* Myriad Genetics, Inc....	18,900	239,463
* Enanta Pharmaceuticals, Inc.....	1,894	9,678	* National HealthCare Corp.....	4,992	512,529
* Enhabit, Inc.....	14,914	125,278	* Neogen Corp.....	46,914	537,634
* Enovis Corp.....	13,478	633,196	* Neumora Therapeutics, Inc.....	16,157	31,183
* Entrada Therapeutics, Inc.....	5,442	73,140	* Nkarta, Inc.....	16,547	38,720
* Envista Holdings Corp.....	36,712	753,330	* Nuvation Bio, Inc.....	25,819	59,642
* Erasca, Inc.....	40,267	76,105	* Olema Pharmaceuticals, Inc.....	11,243	68,695
* Evolent Health, Inc., Class A.....	16,409	171,474	*» OmniAb, Inc. (2200963D US).....	907	0
* Fate Therapeutics, Inc.....	33,678	43,781	*» OmniAb, Inc. (2200964D US).....	907	0
* FONAR Corp.....	1,044	16,443	* OmniAb, Inc. (OABI UQ).....	30,768	99,073
* Fulcrum Therapeutics, Inc.....	9,621	38,099	* Omnicell, Inc.....	9,867	443,916
* Fulgent Genetics, Inc..	7,571	125,981	* OptimizeRx Corp.....	4,689	26,024
* GoodRx Holdings, Inc., Class A.....	11,452	54,626	* Option Care Health, Inc.....	24,169	747,306
* Harvard Bioscience, Inc.....	8,951	15,306	* OraSure Technologies, Inc.....	20,002	80,408
* Health Catalyst, Inc....	14,727	82,913	* Organogenesis Holdings, Inc.....	30,657	112,818
* HealthStream, Inc.....	7,384	241,088	* ORIC Pharmaceuticals, Inc.....	2,838	29,572
* ICU Medical, Inc.....	3,032	498,340	* Orthofix Medical, Inc....	6,221	114,031
* InfuSystem Holdings, Inc.....	3,612	29,221	* OrthoPediatrics Corp....	6,213	149,112
* Innoviva, Inc.....	23,400	436,176	* Owens & Minor, Inc....	22,914	326,295
* Inogen, Inc.....	6,700	78,323	* Pacira BioSciences, Inc.....	12,421	327,045
* Instil Bio, Inc.....	1,129	25,132	* Patterson Cos., Inc....	22,500	696,375
* Integer Holdings Corp..	8,105	1,152,693	*†† PDL BioPharma, Inc....	11,311	6,560
* Integra LifeSciences Holdings Corp.....	18,618	485,930	* Pediatrix Medical Group, Inc.....	14,968	209,253
* Intellia Therapeutics, Inc.....	18,157	187,380	* Performant Healthcare, Inc.....	9,825	23,187
* iTeos Therapeutics, Inc.....	9,434	71,132	* Perrigo Co. PLC.....	32,978	821,482
* Jazz Pharmaceuticals PLC.....	11,155	1,387,347	* Phibro Animal Health Corp., Class A.....	5,400	117,774
* Kewaunee Scientific Corp.....	778	50,025	* Pliant Therapeutics, Inc.....	10,435	112,176
			* Premier, Inc., Class A...	25,991	588,956

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)			HEALTH CARE — (Continued)		
* Prestige Consumer Healthcare, Inc.....	8,568	\$ 657,765	* Ventyx Biosciences, Inc.....	4,919	\$ 9,887
* Progyny, Inc.....	5,278	122,291	* Veracyte, Inc.....	18,518	842,199
* Puma Biotechnology, Inc.....	10,275	29,695	* Viartis, Inc.....	269,506	3,040,028
* Quanterix Corp.....	7,488	68,815	* Vir Biotechnology, Inc...	25,308	263,203
* QuidelOrtho Corp.....	8,281	359,892	* Voyager Therapeutics, Inc.....	13,775	75,074
* Quipt Home Medical Corp.....	6,574	21,234	* Xencor, Inc.....	10,017	183,111
* REGENXBIO, Inc.....	11,500	92,805	* Zimvie, Inc.....	5,631	77,933
* Relay Therapeutics, Inc.....	26,222	117,212	* Zymeworks, Inc.....	17,488	255,325
* Revvity, Inc.....	7,965	1,004,625	TOTAL HEALTH CARE.....		38,370,012
* Sage Therapeutics, Inc.....	7,424	53,824	INDUSTRIALS — (18.0%)		
* Sagimet Biosciences, Inc., Class A.....	4,432	19,501	* 3D Systems Corp.....	5,391	19,408
#* Sana Biotechnology, Inc.....	33,962	109,358	* AAR Corp.....	11,705	793,131
Select Medical Holdings Corp.....	24,643	484,728	* ABM Industries, Inc.....	17,763	947,834
#* Semler Scientific, Inc....	1,882	97,789	* ACCO Brands Corp.....	28,063	147,611
* Sensus Healthcare, Inc.....	2,727	22,457	* Acme United Corp.....	800	29,000
* SIGA Technologies, Inc.....	9,713	58,084	* Acuity Brands, Inc.....	4,242	1,409,998
* Simulations Plus, Inc....	2,379	81,647	* AerSale Corp.....	3,512	23,776
* Solid Biosciences, Inc..	5,367	17,067	* AGCO Corp.....	16,926	1,767,582
* STAAR Surgical Co.....	3,197	77,335	* Air Lease Corp.....	37,705	1,741,971
* Supernus Pharmaceuticals, Inc.....	10,930	419,384	* Alamo Group, Inc.....	3,558	660,222
* Surgery Partners, Inc...	26,469	674,695	* Albany International Corp., Class A.....	2,522	203,652
* Sutro Biopharma, Inc....	11,860	22,771	* Alight, Inc., Class A....	124,595	853,476
* Tactile Systems Technology, Inc.....	4,369	76,501	* Allient, Inc.....	4,747	119,672
* Tango Therapeutics, Inc.....	11,693	34,845	* Alpha Pro Tech Ltd....	1,796	9,609
* Teladoc Health, Inc.....	27,118	275,519	* Alta Equipment Group, Inc.....	6,851	50,012
* Tenet Healthcare Corp.....	3,778	532,282	* Ameresco, Inc., Class A.....	8,612	194,890
* Terns Pharmaceuticals, Inc.....	19,433	86,671	* American Woodmark Corp.....	4,932	384,006
* TruBridge, Inc.....	4,455	110,573	* API Group Corp.....	651	24,836
* TScan Therapeutics, Inc.....	5,878	15,106	* Apogee Enterprises, Inc.....	6,087	310,559
* U.S. Physical Therapy, Inc.....	1,361	120,734	* ArcBest Corp.....	7,233	691,547
* Universal Health Services, Inc., Class B.....	8,269	1,559,203	* Arcosa, Inc.....	13,644	1,382,137
* Utah Medical Products, Inc.....	718	43,963	* Argan, Inc.....	3,568	488,102
* Vanda Pharmaceuticals, Inc.....	17,253	76,086	* Aris Water Solutions, Inc., Class A.....	5,934	151,495
* Varex Imaging Corp.....	11,638	159,906	* Astec Industries, Inc....	5,997	209,355
			* Astronics Corp. (ATRO US).....	8,264	146,273
			* Asure Software, Inc....	5,807	68,639
			* Atkore, Inc.....	1,500	122,160
			* AZZ, Inc.....	6,573	563,898
			* Beacon Roofing Supply, Inc.....	3,059	362,002
			* BGSF, Inc.....	1,600	8,368
			* BlueLinx Holdings, Inc.....	2,911	313,748
			* Boise Cascade Co.....	11,682	1,473,801
			* Bowman Consulting Group Ltd.....	3,379	85,928
			* Brady Corp., Class A...	9,439	703,111

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)			INDUSTRIALS — (Continued)		
* BrightView Holdings, Inc.....	24,156	\$ 380,699	Gorman-Rupp Co.....	5,466	\$ 209,785
* CACI International, Inc., Class A.....	3,122	1,205,904	* Graham Corp.....	3,300	149,886
* Cadeler AS (CDLR US), ADR.....	1,975	41,297	Granite Construction, Inc.....	7,628	672,332
* Chart Industries, Inc....	4,360	922,532	* Great Lakes Dredge & Dock Corp.....	21,061	231,460
Civeo Corp.....	3,828	90,111	Greenbrier Cos., Inc....	9,305	616,549
#* Clarivate PLC.....	93,048	504,320	* GXO Logistics, Inc.....	2,132	96,899
CNH Industrial NV.....	291,438	3,753,721	H&E Equipment Services, Inc.....	4,420	392,010
Columbus McKinnon Corp.....	8,005	291,542	* Hayward Holdings, Inc.....	33,896	510,474
* Commercial Vehicle Group, Inc.....	6,639	13,876	* Healthcare Services Group, Inc.....	17,632	195,539
Concrete Pumping Holdings, Inc.....	13,849	117,163	Heartland Express, Inc.....	21,797	249,358
* Conduent, Inc.....	55,327	219,095	Heidrick & Struggles International, Inc.....	7,441	345,932
Covenant Logistics Group, Inc.....	6,408	177,566	Helios Technologies, Inc.....	6,412	286,039
* Custom Truck One Source, Inc.....	36,203	184,273	Herc Holdings, Inc.....	116	23,659
Deluxe Corp.....	12,913	299,452	Hexcel Corp.....	1,212	79,022
* Distribution Solutions Group, Inc.....	3,023	97,492	Hillenbrand, Inc.....	15,750	535,343
* DLH Holdings Corp.....	2,945	22,088	* Hillman Solutions Corp.....	46,577	465,770
* DNOW, Inc.....	35,551	528,999	HNI Corp.....	9,979	497,453
Douglas Dynamics, Inc.....	3,383	87,451	Hub Group, Inc., Class A.....	16,106	718,489
* Ducommun, Inc.....	5,134	351,063	* Hudson Global, Inc....	783	10,069
Dun & Bradstreet Holdings, Inc.....	113,758	1,399,223	* Hudson Technologies, Inc.....	13,777	79,907
* DXP Enterprises, Inc....	5,281	534,912	Huntington Ingalls Industries, Inc.....	6,099	1,203,089
Eastern Co.....	1,614	43,610	Hurco Cos., Inc.....	1,672	35,931
EnerSys.....	6,535	634,352	* Hylion Holdings Corp...	29,726	69,856
Ennis, Inc.....	8,289	171,997	Hyster-Yale, Inc.....	2,887	154,224
Enpro, Inc.....	5,896	1,094,887	* IBEX Holdings Ltd.....	3,896	85,751
* Enviri Corp.....	21,148	202,598	ICF International, Inc....	3,802	443,731
Esab Corp.....	4,486	555,546	Insteel Industries, Inc...	6,591	189,096
ESCO Technologies, Inc.....	6,267	831,882	Interface, Inc.....	18,398	455,534
Espey Mfg. & Electronics Corp.....	439	12,498	* Janus International Group, Inc.....	22,834	189,294
EVI Industries, Inc.....	201	3,485	JBT Marel Corp.....	2,318	308,294
#* First Advantage Corp....	34,510	651,549	* JELD-WEN Holding, Inc.....	22,738	202,823
Flowserve Corp.....	4,745	297,132	Kelly Services, Inc., Class A.....	9,787	137,801
* Forrester Research, Inc.....	4,277	65,224	Kennametal, Inc.....	26,704	639,561
FTAI Infrastructure, Inc.....	17,250	121,095	* Kirby Corp.....	5,214	569,108
* Gates Industrial Corp. PLC.....	84,425	1,746,753	Knight-Swift Transportation Holdings, Inc.....	4,008	228,817
GATX Corp.....	7,870	1,302,249	Korn Ferry.....	15,978	1,130,124
* Gencor Industries, Inc..	3,292	50,664	* Kratos Defense & Security Solutions, Inc.....	6,719	224,213
Genpact Ltd.....	25,350	1,234,291			
* Gibraltar Industries, Inc.....	7,371	452,358			
Global Industrial Co....	5,294	130,815			
* GMS, Inc.....	9,637	812,785			

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)			INDUSTRIALS — (Continued)		
* L.B. Foster Co.,			* Resideo Technologies,		
Class A.....	3,570	\$ 99,353	Inc.....	38,183	\$ 859,881
Lindsay Corp.....	695	93,262	Resources Connection,		
LSI Industries, Inc.....	6,900	145,383	Inc.....	9,959	83,656
Luxfer Holdings PLC....	7,317	103,536	REV Group, Inc.....	16,236	563,389
* Manitowoc Co., Inc.....	10,482	104,715	Rush Enterprises, Inc.		
ManpowerGroup, Inc....	12,269	738,839	(RUSHA US),		
Marten Transport Ltd....	17,151	264,125	Class A.....	14,102	856,696
* Mastech Digital, Inc.....	560	7,823	Rush Enterprises, Inc.		
* Masterbrand, Inc.....	35,086	607,690	(RUSHB US),		
* Matrix Service Co.....	9,821	133,173	Class B.....	3,723	213,402
Matson, Inc.....	8,211	1,164,730	Ryder System, Inc.....	9,770	1,557,436
Matthews International			Schneider National,		
Corp., Class A.....	8,137	227,755	Inc., Class B.....	29,545	878,964
Maximus, Inc.....	7,307	550,144	Sensata Technologies		
* Mayville Engineering			Holding PLC.....	33,875	920,045
Co., Inc.....	6,491	102,882	Shyft Group, Inc.....	7,815	93,858
McGrath RentCorp.....	4,406	540,484	* Skillsoft Corp.....	600	18,000
* Mercury Systems, Inc....	14,439	601,962	Standex International		
* Middleby Corp.....	8,362	1,431,073	Corp.....	560	102,312
Miller Industries, Inc....	3,650	240,791	Stanley Black &		
MillerKnoll, Inc.....	19,276	432,553	Decker, Inc.....	18,888	1,663,466
* Mistras Group, Inc.....	10,831	107,444	Steelcase, Inc.,		
* Montrose			Class A.....	24,785	284,532
Environmental			* Stratasys Ltd.....	2,251	20,957
Group, Inc.....	4,218	87,819	* Sunrun, Inc.....	46,556	421,332
* MRC Global, Inc.....	17,929	263,198	* TaskUS, Inc., Class A...	4,974	81,822
MSC Industrial Direct			* Taylor Devices, Inc.....	698	23,313
Co., Inc., Class A....	2,496	200,703	Tennant Co.....	2,596	222,010
Mueller Industries, Inc..	18,103	1,425,611	Terex Corp.....	15,868	763,092
* MYR Group, Inc.....	2,928	414,517	* Thermon Group		
NL Industries, Inc.....	5,312	40,902	Holdings, Inc.....	10,515	291,055
* NN, Inc.....	10,605	32,239	Timken Co.....	13,601	1,091,752
* Northwest Pipe Co.....	3,517	170,082	* Titan International, Inc..	18,619	164,406
* NV5 Global, Inc.....	13,957	262,950	* Titan Machinery, Inc....	5,709	106,872
nVent Electric PLC.....	355	23,107	* Transcat, Inc.....	302	23,260
* OPENLANE, Inc.....	33,467	679,715	Trinity Industries, Inc....	19,799	748,996
* Orion Group Holdings,			* TrueBlue, Inc.....	9,044	73,709
Inc.....	9,300	73,284	TTEC Holdings, Inc.....	7,241	27,371
Oshkosh Corp.....	15,496	1,803,734	* Tutor Perini Corp.....	13,959	336,272
* PAMT Corp.....	4,920	78,769	Twin Disc, Inc.....	4,046	45,679
Park Aerospace Corp...	5,583	80,898	UFP Industries, Inc.....	12,828	1,483,558
Park-Ohio Holdings			* U-Haul Holding Co.		
Corp.....	3,791	94,320	(UHAL US).....	4,292	312,758
* Paycor HCM, Inc.....	14,177	313,737	U-Haul Holding Co.		
* Planet Labs PBC.....	53,622	327,094	(UHAL/B US).....	30,813	1,994,834
Powell Industries, Inc..	202	48,436	* Ultralife Corp.....	4,895	37,104
Preformed Line			UniFirst Corp.....	3,714	795,984
Products Co.....	1,615	242,961	Universal Logistics		
Primoris Services			Holdings, Inc.....	6,352	280,885
Corp.....	16,168	1,241,217	* V2X, Inc.....	5,928	309,027
* Proto Labs, Inc.....	6,849	285,809	Vestis Corp.....	24,423	341,434
Quad/Graphics, Inc....	5,000	33,600	Virco Mfg. Corp.....	2,762	30,106
Quanex Building			* VirTra, Inc.....	1,814	11,555
Products Corp.....	10,484	220,164	VSE Corp.....	3,708	379,514
* Radiant Logistics, Inc...	14,977	105,139	Wabash National		
Regal Rexnord Corp....	14,086	2,235,871	Corp.....	11,785	183,846

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)			INFORMATION TECHNOLOGY — (Continued)		
WESCO International, Inc.....	13,716	\$ 2,537,460	* DoubleVerify Holdings, Inc.....	23,135	\$ 476,812
* Willdan Group, Inc.....	4,998	176,654	* DXC Technology Co....	46,314	1,005,940
Willis Lease Finance Corp.....	977	189,460	* E2open Parent Holdings, Inc.....	73,021	192,045
TOTAL INDUSTRIALS.....		<u>90,818,887</u>	* Eastman Kodak Co....	16,440	121,492
INFORMATION TECHNOLOGY — (9.8%)			* eGain Corp.....	5,430	33,123
* 8x8, Inc.....	28,880	80,864	* ePlus, Inc.....	6,380	509,762
* 908 Devices, Inc.....	8,901	22,252	* EverCommerce, Inc....	1,016	10,302
* ADTRAN Holdings, Inc.....	6,238	64,688	* Everspin Technologies, Inc.....	6,741	41,255
* Aeva Technologies, Inc.....	6,546	27,755	* FARO Technologies, Inc.....	5,505	174,619
* Akamai Technologies, Inc.....	9,762	975,224	* Fastly, Inc., Class A....	34,331	359,446
* Alpha & Omega Semiconductor Ltd....	7,380	283,540	* Flex Ltd.....	60,045	2,500,874
Amdocs Ltd.....	18,656	1,645,273	* Grid Dynamics Holdings, Inc.....	12,736	287,706
Amkor Technology, Inc.....	66,375	1,633,489	* Ichor Holdings Ltd.....	10,822	297,172
* Amtech Systems, Inc....	200	1,010	* Identiv, Inc.....	2,730	9,446
* Arrow Electronics, Inc...	18,498	2,155,942	* Immersion Corp.....	1,208	10,111
* ASGN, Inc.....	9,795	864,017	#* indie Semiconductor, Inc., Class A.....	25,219	103,398
* Aspen Technology, Inc.....	7,363	1,940,519	Information Services Group, Inc.....	17,853	54,630
* AstroNova, Inc.....	670	7,772	* Insight Enterprises, Inc.....	2,067	357,074
* Aviat Networks, Inc....	2,896	55,169	* inTEST Corp.....	3,000	27,450
Avnet, Inc.....	33,784	1,745,281	* Intevac, Inc.....	6,900	24,288
* Axcelis Technologies, Inc.....	1,500	102,000	* IPG Photonics Corp....	7,395	542,275
Bel Fuse, Inc. (BELFB US), Class B.....	3,300	267,630	* Juniper Networks, Inc...	11,572	403,400
Belden, Inc.....	3,817	444,566	* Kimball Electronics, Inc.....	7,123	129,496
Benchmark Electronics, Inc.....	12,099	516,143	* Knowles Corp.....	31,372	593,872
* Bill Holdings, Inc.....	2,664	257,795	Kulicke & Soffa Industries, Inc.....	12,696	563,068
* Brightcove, Inc.....	5,040	22,378	* KVH Industries, Inc....	4,701	28,723
* Calix, Inc.....	6,100	242,048	* Lantronix, Inc.....	9,117	35,830
#* Cerence, Inc.....	8,503	105,947	* Littelfuse, Inc.....	2,407	573,733
* CEVA, Inc.....	5,343	172,098	* LiveRamp Holdings, Inc.....	16,901	574,634
* Cirrus Logic, Inc.....	3,455	347,020	Logility Supply Chain Solutions, Inc.....	5,694	80,399
#* Cleanspark, Inc.....	51,833	541,137	* Magnachip Semiconductor Corp.....	10,292	41,683
* Clearfield, Inc.....	2,357	86,007	* Matterport, Inc.....	95,076	495,346
* Coherent Corp.....	29,889	2,704,656	Method Electronics, Inc.....	8,001	90,571
* Cohu, Inc.....	12,284	281,426	* Mirion Technologies, Inc.....	27,463	435,014
* Comtech Telecommunications Corp.....	6,636	13,272	* Mitek Systems, Inc.....	8,516	86,863
* CoreCard Corp.....	532	12,295	* MKS Instruments, Inc...	2,678	303,364
* Crexendo, Inc.....	4,183	24,136	* N-able, Inc.....	9,600	93,024
CSP, Inc.....	524	10,470	* NETGEAR, Inc.....	7,262	200,794
* CTS Corp.....	6,806	347,719	* NetScout Systems, Inc.....	18,224	434,460
* Daily Journal Corp.....	335	137,383	* nLight, Inc.....	6,600	73,722
* Daktronics, Inc.....	13,790	226,294	* Olo, Inc., Class A.....	28,354	209,253
* Diebold Nixdorf, Inc....	4,753	205,757			
* Digi International, Inc...	8,391	262,219			
* Diodes, Inc.....	10,289	606,845			

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	Shares	Value†		Shares	Value†
INFORMATION TECHNOLOGY — (Continued)			MATERIALS — (Continued)		
* ON24, Inc.....	12,540	\$ 86,401	Commercial Metals Co.....	32,834	\$ 1,592,121
OneSpan, Inc.....	1,612	31,015	Compass Minerals International, Inc.....	8,501	99,122
* OSI Systems, Inc.....	4,740	931,126	First Majestic Silver Corp. (AG US).....	163	929
PC Connection, Inc.....	8,964	665,308	* Flotek Industries, Inc....	6,313	58,395
* Penguin Solutions, Inc.....	7,837	158,934	FMC Corp.....	1,278	71,287
* Photonics, Inc.....	18,777	431,683	Graphic Packaging Holding Co.....	48,788	1,338,255
* Plexus Corp.....	7,062	1,000,756	Greif, Inc. (GEF US), Class A.....	7,728	473,108
* Ribbon Communications, Inc.....	28,765	117,936	Greif, Inc. (GEF/B US), Class B.....	3,492	221,288
Richardson Electronics Ltd.....	4,279	56,483	HB Fuller Co.....	10,154	641,022
#* Riot Platforms, Inc.....	32,122	381,609	Hecla Mining Co.....	170,422	967,997
* Rogers Corp.....	4,929	458,643	Huntsman Corp.....	45,470	765,260
* Sanmina Corp.....	17,147	1,435,718	Innospec, Inc.....	5,931	672,279
* ScanSource, Inc.....	9,180	384,183	* Intrepid Potash, Inc....	2,142	56,313
SolarWinds Corp.....	35,845	533,374	Kaiser Aluminum Corp.....	3,020	211,400
* SoundThinking, Inc.....	2,566	34,256	* Knife River Corp.....	1,050	108,759
* Synaptics, Inc.....	2,305	195,694	Koppers Holdings, Inc..	5,412	161,061
* Synchronoss Technologies, Inc....	101	998	* Magnera Corp.....	6,144	114,647
TD SYNnex Corp.....	19,869	2,831,531	Materion Corp.....	5,036	508,636
* Telos Corp.....	13,383	41,621	* McEwen Mining, Inc....	12,448	102,572
* TTM Technologies, Inc.....	36,410	895,322	Mercer International, Inc.....	17,933	120,689
* Twilio, Inc., Class A....	24,795	3,634,451	Minerals Technologies, Inc.....	8,755	671,421
* Ultra Clean Holdings, Inc.....	20,125	742,009	Mosaic Co.....	69,282	1,932,275
* Veeco Instruments, Inc.....	4,666	118,423	#* MP Materials Corp.....	26,973	592,327
* Verint Systems, Inc.....	10,980	278,672	Myers Industries, Inc....	7,247	87,254
* Viasat, Inc.....	15,455	148,677	Northern Technologies International Corp....	2,067	24,473
* Viavi Solutions, Inc.....	39,209	472,076	Olympic Steel, Inc.....	3,097	106,754
Vishay Intertechnology, Inc.....	32,864	556,388	Pactiv Evergreen, Inc...	30,876	547,740
* Vishay Precision Group, Inc.....	4,379	102,031	* Perimeter Solutions, Inc.....	26,514	331,425
#* Wolfspeed, Inc.....	9,875	60,534	Quaker Chemical Corp.....	2,181	307,914
Xerox Holdings Corp....	35,050	299,327	Radius Recycling, Inc...	9,021	108,342
* Xperi, Inc.....	12,774	115,221	* Ranpak Holdings Corp.....	21,511	157,460
TOTAL INFORMATION TECHNOLOGY.....		<u>49,226,905</u>	Ryerson Holding Corp..	9,825	219,687
MATERIALS — (4.2%)			Sensient Technologies Corp.....	8,113	612,613
American Vanguard Corp.....	7,188	44,422	Silgan Holdings, Inc....	22,745	1,251,430
* Arcadium Lithium PLC..	77,193	443,088	Sonoco Products Co....	18,530	882,769
Ashland, Inc.....	12,657	803,593	Stepan Co.....	5,927	375,713
* Aspen Aerogels, Inc....	11,502	134,458	Sylvamo Corp.....	5,954	476,915
Avient Corp.....	25,575	1,097,167	TriMas Corp.....	11,603	281,953
* Bioceres Crop Solutions Corp.....	2,405	16,474	Worthington Steel, Inc..	11,339	329,398
Caledonia Mining Corp. PLC.....	3,217	30,208	TOTAL MATERIALS.....		<u>20,993,210</u>
Celanese Corp.....	9,847	699,531	REAL ESTATE — (1.3%)		
* Coeur Mining, Inc.....	21,404	141,266	* AMREP Corp.....	1,060	32,182

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
REAL ESTATE — (Continued)			UTILITIES — (0.4%)		
* Anywhere Real Estate, Inc.....	27,372	\$ 98,813	* Altus Power, Inc.....	39,057	\$ 157,400
* Cushman & Wakefield PLC.....	51,978	716,777	Brookfield Renewable Corp.....	16,877	450,447
* Douglas Elliman, Inc....	18,914	33,667	Genie Energy Ltd., Class B.....	4,514	64,686
* Five Point Holdings LLC, Class A.....	9,671	63,538	* Montauk Renewables, Inc.....	12,306	51,439
* Forestar Group, Inc.....	12,030	287,036	New Jersey Resources Corp.....	19,776	948,259
* FRP Holdings, Inc.....	5,276	161,129	Ormat Technologies, Inc.....	8,895	570,614
* Howard Hughes Holdings, Inc.....	13,550	1,034,813	* Sunnova Energy International, Inc.....	11,570	29,735
* Jones Lang LaSalle, Inc.....	7,506	2,122,697	TOTAL UTILITIES.....		<u>2,272,580</u>
Kennedy-Wilson Holdings, Inc.....	33,099	299,546	TOTAL COMMON STOCKS		
Marcus & Millichap, Inc.....	17,230	657,497	Cost (\$383,245,161).....		<u>491,167,739</u>
* Newmark Group, Inc., Class A.....	37,900	535,527	TEMPORARY CASH INVESTMENTS — (0.2%)		
* Opendoor Technologies, Inc....	34,604	47,754	‡ State Street Institutional U.S. Government Money Market Fund 4.330%.....	1,100,437	<u>1,100,437</u>
* RE/MAX Holdings, Inc., Class A.....	4,179	41,706	SECURITIES LENDING COLLATERAL — (2.5%)		
RMR Group, Inc., Class A.....	4,411	82,353	@§ The DFA Short Term Investment Fund	1,071,949	<u>12,400,304</u>
* Seaport Entertainment Group, Inc.....	3,412	90,793	TOTAL INVESTMENTS — (100.0%)		
* Star Holdings.....	1,928	17,140	(Cost \$396,745,105)^.....		<u>\$504,668,480</u>
* Stratus Properties, Inc.....	1,919	37,018			
* Tejon Ranch Co.....	9,668	<u>156,815</u>			
TOTAL REAL ESTATE.....		<u>6,516,801</u>			

Summary of the Portfolio's investments as of January 31, 2025, 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>
Assets				
Common Stocks				
Communication Services.....	\$ 21,186,611	—	—	\$ 21,186,611
Consumer Discretionary.....	79,236,125	—	—	79,236,125
Consumer Staples.....	22,310,072	—	—	22,310,072
Energy.....	16,675,421	—	—	16,675,421
Financials.....	143,561,115	—	—	143,561,115
Health Care.....	38,363,452	—	\$ 6,560	38,370,012
Industrials.....	90,818,887	—	—	90,818,887
Information Technology.....	49,226,905	—	—	49,226,905
Materials.....	20,993,210	—	—	20,993,210
Real Estate.....	6,516,801	—	—	6,516,801
Utilities.....	2,272,580	—	—	2,272,580

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO**CONTINUED**

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Temporary Cash Investments.....	\$ 1,100,437	—	—	\$ 1,100,437
Securities Lending Collateral.....	—	\$12,400,304	—	12,400,304
Total Investments in Securities.....	<u>\$492,261,616</u>	<u>\$12,400,304</u>	<u>\$6,560<></u>	<u>\$504,668,480</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
January 31, 2025
(Unaudited)

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (96.4%)			AUSTRALIA — (Continued)		
AUSTRALIA — (5.8%)			CAR Group Ltd.....		
Accent Group Ltd.....	218,106	\$ 295,535	#*	49,768	\$ 1,240,188
Acrow Ltd.....	99,753	71,331	#*	83,876	6,489
Adairs Ltd.....	86,917	142,510	*	40,885	101,635
* Ainsworth Game Technology Ltd.....	22,621	9,856		38,041	127,200
* Alkane Resources Ltd.....	108,421	39,179	#*	116,586	103,627
ALS Ltd.....	115,890	1,168,372		288,452	1,120,359
Amotiv Ltd.....	61,164	407,094	*	209,667	712,387
AMP Ltd.....	1,218,515	1,342,570	*	4,376	13,823
Ampol Ltd.....	177,184	3,179,371		50,600	40,936
ANZ Group Holdings Ltd.....	326,460	6,164,730	*	30,399	7,380
* Appen Ltd.....	95,865	160,949		69,563	20,906
#* Arafura Rare Earths Ltd. (ARU AU).....	218,267	17,483		17,567	3,457,565
ARB Corp. Ltd.....	19,477	472,064	#*	45,688	451,436
Aristocrat Leisure Ltd..	172,545	8,023,273	#*	11,856	8,512
# ARN Media Ltd.....	113,080	47,204		168,615	2,032,479
#* Artcore Group Ltd.....	58,802	8,010		35,174	163,488
Atlas Arteria Ltd.....	234,015	730,701		132,600	13,085,259
#* Audinate Group Ltd....	6,858	31,704		176,357	3,833,656
#* Aurelia Metals Ltd.....	355,173	41,504		10,829	103,313
Aussie Broadband Ltd.....	86,026	209,495		27,712	4,784,276
* Austal Ltd.....	147,496	349,360	#	51,080	114,763
# Austin Engineering Ltd.....	59,853	18,495		95,382	409,291
Australian Clinical Labs Ltd.....	99,927	232,361	#*	165,338	413,471
# Australian Ethical Investment Ltd.....	60,020	185,542	#*	5,983	9,191
# Australian Finance Group Ltd.....	149,104	152,269		32,234	171,543
# Auswide Bank Ltd.....	8,642	27,065		79,465	134,058
# Autosports Group Ltd..	7,525	7,796	#*	180,376	634,840
#† AVZ Minerals Ltd.....	69,347	7,271	#	6,526	5,405
# Baby Bunting Group Ltd.....	51,599	60,812	#	24,415	23,176
# Bank of Queensland Ltd.....	268,206	1,155,345	#	66,134	525,690
Bapcor Ltd.....	70,103	215,622	#*	89,436	394,013
# Beacon Lighting Group Ltd.....	39,837	78,306	*	163,382	93,045
Bega Cheese Ltd.....	78,096	279,384		205,719	541,667
* Bellevue Gold Ltd.....	198,571	151,261	#	398,334	1,039,049
Bendigo & Adelaide Bank Ltd.....	87,830	737,054		18,021	12,425
Brambles Ltd.....	414,055	5,059,954	*	6,775	144,095
Bravura Solutions Ltd.....	146,038	194,699		284,780	989,636
# Breville Group Ltd.....	59,733	1,407,068	*	4,858	27,308
* Capricorn Metals Ltd...	111,750	526,529		137,030	238,154
			#	63,521	74,090
			#	59,181	652,370

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)			AUSTRALIA — (Continued)		
Fortescue Ltd.....	387,914	\$4,543,004	# Lovisa Holdings Ltd....	29,476	\$ 525,790
#* Frontier Digital			Lycopodium Ltd.....	16,294	114,123
Ventures Ltd.....	37,508	5,817	* Lynas Rare Earths		
G8 Education Ltd.....	368,199	317,861	Ltd.....	206,970	802,222
* Genesis Minerals Ltd..	125,351	243,203	# MA Financial Group		
Gold Road Resources			Ltd.....	23,353	95,793
Ltd.....	467,795	708,922	Macmahon Holdings		
# GR Engineering			Ltd.....	514,245	112,871
Services Ltd.....	59,058	105,008	Macquarie Group Ltd..	34,775	5,144,387
GrainCorp Ltd.,			# Mader Group Ltd.....	4,543	17,500
Class A.....	105,630	491,175	Magellan Financial		
GWA Group Ltd.....	126,104	196,224	Group Ltd.....	110,127	709,463
Hansen Technologies			McMillan Shakespeare		
Ltd.....	61,557	208,064	Ltd.....	49,056	466,698
# Harvey Norman			McPherson's Ltd.....	32,460	6,434
Holdings Ltd.....	132,091	422,777	Medibank Pvt Ltd.....	906,784	2,235,870
* Healius Ltd.....	425,809	376,277	#* Mesoblast Ltd. (MSB		
Helia Group Ltd.....	256,449	766,026	AU).....	230,100	447,537
* Hot Chili Ltd.....	5,149	2,176	* Metals X Ltd.....	132,918	39,319
HUB24 Ltd.....	17,182	850,632	Metcash Ltd.....	853,076	1,666,624
# Humm Group Ltd.....	155,804	57,001	Michael Hill		
# IDP Education Ltd.....	44,197	362,114	International Ltd.		
IGO Ltd.....	207,731	624,640	(MHJ AU).....	39,511	12,329
Imdex Ltd.....	304,982	494,815	Mineral Resources		
#* Immutep Ltd. (IMM			Ltd.....	59,247	1,263,945
AU).....	246,179	52,501	Monadelphous Group		
#* Immutep Ltd. (IMMP			Ltd.....	39,190	380,203
US), Sponsored			Monash IVF Group		
ADR.....	4,300	8,987	Ltd.....	152,282	113,658
Infomedia Ltd.....	158,228	136,025	# Myer Holdings Ltd.....	540,094	304,746
Insignia Financial Ltd..	468,153	1,272,397	MyState Ltd.....	41,341	117,005
Insurance Australia			* Nanosonics Ltd.....	24,706	52,437
Group Ltd.....	738,219	4,186,628	National Australia		
Integral Diagnostics			Bank Ltd.....	361,739	8,913,846
Ltd.....	70,671	136,443	Navigator Global		
#*ioneer Ltd.....	107,905	11,224	Investments Ltd.....	117,612	115,254
IPH Ltd.....	100,731	311,007	Netwealth Group Ltd..	66,300	1,281,621
* IRESS Ltd.....	61,799	357,750	nib holdings Ltd.....	323,631	1,151,849
IVE Group Ltd.....	45,812	63,280	Nick Scali Ltd.....	24,349	243,370
* James Hardie			Northern Star		
Industries PLC			Resources Ltd.....	91,821	971,808
(JHX AU), CDI.....	118,247	3,974,407	#* Novonix Ltd.....	27,728	9,359
JB Hi-Fi Ltd.....	66,231	4,132,241	Nufarm Ltd.....	318,977	714,048
# Johns Lyng Group			* Nuix Ltd.....	62,171	171,647
Ltd.....	93,322	213,713	Objective Corp. Ltd....	12,027	123,174
* Judo Capital Holdings			#* OFX Group Ltd.....	91,001	78,824
Ltd.....	84,232	104,239	* Omni Bridgeway Ltd....	52,908	44,227
Jumbo Interactive			Orica Ltd.....	108,114	1,171,957
Ltd.....	3,096	25,180	Orora Ltd.....	781,572	1,137,526
Jupiter Mines Ltd.....	547,686	52,550	# Pacific Current Group		
# Kogan.com Ltd.....	27,683	81,218	Ltd.....	18,366	134,570
Lendlease Corp. Ltd....	276,557	1,101,728	#* Paragon Care Ltd.....	56,430	19,084
Liberty Financial			Peet Ltd.....	185,175	166,595
Group Ltd.....	4,265	10,546	Perenti Ltd.....	541,519	468,581
# Lifestyle Communities			# Perpetual Ltd.....	35,458	468,350
Ltd.....	34,756	209,940	Perseus Mining Ltd....	548,965	957,897
Lindsay Australia Ltd..	54,872	30,105	* PEXA Group Ltd.....	55,603	449,682
Lottery Corp. Ltd.	385,259	1,197,704	* Pilbara Minerals Ltd....	814,491	1,142,369

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)			AUSTRALIA — (Continued)		
Pinnacle Investment Management Group Ltd.....	17,852	\$ 279,901	Southern Cross Electrical Engineering Ltd.....	30,707	\$ 28,629
# Platinum Asset Management Ltd.....	248,522	104,471	# Southern Cross Media Group Ltd.....	66,545	25,530
#* Playside Studios Ltd...	33,637	4,585	SRG Global Ltd.....	118,317	105,712
PointsBet Holdings Ltd.....	36,380	19,218	#* St Barbara Ltd.....	58,301	9,064
# Praemium Ltd.....	78,103	43,131	Steadfast Group Ltd....	375,352	1,348,426
Premier Investments Ltd.....	48,151	705,302	Step One Clothing Ltd.....	17,335	13,406
Pro Medicus Ltd.....	31,434	5,379,484	Suncorp Group Ltd.....	265,576	3,404,955
# Propel Funeral Partners Ltd.....	4,529	16,641	Super Retail Group Ltd.....	88,331	850,988
# PWR Holdings Ltd.....	14,264	72,269	Supply Network Ltd....	526	11,755
QBE Insurance Group Ltd.....	488,064	6,299,809	#* Syrah Resources Ltd...	69,307	9,789
Ramelius Resources Ltd.....	314,963	474,628	Tabcorp Holdings Ltd...	679,689	283,823
Ramsay Health Care Ltd.....	53,416	1,109,644	Technology One Ltd....	176,775	3,361,063
REA Group Ltd.....	18,274	2,802,833	* Telix Pharmaceuticals Ltd.....	23,876	428,878
* ReadyTech Holdings Ltd.....	14,937	29,544	* Temple & Webster Group Ltd.....	8,249	73,020
Reece Ltd.....	56,019	820,679	Transurban Group....	226,449	1,865,277
* Regis Resources Ltd...	174,540	325,241	Treasury Wine Estates Ltd.....	191,809	1,272,459
Reject Shop Ltd.....	6,652	11,689	#* Tyro Payments Ltd....	124,212	63,174
Reliance Worldwide Corp. Ltd.....	264,412	880,396	Universal Store Holdings Ltd.....	2,327	12,264
* Resolute Mining Ltd...	353,804	89,414	* Vault Minerals Ltd.....	1,787,698	423,620
* Retail Food Group Ltd.....	22,684	30,365	Veem Ltd.....	24,170	14,165
Rio Tinto Ltd.....	11,404	821,327	Ventia Services Group Pty. Ltd.....	377,683	887,854
* RPMGlobal Holdings Ltd.....	69,599	119,171	Ω Viva Energy Group Ltd.....	715,170	1,139,496
* Sandfire Resources Ltd.....	242,984	1,473,640	#* WEB Travel Group Ltd.....	105,200	329,607
# SEEK Ltd.....	108,245	1,521,897	* Webjet Group Ltd.....	105,200	49,217
Service Stream Ltd....	250,257	243,048	Wesfarmers Ltd.....	115,152	5,424,163
* Seven West Media Ltd.....	342,179	35,029	* West African Resources Ltd.....	230,109	232,953
SG Fleet Group Ltd....	43,352	92,453	Westgold Resources Ltd.....	242,539	382,106
SGH Ltd.....	50,119	1,478,669	Westpac Banking Corp.....	388,958	8,070,424
Shaver Shop Group Ltd.....	14,608	12,014	WiseTech Global Ltd...	34,542	2,614,923
# Sigma Healthcare Ltd.....	1,828,981	3,232,974	Woolworths Group Ltd.....	236,526	4,447,045
Sims Ltd. (SGM AU)...	83,375	677,063	Worley Ltd.....	162,711	1,445,789
Sims Ltd. (SMSMY US), Sponsored ADR.....	419	3,480	* Xero Ltd.....	44,656	5,026,258
SmartGroup Corp. Ltd.....	92,901	458,126	XRF Scientific Ltd.....	26,910	29,918
Solvar Ltd.....	61,496	48,855	* Zip Co. Ltd.....	326,704	485,064
Sonic Healthcare Ltd...	75,953	1,334,323	TOTAL AUSTRALIA.....		<u>209,703,590</u>
			AUSTRIA — (0.4%)		
			Addiko Bank AG.....	3,827	72,205
			ANDRITZ AG.....	28,047	1,588,041
			Ω BAWAG Group AG....	30,502	2,757,303

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
AUSTRIA — (Continued)			BELGIUM — (Continued)		
CA Immobilien			Elia Group SA.....	10,967	\$ 740,065
Anlagen AG.....	8,806	\$ 217,445	EVS Broadcast		
* DO & Co. AG.....	1,810	362,103	Equipment SA.....	3,556	115,232
Erste Group Bank AG..	47,996	2,950,738	Fagron.....	36,632	726,218
* Eurotelesites AG.....	9,318	52,469	* Galapagos NV (GLPG		
EVN AG.....	6,689	161,259	BB).....	9,005	207,002
* FACC AG.....	2,711	20,297	* Galapagos NV (GLPG		
#,* Immofinanz AG (IIA			NA).....	110	2,529
AV).....	33,830	145,030	# Gimv NV.....	11,027	434,952
* Kapsch TrafficCom			Greenyard NV.....	6,722	35,423
AG.....	705	5,201	* Hyloris		
# Oesterreichische Post			Pharmaceuticals		
AG.....	11,975	361,746	SA.....	1,301	7,246
Palfinger AG.....	6,724	158,682	# Immobel SA.....	2,162	41,488
Porr AG.....	7,322	154,442	Ion Beam		
Raiffeisen Bank			Applications.....	4,495	62,058
International AG.....	27,193	615,032	KBC Group NV.....	111,647	8,564,190
* Rosenbauer			Lotus Bakeries NV.....	177	1,888,045
International AG.....	863	30,770	Melexis NV.....	5,388	324,739
Schoeller-Bleckmann			* Orange Belgium SA....	11,895	183,314
Oilfield Equipment			Proximus SADP.....	63,269	350,512
AG.....	5,316	189,627	Recticel SA.....	18,862	197,474
Strabag SE (STR AV)..	442	21,641	Roularta Media Group		
Telekom Austria AG....	41,573	346,881	NV.....	104	1,322
* UBM Development			Tessenderlo Group		
AG.....	2,066	40,874	SA.....	6,153	134,237
UNIQA Insurance			UCB SA.....	21,468	4,176,669
Group AG.....	47,884	405,029	Umicore SA.....	96,172	968,156
Verbund AG.....	18,499	1,420,172	# Van de Velde NV.....	2,854	91,080
Vienna Insurance			VGP NV.....	5,660	483,099
Group AG Wiener					
Versicherung			TOTAL BELGIUM.....		34,590,036
Gruppe.....	16,134	540,278			
Wienerberger AG.....	14,315	417,884	CANADA — (9.7%)		
Zumtobel Group AG...	11,802	60,529	* 5N Plus, Inc.....	56,299	299,827
TOTAL AUSTRIA.....		13,095,678	Acadian Timber Corp..	3,700	43,890
			* ACT Energy		
BELGIUM — (1.0%)			Technologies Ltd....	11,457	50,059
Ackermans & van			ADENTRA, Inc.....	8,529	202,933
Haaren NV.....	6,931	1,345,075	Aecon Group, Inc.....	17,217	283,840
Ageas SA.....	96,482	4,970,131	Ag Growth		
Anheuser-Busch			International, Inc....	8,573	231,409
InBev SA (ABI BB)..	27,907	1,375,156	AGF Management		
* Argenx SE (ARGX			Ltd., Class B.....	16,300	126,510
BB).....	2,483	1,639,120	Agnico Eagle Mines		
* Argenx SE (ARGX			Ltd. (AEM CN).....	4,051	376,502
US), ADR.....	2,803	1,836,329	Agnico Eagle Mines		
Azelis Group NV.....	44,217	905,824	Ltd. (AEM US).....	75,659	7,031,760
Barco NV.....	10,031	99,578	#* Aimia, Inc.....	19,431	32,355
Bekaert SA.....	16,249	567,250	AirBoss of America		
Cie			Corp.....	3,500	9,874
d'Entreprises CFE...	3,294	21,775	Alamos Gold, Inc.		
Colruyt Group NV.....	36,040	1,327,544	(AGI CN), Class A...	24,835	519,303
Deceuninck NV.....	24,834	60,088	Alamos Gold, Inc.		
D'ieteren Group.....	3,677	616,769	(AGI US), Class A...	117,604	2,461,460
Econocom Group SA			AltaGas Ltd.....	102,634	2,368,558
NV.....	47,983	90,347	Altus Group Ltd.....	9,257	378,025

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)			CANADA — (Continued)		
Amerigo Resources Ltd.....	17,500	\$ 19,988	Brookfield Corp. (BN US).....	171,580	\$10,500,696
Andlauer Healthcare Group, Inc.....	4,270	134,151	# Brookfield Infrastructure Corp., Class A.....	24,243	1,012,002
# Andrew Peller Ltd., Class A.....	11,700	34,536	# BRP, Inc. (DOO CN)... BRP, Inc. (DOOO US).....	8,687	415,417
* Aritzia, Inc.....	44,981	2,163,396	* CAE, Inc. (CAE US)... Calfrac Well Services Ltd.....	2,100	100,401
* Arizona Sonoran Copper Co., Inc.....	9,500	10,851	* CAE, Inc. (CAE US)... Calfrac Well Services Ltd.....	78,330	1,848,588
* Ascot Resources Ltd... Atco Ltd., Class I.....	48,000	6,358	* Calfrac Well Services Ltd.....	21,100	54,879
AtkinsRealis Group, Inc.....	26,256	835,184	Calian Group Ltd.....	3,442	116,711
* ATS Corp. (ATS CN)... Aura Minerals, Inc.....	68,615	3,437,950	Cameco Corp. (CCJ US).....	39,737	1,964,597
#* AutoCanada, Inc.....	2,700	35,279	Canaccord Genuity Group, Inc.....	29,849	202,095
B2Gold Corp. (BTG US).....	2,455	33,531	#* Canada Goose Holdings, Inc. (GOOS CN).....	6,300	69,010
B2Gold Corp. (BTO CN).....	47,200	114,224	Canadian Imperial Bank of Commerce (CM CN).....	74,337	4,682,666
#* Ballard Power Systems, Inc. (BLDP CN).....	69,987	169,027	Canadian Imperial Bank of Commerce (CM US).....	48,567	3,060,692
#* Ballard Power Systems, Inc. (BLDP US).....	1,927	2,639	# Canadian Tire Corp. Ltd., Class A.....	23,303	2,623,482
# Bank of Montreal (BMO CN).....	55,814	75,907	Canadian Utilities Ltd., Class A.....	36,610	855,203
# Bank of Montreal (BMO US).....	40,616	4,020,938	Canadian Western Bank.....	26,284	1,046,766
Bank of Nova Scotia (BNS CN).....	69,857	6,918,637	* Canfor Corp.....	24,048	249,688
Bank of Nova Scotia (BNS US).....	100,854	5,160,149	Cascades, Inc.....	30,019	265,417
* Bausch & Lomb Corp.....	62,291	3,187,430	CCL Industries, Inc., Class B.....	78,499	3,899,159
* Bausch Health Cos., Inc. (BHC US).....	4,972	86,264	* Celestica, Inc. (CLS CN).....	10,522	1,299,042
BCE, Inc. (BCE US)... Bird Construction, Inc.....	58,735	436,401	* Celestica, Inc. (CLS US).....	33,617	4,150,691
Black Diamond Group Ltd.....	15,161	360,680	Centerra Gold, Inc....	115,160	720,268
#* BlackBerry Ltd.....	35,657	580,483	CES Energy Solutions Corp.....	162,478	962,559
* BMTC Group, Inc.....	13,600	85,810	CGI, Inc. (GIB US)....	41,426	4,880,811
* Bombardier, Inc. (BBD/A CN), Class A.....	23,151	102,790	CGI, Inc. (GIBA CN)...	14,620	1,723,497
* Bombardier, Inc. (BBD/B CN), Class B.....	1,803	16,053	* CI Financial Corp.....	71,306	1,529,300
Boralex, Inc., Class A..	1,100	64,675	* CIPHER Pharmaceuticals, Inc.....	6,600	61,715
# Boyd Group Services, Inc.....	35,712	2,089,865	# Cogeco Communications, Inc.....	6,425	270,333
* Bragg Gaming Group, Inc.....	47,106	837,526	* Cogeco, Inc.....	1,429	52,387
	7,992	1,310,691	* Colabor Group, Inc....	30,300	18,138
	9,989	49,246	Colliers International Group, Inc. (CIGI CN).....	1,837	261,378

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)			CANADA — (Continued)		
Colliers International Group, Inc. (CIGI US).....	20,322	\$ 2,892,837	Enerflex Ltd. (EFX CN).....	17,358	\$ 164,342
Computer Modelling Group Ltd.....	39,623	281,629	Enerflex Ltd. (EFXT US).....	18,482	175,579
Constellation Software, Inc.....	3,958	12,944,200	Enghouse Systems Ltd.....	19,586	371,815
Converge Technology Solutions Corp.....	43,497	101,459	* Ensign Energy Services, Inc.....	14,114	30,688
Corby Spirit & Wine Ltd.....	4,000	35,504	# EQB, Inc.....	16,583	1,236,408
* Corus Entertainment, Inc., Class B.....	40,190	2,765	#* Equinox Gold Corp. (EQX CN).....	2,987	18,024
* Culico Metals, Inc.....	10,226	880	#* Equinox Gold Corp. (EQX US).....	75,905	460,743
Definity Financial Corp.....	45,295	1,781,133	#* ERO Copper Corp. (ERO CN).....	27,628	369,932
* dentalcorp Holdings Ltd.....	15,924	82,943	* ERO Copper Corp. (ERO US).....	23,233	311,322
* Descartes Systems Group, Inc. (DSG CN).....	600	69,452	Evertz Technologies Ltd.....	8,130	72,722
* Descartes Systems Group, Inc. (DSGX US).....	14,620	1,693,435	Extindicare, Inc.....	18,000	128,187
* Docebo, Inc.....	3,436	143,743	Fairfax Financial Holdings Ltd.....	6,099	8,209,468
Dollarama, Inc.....	68,197	6,453,458	Finning International, Inc.....	84,789	2,117,173
Doman Building Materials Group Ltd.....	38,876	211,586	* Firan Technology Group Corp.....	8,000	45,412
* Dorel Industries, Inc., Class B.....	9,728	34,739	# First Majestic Silver Corp. (AG US).....	120,130	684,741
DREAM Unlimited Corp., Class A.....	11,846	179,807	First Majestic Silver Corp. (FR CN).....	8,237	46,928
Dundee Precious Metals, Inc.....	33,886	343,442	First National Financial Corp.....	9,343	260,358
Dye & Durham Ltd.....	5,468	55,908	FirstService Corp. (FSV CN).....	4,098	745,273
Dynacor Group, Inc.....	4,300	16,628	FirstService Corp. (FSV US).....	11,754	2,137,700
E-L Financial Corp. Ltd.....	600	578,285	Foraco International SA.....	33,964	54,685
* Eldorado Gold Corp. (EGO US).....	56,162	855,909	* Fortuna Mining Corp. (FSM US).....	110,451	559,987
* Eldorado Gold Corp. (ELD CN).....	38,945	592,749	* Fortuna Mining Corp. (FVI CN).....	34,368	174,045
Element Fleet Management Corp...	327,791	6,439,215	* Galiano Gold, Inc.....	10,852	11,947
Empire Co. Ltd., Class A.....	79,878	2,349,046	* GDI Integrated Facility Services, Inc.....	2,338	55,436
# Enbridge, Inc. (ENB CN).....	7,757	335,462	George Weston Ltd....	19,920	3,079,112
# Enbridge, Inc. (ENB US).....	139,951	6,051,481	# Gibson Energy, Inc.....	126,457	2,133,502
# Endeavour Mining PLC.....	67,955	1,397,572	goeasy Ltd.....	5,113	622,454
* Endeavour Silver Corp. (EDR CN).....	26,913	106,108	Great-West Lifeco, Inc.....	54,097	1,749,075
* Endeavour Silver Corp. (EXK US).....	22,917	90,522	* Haivision Systems, Inc.....	6,900	23,976
			Hammond Manufacturing Co. Ltd., Class A.....	600	3,860
			Hammond Power Solutions, Inc.....	2,547	183,066

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)			CANADA — (Continued)		
* Heroux-Devtek, Inc.....	10,559	\$ 233,652	* Major Drilling Group		
Hudbay Minerals, Inc.			International, Inc.....	38,043	\$ 220,141
(HBM CN).....	83,923	691,782	* Mandalay Resources		
Hudbay Minerals, Inc.			Corp.....	5,600	18,380
(HBM US).....	143,183	1,184,123	* Mattr Corp.....	33,516	269,355
Ω Hydro One Ltd.....	73,989	2,302,118	* MDA Space Ltd.....	42,424	673,133
iA Financial Corp.,			Melcor Developments		
Inc.....	46,171	4,263,674	Ltd.....	6,227	54,714
* IAMGOLD Corp. (IAG			Metro, Inc.....	60,368	3,771,968
US).....	33,494	209,003	Morguard Corp.....	1,053	81,126
* IAMGOLD Corp. (IMG			MTY Food Group,		
CN).....	91,446	568,804	Inc.....	4,336	150,575
IGM Financial, Inc.....	45,733	1,467,320	# National Bank of		
* Illumin Holdings, Inc...	8,200	14,387	Canada.....	103,716	9,205,165
Information Services			Neo Performance		
Corp.....	6,943	128,126	Materials, Inc.....	12,000	69,522
Innergex Renewable			* New Gold, Inc. (NGD		
Energy, Inc.....	71,700	359,154	CN).....	175,933	531,425
Intact Financial Corp...	21,553	3,828,332	* New Gold, Inc. (NGD		
* Interfor Corp.....	22,125	258,799	US).....	10,160	30,683
* Ivanhoe Mines Ltd.,			* NFI Group, Inc.....	2,427	20,073
Class A.....	12,130	130,285	North West Co., Inc....	29,605	945,991
Ω Jamieson Wellness,			Nutrien Ltd. (NTR		
Inc.....	5,269	119,820	US).....	71,434	3,688,137
* K92 Mining, Inc.....	72,173	479,217	OceanaGold Corp.....	190,584	569,123
K-Bro Linen, Inc.....	3,622	92,011	Onex Corp.....	28,047	2,151,167
Keyera Corp.....	98,686	2,800,296	Open Text Corp.		
* Kinaxis, Inc.....	4,975	572,792	(OTEX CN).....	5,370	157,994
Kinross Gold Corp. (K			Open Text Corp.		
CN).....	140,151	1,578,609	(OTEX US).....	57,265	1,685,882
Kinross Gold Corp.			* Orla Mining Ltd.		
(KGC US).....	127,560	1,438,877	(ORLA US).....	16,751	103,354
# KP Tissue, Inc.....	2,300	12,645	# Osisko Gold Royalties		
# Labrador Iron Ore			Ltd. (OR CN).....	5,604	103,647
Royalty Corp.....	49,501	1,039,168	Osisko Gold Royalties		
* Laramide Resources			Ltd. (OR US).....	61,256	1,134,461
Ltd.....	9,500	3,922	Pan American Silver		
Lassonde Industries,			Corp. (PAAS CN)....	43,283	1,003,944
Inc., Class A.....	700	87,696	Pan American Silver		
Laurentian Bank of			Corp. (PAAS US)....	76,555	1,776,844
Canada.....	17,325	333,781	Parkland Corp.....	86,543	1,926,354
#* Lightspeed			Pason Systems, Inc....	64,724	587,853
Commerce, Inc.			* Payfare, Inc.....	3,200	8,609
(LSPD US).....	82,715	1,193,577	Pet Valu Holdings		
Loblaw Cos. Ltd.....	33,705	4,220,323	Ltd.....	6,352	111,450
* Lucara Diamond			PHX Energy Services		
Corp.....	91,530	22,672	Corp.....	36,100	227,527
Lundin Gold, Inc.....	86,829	2,150,785	Polaris Renewable		
Lundin Mining Corp....	293,972	2,322,082	Energy, Inc.....	4,001	35,348
#* MAG Silver Corp.....	7,121	112,512	Pollard Banknote Ltd..	2,929	57,075
Magna International,			* Precision Drilling		
Inc. (MG CN).....	6,000	237,878	Corp. (PD CN).....	2,042	119,094
# Magna International,			* Precision Drilling		
Inc. (MGA US).....	58,977	2,339,618	Corp. (PDS US).....	9,606	559,937
Mainstreet Equity			Premium Brands		
Corp.....	800	113,228	Holdings Corp.....	14,968	809,396
			Primo Brands Corp....	31,370	1,015,447

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)			CANADA — (Continued)		
# Propel Holdings, Inc....	5,500	\$ 145,849	Stella-Jones, Inc.....	24,458	\$1,180,197
Pulse Seismic, Inc.....	6,600	11,308	StorageVault Canada,		
* Quarterhill, Inc.....	42,151	48,144	Inc.....	41,557	104,368
Quebecor, Inc.,			Sun Life Financial,		
Class B.....	88,894	1,973,180	Inc. (SLF CN).....	36,758	2,119,715
RB Global, Inc. (RBA			Sun Life Financial,		
US).....	34,619	3,097,708	Inc. (SLF US).....	77,593	4,473,236
Restaurant Brands			Superior Plus Corp.....	149,423	618,933
International, Inc.			Supremex, Inc.....	7,100	17,636
(QSR CN).....	5,770	354,772	Sylogist Ltd.....	9,900	72,069
# Restaurant Brands			#* Taiga Building		
International, Inc.			Products Ltd.....	5,000	13,245
(QSR US).....	52,646	3,239,835	* Taseko Mines Ltd.		
Richelieu Hardware			(TGB US).....	21,700	40,362
Ltd.....	27,450	775,894	* Taseko Mines Ltd.		
# Rogers			(TKO CN).....	39,300	73,281
Communications,			TELUS Corp.....	23,749	344,465
Inc. (RCI US),			TerraVest Industries,		
Class B.....	41,011	1,126,982	Inc.....	8,657	792,583
Rogers			TFI International, Inc.		
Communications,			(TFII CN).....	12,711	1,675,209
Inc. (RCIB CN),			# TFI International, Inc.		
Class B.....	49,847	1,369,176	(TFII US).....	2,713	357,601
Royal Bank of Canada			Thomson Reuters		
(RY CN).....	125,360	15,282,819	Corp. (TRI CN).....	83	13,948
Royal Bank of Canada			Thomson Reuters		
(RY US).....	108,385	13,215,383	Corp. (TRI US).....	23,378	3,933,348
Russel Metals, Inc....	31,041	868,640	Timbercreek Financial		
Sandstorm Gold Ltd.			Corp.....	40,030	190,599
(SAND US).....	55,781	326,319	* TMX Group Ltd.....	59,200	1,832,192
* Sangoma			* Torex Gold		
Technologies Corp...	3,900	27,479	Resources, Inc.....	39,588	839,783
Saputo, Inc.....	41,200	684,611	Toromont Industries		
Savaria Corp.....	14,700	190,255	Ltd.....	37,999	3,030,037
* Seabridge Gold, Inc.			Toronto-Dominion		
(SA US).....	13,094	161,187	Bank (TD CN).....	92,172	5,258,183
Secure Waste			Toronto-Dominion		
Infrastructure Corp...	211,260	2,183,318	Bank (TD US).....	130,774	7,463,272
* Shopify, Inc. (SHOP			Total Energy Services,		
US), Class A.....	103,293	12,064,622	Inc.....	29,409	226,230
Sienna Senior Living,			Transcontinental, Inc.,		
Inc.....	22,839	245,621	Class A.....	39,333	494,724
* SilverCrest Metals,			# Trican Well Service		
Inc. (SILV US).....	21,498	225,729	Ltd.....	87,285	277,467
#* SNDL, Inc.....	4,981	8,667	Triple Flag Precious		
Softchoice Corp.....	5,225	87,434	Metals Corp. (TFPM		
* Source Energy			CN).....	1,100	17,590
Services Ltd.....	1,500	13,985	Triple Flag Precious		
Ω Spin Master Corp.....	16,174	342,432	Metals Corp. (TFPM		
Sprott, Inc. (SII CN)....	1,170	50,806	US).....	18,862	302,358
Sprott, Inc. (SII US)....	4,300	187,351	* Trisura Group Ltd.		
* SSR Mining, Inc.			(TSU CN).....	13,067	297,870
(SSRM US).....	24,249	194,719	* Valeura Energy, Inc....	3,904	18,965
Stantec, Inc. (STN			VersaBank (VBNK		
CN).....	23,133	1,790,187	US).....	3,158	43,707
Stantec, Inc. (STN			* VerticalScope		
US).....	18,854	1,459,865	Holdings, Inc.....	5,100	43,092

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)			DENMARK — (Continued)		
†† Victoria Gold Corp./Vancouver.....	1,006	\$ 249	# H&H International AS, Class B.....	4,374	\$ 45,936
* Viemed Healthcare, Inc.....	9,359	76,650	* Huscompagniet AS....	3,263	25,935
* Vitalhub Corp.....	8,100	63,536	ISS AS.....	80,337	1,518,284
* Wajax Corp.....	10,700	153,136	Jeudan AS.....	785	21,900
* Wall Financial Corp....	1,000	9,382	Jyske Bank AS.....	21,728	1,571,476
* Well Health Technologies Corp...	84,882	346,338	Matas AS.....	19,079	366,445
* Wesdome Gold Mines Ltd.....	103,095	1,018,643	#* MT Hoejgaard Holding AS.....	299	11,742
West Fraser Timber Co. Ltd. (WFG CN)..	24,293	2,106,279	*Ω Netcompany Group AS.....	26,937	1,096,035
* Western Forest Products, Inc.....	221,461	60,952	* Nilfisk Holding AS.....	5,922	92,831
Wheaton Precious Metals Corp. (WPM US).....	61,224	3,824,663	* NKT AS.....	27,364	1,829,282
Winpak Ltd.....	12,200	362,974	*Ω NNIT AS.....	3,672	47,580
WSP Global, Inc.....	28,196	4,784,793	North Media AS.....	2,886	19,642
Yellow Pages Ltd.....	3,240	25,281	Novo Nordisk AS (NOVOB DC), Class B.....	660,210	55,737,967
TOTAL CANADA.....		<u>350,222,111</u>	Novonesis (Novozymes) B.....	122,099	7,000,306
CHINA — (0.0%)			* NTG Nordic Transport Group AS.....	3,952	130,537
* China Gold International Resources Corp. Ltd. (CGG CN).....	34,632	198,735	#*Ω Orsted AS.....	33,066	1,275,043
*†† Hanfeng Evergreen, Inc.....	2,300	0	Pandora AS.....	42,700	8,169,288
TOTAL CHINA.....		<u>198,735</u>	Parken Sport & Entertainment AS....	758	14,197
DENMARK — (3.4%)			Per Aarsleff Holding AS.....	7,791	501,491
* ALK-Abello AS.....	50,170	1,129,723	Ringkjoebing Landbobank AS.....	17,579	2,867,359
Alm Brand AS.....	365,365	761,329	Royal Unibrew AS.....	19,887	1,374,717
Ambu AS, Class B....	37,565	699,240	* RTX AS.....	2,621	23,934
* Bang & Olufsen AS....	54,475	96,128	Schouw & Co. AS.....	4,762	369,925
* Bavarian Nordic AS....	40,298	1,102,728	Solar AS, Class B....	3,287	138,142
Carlsberg AS, Class B.....	16,096	1,685,913	SP Group AS.....	5,082	214,864
cBrain AS.....	2,987	80,279	Spar Nord Bank AS....	35,908	1,037,246
Chemometec AS.....	4,818	373,184	Sparekassen Sjaelland-Fyn AS....	4,968	181,243
# Coloplast AS, Class B.	21,267	2,449,268	Sydbank AS.....	24,097	1,279,325
Columbus AS.....	33,734	61,023	* TCM Group AS.....	3,151	30,661
Danske Bank AS.....	165,759	4,949,163	Tivoli AS.....	528	46,312
* Demant AS.....	31,304	1,256,814	# Trifork Group AG.....	4,385	47,885
DSV AS.....	29,037	5,784,532	Tryg AS.....	118,419	2,398,997
FLSmidth & Co. AS....	25,906	1,344,797	* Vestas Wind Systems AS.....	158,155	2,175,364
* Genmab AS (GMAB DC).....	22,221	4,367,692	* Zealand Pharma AS...	13,695	<u>1,391,636</u>
* GN Store Nord AS.....	63,195	1,294,231	TOTAL DENMARK.....		<u>121,359,593</u>
H Lundbeck AS (HLUNA DC), Class A.....	18,301	91,383	FINLAND — (2.0%)		
H Lundbeck AS (HLUNB DC).....	127,242	778,639	Aktia Bank OYJ.....	27,365	277,492
			Alma Media OYJ.....	17,155	202,048
			# Anora Group OYJ.....	9,982	28,825
			Cargotec OYJ, Class B.....	26,891	1,337,217
			Citycon OYJ.....	8,489	30,058
			Digia OYJ.....	6,198	42,774
			Elisa OYJ.....	46,404	1,997,424
			Ω Enento Group OYJ...	5,676	102,632

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
FINLAND — (Continued)			FINLAND — (Continued)		
eQ OYJ.....	1,422	\$ 17,423	Pihlajalinna OYJ.....	7,347	\$ 81,448
Evli OYJ, Class B.....	498	9,772	Ponsse OYJ.....	4,654	99,876
Fiskars OYJ Abp.....	3,215	51,242	Puuiilo OYJ.....	30,785	326,345
Fortum OYJ.....	179,611	2,609,658	* QT Group OYJ.....	11,637	953,562
F-Secure OYJ.....	43,507	84,211	* Raisio OYJ, Class V...	71,434	167,987
Glaston OYJ Abp.....	6,908	5,949	Remedy		
Gofore OYJ.....	3,493	78,251	Entertainment OYJ..	787	10,816
Harvia OYJ.....	6,433	316,567	Revenio Group OYJ...	6,197	199,013
Huhtamaki OYJ.....	44,397	1,639,242	* Sampo OYJ, Class A...	125,443	5,179,477
Ilkka OYJ.....	2,760	9,398	Sanoma OYJ.....	43,245	373,335
* Incap OYJ.....	1,295	15,033	Scanfil OYJ.....	6,480	55,073
* Kalmar OYJ, Class B..	26,891	904,046	Stora Enso OYJ,		
# Kamux Corp.....	10,602	31,539	Class R.....	255,814	2,833,206
Kemira OYJ.....	52,787	1,164,406	# Taaleri PLC.....	5,611	46,368
Kesko OYJ (KESKOA			# Talenom OYJ.....	4,208	15,177
FH), Class A.....	61,177	1,152,976	Ω Terveystalo OYJ.....	80,189	975,764
Kesko OYJ (KESKOB			TietoEVRY OYJ.....	49,432	952,940
FH), Class B.....	167,954	3,221,598	# Tokmanni Group		
* Kojamo OYJ.....	25,433	264,230	Corp.....	21,513	311,724
Kone OYJ, Class B....	80,307	4,156,765	UPM-Kymmene OYJ...	66,458	1,959,839
Konecranes OYJ.....	35,033	2,107,556	Vaisala OYJ, Class A..	13,918	768,575
# Lassila & Tikanoja			# Valmet OYJ.....	56,167	1,531,347
OYJ.....	12,121	108,863	Wartsila OYJ Abp.....	235,487	4,448,398
* Lindex Group OYJ....	32,479	93,345	#* WithSecure OYJ.....	30,765	25,446
Mandatum OYJ.....	166,812	824,588	* YIT OYJ.....	56,931	149,551
Marimekko OYJ.....	15,410	205,113			
# Metsa Board OYJ			TOTAL FINLAND.....		71,886,077
(METSÄ FH),					
Class A.....	133	858	FRANCE — (8.4%)		
Metsa Board OYJ			#* 74Software SA.....	7,592	214,008
(METSÄ FH),			Aeroports de Paris		
Class B.....	49,012	245,042	SA.....	10,824	1,233,415
Metso OYJ.....	353,148	3,505,248	Airbus SE.....	93,989	16,257,411
Neste OYJ.....	116,494	1,476,128	* AKWEL SADIR.....	2,084	17,368
NoHo Partners OYJ....	1,829	15,048	* Alstom SA.....	136,727	2,706,222
# Nokia OYJ (NOK US),			Altamir.....	2,530	61,313
Sponsored ADR.....	68,512	315,155	Alten SA.....	12,197	1,121,936
Nokia OYJ (NOKIA			Ω Amundi SA.....	28,934	2,036,832
FH).....	515,756	2,432,019	Arkema SA.....	25,931	2,066,695
Nokia OYJ (NOKIA			# Assystem SA.....	1,932	77,563
FP).....	4,241	19,903	Aubay.....	2,680	129,068
# Nokian Renkaat OYJ..	28,526	237,408	Ω AXA SA.....	200,919	7,622,295
Nordea Bank Abp			* Ayvens SA.....	3,124	23,016
(NDA FH).....	1,162,463	13,826,396	* Bastide le Confort		
Nordea Bank Abp			Medical.....	1,130	26,403
(NDA SS).....	126,848	1,510,426	# Beneteau SACA.....	11,368	108,374
Olvi OYJ, Class A....	3,986	126,270	BioMerieux.....	12,372	1,501,591
# Oma Saastopankki			BNP Paribas SA.....	110,305	7,534,898
OYJ.....	2,848	32,980	Boiron SA.....	1,876	51,446
Oriola OYJ (OKDAV			Bouygues SA.....	51,143	1,625,651
FH).....	17,876	18,104	Bureau Veritas SA....	129,551	4,048,682
Oriola OYJ (OKDBV			* Canal & SA.....	258,055	587,931
FH), Class B.....	58,297	56,792	Capgemini SE.....	35,481	6,447,477
Orion OYJ (ORNAV			Carrefour SA.....	300,378	4,279,601
FH), Class A.....	10,006	536,181	Catana Group.....	7,575	42,521
Orion OYJ (ORNBV			CBo Territoria.....	19,983	75,952
FH), Class B.....	41,644	2,259,952	* Cegedim SA.....	4,449	57,845
# Outokumpu OYJ.....	223,950	716,659	Cie des Alpes.....	7,941	134,847
			* Claranova SE.....	24,407	35,808

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	Shares	Value»		Shares	Value»			
FRANCE — (Continued)			FRANCE — (Continued)					
#*	Clariane SE.....	44,394	\$	99,606	LISI SA.....	2,079	\$	59,140
	Coface SA.....	53,480		862,352	L'Oreal SA.....	50,782		18,841,756
	Credit Agricole SA.....	185,981		2,799,830	* Louis Hachette Group..	258,055		345,127
	Danone SA.....	53,755		3,765,266	* Lumibird.....	1,274		10,174
	Dassault Aviation SA...	2,967		669,512	LVMH Moet Hennessy			
	Dassault Systemes				Louis Vuitton SE....	63,354		46,337,390
	SE.....	78,029		3,046,394	#Ω Maisons du Monde			
	Derichebourg SA.....	44,483		247,978	SA.....	8,847		37,655
	Edenred SE.....	38,355		1,323,256	Manitou BF SA.....	4,378		98,314
	Eiffage SA.....	38,638		3,451,799	Metropole Television			
*Ω	Elior Group SA.....	49,414		133,742	SA.....	17,286		222,354
	Elis SA.....	51,341		1,051,048	Ω Neoen SA.....	25,550		1,054,197
#	Equasens.....	1,782		69,619	Nexans SA.....	14,399		1,404,984
	EssilorLuxottica SA....	12,599		3,457,904	* Nexity SA.....	27,907		373,814
	Esso SA Francaise....	1,820		210,803	Oeneo SA.....	5,443		52,653
	Eurazeo SE.....	20,491		1,691,597	Opmobility.....	14,920		168,838
	Eurofins Scientific SE..	32,355		1,735,852	Orange SA (ORA FP)..	880,269		9,466,857
Ω	Euronext NV.....	11,425		1,326,981	Pernod Ricard SA.....	21,061		2,405,361
#*	Eutelsat				Publicis Groupe SA			
	Communications				(PUB FP).....	54,329		5,777,993
	SACA.....	68,601		122,996	Quadiant SA.....	14,021		265,300
	Exclusive Networks				*†† Recylex SA.....	633		0
	SA.....	6,752		132,354	Renault SA.....	57,779		2,966,243
	Exel Industries SA,				Rexel SA.....	127,326		3,370,814
	Class A.....	353		16,266	Robertet SA.....	304		268,547
*	Figeac Aero.....	664		4,747	Rubis SCA.....	50,510		1,320,140
	Fnac Darty SA (FNAC				Safran SA.....	54,414		13,489,028
	FP).....	6,683		204,248	Samse SACA.....	200		29,527
	Forvia SE (1EO IM)....	2,574		27,114	Sanofi SA (SAN FP)...	113,576		12,343,671
	Forvia SE (FRVIA				Sartorius Stedim			
	FP).....	38,724		406,423	Biotech.....	2,353		542,552
	Gaztransport Et				Schneider Electric SE			
	Technigaz SA.....	26,974		4,120,567	(ONVV LI).....	278		70,570
	Getlink SE.....	143,245		2,291,538	Schneider Electric SE			
	GL Events SACA.....	4,130		81,439	(SU FP).....	54,213		13,749,753
	Groupe Crit SA.....	1,898		112,990	SCOR SE.....	101,067		2,582,066
	Groupe SFPI.....	8,310		16,570	SEB SA.....	7,384		702,514
#	Guerbet.....	1,951		55,274	SES SA.....	153,657		499,224
*	Haulotte Group SA....	9,012		25,810	#*Ω SMCP SA.....	20,526		67,731
	Hermes International				Societe BIC SA.....	9,374		618,059
	SCA.....	7,917		22,267,822	Societe des Bains de			
*	ID Logistics Group				Mer et du Cercle			
	SACA.....	865		361,817	des Etrangers a			
	Imerys SA.....	4,897		134,973	Monaco.....	419		45,005
	Infotel SA.....	2,372		91,910	Societe Generale SA..	135,409		4,383,194
	Interparfums SA.....	7,488		341,272	Sopra Steria Group....	8,580		1,595,125
	Ipsen SA.....	19,303		2,382,791	SPIE SA.....	67,490		2,249,268
	IPSOS SA.....	18,582		879,279	Stef SA.....	917		127,277
	Jacquet Metals SACA.	6,987		118,463	Sword Group.....	3,554		129,691
*	JCDecaux SE.....	32,150		538,350	* Synergie SE.....	4,886		142,291
	Kaufman & Broad SA..	9,766		336,007	Technip Energies NV..	92,631		2,624,254
	Kering SA.....	10,909		2,855,848	Teleperformance SE...	22,577		2,114,149
Ω	La Francaise des				Television Francaise 1			
	Jeux SACA.....	74,764		2,840,863	SA.....	28,402		223,962
	Laurent-Perrier.....	972		105,794	TFF Group.....	240		6,786
	Lectra.....	5,020		139,781	Thales SA.....	25,137		4,069,057
	Legrand SA.....	49,105		5,006,394	Thermador Groupe....	3,918		288,949
	Linedata Services.....	233		19,566	# Tikehau Capital SCA..	14,025		314,663

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)			GERMANY — (Continued)		
Trigano SA.....	2,268	\$ 310,804	Commerzbank AG.....	224,966	\$ 4,343,890
* Ubisoft Entertainment SA.....	47,319	545,984	* CompuGroup Medical SE & Co. KGaA.....	12,787	292,499
Valeo SE.....	45,714	509,567	Continental AG.....	29,503	2,096,870
* Vallourec SACA.....	86,392	1,640,968	* Covestro AG.....	65,635	4,037,723
# Vetoquinol SA.....	373	27,412	CTS Eventim AG & Co. KGaA.....	27,822	2,712,961
VIEL & Cie SA.....	5,994	75,665	Daimler Truck Holding AG.....	208,064	9,162,605
Vinci SA.....	76,416	8,269,195	Dermapharm Holding SE.....	5,041	207,329
Virbac SACA.....	1,494	501,505	Deutsche Beteiligungs AG.....	5,743	142,488
* Viridien.....	4,950	285,478	Deutsche Boerse AG..	45,891	11,336,810
Vivendi SE.....	258,056	729,392	*Ω Deutsche Pfandbriefbank AG..	56,206	318,993
#* Volitalia SA.....	18,127	133,947	Deutsche Post AG.....	123,291	4,438,823
Vranken-Pommery Monopole SA.....	127	1,692	Deutsche Telekom AG (DTE GR).....	337,881	11,335,556
# Wavestone.....	4,861	246,955	Deutsche Wohnen SE.....	9,457	236,628
*Ω Worldline SA.....	74,470	659,011	Deutz AG.....	27,374	132,414
TOTAL FRANCE.....		<u>303,902,566</u>	Draegerwerk AG & Co. KGaA.....	1,079	52,677
GERMANY — (7.1%)			Ω Duerr AG.....	24,062	592,669
7C Solarparken AG....	25,419	50,441	Ω DWS Group GmbH & Co. KGaA.....	19,199	947,504
#* About You Holding SE.....	2,117	14,498	E.ON SE.....	548,847	6,500,990
Adesso SE.....	1,578	156,596	Eckert & Ziegler SE....	5,983	337,928
adidas AG.....	33,852	8,925,414	Elmos Semiconductor SE.....	1,905	139,842
Adtran Networks SE...	4,294	89,425	# ElringKlinger AG.....	8,425	41,222
All for One Group SE..	1,306	84,179	Energiekontor AG.....	1,757	81,041
Allgeier SE.....	3,172	50,458	Evonik Industries AG...	114,452	2,149,165
Allianz SE (ALV GR)...	37,331	12,172,384	* Evotec SE.....	19,828	177,383
AlzChem Group AG....	4,255	283,394	Fabasoft AG.....	2,482	44,566
Amadeus Fire AG.....	4,082	333,302	Fielmann Group AG....	6,759	306,966
* Aroundtown SA.....	279,506	829,385	flatexDEGIRO AG.....	34,828	590,057
Atoss Software SE....	3,950	471,540	FORTEC Elektronik AG.....	383	7,808
Ω Aumann AG.....	766	8,781	* Fraport AG Frankfurt Airport Services Worldwide.....	14,895	887,300
*Ω Aurubis AG.....	16,913	1,327,229	Freenet AG.....	63,008	1,943,949
* Basler AG.....	3,400	28,670	Fresenius Medical Care AG (FME GR).	40,462	2,009,941
Bayerische Motoren Werke AG.....	74,154	6,022,016	* Fresenius SE & Co. KGaA.....	51,589	1,974,080
#* BayWa AG (BYW6 GR).....	7,917	74,135	Friedrich Vorwerk Group SE.....	722	26,595
# Bechtle AG.....	46,174	1,549,776	FUCHS SE.....	23,091	787,559
# Beiersdorf AG.....	13,252	1,772,773	GEA Group AG.....	92,131	4,862,408
Bertrandt AG.....	2,343	48,784	Gesco SE.....	3,348	45,712
Bijou Brigitte AG.....	991	38,760	GFT Technologies SE..	8,037	188,820
Bilfinger SE.....	12,322	633,783	* Grand City Properties SA.....	16,915	195,318
# Borussia Dortmund GmbH & Co. KGaA.	35,134	118,997	H&R GmbH & Co. KGaA.....	8,388	32,723
#* BRANICKS Group AG.....	12,592	32,771			
Brenntag SE.....	62,046	3,903,932			
CANCOM SE (COK GR).....	10,650	279,660			
Carl Zeiss Meditec AG.....	581	35,394			
* Ceconomy AG.....	86,488	267,368			
CENIT AG.....	2,917	25,781			
Cewe Stiftung & Co. KGaA.....	3,319	351,322			

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)			GERMANY — (Continued)		
Hannover Rueck SE...	19,145	\$ 5,044,493	Pfeiffer Vacuum		
Hawesko Holding SE..	1,210	29,922	Technology AG.....	1,776	\$ 285,674
* Heidelberger			# PNE AG.....	7,350	92,488
Druckmaschinen			ProSiebenSat.1 Media		
AG.....	82,259	103,465	SE.....	64,745	371,986
Hella GmbH & Co.			Puma SE (PUM GR)..	55,377	1,737,741
KGaA.....	4,003	373,130	#* PVA TePla AG.....	4,827	69,168
* HelloFresh SE.....	95,152	1,046,923	Qiagen NV.....	46,481	2,071,193
Henkel AG & Co.			Rational AG.....	3,199	2,842,719
KGaA.....	28,403	2,194,055	Rheinmetall AG.....	8,379	6,550,988
Hensoldt AG.....	26,191	1,053,061	# RTL Group SA.....	18,061	551,908
HOCHTIEF AG.....	10,134	1,466,730	SAF-Holland SE.....	6,396	109,692
Hornbach Holding AG			# SAP SE (SAP GR)....	80,690	22,236,077
& Co. KGaA.....	4,368	335,004	SAP SE (SAP US),		
HUGO BOSS AG.....	18,047	845,467	Sponsored ADR.....	1,458	402,495
Indus Holding AG.....	6,677	142,802	Secunet Security		
Infineon Technologies			Networks AG.....	470	61,831
AG (IFX GR).....	180,624	5,938,646	* SFC Energy AG.....	1,752	30,805
Ω Instone Real Estate			Siemens AG (SIE		
Group SE.....	22,434	193,248	GR).....	107,062	22,951,530
IVU Traffic			#* Siemens Energy AG... Ω Siemens Healthineers	125,241	7,451,500
Technologies AG....	4,593	74,564	AG.....	33,439	1,897,869
Jenoptik AG.....	20,965	470,175	Sixt SE.....	3,990	324,026
Ω JOST Werke SE.....	6,051	291,154	# SMA Solar Technology		
KION Group AG.....	32,805	1,218,188	AG.....	5,600	78,296
Kloeckner & Co. SE...	7,323	37,246	* SNP		
# Knaus Tabbert AG....	2,630	41,327	Schneider-Neureither		
Knorr-Bremse AG.....	38,916	3,075,903	& Partner SE.....	334	23,276
#* Koenig & Bauer AG....	3,611	61,282	Stabilus SE.....	7,379	243,778
# Kontron AG.....	15,395	313,168	# STRATEC SE.....	2,512	91,955
Krones AG.....	7,626	1,040,594	Stroer SE & Co.		
KWS Saat SE & Co.			KGaA.....	12,956	765,782
KGaA.....	4,116	258,931	* Surteco Group SE....	706	16,003
Lanxess AG.....	34,303	931,588	SUSS MicroTec SE....	7,059	315,236
Leifheit AG.....	1,957	32,689	Symrise AG.....	57,655	5,903,528
* LPKF Laser &			* TAG Immobilien AG....	74,482	1,106,912
Electronics SE.....	3,567	31,118	Takkt AG.....	13,480	114,051
* Medios AG.....	8,668	111,490	* Talanx AG.....	32,040	2,721,503
Mercedes-Benz Group			*Ω TeamViewer SE.....	74,051	876,963
AG.....	177,971	10,827,780	Technotrans SE.....	943	17,093
METRO AG.....	32,671	130,577	United Internet AG....	43,969	737,393
MLP SE.....	28,411	205,918	# Verbio SE.....	9,842	93,555
MTU Aero Engines			Volkswagen AG.....	5,973	625,505
AG.....	5,993	2,047,287	Vossloh AG.....	2,950	144,965
Muenchener			# Wacker Chemie AG....	5,220	357,725
Rueckversicherungs-Gesellschaft			Wacker Neuson SE....	11,332	192,183
AG in Muenchen....	13,579	7,360,256	Washtec AG.....	4,609	190,783
# Mutares SE & Co.			* Westwing Group SE... Wuestenrot &	1,169	9,394
KGaA.....	4,664	128,950	Wuerttembergische		
#* Nagarro SE.....	3,173	277,932	AG.....	12,782	163,294
Nemetschek SE.....	27,202	3,250,124	*Ω Zalando SE.....	49,320	1,838,055
* Nexus AG.....	3,365	240,869	Zeal Network SE.....	1,283	60,369
* Nordex SE.....	55,299	638,419	TOTAL GERMANY.....		<u>254,732,165</u>
* Norma Group SE.....	8,633	148,108			
Patrizia SE.....	26,565	221,878			
* Pentixapharm Holding					
AG.....	5,983	18,577			

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
HONG KONG — (0.9%)			HONG KONG — (Continued)		
* Acme International			* Energy International		
Holdings Ltd.....	42,500	\$ 9,280	Investments		
Aeon Credit Service			Holdings Ltd.....	276,000	\$ 13,772
Asia Co. Ltd.....	18,000	13,387	* ENM Holdings Ltd.....	376,000	12,684
AIA Group Ltd.....	1,454,600	10,226,047	* Esprit Holdings Ltd.....	1,098,100	17,600
Analogue Holdings			Far East Consortium		
Ltd.....	192,000	20,707	International Ltd.....	489,043	55,258
APAC Resources Ltd..	88,628	10,717	*Ω FIT Hon Teng Ltd.....	345,000	151,076
* Apollo Future Mobility			FSE Lifestyle Services		
Group Ltd.....	86,400	5,985	Ltd.....	50,000	36,114
ASMP T Ltd.....	48,400	446,939	Giordano International		
Best Mart 360			Ltd.....	560,000	110,822
Holdings Ltd.....	48,000	10,438	Glorious Sun		
BOC Hong Kong			Enterprises Ltd.....	129,000	19,554
Holdings Ltd.....	282,000	916,707	#†† Gold Financial		
Bright Smart			Holdings Ltd.....	44,000	0
Securities &			Great Eagle Holdings		
Commodities Group			Ltd.....	99,693	133,928
Ltd.....	342,000	104,279	*†† Greentech Technology		
Build King Holdings			International Ltd.....	62,000	1,671
Ltd.....	40,000	4,737	G-Resources Group		
China Motor Bus Co.			Ltd.....	130,050	62,029
Ltd.....	800	5,170	Guoco Group Ltd.....	10,000	89,589
* China Star			Guotai Junan		
Entertainment Ltd....	130,000	6,925	International		
* Chinese Estates			Holdings Ltd.....	1,443,000	212,140
Holdings Ltd.....	140,000	21,070	Hang Lung Group		
Chow Sang Sang			Ltd.....	34,000	45,071
Holdings			Hang Lung Properties		
International Ltd.....	163,000	138,166	Ltd.....	358,635	283,695
* Chuang's China			Hang Seng Bank Ltd...	78,800	987,409
Investments Ltd.....	190,000	2,241	* Hanison Construction		
CITIC Telecom			Holdings Ltd.....	9,806	360
International			HKBN Ltd.....	89,000	60,293
Holdings Ltd.....	444,000	125,039	Hong Kong Ferry		
CK Asset Holdings			Holdings Co. Ltd.....	92,000	49,221
Ltd.....	188,823	788,983	* Hong Kong		
* C-Mer Medical			Technology Venture		
Holdings Ltd.....	148,000	36,832	Co. Ltd.....	88,794	14,826
#†† Convoy, Inc.....	528,000	2,121	Hongkong Chinese		
Ω Crystal International			Ltd.....	58,000	1,855
Group Ltd.....	139,000	82,604	Ω Honma Golf Ltd.....	11,500	4,854
* CSC Holdings Ltd.....	12,550,000	44,953	Hysan Development		
* CSI Properties Ltd....	690,000	7,527	Co. Ltd.....	122,000	176,405
# CTF Services Ltd.....	455,242	428,889	IGG, Inc.....	246,000	128,079
#*†† CW Group Holdings			Ω Impro Precision		
Ltd.....	85,500	0	Industries Ltd.....	96,000	26,290
Dah Sing Banking			Johnson Electric		
Group Ltd.....	112,800	115,223	Holdings Ltd.....	90,000	119,335
Dah Sing Financial			# K Wah International		
Holdings Ltd.....	54,000	192,771	Holdings Ltd.....	572,000	127,393
Dickson Concepts			Kerry Logistics		
International Ltd.....	63,000	39,791	Network Ltd.....	113,500	95,305
Dynamic Holdings			Kerry Properties Ltd....	250,500	492,727
Ltd.....	38,000	48,959	Kowloon Development		
Emperor Watch &			Co. Ltd.....	200,932	98,563
Jewellery Ltd.....	490,000	10,759			

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)			HONG KONG — (Continued)		
KRP Development Holdings Ltd.....	33,000	\$ 2,546	Sun Hung Kai Properties Ltd.....	157,707	\$ 1,409,797
Liu Chong Hing Investment Ltd.....	96,000	48,688	Swire Pacific Ltd. (19 HK), Class A.....	62,000	538,451
Luk Fook Holdings International Ltd.....	167,000	307,079	Swire Pacific Ltd. (87 HK), Class B.....	77,500	108,820
Man Wah Holdings Ltd.....	512,800	310,888	Swire Properties Ltd....	83,600	165,091
MGM China Holdings Ltd.....	158,000	222,556	TAI Cheung Holdings Ltd.....	170,000	63,919
* Midland Holdings Ltd...	251,026	26,783	Techtronic Industries Co. Ltd.....	239,500	3,221,056
Modern Dental Group Ltd.....	116,000	61,196	#* Television Broadcasts Ltd.....	145,800	59,639
* NagaCorp Ltd.....	377,140	139,568	# Theme International Holdings Ltd.....	2,880,000	146,512
* New Focus Auto Tech Holdings Ltd.....	1,520,000	8,794	Town Health International Medical Group Ltd...	952,000	34,854
# New World Development Co. Ltd.....	463,000	248,440	Tradelink Electronic Commerce Ltd.....	224,000	26,471
*†† NewOcean Energy Holdings Ltd.....	550,000	0	Tycoon Group Holdings Ltd.....	64,000	28,180
Oriental Watch Holdings.....	162,476	73,452	United Laboratories International Holdings Ltd.....	252,000	374,619
PAX Global Technology Ltd.....	252,000	155,136	* Value Partners Group Ltd.....	387,000	71,539
PC Partner Group Ltd.....	72,000	48,895	Vesync Co. Ltd.....	153,000	103,503
Pentamaster International Ltd.....	126,000	15,539	Viva Goods Company Ltd.....	432,000	32,518
# Perfect Medical Health Management Ltd.....	183,000	49,822	* Vobile Group Ltd.....	174,000	76,198
Pico Far East Holdings Ltd.....	406,000	110,184	VSTECs Holdings Ltd.....	186,400	113,266
Playmates Toys Ltd....	96,000	7,538	VTech Holdings Ltd....	41,500	273,620
Plover Bay Technologies Ltd....	80,000	49,813	* Wai Kee Holdings Ltd.....	120,000	9,861
Power Assets Holdings Ltd.....	157,000	1,015,737	Wharf Real Estate Investment Co. Ltd..	242,000	602,200
PRADA SpA.....	132,100	1,059,117	Wing Tai Properties Ltd.....	18,000	3,936
* PT International Development Co. Ltd.....	58,500	2,141	* Yunfeng Financial Group Ltd.....	28,000	3,830
# Sa Sa International Holdings Ltd.....	410,000	34,815	#* Zhaobangji Lifestyle Holdings Ltd.....	376,000	7,508
Ω Samsonite International SA.....	578,700	1,685,848	TOTAL HONG KONG.....		<u>31,734,017</u>
* Sands China Ltd.....	110,000	264,441	IRELAND — (0.4%)		
#* Shandong Hi-Speed Holdings Group Ltd.....	250,000	191,747	AIB Group PLC.....	643,011	3,781,032
* Shun Tak Holdings Ltd.....	264,000	20,748	Bank of Ireland Group PLC.....	414,757	4,121,101
Singamas Container Holdings Ltd.....	542,000	49,558	Cairn Homes PLC.....	358,413	851,551
Sino Land Co. Ltd.....	567,822	544,558	Dalata Hotel Group PLC.....	45,332	221,805
Soundwill Holdings Ltd.....	11,500	7,838	FBD Holdings PLC (FBD ID).....	12,831	173,421

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
IRELAND — (Continued)			ISRAEL — (Continued)		
Glanbia PLC (GLB ID).....	53,426	\$ 780,593	Clal Insurance Enterprises Holdings Ltd.....	31,127	\$814,388
*Ω Glenveagh Properties PLC.....	263,160	464,126	* Compugen Ltd.....	17,775	42,362
Kerry Group PLC (KYGA ID), Class A.	11,394	1,170,068	Danel Adir Yeoshua Ltd.....	2,260	262,316
Kingspan Group PLC (KSP ID).....	44,267	<u>3,070,876</u>	Danya Cebus Ltd.....	2,199	75,775
TOTAL IRELAND.....		<u>14,634,573</u>	Delta Galil Ltd.....	4,359	247,285
ISRAEL — (0.7%)			Delta Israel Brands Ltd.....	1,130	20,966
#* AFI Properties Ltd.....	6,869	341,938	Diplomat Holdings Ltd.....	790	11,213
# Africa Israel Residences Ltd.....	1,645	123,722	Direct Finance of Direct Group 2006 Ltd.....	128	21,324
* Airport City Ltd.....	15,757	265,921	* Dor Alon Energy in Israel 1988 Ltd.....	1,328	38,566
* Allot Ltd.....	5,136	43,814	* Doral Group Renewable Energy Resources Ltd.....	47,213	178,444
Alony Hetz Properties & Investments Ltd... Amos Luzon Development & Energy Group Ltd....	16,750	150,978	* Duniec Brothers Ltd....	246	17,211
Arad Ltd.....	25,438	20,497	E&M Computing Ltd....	5,670	15,691
* Argo Properties NV....	4,385	62,491	Elbit Systems Ltd. (ESLT US).....	1,786	545,712
* Ashdod Refinery Ltd...	2,122	62,811	* Electra Consumer Products 1970 Ltd...	4,431	142,727
* Ashtrum Group Ltd....	1,321	22,549	# Electra Ltd.....	908	510,120
Atreyou Capital Markets Ltd.....	11,089	191,256	Electra Real Estate Ltd.....	4,172	52,930
AudioCodes Ltd. (AUDC US).....	794	16,604	* Ellomay Capital Ltd....	2,313	39,155
Aura Investments Ltd..	6,136	62,280	# Energix-Renewable Energies Ltd.....	67,152	218,791
Automatic Bank Services Ltd.....	53,611	350,909	* Enlight Renewable Energy Ltd. (ENLT IT).....	20,678	334,173
* Avgol Industries 1953 Ltd.....	3,721	26,935	* Enlight Renewable Energy Ltd. (ENLT US).....	9,360	148,637
Ayalon Holdings Ltd....	36,631	15,281	First International Bank of Israel Ltd....	2,043	108,478
* Azorim-Investment Development & Construction Co. Ltd.....	1,303	14,140	FMS Enterprises Migun Ltd.....	1,725	75,686
Bank Hapoalim BM....	17,797	107,838	Formula Systems 1985 Ltd. (FORTY IT).....	3,085	283,786
Bank Leumi Le-Israel BM.....	95,936	1,230,733	Formula Systems 1985 Ltd. (FORTY US), Sponsored ADR.....	1,495	136,344
* Bet Shemesh Engines Holdings 1997 Ltd...	157,351	1,969,235	Fox Wizel Ltd.....	3,912	323,579
Bezeq The Israeli Telecommunication Corp. Ltd.....	2,007	233,987	Gav-Yam Lands Corp. Ltd.....	18,625	159,804
* Big Shopping Centers Ltd.....	313,188	497,096	* Hagag Group Real Estate Development.....	12,553	90,149
Blue Square Real Estate Ltd.....	954	149,026			
* Brainsway Ltd. (BWAY IT).....	1,661	150,677			
Camtek Ltd.....	3,680	19,445			
Carasso Motors Ltd....	1,965	173,336			
	14,778	118,180			

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)			ISRAEL — (Continued)		
Harel Insurance			Mivtach Shamir		
Investments &			Holdings Ltd.....	800	\$ 49,777
Financial Services			Mizrahi Tefahot Bank		
Ltd.....	34,522	\$547,523	Ltd.....	22,101	1,051,975
Hilan Ltd.....	6,150	385,593	Nawi Group Ltd.....	2,062	23,908
Hiper Global Ltd.....	5,670	30,891	* Nayax Ltd.....	808	30,683
ICL Group Ltd.....	40,955	243,503	Neto Malinda Trading		
IDI Insurance Co. Ltd..	4,267	177,433	Ltd.....	3,363	82,245
* IES Holdings Ltd.....	1,083	75,512	Next Vision Stabilized		
Ilex Medical Ltd.....	2,010	42,247	Systems Ltd.....	16,681	309,793
Inrom Construction			* Nice Ltd. (NICE IT)....	528	88,257
Industries Ltd.....	47,768	226,158	#* Nice Ltd. (NICE US),		
Isracard Ltd.....	70,682	325,484	Sponsored ADR.....	4,410	732,677
Israel Canada TR			Novolog Ltd.....	129,670	59,735
Ltd.....	34,847	153,089	Oil Refineries Ltd.....	976,151	288,266
* Israel Land			One Software		
Development Co.			Technologies Ltd.....	15,225	276,677
Ltd.....	6,039	58,652	* OY Nofar Energy Ltd...	2,141	52,613
Israel Shipyards			Palram Industries		
Industries Ltd.....	1,109	35,997	1990 Ltd.....	5,815	150,897
Isras Investment Co.			#* Partner		
Ltd.....	699	166,698	Communications		
#* Kamada Ltd. (KMDA			Co. Ltd.....	59,085	412,617
IT).....	2,586	17,590	Paz Retail & Energy		
* Kamada Ltd. (KMDA			Ltd.....	4,657	671,602
US).....	4,001	26,927	* Perion Network Ltd.....	11,017	97,122
Kvutzat Acro Ltd.....	7,152	127,269	Phoenix Financial		
Lapidoth Capital Ltd....	2,897	61,920	Ltd.....	61,961	1,046,611
M Yochananof & Sons			Plasson Industries		
Ltd.....	2,246	156,746	Ltd.....	847	48,299
Magic Software			Polyram Plastic		
Enterprises Ltd.			Industries Ltd.....	6,862	24,164
(MGIC IT).....	312	4,079	Prashkovsky		
Magic Software			Investments &		
Enterprises Ltd.			Construction Ltd.....	1,245	35,567
(MGIC US).....	20,236	256,592	* Priortech Ltd.....	1,051	52,862
* Malam - Team Ltd.....	1,445	35,690	# Qualitau Ltd.....	1,588	110,540
Matrix IT Ltd.....	13,031	320,649	Rami Levy Chain		
Max Stock Ltd.....	15,933	58,850	Stores Hashikma		
Maytronics Ltd.....	9,928	22,525	Marketing 2006		
Mediterranean Towers			Ltd.....	3,808	285,119
Ltd.....	19,996	63,753	* Rani Zim Shopping		
Mega Or Holdings			Centers Ltd.....	20,347	25,464
Ltd.....	5,424	177,286	# Rapac Communication		
Melisron Ltd.....	3,104	293,651	& Infrastructure		
MENIF - Financial			Ltd.....	1,869	18,718
Services Ltd.....	9,819	47,882	Retailors Ltd.....	4,734	92,662
# Menora Mivtachim			# Sano-Brunos		
Holdings Ltd.....	10,987	510,629	Enterprises Ltd.....	805	78,436
Meshulam Levinstein			* Scope Metals Group		
Contracting &			Ltd.....	3,137	134,554
Engineering Ltd.....	498	57,357	* Shikun & Binui Ltd.....	31,584	104,570
Migdal Insurance &			#* Shikun & Binui Soltec		
Financial Holdings			Renewable Energy..	19,650	12,064
Ltd.....	206,949	425,385	Shufersal Ltd.....	60,356	625,414
Mivne Real Estate KD			Summit Real Estate		
Ltd.....	106,523	319,252	Holdings Ltd.....	14,714	238,026

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)			ITALY — (Continued)		
Tadiran Group Ltd.....	1,128	\$ 83,216	* CIR SpA-Compagnie Industriale.....	136,243	\$ 84,585
* TAT Technologies Ltd..	916	28,034	# Comer Industries SpA.	320	9,961
Tel Aviv Stock Exchange Ltd.....	21,430	242,923	Credito Emiliano SpA..	22,111	259,582
Telsys Ltd.....	818	41,476	Datalogic SpA.....	6,610	32,439
* Teva Pharmaceutical Industries Ltd. (TEVA IT).....	37,384	658,085	Emak SpA.....	20,039	19,440
* Teva Pharmaceutical Industries Ltd. (TEVA US), Sponsored ADR.....	59,061	1,047,152	Ω Enav SpA.....	38,380	137,304
Tiv Taam Holdings 1 Ltd.....	6,800	13,128	Enel SpA.....	630,087	4,478,462
Turpaz Industries Ltd..	5,911	43,000	ERG SpA.....	3,595	72,857
#* Veridis Environment Ltd.....	4,021	28,450	* Esprinet SpA.....	19,730	97,274
Victory Supermarket Chain Ltd.....	2,615	41,109	Ferrari NV (RACE IM). Ferrari NV (RACE US).....	8,345	3,580,552
YD More Investments Ltd.....	9,397	38,310	Fila SpA.....	11,040	4,730,861
YH Dimri Construction & Development Ltd.....	2,970	294,315	FincoBank Banca Fineco SpA.....	6,114	60,396
TOTAL ISRAEL.....		<u>26,661,215</u>	# FNM SpA.....	22,102	9,886
ITALY — (2.5%)			* Garofalo Health Care SpA.....	4,444	24,238
A2A SpA.....	288,723	681,859	Gefran SpA.....	856	8,056
* Abitare In SpA.....	2,232	10,511	Generali.....	88,699	2,808,521
ACEA SpA.....	27,501	526,163	GPI SpA.....	2,000	20,387
Amplifon SpA.....	56,962	1,522,244	Hera SpA.....	510,606	1,867,212
Ω Anima Holding SpA....	84,784	581,747	IMMSI SpA.....	75,654	39,110
Ariston Holding NV....	28,539	101,934	Intercos SpA.....	8,316	123,184
Arnoldo Mondadori Editore SpA.....	81,401	185,689	Intesa Sanpaolo SpA..	1,461,393	6,325,391
Ascopiave SpA.....	41,478	120,751	Iren SpA.....	103,840	224,727
Avio SpA.....	3,269	54,362	Italgas SpA.....	229,375	1,370,291
Azimut Holding SpA...	69,440	1,815,584	Italian Sea Group SpA.....	2,613	22,189
B&C Speakers SpA....	956	15,746	Italmobiliare SpA.....	4,148	115,550
Banca Generali SpA...	29,500	1,477,162	Iveco Group NV.....	78,399	954,203
# Banca IFIS SpA.....	10,903	239,236	Leonardo SpA.....	48,967	1,529,804
Banca Mediolanum SpA.....	89,019	1,195,160	LU-VE SpA.....	1,230	36,615
Banca Popolare di Sondrio SpA.....	18,577	171,535	Maire SpA.....	67,483	664,456
Banco BPM SpA.....	124,140	1,091,215	MARR SpA.....	1,335	13,920
# BasicNet SpA.....	14,461	115,895	Mediobanca Banca di Credito Finanziario SpA.....	184,020	3,008,229
Ω BFF Bank SpA.....	86,415	740,935	MFE-MediaForEurope NV (MFEA IM), Class A.....	98,634	320,767
Biesse SpA.....	4,084	34,068	MFE-MediaForEurope NV (MFEB IM), Class B.....	13,189	58,389
BPER Banca SpA....	452,881	3,085,113	Moncler SpA.....	93,334	5,908,309
Brunello Cucinelli SpA.....	13,427	1,726,227	#*Ω Nexi SpA.....	250,562	1,272,439
Cairo Communication SpA.....	29,772	78,488	Ω OVS SpA.....	120,049	429,427
Ω Carel Industries SpA...	14,044	280,037	Pharmanutra SpA.....	1,644	86,588
Cembre SpA.....	670	28,119	# Piaggio & C SpA.....	34,873	77,849
			Ω Piovani SpA.....	3,441	49,742
			Prysmian SpA.....	32,774	2,279,729
			Recordati Industria Chimica e Farmaceutica SpA...	30,527	1,854,946
			Reply SpA.....	7,537	1,242,369

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)			JAPAN — (Continued)		
Rizzoli Corriere Della Sera Mediagroup SpA.....	61,164	\$ 57,477	Adways, Inc.....	5,500	\$ 10,486
* Safilo Group SpA.....	87,662	97,670	# Aeon Co. Ltd.....	80,399	1,947,845
* Saipem SpA.....	996,975	2,432,780	Aeon Delight Co. Ltd...	12,200	321,121
# Salvatore Ferragamo SpA.....	6,770	53,923	# Aeon Fantasy Co. Ltd.....	2,500	46,087
Sanlorenzo SpA.....	5,033	185,777	AEON Financial Service Co. Ltd.....	29,600	239,189
Sesa SpA.....	4,115	290,421	# Aeon Hokkaido Corp...	15,400	88,713
Snam SpA.....	412,353	1,906,907	# Aeon Kyushu Co. Ltd..	1,900	32,285
# Sogefi SpA.....	10,917	22,528	# Aeon Mall Co. Ltd.....	16,700	210,784
SOL SpA.....	11,535	468,375	Ai Holdings Corp.....	7,600	97,290
Spaxs SpA.....	23,291	87,671	Aica Kogyo Co. Ltd....	20,600	429,837
Stellantis NV (STLA US).....	97,814	1,284,298	Aichi Corp.....	13,000	120,121
# Stellantis NV (STLA UX).....	313,369	4,114,535	Aichi Steel Corp.....	8,200	365,959
Tamburi Investment Partners SpA.....	31,733	278,583	Aichi Tokei Denki Co. Ltd.....	2,000	24,449
Ω Technogym SpA.....	54,150	629,900	Aida Engineering Ltd...	22,000	114,834
* Telecom Italia SpA (TIT IM).....	2,555,340	701,407	Ain Holdings, Inc.....	11,300	340,965
* Telecom Italia SpA (TITR IM).....	156,888	50,094	Aiphone Co. Ltd.....	3,600	62,819
Tenaris SA (TEN IM)...	47,641	900,377	Air Water, Inc.....	57,300	714,401
Tenaris SA (TS US), ADR.....	14,302	538,899	Airtech Japan Ltd.....	2,700	18,850
Terna - Rete Elettrica Nazionale.....	79,454	655,410	# Airtrip Corp.....	5,400	43,089
Tinexta SpA.....	4,730	39,668	Aisan Industry Co. Ltd.....	14,500	178,171
TXT e-solutions SpA...	1,626	62,863	Aisin Corp.....	53,100	600,646
UniCredit SpA.....	131,048	6,018,152	# AIT Corp.....	8,400	92,434
Unipol Assicurazioni SpA.....	168,219	2,279,482	Ajis Co. Ltd.....	2,400	35,916
Webuild SpA.....	140,183	426,935	Akatsuki Corp.....	10,000	29,981
# Zignago Vetro SpA....	4,660	50,640	Akatsuki, Inc.....	3,700	70,641
TOTAL ITALY.....		91,375,818	* Akebono Brake Industry Co. Ltd....	30,700	22,303
JAPAN — (19.8%)			Akita Bank Ltd.....	4,200	62,626
# &Do Holdings Co. Ltd.....	2,700	20,936	Albis Co. Ltd.....	3,200	54,002
A&D HOLON Holdings Co. Ltd.....	8,800	107,493	Alconix Corp.....	1,300	12,715
AB&Company Co. Ltd.....	3,400	18,146	Alfresa Holdings Corp.....	79,900	1,093,748
ABC-Mart, Inc.....	19,500	407,002	# Alinco, Inc.....	5,700	38,440
Achilles Corp.....	7,700	72,502	# Alleanza Holdings Co. Ltd.....	5,900	42,027
Acom Co. Ltd.....	98,800	243,642	Almado, Inc.....	1,000	7,627
AD Works Group Co. Ltd.....	19,300	25,787	Alpen Co. Ltd.....	6,900	94,774
Adastria Co. Ltd.....	11,900	254,321	# Alpha Systems, Inc.....	3,400	76,929
ADEKA Corp.....	42,500	792,077	Alps Alpine Co. Ltd....	48,216	482,142
Ad-sol Nissin Corp.....	3,900	48,960	Altech Corp.....	13,900	222,324
# Advan Group Co. Ltd..	8,700	56,542	Amada Co. Ltd.....	114,800	1,185,366
Advanced Media, Inc...	3,000	21,500	# Amano Corp.....	22,200	580,699
Advantest Corp.....	127,000	7,021,472	Amiyaki Tei Co. Ltd...	4,800	49,307
Adventure, Inc.....	700	16,816	Amvis Holdings, Inc....	9,000	37,945
			# Anabuki Kosan, Inc....	2,300	29,539
			Anest Iwata Corp.....	17,000	148,101
			Anicom Holdings, Inc...	26,171	109,459
			* Anrakutei Co. Ltd.....	400	18,100
			Anycolor, Inc.....	7,500	153,353
			Aoyama Trading Co. Ltd.....	8,900	125,342
			Aoyama Zaisan Networks Co. Ltd....	15,000	178,441
			# Aozora Bank Ltd.....	23,400	361,171

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Arakawa Chemical Industries Ltd.....	9,100	\$ 65,406	Bell System24 Holdings, Inc.....	19,100	\$ 155,431
Arata Corp.....	12,400	252,737	Belluna Co. Ltd.....	13,273	75,038
ARCLANDS Corp.....	7,819	86,596	Bewith, Inc.....	2,200	19,928
Arcs Co. Ltd.....	15,523	269,739	# Bic Camera, Inc.....	33,100	356,243
ARE Holdings, Inc.....	41,100	508,333	BIPROGY, Inc.....	39,200	1,211,230
Arealink Co. Ltd.....	10,800	161,865	B-Lot Co. Ltd.....	2,000	15,958
Argo Graphics, Inc.....	6,100	193,335	BML, Inc.....	6,708	122,966
Artience Co. Ltd.....	26,000	517,240	Bookoff Group Holdings Ltd.....	2,900	25,728
Artnature, Inc.....	4,600	23,801	# Br Holdings Corp.....	8,900	19,607
# Artner Co. Ltd.....	3,000	35,613	# BrainPad, Inc.....	7,200	52,254
As One Corp.....	25,200	411,952	BRONCO BILLY Co. Ltd.....	600	14,000
Asahi Co. Ltd.....	6,200	59,300	Brother Industries Ltd.....	40,700	717,132
Asahi Diamond Industrial Co. Ltd....	14,700	81,386	Bunka Shutter Co. Ltd.....	27,200	327,137
Asahi Group Holdings Ltd.....	232,497	2,518,253	Business Brain Showa-Ota, Inc.....	5,400	75,244
Asahi Intelligence Service Co. Ltd.....	1,400	8,553	Business Engineering Corp.....	2,400	55,342
Asahi Kasei Corp.....	370,600	2,516,981	BuySell Technologies Co. Ltd.....	1,600	28,170
# Asahi Kogyosha Co. Ltd.....	11,200	158,561	C Uyemura & Co. Ltd.....	5,000	331,448
Asahi Net, Inc.....	11,600	48,708	CAC Holdings Corp....	5,100	57,817
# Asahi Yukizai Corp.....	9,500	265,102	Canon Electronics, Inc.....	3,300	54,033
Asanuma Corp.....	25,000	103,727	Canon Marketing Japan, Inc.....	17,700	581,294
Asics Corp.....	149,600	3,334,603	Canon, Inc. (7751 JP).	41,700	1,343,946
ASKA Pharmaceutical Holdings Co. Ltd.....	3,600	45,586	Canon, Inc. (CAJ US), Sponsored ADR.....	14,115	455,209
ASKUL Corp.....	21,200	232,403	Capcom Co. Ltd.....	77,200	1,762,644
Astellas Pharma, Inc...	120,800	1,171,038	Career Design Center Co. Ltd.....	1,900	22,137
Astena Holdings Co. Ltd.....	14,100	40,330	# Careerlink Co. Ltd.....	4,900	78,350
Atrae, Inc.....	4,800	22,957	# Carenet, Inc.....	13,100	49,133
# Aucnet, Inc.....	6,400	108,265	# Carlit Co. Ltd.....	10,600	79,374
Autobacs Seven Co. Ltd.....	33,600	322,146	Casio Computer Co. Ltd.....	42,700	355,004
Aval Data Corp.....	1,300	21,857	Cawachi Ltd.....	6,000	102,780
Avant Group Corp.....	8,900	110,755	CDS Co. Ltd.....	1,300	14,627
Axial Retailing, Inc.....	20,400	117,077	Celsys, Inc.....	16,700	150,380
Azbil Corp.....	157,200	1,184,140	Central Automotive Products Ltd.....	6,500	192,490
# AZ-COM MARUWA Holdings, Inc.....	17,500	129,100	Central Japan Railway Co.....	45,275	839,706
AZOOM Co. Ltd.....	900	37,804	Central Security Patrols Co. Ltd.....	3,900	72,581
Bandai Namco Holdings, Inc.....	107,900	2,676,355	# Central Sports Co. Ltd.....	1,100	17,171
Bando Chemical Industries Ltd.....	8,500	103,817	# Ceres, Inc.....	3,300	61,601
#* Bank of Innovation, Inc.....	900	37,326	# Change Holdings, Inc.....	33,200	312,267
Bank of Saga Ltd.....	3,300	49,639			
Bank of the Ryukyus Ltd.....	9,900	72,993			
Base Co. Ltd.....	4,900	95,056			
* baudroie, Inc.....	300	9,453			
BayCurrent, Inc.....	43,600	1,859,188			
Beauty Garage, Inc....	3,800	33,496			
Beenos, Inc.....	7,200	183,723			
Belc Co. Ltd.....	4,700	190,304			

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Charm Care Corp. KK.....	7,900	\$ 65,037
# Chikaranomoto Holdings Co. Ltd.....	1,800	13,808
# Chino Corp.....	3,100	44,171
# Chiyoda Co. Ltd.....	5,400	44,432
* Chiyoda Integre Co. Ltd.....	2,700	50,652
Chofu Seisakusho Co. Ltd.....	5,400	67,181
Chori Co. Ltd.....	1,600	35,652
Chudenko Corp.....	14,100	293,539
Chugai Pharmaceutical Co. Ltd.....	108,800	4,690,913
# Chugai Ro Co. Ltd.....	3,400	73,166
Chugoku Marine Paints Ltd.....	23,700	359,748
CKD Corp.....	12,500	203,390
CK-San-Etsu Co. Ltd...	2,300	58,519
Cleanup Corp.....	13,500	56,009
Coca-Cola Bottlers Japan Holdings, Inc.....	33,300	518,123
COLOPL, Inc.....	23,200	73,690
# Computer Engineering & Consulting Ltd.....	5,000	60,984
Computer Institute of Japan Ltd.....	16,560	50,059
COMSYS Holdings Corp.....	37,521	779,656
Comture Corp.....	10,400	145,677
Copro-Holdings Co. Ltd.....	900	9,589
Core Corp.....	2,600	31,413
Corona Corp.....	6,600	40,493
Cosel Co. Ltd.....	13,300	87,470
Cosmos Initia Co. Ltd.....	4,300	24,661
# Cosmos Pharmaceutical Corp.....	21,800	1,020,293
Cota Co. Ltd.....	6,189	65,403
CRE, Inc.....	6,800	74,524
# Create Restaurants Holdings, Inc.....	17,600	153,540
Create SD Holdings Co. Ltd.....	12,300	224,237
Creek & River Co. Ltd.....	9,000	96,436
Cresco Ltd.....	14,200	104,519
Cross Cat Co. Ltd.....	1,300	9,115
CrowdWorks, Inc.....	2,100	17,029
CTI Engineering Co. Ltd.....	13,400	229,024
CTS Co. Ltd.....	8,700	46,945
* CUC, Inc.....	3,200	31,215

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Curves Holdings Co. Ltd.....	17,900	\$ 84,824
* Cyber Security Cloud, Inc.....	1,300	16,913
CyberAgent, Inc.....	154,754	1,152,186
Cybozu, Inc.....	11,300	199,444
Dai Nippon Printing Co. Ltd.....	40,800	602,999
Dai Nippon Toryo Co. Ltd.....	14,600	113,676
Dai-Dan Co. Ltd.....	13,300	315,298
Daido Steel Co. Ltd...	66,700	531,220
Daifuku Co. Ltd.....	75,400	1,547,536
# Daihatsu Diesel Manufacturing Co. Ltd.....	9,500	140,838
Daihen Corp.....	1,300	59,284
# Daiho Corp.....	2,600	57,441
Dai-ichi Cutter Kogyo KK.....	3,000	25,804
Daiichi Jitsugyo Co. Ltd.....	10,200	170,159
Daiichi Kensetsu Corp.....	2,300	36,222
# Daiichi Kigenso Kagaku-Kogyo Co. Ltd.....	12,400	55,164
Dai-ichi Life Holdings, Inc.....	132,100	3,607,014
Daiichi Sankyo Co. Ltd.....	179,100	4,993,380
Daiken Medical Co. Ltd.....	4,300	13,959
Daiki Aluminium Industry Co. Ltd.....	15,300	104,312
Daikin Industries Ltd...	31,300	3,676,534
Daikokutenbussan Co. Ltd.....	2,800	136,099
Daikyonishikawa Corp.....	9,400	38,519
Dainichiseika Color & Chemicals Manufacturing Co. Ltd.....	6,850	126,775
Daiseki Co. Ltd.....	10,780	257,740
Daisue Construction Co. Ltd.....	4,800	53,507
Daisyo Corp.....	1,400	10,026
Daito Pharmaceutical Co. Ltd.....	1,760	23,507
Daito Trust Construction Co. Ltd.....	20,000	2,143,052
Daitron Co. Ltd.....	1,900	32,801
Daiwa House Industry Co. Ltd.....	154,500	4,867,329
Daiwa Industries Ltd...	13,400	138,142

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Daiwa Securities Group, Inc.....	124,300	\$ 899,827
Daiwabo Holdings Co. Ltd.....	35,700	694,780
DCM Holdings Co. Ltd.....	40,100	366,026
#* DD GROUP Co. Ltd....	3,500	28,498
Dear Life Co. Ltd.....	22,000	141,861
#* Demae-Can Co. Ltd....	10,300	15,621
# DeNA Co. Ltd.....	39,500	693,459
Densan System Holdings Co. Ltd.....	3,700	53,944
Denso Corp.....	100,500	1,390,769
Dentsu Group, Inc.....	34,400	796,944
Dentsu Soken, Inc.....	11,000	435,041
Denyo Co. Ltd.....	8,200	141,675
Dexerials Corp.....	14,400	187,652
DIC Corp.....	41,800	905,486
Digital Arts, Inc.....	5,100	194,568
Digital Hearts Holdings Co. Ltd....	10,800	60,567
# Digital Holdings, Inc....	4,300	36,520
Digital Information Technologies Corp...	1,800	23,866
Dip Corp.....	22,200	331,183
Disco Corp.....	10,600	3,067,886
DKK Co. Ltd.....	2,600	28,497
DKS Co. Ltd.....	4,000	75,565
DMG Mori Co. Ltd.....	74,600	1,203,294
DMS, Inc.....	1,100	13,041
DMW Corp.....	300	7,377
Doshisha Co. Ltd.....	10,300	141,124
Double Standard, Inc..	1,000	11,031
Dowa Holdings Co. Ltd.....	24,100	717,712
DTS Corp.....	20,500	559,126
Duskin Co. Ltd.....	17,500	419,224
DyDo Group Holdings, Inc.....	6,600	137,917
Eagle Industry Co. Ltd.....	6,900	92,003
# Earth Corp.....	6,700	217,805
# EAT&HOLDINGS Co. Ltd.....	3,100	42,745
Ebara Corp.....	154,200	2,540,005
Ebara Foods Industry, Inc.....	1,900	35,466
Ebara Jitsugyo Co. Ltd.....	4,200	106,624
Ebase Co. Ltd.....	9,600	38,714
Eco's Co. Ltd.....	4,400	57,680
EDION Corp.....	34,000	401,442
eGuarantee, Inc.....	14,500	162,775
Eiken Chemical Co. Ltd.....	1,100	15,113
Eisai Co. Ltd.....	27,700	820,533
Eizo Corp.....	14,600	207,380
EJ Holdings, Inc.....	5,000	51,922

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Elan Corp.....	2,900	\$ 13,849
Elecom Co. Ltd.....	15,300	147,115
EM Systems Co. Ltd...	13,800	70,936
en Japan, Inc.....	20,900	270,608
Endo Lighting Corp....	4,900	44,083
# Envipro Holdings, Inc..	3,000	7,739
#* eRex Co. Ltd.....	12,500	64,314
ERI Holdings Co. Ltd..	2,600	38,455
ES-Con Japan Ltd....	13,100	85,029
Eslead Corp.....	4,000	120,073
ESPEC Corp.....	4,200	70,053
EXEO Group, Inc.....	85,900	937,886
# Ezaki Glico Co. Ltd....	13,600	410,045
F&M Co. Ltd.....	3,000	36,229
FALCO HOLDINGS Co. Ltd.....	2,800	42,810
FANUC Corp.....	58,300	1,736,863
Fast Fitness Japan, Inc.....	1,400	11,610
Fast Retailing Co. Ltd.....	33,900	11,165,206
* FDK Corp.....	4,100	17,035
Feed One Co. Ltd.....	9,400	51,176
Ferrotec Holdings Corp.....	19,600	324,715
# FFRI Security, Inc.....	1,800	29,791
# Fibergate, Inc.....	6,000	35,913
FIDEA Holdings Co. Ltd.....	6,500	63,115
Financial Partners Group Co. Ltd.....	31,900	521,874
FINDEX, Inc.....	6,900	40,339
Fintech Global, Inc....	38,200	27,912
First Bank of Toyama Ltd.....	8,100	56,102
# Fixstars Corp.....	10,300	113,777
FJ Next Holdings Co. Ltd.....	8,800	65,863
# Focus Systems Corp...	3,300	23,545
Food & Life Cos. Ltd..	25,400	568,210
Forum Engineering, Inc.....	5,200	35,185
# Forval Corp.....	2,800	26,380
FP Corp.....	25,700	500,875
# France Bed Holdings Co. Ltd.....	12,845	106,149
Freebit Co. Ltd.....	2,300	19,785
FTGroup Co. Ltd.....	3,600	28,254
Fudo Tetra Corp.....	3,500	49,361
# Fuji Co. Ltd.....	7,100	97,857
Fuji Corp. (6134 JP)...	18,500	279,365
Fuji Corp. (7605 JP)...	5,500	69,375
Fuji Corp. Ltd.....	15,400	76,049
Fuji Electric Co. Ltd....	16,400	781,377
* Fuji Furukawa Engineering & Construction Co. Ltd.....	1,800	80,249

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Fuji Kosan Co. Ltd.....	2,900	\$ 26,538	Gift Holdings, Inc.....	2,000	\$ 42,353
Fuji Media Holdings, Inc.....	16,281	229,641	giftee, Inc.....	11,100	98,298
# Fuji Oil Co. Ltd.....	21,900	45,168	# Giken Ltd.....	3,200	30,845
# Fuji Pharma Co. Ltd....	3,600	33,836	GLOBERIDE, Inc.....	6,700	82,674
Fuji Seal International, Inc.....	20,400	313,752	Glory Ltd.....	24,300	413,066
# Fuji Soft, Inc.....	17,500	1,112,783	GLtechno Holdings, Inc.....	1,630	29,610
FUJIFILM Holdings Corp.....	60,000	1,321,866	GMO Financial Gate, Inc.....	1,600	66,953
Fujikura Kasei Co. Ltd.....	16,600	52,997	# GMO Financial Holdings, Inc.....	20,500	93,288
Fujikura Ltd.....	43,100	1,734,700	GMO GlobalSign Holdings KK.....	2,700	43,000
Fujimi, Inc.....	15,600	219,479	GMO internet group, Inc.....	43,962	780,315
#* Fujio Food Group, Inc.....	3,000	21,016	GMO Payment Gateway, Inc.....	16,700	880,365
Fujishoji Co. Ltd.....	2,500	22,177	#* GNI Group Ltd.....	9,300	198,809
Fujitsu Ltd.....	171,000	3,307,099	* Gokurakuyu Holdings Co. Ltd.....	5,600	19,432
# Fujiya Co. Ltd.....	3,400	54,675	# Goldcrest Co. Ltd.....	7,500	149,108
Fukuda Corp.....	3,400	111,191	Goldwin, Inc.....	13,900	733,186
Fukuda Denshi Co. Ltd.....	6,100	264,070	Gourmet Kineya Co. Ltd.....	1,500	10,614
Fukui Bank Ltd.....	4,938	62,285	Grandy House Corp....	7,300	27,462
Fukui Computer Holdings, Inc.....	5,000	92,996	GREE Holdings, Inc....	32,600	97,336
Fukushima Galilei Co. Ltd.....	7,800	132,970	Greens Co. Ltd.....	1,100	16,376
FULLCAST Holdings Co. Ltd.....	13,700	132,801	gremz, Inc.....	5,400	81,193
Fumakilla Ltd.....	1,700	11,969	GS Yuasa Corp.....	17,100	274,920
Funai Soken Holdings, Inc.....	21,750	337,458	GSI Creos Corp.....	3,600	50,700
Furukawa Co. Ltd.....	21,000	266,894	G-Tekt Corp.....	5,500	60,691
Furukawa Electric Co. Ltd.....	17,500	800,209	Gun-Ei Chemical Industry Co. Ltd....	2,100	37,227
Furuno Electric Co. Ltd.....	3,300	56,201	* GungHo Online Entertainment, Inc... Inc.....	16,510	346,228
Furyu Corp.....	10,100	69,410	H.U. Group Holdings, Inc.....	10,600	173,629
Fuso Chemical Co. Ltd.....	9,400	202,569	H2O Retailing Corp....	27,160	404,651
Futaba Industrial Co. Ltd.....	20,200	98,865	# Hagihara Industries, Inc.....	6,700	64,003
Future Corp.....	20,500	239,801	Hagiwara Electric Holdings Co. Ltd....	5,400	118,401
Fuyo General Lease Co. Ltd.....	12,600	939,085	# Hakudo Co. Ltd.....	1,400	21,350
G-7 Holdings, Inc.....	11,500	108,164	# Hakuodo DY Holdings, Inc.....	102,900	763,965
#* GA Technologies Co. Ltd.....	8,400	82,221	Halows Co. Ltd.....	4,400	107,982
Gakken Holdings Co. Ltd.....	9,800	65,772	Hamamatsu Photonics KK.....	50,800	626,949
Gakkyusha Co. Ltd....	3,400	45,398	Hamee Corp.....	1,300	10,888
Gakujo Co. Ltd.....	6,300	91,388	Handsman Co. Ltd....	300	1,593
Gecoss Corp.....	7,500	49,221	Hankyu Hanshin Holdings, Inc.....	27,400	697,182
Genki Global Dining Concepts Corp.....	5,200	105,876	Hanwa Co. Ltd.....	24,300	750,660
Genky DrugStores Co. Ltd.....	8,600	173,797	Happinet Corp.....	11,900	357,597
Geo Holdings Corp.....	9,100	106,849	Hard Off Corp. Co. Ltd.....	4,300	54,059
			Harima Chemicals Group, Inc.....	7,600	42,831

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Haseko Corp.....	99,000	\$ 1,299,473	Honeys Holdings Co.		
# Hashimoto Sogyo			Ltd.....	4,300	\$ 47,059
Holdings Co. Ltd.....	4,800	38,195	Hoosiers Holdings Co.		
Hazama Ando Corp....	59,100	442,019	Ltd.....	13,800	92,611
Heiwa Corp.....	14,600	219,423	Horiba Ltd.....	18,100	1,134,390
Heiwa Real Estate			Hoshizaki Corp.....	25,900	958,589
Co. Ltd.....	7,500	218,365	Hosiden Corp.....	7,400	100,294
Heiwado Co. Ltd.....	11,700	177,320	Hosokawa Micron		
# Hennge KK.....	4,600	34,653	Corp.....	5,000	139,559
Hibino Corp.....	900	17,776	Hotland Co. Ltd.....	5,300	69,950
Hibiya Engineering			House Foods Group,		
Ltd.....	9,700	239,520	Inc.....	12,603	229,414
Hikari Tsushin, Inc.....	3,400	776,656	Hulic Co. Ltd.....	138,300	1,218,912
Himacs Ltd.....	2,480	22,190	IBJ, Inc.....	7,000	29,520
Hioki EE Corp.....	4,700	234,041	# Ichibanya Co. Ltd.....	9,900	63,338
Hirakawa Hewtech			Ichigo, Inc.....	22,800	52,098
Corp.....	4,700	46,557	Ichiken Co. Ltd.....	2,500	40,827
Hirano Tecseed Co.			Ichikoh Industries Ltd..	3,700	9,627
Ltd.....	4,200	48,605	Ichinen Holdings Co.		
Hirata Corp.....	4,000	139,830	Ltd.....	10,700	126,242
Hirose Electric Co.			Icom, Inc.....	1,700	30,469
Ltd.....	4,925	588,705	ID Holdings Corp.....	5,199	58,904
Hirose Tusyo, Inc.....	1,400	35,876	Idec Corp.....	10,200	167,633
Hiroshima Gas Co.			IDOM, Inc.....	36,600	271,924
Ltd.....	26,300	61,502	IHI Corp.....	15,100	903,406
* HIS Co. Ltd.....	35,000	344,628	Iida Group Holdings		
Hisaka Works Ltd.....	8,100	54,891	Co. Ltd.....	45,620	691,004
Hisamitsu			IKK Holdings, Inc.....	4,500	22,285
Pharmaceutical Co.,			# I'll, Inc.....	3,300	54,687
Inc.....	5,324	152,643	Imagica Group, Inc.....	6,500	22,951
Hitachi Construction			i-mobile Co. Ltd.....	24,300	75,486
Machinery Co. Ltd...	56,000	1,340,903	Inaba Denki Sangyo		
Hitachi Ltd. (6501 JP)..	585,300	14,714,687	Co. Ltd.....	18,400	438,251
Hochiki Corp.....	4,700	74,725	# Inaba Seisakusho Co.		
Hodogaya Chemical			Ltd.....	4,300	47,007
Co. Ltd.....	3,500	82,292	Inabata & Co. Ltd.....	5,800	119,932
Hokkaido Coca-Cola			# I-NE Co. Ltd.....	2,400	32,673
Bottling Co. Ltd.....	2,200	39,626	Ines Corp.....	8,300	98,149
Hokkaido Gas Co.			# I-Net Corp.....	3,900	41,371
Ltd.....	31,800	112,011	Infomart Corp.....	83,100	173,386
Hokkan Holdings Ltd...	2,300	24,466	INFRONEER		
# Hokko Chemical			Holdings, Inc.....	62,080	467,987
Industry Co. Ltd.....	10,800	100,404	Innotech Corp.....	3,900	35,336
# Hokuetsu Corp.....	31,300	294,636	Insource Co. Ltd.....	14,400	98,478
# Hokuetsu Industries			# Intage Holdings, Inc....	1,300	13,367
Co. Ltd.....	9,300	118,870	Integrated Design &		
Hokuriku Electric			Engineering		
Industry Co. Ltd.....	1,800	18,664	Holdings Co. Ltd.....	7,500	313,453
# Hokuriku Electrical			Intelligent Wave, Inc....	3,200	21,959
Construction Co.			Internet Initiative		
Ltd.....	7,319	56,518	Japan, Inc.....	41,200	769,442
Honda Motor Co. Ltd.			# Inui Global Logistics		
(7267 JP).....	330,900	3,132,017	Co. Ltd.....	4,700	50,110
Honda Motor Co. Ltd.			# IPS, Inc.....	3,300	54,320
(HMC US),			ISB Corp.....	4,700	40,390
Sponsored ADR.....	25,574	724,767	# Ise Chemicals Corp....	900	157,585
H-One Co. Ltd.....	6,200	40,479	Iseki & Co. Ltd.....	6,000	36,226

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
			Japan Property		
			Management		
#			Center Co. Ltd.....	9,500	\$ 67,891
			Japan Pulp & Paper		
			Co. Ltd.....	23,000	96,056
*			# Japan Pure Chemical		
			Co. Ltd.....	1,900	38,259
			Japan Securities		
			Finance Co. Ltd.....	39,200	482,648
#			Japan Steel Works		
			Ltd.....	7,800	275,875
			# Japan System		
			Techniques Co.		
			Ltd.....	6,800	80,784
#			Japan Wool Textile		
			Co. Ltd.....	18,100	154,874
			JBCC Holdings, Inc.....	4,600	142,331
			JCR Pharmaceuticals		
			Co. Ltd.....	10,100	35,779
			JCU Corp.....	12,900	299,530
			JDC Corp.....	15,700	50,257
			Jeol Ltd.....	21,000	773,967
#			JFE Systems, Inc.....	2,800	62,956
#*			JGC Holdings Corp....	83,600	701,911
			Jichodo Co. Ltd.....	300	18,171
			JINS Holdings, Inc.....	4,600	209,808
			JINUSHI Co. Ltd.....	7,600	108,689
#*			JK Holdings Co. Ltd....	5,600	36,131
			J-Lease Co. Ltd.....	2,200	17,751
			JM Holdings Co. Ltd....	6,100	94,491
			JMS Co. Ltd.....	2,400	6,888
#			Joshin Denki Co. Ltd...	7,400	112,696
			Joyful Honda Co. Ltd..	9,600	115,771
#*			# JP-Holdings, Inc.....	12,800	53,775
			JSP Corp.....	4,400	60,573
			JTEKT Corp.....	48,000	377,321
			#* Juki Corp.....	10,400	25,431
			Justsystems Corp.....	15,000	324,297
			JVCKenwood Corp.....	83,620	968,974
			Kadokawa Corp.....	21,303	450,719
			Kaga Electronics Co.		
			Ltd.....	20,800	372,480
			Kajima Corp.....	65,701	1,168,243
			Kakaku.com, Inc.....	54,900	859,763
#			Kaken Pharmaceutical		
			Co. Ltd.....	4,700	127,652
			# Kamakura Shinsho		
			Ltd.....	12,400	40,472
			Kamigumi Co. Ltd.....	24,600	535,949
			Kanaden Corp.....	10,000	95,386
			Kanadevia Corp.....	85,200	586,383
			Kanamic Network Co.		
			Ltd.....	5,500	16,012
			Kanamoto Co. Ltd.....	13,600	273,680
			Kandenko Co. Ltd.....	47,700	763,449
			Kaneka Corp.....	20,100	487,920
			Kaneko Seeds Co.		
			Ltd.....	1,500	13,767

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	41,200	\$ 689,347
# Kanematsu Corp.....	1,000	21,842
# Kanemi Co. Ltd.....	1,600	37,151
Kanro, Inc.....	77,000	1,043,524
Kansai Paint Co. Ltd...		
Kanto Denka Kogyo		
Co. Ltd.....	6,690	41,101
* Kaonavi, Inc.....	1,600	20,854
# Kappa Create Co.		
Ltd.....	2,600	24,453
Katakura Industries		
Co. Ltd.....	6,900	91,778
Katitas Co. Ltd.....	32,100	448,786
Kato Sangyo Co. Ltd...	13,900	392,553
Kato Works Co. Ltd....	3,900	33,284
Kawada Technologies,		
Inc.....	4,200	73,112
Kawai Musical		
Instruments		
Manufacturing Co.		
Ltd.....	1,600	31,163
Kawasaki Heavy		
Industries Ltd.....	37,433	1,690,753
KDDI Corp.....	178,900	5,960,231
# KeePer Technical		
Laboratory Co. Ltd...	8,500	243,886
Keihan Holdings Co.		
Ltd.....	18,100	389,800
Keihanshin Building		
Co. Ltd.....	9,000	86,772
Keikyū Corp.....	48,700	426,938
Keio Corp.....	19,018	481,114
KEIWA, Inc.....	1,600	10,453
Kewpie Corp.....	21,900	425,571
Keyence Corp.....	19,200	8,269,608
KH Neochem Co. Ltd..	4,865	65,743
# Kibun Foods, Inc.....	1,400	9,889
Kikkoman Corp.....	70,900	742,056
Kimoto Co. Ltd.....	12,900	26,096
Kimura Chemical		
Plants Co. Ltd.....	4,600	24,536
Kinden Corp.....	40,000	818,241
# King Jim Co. Ltd.....	4,300	23,919
# Kintetsu Department		
Store Co. Ltd.....	3,200	46,274
Kintetsu Group		
Holdings Co. Ltd.....	35,100	756,957
Kirin Holdings Co.		
Ltd.....	75,600	956,633
Kissei Pharmaceutical		
Co. Ltd.....	6,800	173,169
# Ki-Star Real Estate		
Co. Ltd.....	5,500	153,342
Kitagawa Corp.....	2,700	20,819
# Kita-Nippon Bank Ltd..	1,500	30,181
Kitano Construction		
Corp.....	1,200	34,169
# Kitanotatsujin Corp....	10,100	10,500
Kitz Corp.....	23,100	174,218

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Koa Shoji Holdings		
Co. Ltd.....	1,600	\$ 6,397
Koatsu Gas Kogyo		
Co. Ltd.....	1,700	9,129
# Kobayashi		
Pharmaceutical Co.		
Ltd.....	14,400	536,818
Kobe Bussan Co. Ltd..	32,701	743,115
# Koei Tecmo Holdings		
Co. Ltd.....	38,700	483,034
Kohnan Shoji Co. Ltd..	10,200	237,123
Kohsoku Corp.....	6,000	96,315
Koike-ya, Inc.....	600	18,278
Koito Manufacturing		
Co. Ltd.....	73,800	970,445
# Kojima Co. Ltd.....	11,500	73,780
Kokuyo Co. Ltd.....	32,500	564,888
Komatsu Ltd.....	178,100	5,372,074
Komatsu Matere Co.		
Ltd.....	11,300	59,006
Komatsu Wall Industry		
Co. Ltd.....	5,200	50,286
KOMEDA Holdings		
Co. Ltd.....	20,300	361,137
# Komehyo Holdings		
Co. Ltd.....	3,100	81,334
Komeri Co. Ltd.....	9,100	178,182
Komori Corp.....	21,600	169,641
Konami Group Corp....	22,500	2,071,194
Kondotec, Inc.....	5,200	45,000
Konica Minolta, Inc....	118,300	478,873
Konishi Co. Ltd.....	40,000	329,130
Konoike Transport Co.		
Ltd.....	6,500	132,284
Konoshima Chemical		
Co. Ltd.....	3,700	40,091
# Kosaido Holdings Co.		
Ltd.....	14,000	47,955
Kose Corp.....	13,359	590,696
# Kotobuki Spirits Co.		
Ltd.....	39,200	572,831
* Kourakuen Corp.....	3,300	22,281
Kozo Keikaku		
Engineering		
Holdings, Inc.....	1,800	51,312
KPP Group Holdings		
Co. Ltd.....	9,600	41,215
Krosaki Harima Corp...	8,000	128,322
KRS Corp.....	4,200	59,737
K's Holdings Corp.....	41,476	381,109
KU Holdings Co. Ltd...	5,300	38,508
Kubota Corp. (6326		
JP).....	212,500	2,665,457
Kumagai Gumi Co.		
Ltd.....	15,400	381,053
Kumiai Chemical		
Industry Co. Ltd.....	39,800	194,511

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Kunimine Industries			Macromill, Inc.....	16,900	\$ 136,075
Co. Ltd.....	3,100	\$ 20,102	Maeda Kosen Co.		
# Kura Sushi, Inc.....	5,000	88,613	Ltd.....	9,400	116,419
Kureha Corp.....	21,300	382,345	Maezawa Industries,		
Kurimoto Ltd.....	5,200	149,966	Inc.....	4,100	31,622
Kurita Water			# Maezawa Kasei		
Industries Ltd.....	41,291	1,438,127	Industries Co. Ltd....	4,500	50,025
Kuriyama Holdings			Maezawa Kyuso		
Corp.....	9,700	78,256	Industries Co. Ltd....	7,400	63,266
Kusuri No. Aoki			Makino Milling		
Holdings Co. Ltd....	27,100	577,377	Machine Co. Ltd.....	10,600	791,867
Kyodo Printing Co.			Makita Corp. (6586		
Ltd.....	2,600	71,351	JP).....	37,300	1,103,053
# Kyoei Steel Ltd.....	17,300	211,589	# Mammy Mart Corp....	800	20,951
# Kyokuto Boeki Kaisha			# Management		
Ltd.....	6,600	65,405	Solutions Co. Ltd....	4,400	48,620
Kyokuto Kaihatsu			Mandom Corp.....	10,500	83,128
Kogyo Co. Ltd.....	16,100	250,529	Mani, Inc.....	21,400	199,090
Kyokuyo Co. Ltd.....	5,700	151,650	MarkLines Co. Ltd....	3,900	55,350
Kyorin Pharmaceutical			# Maruchiyo Yamaokaya		
Co. Ltd.....	11,000	104,240	Corp.....	1,800	44,277
Kyosan Electric			Maruha Nichiro Corp..	20,800	401,038
Manufacturing Co.			Ltd.....	12,600	273,964
Ltd.....	21,800	71,536	MARUKA FURUSATO		
# Kyowa Electronic			Corp.....	11,041	166,993
Instruments Co.			Maruyama		
Ltd.....	3,500	9,038	Manufacturing Co.,		
Kyowa Kirin Co. Ltd....	46,036	686,015	Inc.....	700	8,939
Kyowa Leather Cloth			Maruzen Co. Ltd.....	4,500	96,247
Co. Ltd.....	5,700	25,637	Maruzen Showa Unyu		
Kyudenko Corp.....	16,900	573,682	Co. Ltd.....	3,400	130,435
Kyushu Leasing			Matching Service		
Service Co. Ltd.....	4,700	30,609	Japan Co. Ltd.....	3,600	25,304
Kyushu Railway Co....	26,200	637,105	Matsuda Sangyo Co.		
LA Holdings Co. Ltd....	1,700	66,201	Ltd.....	5,600	112,875
Lacto Japan Co. Ltd....	1,500	30,084	# Matsui Construction		
Lasertec Corp.....	16,300	1,695,256	Co. Ltd.....	10,300	56,249
Leopalace21 Corp....	128,100	455,780	Matsui Securities Co.		
Life Corp.....	9,400	218,087	Ltd.....	54,700	287,761
Lifedrink Co., Inc.....	7,600	104,911	MatsukiyoCocokara &		
LIFULL Co. Ltd.....	46,600	59,753	Co.....	97,060	1,436,597
# LIKE, Inc.....	6,900	64,326	# Matsuya Co. Ltd.....	7,000	48,394
# Link & Motivation,			Matsuyafoods		
Inc.....	13,000	45,335	Holdings Co. Ltd....	2,100	82,286
Lintec Corp.....	18,100	338,461	Max Co. Ltd.....	10,000	255,337
Lion Corp.....	37,400	400,387	Maxvalu Tokai Co.		
# LITALICO, Inc.....	4,800	34,091	Ltd.....	4,000	84,208
Lixil Corp.....	61,800	695,613	Mazda Motor Corp....	257,799	1,762,669
# Loadstar Capital KK..	4,300	75,233	MCJ Co. Ltd.....	25,100	219,942
Look Holdings, Inc....	1,900	27,437	# MEC Co. Ltd.....	10,300	213,288
Luckland Co. Ltd.....	800	9,523	# Media Do Co. Ltd.....	4,300	43,107
LY Corp.....	305,832	893,313	# Medical System		
M3, Inc.....	109,970	998,091	Network Co. Ltd....	10,545	27,264
Mabuchi Motor Co.			Medikit Co. Ltd.....	1,500	25,393
Ltd.....	25,200	346,075	Medipal Holdings		
Macbee Planet, Inc....	700	14,609	Corp.....	92,100	1,384,696
Macnica Holdings,					
Inc.....	86,100	1,010,591			

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Medius Holdings Co.			Mitsubishi Estate Co.		
Ltd.....	6,200	\$ 35,611	Ltd.....	124,600	\$1,810,562
#* Medley, Inc.....	4,900	128,123	Mitsubishi Gas		
MedPeer, Inc.....	6,100	18,208	Chemical Co., Inc....	60,000	1,048,559
Megachips Corp.....	6,100	229,030	Mitsubishi HC Capital,		
Megmilk Snow Brand			Inc.....	458,300	3,047,732
Co. Ltd.....	12,599	215,884	Mitsubishi Heavy		
Meidensha Corp.....	14,000	357,845	Industries Ltd.....	321,000	4,697,913
# Meiho Facility Works			Mitsubishi Kakoki		
Ltd.....	1,900	11,035	Kaisha Ltd.....	1,500	34,576
Meiji Electric			Mitsubishi Logisnext		
Industries Co. Ltd....	3,900	36,568	Co. Ltd.....	19,300	247,192
MEIJI Holdings Co.			Mitsubishi Logistics		
Ltd.....	30,052	604,872	Corp.....	99,995	714,363
Meisei Industrial Co.			# Mitsubishi Motors		
Ltd.....	16,000	144,869	Corp.....	290,200	860,774
MEITEC Group			# Mitsubishi Pencil Co.		
Holdings, Inc.....	36,300	704,850	Ltd.....	13,300	190,148
Meiwa Corp.....	9,600	42,745	Mitsubishi Research		
# Meiwa Estate Co.			Institute, Inc.....	4,000	124,452
Ltd.....	4,200	27,379	Mitsubishi Shokuhin		
Melco Holdings, Inc....	1,700	23,609	Co. Ltd.....	9,300	298,116
Menicon Co. Ltd.....	14,600	131,004	Mitsubishi Steel		
* Mercari, Inc.....	68,200	823,506	Manufacturing Co.		
Mercuria Holdings Co.			Ltd.....	2,600	26,878
Ltd.....	3,100	14,334	Mitsubishi UFJ		
METAWATER Co.			Financial Group,		
Ltd.....	5,400	64,197	Inc. (8306 JP).....	751,700	9,506,292
Micronics Japan Co.			Mitsui Chemicals, Inc..	31,500	690,778
Ltd.....	13,800	334,139	# Mitsui E&S Co. Ltd....	47,200	478,163
#* Microwave Chemical			Mitsui Fudosan Co.		
Co. Ltd.....	1,700	6,541	Ltd.....	247,500	2,233,883
# Mie Kotsu Group			Mitsui Mining &		
Holdings, Inc.....	8,400	27,933	Smelting Co. Ltd....	14,000	412,760
# Migalo Holdings, Inc....	3,500	93,180	Mitsui-Soko Holdings		
Milbon Co. Ltd.....	9,600	197,325	Co. Ltd.....	8,200	406,063
MIMAKI			Mitsuuroko Group		
ENGINEERING Co.			Holdings Co. Ltd....	21,100	245,378
Ltd.....	10,700	101,451	Miura Co. Ltd.....	25,900	624,124
Minebea Mitsumi, Inc..	63,341	1,016,540	MIXI, Inc.....	16,400	340,071
# Mirai Industry Co.			# Miyaji Engineering		
Ltd.....	3,300	77,938	Group, Inc.....	7,200	90,639
Mirait One Corp.....	40,000	594,034	Miyazaki Bank Ltd....	5,500	116,001
Mirarth Holdings, Inc...	49,500	166,373	Mizuho Leasing Co.		
Miroku Jyoho Service			Ltd.....	71,800	469,922
Co. Ltd.....	7,297	89,829	Mizuho Medy Co. Ltd..	1,400	13,646
MISUMI Group, Inc....	47,800	765,067	Mizuno Corp.....	8,900	497,019
Mitani Corp.....	11,200	141,365	Mochida		
# Mitani Sangyo Co.			Pharmaceutical Co.		
Ltd.....	12,600	26,433	Ltd.....	6,298	136,660
Mitani Sekisan Co.			Modec, Inc.....	19,300	396,742
Ltd.....	1,100	35,986	MonotaRO Co. Ltd....	88,500	1,524,732
Mitsuba Corp.....	8,400	47,635	MORESCO Corp.....	2,300	19,020
Mitsubishi Chemical			Morinaga & Co. Ltd....	22,000	379,216
Group Corp.....	256,000	1,307,560	Morinaga Milk Industry		
Mitsubishi Electric			Co. Ltd.....	20,600	385,372
Corp.....	190,600	3,124,118			

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Moriroku Holdings Co.		
Ltd.....	4,200	\$ 54,494
Morita Holdings Corp..	13,200	189,362
Morito Co. Ltd.....	7,100	70,110
# Morozoff Ltd.....	1,800	19,061
MOS Food Services,		
Inc.....	2,900	65,612
MrMax Holdings Ltd....	11,600	51,210
MS&AD Insurance		
Group Holdings,		
Inc.....	136,656	2,833,411
Mugen Estate Co.		
Ltd.....	8,500	101,200
m-up Holdings, Inc....	13,200	135,923
Murakami Corp.....	2,000	68,998
Muto Seiko Co.....	800	8,618
Nabtesco Corp.....	18,800	336,167
NAC Co. Ltd.....	7,200	28,160
Nachi-Fujikoshi Corp...	4,100	87,496
# Nafco Co. Ltd.....	6,100	74,697
# Nagano Keiki Co. Ltd..	4,800	68,364
Nagase & Co. Ltd.....	51,700	971,077
Nagase Brothers, Inc..	3,400	41,217
Nagawa Co. Ltd.....	600	25,066
Nagoya Railroad Co.		
Ltd.....	44,000	490,945
Naigai Trans Line Ltd..	2,200	37,207
Nakabayashi Co. Ltd...	10,000	34,129
Nakakita Seisakusho		
Co. Ltd.....	500	9,953
# Nakamoto Packs Co.		
Ltd.....	1,600	18,043
Nakanishi, Inc.....	15,900	262,273
# Nakano Corp.....	6,500	30,427
Nakano Refrigerators		
Co. Ltd.....	400	14,363
# Namura Shipbuilding		
Co. Ltd.....	20,000	256,792
Nankai Electric		
Railway Co. Ltd.....	19,800	327,891
Nanyo Corp.....	2,400	17,722
Nasu Denki Tekko Co.		
Ltd.....	500	38,200
Natori Co. Ltd.....	3,300	46,325
NCD Co.		
Ltd./Shinagawa.....	2,000	36,248
NEC Capital Solutions		
Ltd.....	6,000	152,887
NEC Corp.....	26,300	2,608,403
# New Art Holdings Co.		
Ltd.....	2,600	29,105
# New Cosmos Electric		
Co. Ltd.....	200	3,645
Nexon Co. Ltd.....	47,600	618,369
# Nextage Co. Ltd.....	25,500	246,141
NHK Spring Co. Ltd....	83,400	1,062,975
Nicca Chemical Co.		
Ltd.....	3,100	22,626

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Nice Corp.....	3,400	\$ 31,485
Nichias Corp.....	15,000	490,947
# Nichiban Co. Ltd.....	800	10,612
Nichiden Corp.....	6,300	123,640
Nichimo Co. Ltd.....	800	9,993
Nichireki Group Co.		
Ltd.....	4,500	70,123
Nichirin Co. Ltd.....	3,430	75,842
NIDEC Corp. (6594		
JP).....	61,178	1,056,638
NIDEC Corp. (NJDCY		
US), Sponsored		
ADR.....	2,902	12,537
Nifco, Inc.....	48,700	1,163,857
# Nihon Chouzai Co.		
Ltd.....	6,400	55,118
Nihon Dengi Co. Ltd...	4,400	107,818
Nihon Denkei Co.		
Ltd.....	1,100	13,246
Nihon Flush Co. Ltd....	8,200	42,617
# Nihon House Holdings		
Co. Ltd.....	22,100	46,240
Nihon Kagaku Sangyo		
Co. Ltd.....	8,000	73,319
Nihon M&A Center		
Holdings, Inc.....	145,500	567,829
Nihon Parkerizing Co.		
Ltd.....	43,700	356,363
Nihon Tokushu Toryo		
Co. Ltd.....	5,600	47,364
# Nihon Trim Co. Ltd.....	1,200	28,569
# Nihon Yamamura		
Glass Co. Ltd.....	2,300	22,985
Nikkiso Co. Ltd.....	21,800	142,430
Nikko Co. Ltd.....	13,500	61,726
Nikkon Holdings Co.		
Ltd.....	29,200	424,931
Nikon Corp.....	51,900	556,030
Nintendo Co. Ltd.....	159,900	10,490,183
Nippi, Inc.....	600	21,953
Nippon Corp.....	10,000	139,865
Nippon Air		
Conditioning		
Services Co. Ltd....	4,500	32,039
Nippon Aqua Co. Ltd...	4,300	21,271
# Nippon Avionics Co.		
Ltd.....	3,000	41,867
Nippon Carbide		
Industries Co., Inc...	2,900	33,323
Nippon Care Supply		
Co. Ltd.....	1,200	14,837
Nippon Chemical		
Industrial Co. Ltd....	2,000	30,435
Nippon Densetsu		
Kogyo Co. Ltd.....	14,900	196,147
Nippon Dry-Chemical		
Co. Ltd.....	2,100	54,579

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
NIPPON EXPRESS			Nisshin Group		
			Holdings Co. Ltd.....	19,600	\$ 66,294
	104,400	\$1,692,121	Nisshin Oillio Group		
			Ltd.....	9,500	304,822
	3,100	9,922	Nisshin Seifun Group,		
#			Inc.....	40,480	455,223
	5,100	74,075	Nisshinbo Holdings,		
	66,500	932,516	Inc.....	34,604	197,972
	68,600	561,431	Nissin Corp.....	7,900	230,149
	29,160	298,635	Nisso Holdings Co.		
	280,100	1,764,993	Ltd.....	11,600	57,692
			Nissui Corp.....	98,700	543,858
			Nitori Holdings Co.		
			Ltd.....	7,200	843,153
	78,100	106,520	Nitta Corp.....	5,100	118,474
	7,800	68,326	Nitta Gelatin, Inc.....	7,100	32,865
	4,000	47,063	Nitto Denko Corp.....	285,000	5,055,668
	12,700	91,253	Nitto Fuji Flour Milling		
			Co. Ltd.....	400	16,782
	5,000	44,117	Nitto Kogyo Corp.....	10,900	203,957
	3,700	52,998	# Nitto Kohki Co. Ltd.....	5,500	82,802
			Nitto Seiko Co. Ltd.....	10,500	39,261
			Nittoc Construction		
	21,400	517,810	Co. Ltd.....	6,500	44,431
	26,300	319,042	Nittoku Co. Ltd.....	2,100	28,454
	14,800	86,616	# NJS Co. Ltd.....	3,300	83,542
	22,200	411,929	Noevir Holdings Co.		
	2,991,200	2,944,688	Ltd.....	6,300	187,711
	12,900	238,136	Nohmi Bosai Ltd.....	3,000	59,618
	20,000	65,849	Nojima Corp.....	30,800	462,944
	1,000	11,020	Nomura Holdings, Inc.		
			(8604 JP).....	356,900	2,320,344
			Nomura Holdings, Inc.		
			(NMR US),		
			Sponsored ADR.....	30,971	200,692
			Nomura Real Estate		
			Holdings, Inc.....	30,200	802,675
			Nomura Research		
			Institute Ltd.....	47,866	1,617,259
	13,100	425,616	Noritake Co. Ltd.....	4,400	109,059
	15,500	232,285	Noritsu Koki Co. Ltd....	8,500	274,857
	11,400	164,841	Noritz Corp.....	11,900	130,255
	8,200	225,441	NPR-RIKEN Corp.....	3,900	63,701
	47,504	1,429,266	NS Solutions Corp.....	20,600	523,997
	367,700	1,006,183	NS Tool Co. Ltd.....	3,800	18,610
#			NSD Co. Ltd.....	33,500	707,316
	16,300	108,091	NSK Ltd.....	72,200	313,406
	5,300	17,132	NSW, Inc.....	3,100	57,933
	2,700	94,078	NTN Corp.....	112,600	180,361
#			NTT Data Group		
	5,900	36,536	Corp.....	102,500	1,989,176
			Oat Agrico Co. Ltd.....	5,000	63,976
			# Obara Group, Inc.....	2,500	61,136
			Obayashi Corp.....	104,200	1,399,419
			OBIC Business		
			Consultants Co.		
			Ltd.....	6,300	315,815
			Obic Co. Ltd.....	65,000	1,941,242

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Ochi Holdings Co.			# Osaki Electric Co.		
Ltd.....	1,800	\$ 15,329	Ltd.....	9,400	\$ 45,500
# Odakyu Electric			Otsuka Corp.....	62,900	1,418,062
Railway Co. Ltd.....	61,100	579,528	OUG Holdings, Inc....	1,000	16,720
Oenon Holdings, Inc....	11,900	29,334	Oyo Corp.....	9,900	164,554
# Ohashi Technica, Inc...	2,500	32,322	Ozu Corp.....	1,500	16,459
Ohba Co. Ltd.....	4,500	28,380	Pacific Industrial Co.		
Ohmoto Gumi Co.			Ltd.....	10,500	102,813
Ltd.....	1,500	23,238	Pack Corp.....	8,900	202,206
OIE Sangyo Co. Ltd....	2,000	24,723	PAL GROUP Holdings		
Oiles Corp.....	5,300	83,314	Co. Ltd.....	19,400	427,999
Okabe Co. Ltd.....	11,500	54,497	PALTAC Corp.....	12,200	340,912
Okada Aiyon Corp.....	2,000	25,001	Pan Pacific		
Okamoto Industries,			International		
Inc.....	3,700	126,525	Holdings Corp.....	50,000	1,392,066
Okamoto Machine			Panasonic Holdings		
Tool Works Ltd.....	1,100	26,572	Corp.....	197,500	2,015,234
Okamura Corp.....	24,100	308,094	Paraca, Inc.....	2,000	23,772
Oki Electric Industry			Paramount Bed		
Co. Ltd.....	26,100	163,186	Holdings Co. Ltd....	12,900	232,971
Okinawa Cellular			Park24 Co. Ltd.....	31,326	413,615
Telephone Co.....	8,800	241,629	Parker Corp.....	7,900	42,157
OKUMA Corp.....	21,200	478,180	Pasona Group, Inc....	17,600	227,514
Okumura Corp.....	14,600	367,276	Pegasus Co. Ltd.....	13,300	42,157
Okura Industrial Co.			Penta-Ocean		
Ltd.....	4,000	77,824	Construction Co.		
# Olba Healthcare			Ltd.....	73,200	308,784
Holdings, Inc.....	800	9,983	# People Dreams &		
Olympus Corp.....	145,100	2,202,037	Technologies Group		
Omron Corp.....	14,040	463,174	Co. Ltd.....	3,600	37,316
Ono Pharmaceutical			* PeptiDream, Inc.....	20,000	274,497
Co. Ltd.....	102,800	1,069,466	Persol Holdings Co.		
Onoken Co. Ltd.....	10,300	102,884	Ltd.....	1,502,100	2,288,500
Onward Holdings Co.			# Pharma Foods		
Ltd.....	40,800	163,396	International Co.		
Ootoya Holdings Co.			Ltd.....	10,100	63,947
Ltd.....	1,100	36,053	# PHC Holdings Corp....	6,700	44,823
# Open House Group			#* PIA Corp.....	2,100	42,781
Co. Ltd.....	59,600	1,949,724	Pigeon Corp.....	42,000	398,015
Open Up Group, Inc....	35,700	433,695	PILLAR Corp.....	13,400	365,373
Optex Group Co. Ltd...	9,900	104,720	Pilot Corp.....	11,101	314,844
#* Optim Corp.....	7,000	34,674	Plus Alpha Consulting		
Optorun Co. Ltd.....	4,700	54,742	Co. Ltd.....	10,800	124,614
Oracle Corp. Japan....	8,700	794,221	Port, Inc.....	3,500	43,237
Organo Corp.....	14,700	727,659	* PR Times Corp.....	1,800	25,094
Oricon, Inc.....	4,000	20,639	Premium Group Co.		
Oriental Consultants			Ltd.....	13,500	228,079
Holdings Co. Ltd.....	2,100	73,523	Press Kogyo Co. Ltd..	12,000	43,695
# Oriental Land Co.			# Pressance Corp.....	9,400	144,411
Ltd.....	96,900	2,177,738	Prestige International,		
Oriental Shiraishi			Inc.....	47,200	212,978
Corp.....	40,000	101,745	Procrea Holdings,		
Oro Co. Ltd.....	3,400	54,099	Inc.....	8,725	98,202
Osaka Gas Co. Ltd....	51,000	1,002,697	# Pronexus, Inc.....	4,500	38,651
# Osaka Organic			Pro-Ship, Inc.....	5,300	53,163
Chemical Industry			Proto Corp.....	10,400	83,602
Ltd.....	2,493	43,605	PS Construction Co.		
			Ltd.....	4,640	35,362

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
QB Net Holdings Co.			Sakai Heavy		
Ltd.....	3,500	\$ 22,962	Industries Ltd.....	3,800	\$ 57,164
Qol Holdings Co. Ltd...	15,100	142,594	Sakata INX Corp.....	28,900	317,549
Quick Co. Ltd.....	9,900	141,371	Sala Corp.....	10,100	53,727
Raccoon Holdings,			San Holdings, Inc.....	1,500	10,098
Inc.....	7,100	41,350	San-A Co. Ltd.....	14,600	277,867
Raito Kogyo Co. Ltd....	15,900	224,451	San-Ai Obbli Co. Ltd...	39,900	462,301
Raiznext Corp.....	5,500	54,933	Sangetsu Corp.....	26,100	485,093
Raksul, Inc.....	30,200	262,676	#* Sanix, Inc.....	12,100	17,786
Rakus Co. Ltd.....	32,400	402,428	* Sanken Electric Co.		
* Rakuten Bank Ltd.....	38,300	1,175,672	Ltd.....	5,499	215,977
* Rakuten Group, Inc....	155,300	975,153	Sanki Engineering Co.		
Rasa Corp.....	2,500	22,980	Ltd.....	26,600	535,548
Rasa Industries Ltd....	4,800	76,518	Sanko Gosei Ltd.....	5,600	24,875
Recruit Holdings Co.			Sanko Metal Industrial		
Ltd.....	375,900	26,234,876	Co. Ltd.....	1,300	51,013
Relo Group, Inc.....	49,844	610,908	Sankyo Co. Ltd.....	110,400	1,480,342
Renaissance, Inc.....	1,500	10,028	Sankyo Frontier Co.		
Rengo Co. Ltd.....	95,500	539,788	Ltd.....	2,800	37,310
#* RENOVA, Inc.....	26,000	103,372	Sankyo Seiko Co.		
Resonac Holdings			Ltd.....	20,200	79,754
Corp.....	43,000	1,042,392	Sankyo Tateyama,		
Restar Corp.....	2,800	45,117	Inc.....	4,300	16,616
Retail Partners Co.			Sankyu, Inc.....	16,700	596,462
Ltd.....	6,900	56,755	Sanoh Industrial Co.		
Rheon Automatic			Ltd.....	5,900	27,293
Machinery Co. Ltd...	3,700	35,010	Sanrio Co. Ltd.....	46,600	1,738,893
Ricoh Co. Ltd.....	73,900	847,509	Sansei Technologies,		
Ricoh Leasing Co.			Inc.....	4,600	39,512
Ltd.....	9,700	320,532	# Sansha Electric		
Ride On Express			Manufacturing Co.		
Holdings Co. Ltd....	2,400	15,770	Ltd.....	2,300	12,660
Riken Keiki Co. Ltd....	10,800	216,305	# Sanshin Electronics		
Riken Technos Corp....	21,600	142,069	Co. Ltd.....	5,000	62,819
Riken Vitamin Co.			# Santec Holdings		
Ltd.....	6,200	94,307	Corp.....	1,800	70,938
Rinnai Corp.....	17,500	385,750	Santen		
Rion Co. Ltd.....	3,400	60,785	Pharmaceutical Co.		
Riso Kagaku Corp....	1,800	16,285	Ltd.....	134,400	1,352,443
Rix Corp.....	900	16,897	Sanwa Holdings		
Rohto Pharmaceutical			Corp.....	72,100	2,256,584
Co. Ltd.....	98,500	1,669,843	Sanyo Chemical		
Roland Corp.....	7,100	180,804	Industries Ltd.....	6,100	153,845
# Rorze Corp.....	33,000	359,758	Sanyo Denki Co. Ltd...	3,800	229,755
RYODEN Corp.....	8,900	143,162	Sanyo Shokai Ltd.....	4,300	84,450
Ryohin Keikaku Co.			Sanyo Trading Co.		
Ltd.....	86,600	2,294,626	Ltd.....	10,700	103,437
Ryoyo Ryosan			Sapporo Holdings		
Holdings, Inc.....	8,511	137,650	Ltd.....	13,300	616,968
S&B Foods, Inc.....	2,900	96,637	Sata Construction Co.		
# Sac's Bar Holdings,			Ltd.....	7,700	49,265
Inc.....	7,300	43,492	Sato Holdings Corp....	10,500	148,921
Saibu Gas Holdings			# Sato Shoji Corp.....	6,100	57,037
Co. Ltd.....	11,800	130,077	Satori Electric Co.		
Saizeriya Co. Ltd.....	8,800	263,142	Ltd.....	2,900	31,201
Sakai Chemical			Sawai Group Holdings		
Industry Co. Ltd....	3,600	59,096	Co. Ltd.....	26,100	337,111

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
SAXA, Inc.....	1,300	\$ 24,000	Shimano, Inc.....	5,600	\$ 785,824
* SBI ARUHI Corp.....	7,300	41,773	# Shimizu Bank Ltd.....	1,700	16,441
SBI Global Asset Management Co. Ltd.....	4,600	20,611	Shimizu Corp.....	131,800	1,142,743
SBI Holdings, Inc.....	37,200	1,072,358	# Shimojima Co. Ltd.....	4,600	39,076
SBI Insurance Group Co. Ltd.....	1,900	13,539	Shin Nippon Air Technologies Co. Ltd.....	8,600	106,407
SBS Holdings, Inc.....	8,500	135,109	Shinagawa Refractories Co. Ltd.....	14,000	156,353
SCREEN Holdings Co. Ltd.....	14,800	1,031,299	Shin-Etsu Chemical Co. Ltd.....	248,500	7,704,049
Scroll Corp.....	10,400	72,187	Shin-Etsu Polymer Co. Ltd.....	22,000	230,051
SCSK Corp.....	29,029	642,733	Shinko Shoji Co. Ltd...	18,100	118,221
SEC Carbon Ltd.....	1,000	14,095	Shinmaywa Industries Ltd.....	23,100	201,165
Secom Co. Ltd.....	51,600	1,736,398	Shinnihon Corp.....	9,900	102,054
Sega Sammy Holdings, Inc.....	50,500	977,427	Shinnihonseiyaku Co. Ltd.....	7,300	91,930
# Segue Group Co. Ltd..	2,500	10,128	Shinsho Corp.....	2,000	78,824
Seika Corp.....	4,900	142,303	Shinwa Co. Ltd. (3447 JP).....	2,600	12,529
# Seikitokyu Kogyo Co. Ltd.....	5,800	57,649	Shinwa Co. Ltd. (7607 JP).....	3,900	74,355
Seiko Epson Corp.....	46,100	833,086	Shionogi & Co. Ltd.....	69,700	1,024,876
Seiko Group Corp.....	7,500	256,625	Ship Healthcare Holdings, Inc.....	42,500	580,042
Seino Holdings Co. Ltd.....	21,900	330,596	Shiseido Co. Ltd.....	48,100	807,762
Sekisui Chemical Co. Ltd.....	33,000	546,895	Shizuoka Gas Co. Ltd.....	24,900	161,200
# Sekisui House Ltd.....	115,000	2,643,042	SHO-BOND Holdings Co. Ltd.....	14,700	476,357
Sekisui Jushi Corp.....	6,200	78,404	Shoei Co. Ltd.....	12,000	166,425
Sekisui Kasei Co. Ltd.....	12,400	28,137	# Shoei Foods Corp.....	2,700	71,390
Senko Group Holdings Co. Ltd.....	43,020	431,317	Shofu, Inc.....	1,800	24,665
Senshu Electric Co. Ltd.....	7,400	239,964	Sigma Koki Co. Ltd....	700	6,293
#* Senshukai Co. Ltd.....	11,400	16,963	SIGMAXYZ Holdings, Inc.....	23,600	142,412
# Septeni Holdings Co. Ltd.....	12,300	31,531	Siix Corp.....	6,300	45,860
Seria Co. Ltd.....	17,600	302,118	* Simplex Holdings, Inc.....	18,900	353,061
Seven & i Holdings Co. Ltd.....	431,900	6,894,745	Sinanen Holdings Co. Ltd.....	3,300	137,697
Seven Bank Ltd.....	366,300	726,535	Sinfonia Technology Co. Ltd.....	8,600	385,264
SG Holdings Co. Ltd...	72,200	680,443	# Sinko Industries Ltd....	15,300	122,169
* Sharp Corp.....	38,400	230,620	Sintokogio Ltd.....	8,900	53,269
Shibaura Machine Co. Ltd.....	9,000	207,245	SK Kaken Co. Ltd.....	3,200	184,594
# Shibaura Mechatronics Corp..	5,100	266,944	SK-Electronics Co. Ltd.....	3,800	47,869
Shibuya Corp.....	5,000	117,537	SKY Perfect JSAT Holdings, Inc.....	63,700	381,650
#* SHIFT, Inc.....	94,500	779,423	SMC Corp.....	3,500	1,324,352
Shikoku Bank Ltd.....	5,400	42,359	SMS Co. Ltd.....	29,800	319,105
Shikoku Kasei Holdings Corp.....	16,000	197,398	# Socionext, Inc.....	62,500	968,578
Shima Seiki Manufacturing Ltd....	9,700	63,771	Soda Nikka Co. Ltd....	6,600	47,713
Shimadaya Corp.....	1,700	15,696	Sodick Co. Ltd.....	13,800	73,565
Shimadzu Corp.....	44,900	1,302,502			
Shimamura Co. Ltd....	16,800	955,936			

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
SoftBank Corp.....	4,538,000	\$ 5,837,060	Sumitomo Metal		
SoftBank Group			Mining Co. Ltd.....	56,900	\$1,299,373
Corp.....	168,968	10,329,320	Sumitomo Mitsui		
Softcreate Holdings			Construction Co.		
Corp.....	11,100	164,591	Ltd.....	18,200	48,818
Software Service, Inc..	1,300	99,114	Sumitomo Mitsui		
Sohgo Security			Financial Group,		
Services Co. Ltd.....	140,700	945,160	Inc. (8316 JP).....	315,312	7,770,264
Soken Chemical &			# Sumitomo Mitsui		
Engineering Co.			Financial Group,		
Ltd.....	5,100	114,133	Inc. (SMFG US),		
Solasto Corp.....	21,200	64,677	Sponsored ADR.....	2,798	41,634
Soliton Systems KK....	5,500	40,763	Sumitomo Mitsui Trust		
Sompo Holdings, Inc...	79,900	2,228,096	Group, Inc.....	96,100	2,416,464
Sony Group Corp.			Sumitomo Realty &		
(6758 JP).....	1,021,500	22,543,834	Development Co.		
Sotetsu Holdings, Inc..	15,500	256,761	Ltd.....	54,400	1,879,705
# Space Co. Ltd.....	6,900	49,501	Sumitomo Seika		
Sparx Group Co. Ltd...	10,360	97,819	Chemicals Co. Ltd...	4,100	122,492
SPK Corp.....	3,600	48,795	Sumitomo Warehouse		
S-Pool, Inc.....	28,900	52,471	Co. Ltd.....	6,800	118,493
Square Enix Holdings			Sun Frontier		
Co. Ltd.....	11,000	445,863	Fudousan Co. Ltd....	15,400	199,079
SRA Holdings.....	7,000	194,700	Sundrug Co. Ltd.....	33,400	903,882
#* SRE Holdings Corp....	4,000	86,539	Suntory Beverage &		
# SRS Holdings Co.			Food Ltd.....	20,600	639,884
Ltd.....	11,500	87,860	Sun-Wa Technos		
# ST Corp.....	4,400	43,209	Corp.....	9,800	143,286
Star Mica Holdings			# SUNWELS Co. Ltd.....	1,700	6,974
Co. Ltd.....	15,200	83,494	Suzuden Corp.....	3,700	45,335
Star Micronics Co.			Suzuken Co. Ltd.....	33,790	1,054,699
Ltd.....	9,000	113,121	Suzuki Motor Corp....	138,700	1,659,711
Starts Corp., Inc.....	16,500	409,877	SWCC Corp.....	12,300	599,760
Stella Chemifa Corp....	5,100	145,666	Symex Corp.....	126,700	2,421,916
STI Foods Holdings,			System Research Co.		
Inc.....	2,400	22,608	Ltd.....	5,700	59,614
Strike Co. Ltd.....	3,406	69,352	System Support		
# Studio Alice Co. Ltd...	3,900	53,581	Holdings, Inc.....	2,500	31,916
Subaru Corp.....	291,200	5,072,529	# Systems Engineering		
# Subaru Enterprise Co.			Consultants Co.		
Ltd.....	2,500	54,415	Ltd.....	1,000	31,353
Sugi Holdings Co.			Systema Corp.....	107,700	246,235
Ltd.....	48,900	850,391	# Syuppin Co. Ltd.....	13,500	96,045
Sugimoto & Co. Ltd....	9,800	83,395	T Hasegawa Co. Ltd...	11,600	223,635
Sumitomo Bakelite			T&D Holdings, Inc.....	82,900	1,577,158
Co. Ltd.....	36,600	881,360	Tachikawa Corp.....	2,200	20,094
Sumitomo Chemical			Tachi-S Co. Ltd.....	10,700	127,278
Co. Ltd.....	442,431	957,027	# Tadano Ltd.....	44,900	332,715
Sumitomo Densetsu			Taihei Dengyo Kaisha		
Co. Ltd.....	8,800	282,140	Ltd.....	5,000	155,068
Sumitomo Electric			Taiho Kogyo Co. Ltd...	4,100	16,939
Industries Ltd.....	97,200	1,815,902	Taikisha Ltd.....	9,900	297,976
Sumitomo Forestry			Taiko Bank Ltd.....	1,100	10,988
Co. Ltd.....	38,900	1,329,824	Taisei Corp.....	26,700	1,120,132
Sumitomo Heavy			Taisei Lamick Co.		
Industries Ltd.....	47,600	980,927	Ltd.....	2,800	45,606
			# Taisei Oncho Co. Ltd...	1,900	46,480

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Taiyo Holdings Co.			Tess Holdings Co.		
Ltd.....	30,596	\$ 822,961	Ltd.....	32,500	\$ 56,373
Takamatsu			THK Co. Ltd.....	23,300	574,720
Construction Group			Tigers Polymer Corp...	2,500	11,430
Co. Ltd.....	7,500	132,448	TIS, Inc.....	43,100	952,996
Takamiya Co. Ltd.....	13,900	36,760	TKC Corp.....	11,699	287,187
# Takano Co. Ltd.....	1,800	8,106	Toa Corp. (1885 JP)...	18,000	137,502
Takaoka Toko Co.			Toa Corp. (6809 JP)...	9,200	56,222
Ltd.....	4,100	55,479	TOA ROAD Corp.....	6,900	58,067
Takara & Co. Ltd.....	5,100	102,352	Toagosei Co. Ltd.....	46,400	430,232
Takara Bio, Inc.....	7,500	49,836	TOBISHIMA		
Takara Holdings, Inc...	54,423	478,692	HOLDINGS, Inc.....	12,030	127,783
Takara Standard Co.			Tobu Railway Co. Ltd..	36,100	621,272
Ltd.....	8,400	90,763	Tocalo Co. Ltd.....	21,400	248,011
Takasago International			Tochigi Bank Ltd.....	22,300	41,770
Corp.....	8,000	277,478	Toda Corp.....	96,300	582,955
Takasago Thermal			Toei Animation Co.		
Engineering Co.			Ltd.....	18,200	372,394
Ltd.....	16,600	646,539	Toei Co. Ltd.....	8,200	300,715
# Takashima & Co. Ltd...	5,200	43,009	# Toell Co. Ltd.....	3,900	18,654
# Takashimaya Co. Ltd...	67,600	573,916	Toenec Corp.....	23,500	154,913
Take & Give Needs			Togami Electric		
Co. Ltd.....	2,500	15,351	Manufacturing Co.		
TAKEBISHI Corp.....	700	8,679	Ltd.....	800	16,060
Takeda			# Toho Co. Ltd. (8142		
Pharmaceutical Co.			JP).....	3,300	58,793
Ltd. (4502 JP).....	232,530	6,255,060	Toho Co. Ltd. (9602		
# Takeuchi			JP).....	13,300	599,390
Manufacturing Co.			Toho Gas Co. Ltd.....	45,100	1,131,983
Ltd.....	20,600	721,079	Toho Holdings Co.		
Takuma Co. Ltd.....	15,100	163,446	Ltd.....	26,600	735,377
# Tama Home Co. Ltd....	8,100	171,476	# Toho Titanium Co.		
# Tanseisha Co. Ltd.....	2,000	11,590	Ltd.....	6,300	42,057
# TASUKI Holdings,			Tokai Corp.....	6,000	85,027
Inc.....	4,300	18,686	TOKAI Holdings		
Tayca Corp.....	3,500	34,110	Corp.....	29,800	181,378
Tazmo Co. Ltd.....	2,000	26,575	Tokai Rika Co. Ltd....	13,500	198,328
TBS Holdings, Inc.....	10,500	285,669	Tokai Tokyo Financial		
# TDC Soft, Inc.....	13,000	117,221	Holdings, Inc.....	49,700	162,222
TechMatrix Corp.....	20,400	330,926	Token Corp.....	1,520	121,616
Techno Medica Co.			Tokio Marine		
Ltd.....	2,500	28,382	Holdings, Inc. (8766		
Techno Ryowa Ltd....	4,800	79,305	JP).....	288,300	9,509,098
Techno Smart Corp....	1,700	19,407	Tokushu Tokai Paper		
Technoflex Corp.....	1,200	8,448	Co. Ltd.....	2,800	64,432
TechnoPro Holdings,			Tokyo Century Corp....	77,100	746,217
Inc.....	68,100	1,359,314	# Tokyo Electron Device		
Tecnos Japan, Inc.....	9,100	48,693	Ltd.....	13,100	264,301
Teijin Ltd.....	42,642	363,731	Tokyo Electron Ltd....	73,500	12,398,264
Teikoku Electric			# Tokyo Energy &		
Manufacturing Co.			Systems, Inc.....	12,500	87,269
Ltd.....	4,000	72,028	Tokyo Gas Co. Ltd....	70,900	2,005,675
Teikoku Sen-I Co.			Tokyo Individualized		
Ltd.....	5,800	89,000	Educational		
Tekken Corp.....	3,800	62,274	Institute, Inc.....	11,500	25,992
Temairazu, Inc.....	1,300	25,937	# Tokyo Keiki, Inc.....	1,800	36,549
Tenma Corp.....	2,100	38,009	Tokyo Ohka Kogyo		
Terumo Corp.....	39,800	747,201	Co. Ltd.....	34,400	766,484

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Tokyo Sangyo Co.			Toyo Suisan Kaisha		
Ltd.....	11,000	\$ 52,454	Ltd.....	9,200	\$ 594,468
Tokyo Seimitsu Co.			Toyobo Co. Ltd.....	52,723	333,310
Ltd.....	16,300	771,729	Toyota Boshoku		
Tokyo Steel			Corp.....	39,700	526,949
Manufacturing Co.			Toyota Industries		
Ltd.....	5,400	54,372	Corp.....	17,000	1,418,429
Tokyo Tatemono Co.			Toyota Motor Corp.		
Ltd.....	95,800	1,477,342	(7203 JP).....	1,607,600	30,495,383
Tokyotokeiba Co. Ltd...	2,300	66,343	Toyota Tsusho Corp....	186,500	3,149,916
Tokyu Construction			TPR Co. Ltd.....	6,900	106,294
Co. Ltd.....	35,700	169,588	Transaction Co. Ltd....	7,000	87,160
Tokyu Corp.....	47,783	545,309	#* Transaction Media		
Tokyu Fudosan			Networks, Inc.....	6,100	14,277
Holdings Corp.....	307,000	1,971,150	Transcosmos, Inc.....	9,200	190,241
Toli Corp.....	19,900	59,516	TRE Holdings Corp....	6,700	67,385
# Tomato Bank Ltd.....	1,200	9,693	# Treasure Factory Co.		
Tomen Devices Corp...	500	19,720	Ltd.....	5,100	54,355
Tomoe Corp.....	6,300	48,271	* Trend Micro, Inc.		
Tomoe Engineering			(4704 JP).....	32,100	1,901,612
Co. Ltd.....	3,700	90,553	Trusco Nakayama		
Tomoku Co. Ltd.....	4,400	66,966	Corp.....	22,100	294,408
Tomy Co. Ltd.....	43,900	1,352,829	# TRYT, Inc.....	8,200	22,256
Topcon Corp.....	55,200	1,033,275	TS Tech Co. Ltd.....	38,100	431,810
TOPPAN Holdings,			TSI Holdings Co. Ltd...	23,500	187,505
Inc.....	24,740	694,377	Tsubaki Nakashima		
Topre Corp.....	9,900	120,953	Co. Ltd.....	21,200	63,577
Toray Industries, Inc....	243,207	1,687,607	Tsubakimoto Chain		
Torii Pharmaceutical			Co.....	22,500	276,456
Co. Ltd.....	6,100	195,188	Tsubakimoto Kogyo		
# Torishima Pump			Co. Ltd.....	7,200	91,921
Manufacturing Co.			# Tsuburaya Fields		
Ltd.....	6,500	94,973	Holdings, Inc.....	17,900	214,400
Tosei Corp.....	14,000	215,234	Tsugami Corp.....	15,900	170,027
Toshiba TEC Corp.....	15,600	342,113	Tsukishima Holdings		
Totech Corp.....	18,200	277,720	Co. Ltd.....	1,200	11,344
Totetsu Kogyo Co.			Tsuruha Holdings,		
Ltd.....	10,900	225,400	Inc.....	18,500	1,132,255
# TOTO Ltd.....	19,000	464,422	Tsurumi Manufacturing		
Tottori Bank Ltd.....	1,500	12,560	Co. Ltd.....	4,900	106,294
Toukei Computer Co.			Tsutsumi Jewelry Co.		
Ltd.....	900	25,266	Ltd.....	2,500	37,915
Tow Co. Ltd.....	18,500	37,144	# Tsuzuki Denki Co.		
# Towa Corp.....	12,900	170,112	Ltd.....	5,300	94,967
Towa Pharmaceutical			TV Asahi Holdings		
Co. Ltd.....	5,900	114,224	Corp.....	9,700	153,349
Toyo Construction Co.			Tv Tokyo Holdings		
Ltd.....	19,400	174,155	Corp.....	4,300	88,766
# Toyo Engineering			TYK Corp.....	7,300	19,349
Corp.....	23,300	108,076	UACJ Corp.....	17,100	587,494
# Toyo Gosei Co. Ltd.....	1,700	57,274	Ubicom Holdings, Inc..	1,900	16,431
Toyo Kanetsu KK.....	5,100	128,782	Uchida Yoko Co. Ltd...	2,700	118,292
# Toyo Machinery &			Ueki Corp.....	1,200	12,244
Metal Co. Ltd.....	5,800	23,786	Ukai Co. Ltd.....	100	2,338
Toyo Seikan Group			ULS Group, Inc.....	1,400	44,740
Holdings Ltd.....	56,400	856,344	# U-Next Holdings Co.		
			Ltd.....	23,400	280,367

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Unicharm Corp.....	109,500	\$855,174	YAKUODO Holdings		
Unipres Corp.....	10,900	76,953	Co. Ltd.....	4,300	\$ 53,234
United Arrows Ltd.....	9,900	167,907	YAMABIKO Corp.....	14,200	249,962
# United Super Markets			YAMADA Consulting		
Holdings, Inc.....	28,431	142,753	Group Co. Ltd.....	7,800	96,310
UNITED, Inc.....	8,800	45,512	Yamada Corp.....	300	9,089
# Urbanet Corp. Co.			Yamada Holdings Co.		
Ltd.....	14,400	39,825	Ltd.....	110,562	324,632
User Local, Inc.....	1,000	11,681	# Yamae Group		
Ushio, Inc.....	37,500	502,779	Holdings Co. Ltd.....	6,000	77,931
USS Co. Ltd.....	91,200	817,726	Yamaha Corp.....	61,500	434,948
UT Group Co. Ltd.....	18,300	258,105	Yamaha Motor Co.		
V Technology Co.			Ltd.....	200,100	1,673,959
Ltd.....	2,300	34,405	Yamatane Corp.....	1,600	39,184
Valor Holdings Co.			Yamato Corp.....	10,100	85,380
Ltd.....	18,600	261,435	Yamato Holdings Co.		
Valqua Ltd.....	10,100	212,273	Ltd.....	50,900	609,679
# Value HR Co. Ltd.....	5,400	52,669	Yamato Kogyo Co.		
ValueCommerce Co.			Ltd.....	8,200	405,783
Ltd.....	14,800	114,908	# Yamaura Corp.....	2,700	21,692
# Vector, Inc.....	15,800	105,870	Yamaya Corp.....	1,000	18,141
Vertex Corp.....	4,800	60,655	Yamazaki Baking Co.		
Vision, Inc.....	16,700	125,334	Ltd.....	27,100	487,298
* Visional, Inc.....	13,300	659,769	Yamazen Corp.....	26,000	223,926
Vital KSK Holdings,			Yaoko Co. Ltd.....	11,000	643,315
Inc.....	22,300	169,977	Yaskawa Electric		
VT Holdings Co. Ltd....	37,300	125,707	Corp.....	42,500	1,233,914
Wacoal Holdings			Yasuda Logistics		
Corp.....	16,600	579,245	Corp.....	5,700	64,795
Wacom Co. Ltd.....	67,200	289,189	# YE DIGITAL Corp.....	4,400	17,962
Wakachiku			Yellow Hat Ltd.....	14,500	255,758
Construction Co.			Yodogawa Steel		
Ltd.....	2,300	54,567	Works Ltd.....	10,200	369,343
Wakita & Co. Ltd.....	15,300	177,814	Yokogawa Bridge		
Waseda Academy Co.			Holdings Corp.....	14,300	248,378
Ltd.....	3,600	45,634	Yokogawa Electric		
# Watahan & Co. Ltd....	7,500	80,877	Corp.....	23,800	522,436
# WATAMI Co. Ltd.....	5,700	33,724	Yokorei Co. Ltd.....	16,100	89,866
# WDB Holdings Co.			Yokowo Co. Ltd.....	4,600	48,383
Ltd.....	8,000	89,031	Yomeishu Seizo Co.		
Weathernews, Inc.....	3,200	72,665	Ltd.....	800	13,042
Welcia Holdings Co.			Yondenko Corp.....	17,400	171,691
Ltd.....	41,000	590,087	Yonex Co. Ltd.....	23,600	317,515
Wellnet Corp.....	4,700	25,627	#* Yoshimura Food		
# West Holdings Corp....	14,884	151,143	Holdings KK.....	1,600	10,466
Will Group, Inc.....	11,800	76,583	# Yoshinoya Holdings		
* WingArc1st, Inc.....	8,400	185,446	Co. Ltd.....	12,100	229,441
With U.S. Corp.....	1,100	16,500	Yossix Holdings Co.		
# Workman Co. Ltd.....	8,134	227,690	Ltd.....	1,900	36,889
World Co. Ltd.....	10,200	162,869	Yotai Refractories Co.		
World Holdings Co.			Ltd.....	5,200	56,742
Ltd.....	4,000	52,239	Yuasa Trading Co.		
Xebio Holdings Co.			Ltd.....	7,200	204,536
Ltd.....	13,400	108,524	Yurtec Corp.....	19,500	219,028
Yahagi Construction			Yushin Precision		
Co. Ltd.....	12,700	126,509	Equipment Co. Ltd..	6,100	27,010
Yakult Honsha Co.			Yutaka Giken Co. Ltd..	1,500	19,349
Ltd.....	26,800	489,467			

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			NETHERLANDS — (Continued)		
Zacros Corp.....	7,800	\$ 200,002	*Ω Just Eat		
Zaoh Co. Ltd.....	2,300	35,124	Takeaway.com NV		
Zenitaka Corp.....	900	22,843	(TKWY NA).....	47,885	\$ 578,234
Zenkoku Hosho Co.			Kendrion NV.....	5,802	61,948
Ltd.....	28,700	1,018,212	Koninklijke Ahold		
Zenrin Co. Ltd.....	9,950	56,528	Delhaize NV (AD		
Zeon Corp.....	59,600	554,047	NA).....	253,992	9,003,863
# ZIGExN Co. Ltd.....	40,500	120,664	Koninklijke BAM		
Zojirushi Corp.....	2,400	26,033	Groep NV.....	132,137	580,095
ZOZO, Inc.....	29,900	980,793	Koninklijke Heijmans		
# Zuiko Corp.....	6,500	55,897	NV.....	16,526	550,657
TOTAL JAPAN.....		<u>713,911,120</u>	Koninklijke KPN NV....	2,139,452	7,741,654
NETHERLANDS — (5.0%)			#* Koninklijke Philips NV		
Aalberts NV.....	18,991	670,324	(PHG US).....	112,327	3,097,974
Ω ABN AMRO Bank NV..	170,841	2,865,536	* Koninklijke Philips NV		
Acomo NV.....	13,052	245,312	(PHIA NA).....	80,286	2,212,863
*Ω Adyen NV.....	1,501	2,422,790	Koninklijke Vopak NV..	17,407	798,996
Aegon Ltd. (AEG US)..	290,070	1,885,455	Nedap NV.....	1,163	71,693
Aegon Ltd. (AGN NA)..	376,088	2,455,288	NN Group NV.....	147,303	6,760,654
Akzo Nobel NV.....	74,888	4,253,516	#* NX Filtration NV.....	989	3,037
Ω Alfen NV.....	12,238	179,700	# Pharming Group NV...	52,106	46,671
Allfunds Group PLC....	229,585	1,180,595	# PostNL NV.....	118,620	120,716
# AMG Critical Materials			Prosus NV (PRX NA)..	166,825	6,372,303
NV.....	10,526	152,747	Randstad NV.....	58,828	2,539,606
Aperam SA.....	21,849	602,967	SBM Offshore NV.....	117,153	2,188,669
Arcadis NV.....	36,472	2,082,206	Ω Signify NV.....	36,192	781,265
ASM International NV..	9,891	5,738,595	Sligro Food Group		
ASML Holding NV			NV.....	9,151	100,618
(ASML NA).....	6,365	4,708,525	# TKH Group NV.....	17,730	652,751
ASML Holding NV			* TomTom NV.....	15,263	80,604
(ASML US).....	67,911	50,207,281	Universal Music		
ASR Nederland NV....	140,206	6,908,932	Group NV.....	195,910	5,464,367
Ω B&S Group SARL.....	17,367	75,314	Van Lanschot Kempen		
*Ω Basic-Fit NV.....	10,968	277,409	NV.....	15,885	781,560
BE Semiconductor			Wolters Kluwer NV....	80,997	14,714,078
Industries NV.....	20,311	2,590,290	TOTAL NETHERLANDS....		<u>180,046,189</u>
# Brunel International			NEW ZEALAND — (0.3%)		
NV.....	12,079	117,276	Auckland International		
Coca-Cola Europacific			Airport Ltd.....	169,709	827,670
Partners PLC.....	44,682	3,509,965	# Briscoe Group Ltd.....	8,008	21,010
Corbion NV.....	31,140	727,024	# Channel Infrastructure		
Ω CTP NV.....	39,163	651,123	NZ Ltd.....	131,074	141,011
Flow Traders Ltd.....	10,009	251,496	Chorus Ltd. (CHRY		
ForFarmers NV.....	6,823	24,065	US), ADR.....	880	20,909
Fugro NV.....	35,053	559,512	# Chorus Ltd. (CNU		
* Havas NV.....	258,055	406,646	NZ).....	185,957	908,807
Heineken NV.....	32,722	2,273,448	Contact Energy Ltd....	80,877	424,256
IMCD NV.....	29,886	4,680,158	EBOS Group Ltd.....	64,776	1,460,932
ING Groep NV (INGA			Fisher & Paykel		
NA).....	587,920	9,771,752	Healthcare Corp.		
* InPost SA.....	97,635	1,597,263	Ltd.....	73,142	1,547,474
JDE Peet's NV.....	13,836	241,660	Freightways Group		
*Ω Just Eat			Ltd.....	79,257	477,742
Takeaway.com NV			* Gentrack Group Ltd....	9,619	69,008
(JET LN).....	35,087	427,143	Hallenstein Glasson		
			Holdings Ltd.....	25,558	122,602

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
NEW ZEALAND — (Continued)			NORWAY — (Continued)		
# Heartland Group			B2 Impact ASA.....	72,702	\$ 69,192
Holdings Ltd.....	312,134	\$ 189,963	* BEWi ASA.....	9,170	22,365
# Investore Property			Borregaard ASA.....	29,227	524,876
Ltd.....	151,529	95,529	Bouvet ASA.....	31,928	227,509
* KMD Brands Ltd.....	256,380	58,506	* Cadeler AS (CADLR		
# Mainfreight Ltd.....	10,461	424,708	NO).....	30,377	161,162
Manawa Energy Ltd....	38,745	123,584	* Cadeler AS (CDLR		
# Mercury NZ Ltd.....	96,138	341,800	US), ADR.....	1,008	21,077
Meridian Energy Ltd....	148,817	494,791	* Cloudberry Clean		
Napier Port Holdings			Energy ASA.....	121,222	130,650
Ltd.....	4,632	7,053	*Ω Crayon Group Holding		
NZME Ltd. (NZM AU)..	3,265	1,958	ASA.....	16,003	149,244
NZME Ltd. (NZM NZ)..	18,316	11,174	DNB Bank ASA.....	169,479	3,599,849
NZX Ltd.....	175,465	146,146	* DOF Group ASA.....	26,689	224,096
* Oceania Healthcare			* Edda Wind ASA.....	2,055	3,337
Ltd.....	181,831	84,070	Ω Elmera Group ASA....	64,902	174,965
Port of Tauranga Ltd..	34,021	124,553	Elopak ASA.....	57,119	208,751
* Ryman Healthcare			* Endur ASA.....	3,592	22,551
Ltd.....	84,237	206,835	*Ω Entra ASA.....	30,628	317,034
Scales Corp. Ltd.....	49,584	113,465	Ω Europris ASA.....	101,496	740,454
* Serko Ltd.....	22,697	48,003	* Gentoo Media, Inc....	24,286	49,011
Skellerup Holdings			Gjensidige Forsikring		
Ltd.....	79,995	229,564	ASA.....	25,351	519,825
SKY Network			# Grieg Seafood ASA....	17,155	113,342
Television Ltd.....	76,616	120,890	* Hexagon Composites		
SKYCITY			ASA.....	33,877	112,308
Entertainment			Ω Kid ASA.....	12,875	177,467
Group Ltd.....	161,901	127,561	Kitron ASA.....	67,277	230,477
Spark New Zealand			Kongsberg Gruppen		
Ltd.....	375,766	616,371	ASA.....	19,890	2,361,003
Summerset Group			Leroy Seafood Group		
Holdings Ltd.....	54,866	401,413	ASA.....	22,262	110,379
TOWER Ltd.....	162,997	118,221	* LINK Mobility Group		
Turners Automotive			Holding ASA.....	102,460	210,743
Group Ltd.....	13,029	40,261	Magnora ASA.....	16,615	38,554
Vector Ltd.....	76,040	168,782	Medistim ASA.....	2,470	34,947
* Vista Group			* Morrow Bank ASA....	50,288	41,525
International Ltd.....	74,611	136,136	Mowi ASA.....	29,912	599,884
# Warehouse Group			Ω Multiconsult ASA.....	5,960	104,194
Ltd.....	49,483	28,784	* Napatech AS.....	3,698	8,317
TOTAL NEW ZEALAND....		<u>10,481,542</u>	#* NEL ASA.....	235,947	49,173
			Norbit ASA.....	2,130	20,069
			#* Nordic Semiconductor		
NORWAY — (0.7%)			ASA.....	33,069	332,082
2020 Bulkera Ltd.....	3,508	38,916	Norsk Hydro ASA.....	70,156	413,777
ABG Sundal Collier			* Northern Ocean Ltd....	10,938	7,395
Holding ASA.....	123,021	75,690	* NRC Group ASA.....	21,505	8,277
AF Gruppen ASA.....	13,278	187,890	Odfjell Drilling Ltd....	56,255	308,201
Aker Solutions ASA....	141,208	400,941	Odfjell Technology		
* AKVA Group ASA.....	1,484	8,129	Ltd.....	3,913	15,554
* Archer Ltd.....	20,873	51,851	Olav Thon		
#* ArcticZymes			Eiendomsselskap		
Technologies ASA...	5,394	6,959	ASA.....	1,014	20,416
Arendals			Orkla ASA.....	47,569	441,727
Fossekompagni ASA.	734	8,656	Pareto Bank ASA.....	11,115	72,660
Atea ASA.....	44,322	565,232	Pexip Holding ASA....	12,536	51,131
*Ω AutoStore Holdings			* PhotoCure ASA.....	6,697	34,091
Ltd.....	69,671	62,466			

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)			PORTUGAL — (Continued)		
Protector Forsikring			Sonae SGPS SA.....	418,269	\$ 390,247
ASA.....	36,555	\$ 1,066,721	TOTAL PORTUGAL.....		<u>8,442,382</u>
Rana Gruber ASA.....	5,863	37,964	SINGAPORE — (0.8%)		
# Salmar ASA.....	12,123	640,919	* AEM Holdings Ltd.....	56,643	61,787
* SATS ASA.....	12,194	29,563	Aztech Global Ltd.....	48,500	24,955
*Ω Scatec ASA.....	77,015	538,552	Boustead Singapore		
Schibsted ASA (SCHA			Ltd.....	110,607	82,096
NO), Class A.....	9,650	286,521	BRC Asia Ltd.....	23,800	51,393
Schibsted ASA (SCHB			Bukit Sembawang		
NO), Class B.....	9,897	282,912	Estates Ltd.....	79,000	206,736
Selvaag Bolig ASA.....	22,992	72,124	Centurion Corp. Ltd....	94,500	69,506
#*Ω Shelf Drilling Ltd.....	17,298	13,610	China Aviation Oil		
* SmartCraft ASA.....	7,109	16,640	Singapore Corp.		
Sparebank 1			Ltd.....	148,900	98,438
Oestlandet.....	19,503	287,987	China Sun sine		
SpareBank 1			Chemical Holdings		
Sor-Norge ASA.....	65,535	934,092	Ltd.....	198,500	64,870
Sparebanken More....	18,957	164,025	City Developments		
Sparebanken Sor.....	4,751	88,689	Ltd.....	272,900	1,011,704
Storebrand ASA.....	215,885	2,542,003	CSE Global Ltd.....	223,003	73,707
Subsea 7 SA.....	49,612	818,416	DBS Group Holdings		
TGS ASA.....	89,406	899,794	Ltd.....	275,304	9,011,229
# TOMRA Systems			*†† Ezion Holdings Ltd....	350,280	0
ASA.....	30,070	444,465	#*†† Ezra Holdings Ltd.....	140,402	0
Veidekke ASA.....	40,140	512,671	Food Empire Holdings		
Wilh Wilhelmsen			Ltd.....	66,800	48,417
Holding ASA,			Frasers Property Ltd...	118,400	75,260
Class A.....	5,067	184,115	# Frencken Group Ltd....	117,100	96,705
Wilh Wilhelmsen			* Fu Yu Corp. Ltd.....	192,800	17,999
Holding ASA,			* Gallant Venture Ltd....	272,800	16,892
Class B.....	607	21,068	Genting Singapore		
#* Zalaris ASA.....	5,204	33,501	Ltd.....	994,600	550,742
* Zaptec ASA.....	6,781	8,581	# Grand Venture		
TOTAL NORWAY.....		<u>24,415,304</u>	Technology Ltd.....	41,400	26,144
PORTUGAL — (0.2%)			GuocoLand Ltd.....	129,966	139,498
Altri SGPS SA.....	40,466	241,561	Haw Par Corp. Ltd.....	37,400	317,935
Banco Comercial			Ho Bee Land Ltd.....	82,800	110,694
Portugues SA,			Hong Fok Corp. Ltd....	87,200	50,580
Class R.....	2,116,286	1,104,684	Hong Leong Finance		
Corticeira Amorim			Ltd.....	37,900	68,867
SGPS SA.....	15,139	132,212	Hongkong Land		
CTT-Correios de			Holdings Ltd.....	152,900	665,332
Portugal SA.....	40,850	249,174	Hour Glass Ltd.....	84,500	97,612
EDP Renovaveis SA...	146,882	1,374,220	HRnetgroup Ltd.....	119,200	60,054
EDP SA (EDP PL)....	867,062	2,726,194	iFAST Corp. Ltd.....	33,200	182,114
Ibersol SGPS SA.....	5,326	47,041	ISDN Holdings Ltd.....	58,689	13,173
Jeronimo Martins			Keppel Ltd.....	189,000	938,893
SGPS SA.....	65,158	1,284,324	Metro Holdings Ltd....	128,400	41,123
# Mota-Engil SGPS SA..	14,157	42,057	Micro-Mechanics		
Navigator Co. SA.....	51,006	186,389	Holdings Ltd.....	22,100	28,587
NOS SGPS SA.....	71,323	250,737	#*†† Midas Holdings Ltd....	200,100	0
REN - Redes			Nanofilm Technologies		
Energeticas			International Ltd.....	22,400	11,755
Nacionais SGPS			Netlink NBN Trust.....	744,100	471,014
SA.....	167,843	413,542	OUE Ltd.....	49,300	36,597

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)			SPAIN — (Continued)		
Oversea-Chinese			Atresmedia Corp. de		
Banking Corp. Ltd...	281,245	\$ 3,587,217	Medios de		
* Oxley Holdings Ltd.....	373,865	19,426	Comunicacion SA...	39,441	\$ 180,267
Pacific Century			Audax Renovables		
Regional			SA.....	89,063	140,886
Developments Ltd...	48,300	12,085	Azkoyen SA.....	4,058	26,487
Pan-United Corp. Ltd..	105,900	49,072	Banco Bilbao Vizcaya		
Propnex Ltd.....	69,200	55,967	Argentaria SA		
PSC Corp. Ltd.....	60,700	14,945	(BBVA SM).....	491,782	5,598,917
Q&M Dental Group			# Banco Bilbao Vizcaya		
Singapore Ltd.....	53,280	11,165	Argentaria SA		
Raffles Medical Group			(BBVA US),		
Ltd.....	154,100	94,673	Sponsored ADR.....	52,384	594,034
* Seatrium Ltd.....	347,420	567,908	Banco de Sabadell		
Sheng Siong Group			SA.....	2,576,618	6,073,538
Ltd.....	141,000	168,874	Banco Santander SA		
SIA Engineering Co.			(SAN SM).....	2,061,320	10,563,242
Ltd.....	44,900	78,546	Banco Santander SA		
Singapore Exchange			(SAN US),		
Ltd.....	137,100	1,233,553	Sponsored ADR.....	69,983	356,213
Singapore Land			Bankinter SA.....	184,429	1,571,349
Group Ltd.....	68,500	96,183	CaixaBank SA.....	1,667,471	10,093,800
Singapore Post Ltd.....	471,600	192,093	Ω Cellnex Telecom SA...	58,302	1,952,721
Singapore			Construcciones y		
Technologies			Auxiliar de		
Engineering Ltd.....	316,400	1,122,976	Ferrocarriles SA.....	13,228	489,789
StarHub Ltd.....	55,100	49,806	Corp. ACCIONA		
Straits Trading Co.			Energias		
Ltd.....	76,379	82,429	Renovables SA.....	20,340	377,596
*†† Swiber Holdings Ltd...	50,250	0	* eDreams ODIGEO		
* Thomson Medical			SA.....	18,315	174,163
Group Ltd.....	916,800	30,358	Elecnor SA.....	17,817	308,010
United Overseas Bank			Enagas SA.....	24,756	313,310
Ltd.....	90,400	2,485,064	Ence Energia y		
UOL Group Ltd.....	140,651	524,551	Celulosa SA.....	21,633	78,069
Valuetronics Holdings			Endesa SA.....	43,402	960,847
Ltd.....	154,710	71,114	Ercros SA.....	13,714	50,329
Venture Corp. Ltd.....	35,300	327,598	Faes Farma SA.....	97,892	359,102
Vicom Ltd.....	32,400	31,268	Ferrovial SE.....	49,232	2,101,384
Wing Tai Holdings			Fluidra SA.....	18,282	469,391
Ltd.....	246,500	222,912	#Ω Gestamp Automocion		
Yangzijiang			SA.....	49,585	135,705
Shipbuilding			Ω Global Dominion		
Holdings Ltd.....	718,400	1,608,841	Access SA.....	36,899	115,416
TOTAL SINGAPORE.....		<u>27,561,032</u>	* Grenergy Renovables		
			SA.....	3,309	122,008
SPAIN — (2.9%)			* Grifols SA.....	49,627	424,590
Acciona SA.....	16,847	1,898,125	Grupo Catalana		
Acerinox SA.....	70,670	709,159	Occidente SA.....	21,968	874,724
ACS Actividades de			Grupo Empresarial		
Construccion y			San Jose SA.....	4,653	27,398
Servicios SA.....	94,802	4,826,768	Iberdrola SA.....	590,813	8,349,293
Ω Aena SME SA.....	8,940	1,925,320	Indra Sistemas SA.....	68,989	1,322,256
Almirall SA.....	19,698	193,452	Industria de Diseno		
Amadeus IT Group			Textil SA.....	303,676	16,483,724
SA.....	143,660	10,512,687			

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SPAIN — (Continued)			SWEDEN — (Continued)		
Laboratorios			Atlas Copco AB		
Farmaceuticos Rovi			(ATCOA SS),		
SA.....	12,874	\$ 869,406	Class A.....	490,008	\$8,185,954
Linea Directa			Atlas Copco AB		
Aseguradora SA			(ATCOB SS),		
Cia de Seguros y			Class B.....	274,818	4,085,609
Reaseguros.....	153,281	198,589	Atrium Ljungberg AB,		
Mapfre SA.....	439,360	1,220,690	Class B.....	15,130	267,582
Naturgy Energy Group			Ω Attendo AB.....	47,275	218,443
SA.....	16,255	399,138	Avanza Bank Holding		
Ω Neinor Homes SA.....	14,848	259,103	AB.....	99,161	2,973,583
#* Obrascon Huarte Lain			# Axfood AB.....	48,903	1,048,692
SA.....	181,636	69,604	Beijer Alma AB.....	16,990	270,094
Pharma Mar SA.....	1,561	149,325	Beijer Ref AB.....	36,411	540,297
Prim SA.....	1,123	11,308	Bergman & Beving		
* Promotora de			AB.....	16,194	470,166
Informaciones SA,			Betsson AB, Class B...	76,664	1,046,551
Class A.....	51,144	17,358	#* Better Collective AS....	18,297	177,815
Ω Prosegur Cash SA.....	43,253	25,611	* BHG Group AB.....	62,928	152,571
Realia Business SA....	163,953	169,571	Bilia AB, Class A.....	51,649	605,517
Redeia Corp. SA.....	147,722	2,484,849	Billerud Aktiebolag....	100,642	1,033,309
Sacyr SA.....	107,160	350,520	BioGaia AB, Class B...	36,515	399,349
* Solaria Energia y			Biotage AB.....	8,848	112,986
Medio Ambiente			Bjorn Borg AB.....	8,728	44,520
SA.....	47,470	371,416	Boliden AB.....	73,561	2,209,426
#* Soltec Power Holdings			* Bonava AB, Class B...	78,500	64,193
SA.....	4,800	7,957	*Ω Boozt AB.....	23,237	273,529
*Ω Talgo SA.....	18,976	76,582	Ω Bravida Holding AB....	99,445	793,579
* Tecnicas Reunidas			BTS Group AB,		
SA.....	38,833	548,340	Class B.....	885	22,953
# Telefonica SA (TEF			Bufab AB.....	11,252	472,809
SM).....	1,389,143	5,659,779	Bure Equity AB.....	39,361	1,431,990
# Tubacex SA.....	61,124	216,151	Byggmax Group AB....	33,690	150,215
Ω Unicaja Banco SA.....	502,777	715,404	* Camurus AB.....	15,973	856,116
TOTAL SPAIN.....		<u>104,574,770</u>	* Castellum AB.....	48,636	527,498
SWEDEN — (3.8%)			Catella AB.....	30,701	74,897
AAK AB.....	17,148	498,401	Catena AB.....	11,657	507,794
Ω AcadeMedia AB.....	36,502	224,716	* Cavotec SA.....	12,463	21,800
AddLife AB, Class B...	43,022	586,391	Cellavision AB.....	4,218	85,722
Addnode Group AB....	45,365	481,741	Cibus Nordic Real		
AddTech AB, Class B..	88,465	2,582,130	Estate AB publ.....	12,386	200,845
AFRY AB.....	64,428	1,025,527	#* Cint Group AB.....	53,114	40,948
Alfa Laval AB.....	46,206	2,059,707	Clas Ohlson AB,		
Ω Alimak Group AB.....	28,194	295,185	Class B.....	39,038	833,228
Alleima AB.....	84,527	700,818	Ω Cloetta AB, Class B....	49,364	125,919
Alligo AB, Class B....	9,012	115,268	Ω Coor Service		
Ω Ambea AB.....	45,944	385,168	Management		
* Annehem Fastigheter			Holding AB.....	59,669	170,266
AB, Class B.....	20,118	29,914	Corem Property		
AQ Group AB.....	12,285	175,595	Group AB (COREB		
Arise AB.....	11,970	40,771	SS), Class B.....	195,859	103,856
Arjo AB, Class B.....	60,821	217,898	Corem Property		
Assa Abloy AB,			Group AB (CORED		
Class B.....	86,434	2,648,018	SS), Class D.....	2,536	52,699
			* Ctek AB.....	5,741	7,153
			CTT Systems AB.....	3,004	76,776
			Dios Fastigheter AB....	36,499	251,913
			Ω Dometic Group AB.....	111,140	562,816

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)			SWEDEN — (Continued)		
*Ω Dustin Group AB.....	155,604	\$ 53,801	HMS Networks AB.....	13,738	\$ 635,360
* Dynavox Group AB....	5,124	34,567	*Ω Hoist Finance AB.....	36,279	305,338
Eastnine AB.....	14,357	63,599	Holmen AB (HOLMB		
Elanders AB, Class B..	6,728	50,958	SS), Class B.....	17,008	644,444
* Electrolux AB,			Hufvudstaden AB,		
Class B.....	44,376	402,107	Class A.....	39,757	442,606
Electrolux			* Humana AB.....	18,614	60,594
Professional AB,			Husqvarna AB		
Class B.....	105,894	731,861	(HUSQA SS),		
Elekta AB, Class B....	123,208	730,168	Class A.....	6,401	34,265
* Embracer Group AB...	37,385	755,911	Husqvarna AB		
* Enea AB.....	6,109	53,821	(HUSQB SS),		
# Engcon AB.....	11,770	110,208	Class B.....	102,261	544,555
Eolus Vind AB,			Indutrade AB.....	59,512	1,638,317
Class B.....	4,899	23,520	Instalco AB.....	108,086	307,775
Ependion AB.....	3,773	41,672	INVISIO AB.....	18,243	543,249
Epiroc AB (EPIA SS),			Inwido AB.....	22,636	416,036
Class A.....	119,387	2,275,087	ITAB Shop Concept		
Epiroc AB (EPIB SS),			AB.....	35,246	68,419
Class B.....	73,342	1,224,401	JM AB.....	37,306	553,968
Ω Evolution AB.....	30,514	2,341,022	* John Mattson		
Ework Group AB.....	4,506	61,786	Fastighetsforetagen		
Fabege AB.....	110,445	826,089	AB.....	8,820	49,553
Fagerhult Group AB....	20,861	101,457	Kabe Group AB,		
* Fastighets AB Balder,			Class B.....	1,160	31,758
Class B.....	79,516	565,811	* Karnov Group AB.....	25,012	201,128
* Fastighets AB Trianon.	12,292	24,049	#* K-fast Holding AB.....	41,087	59,258
* Fastighetsbolaget			* Klarabo Sverige AB,		
Emilshus AB,			Class B.....	19,376	28,556
Class B.....	324	1,322	KNOW IT AB.....	16,681	207,859
FastPartner AB			Lagercrantz Group		
(FPARA SS),			AB, Class B.....	85,860	1,822,833
Class A.....	26,872	151,082	Lifco AB, Class B.....	46,402	1,521,610
FastPartner AB			Lime Technologies		
(FPARD SS),			AB.....	6,782	213,426
Class D.....	6,387	40,969	Lindab International		
Fenix Outdoor			AB.....	26,459	472,516
International AG.....	1,370	83,717	Loomis AB.....	18,478	588,123
FormPipe Software			* Medcap AB.....	4,193	151,911
AB.....	5,484	12,007	Medicover AB,		
Fortnox AB.....	263,433	1,823,540	Class B.....	16,981	313,666
Getinge AB, Class B...	46,369	910,548	MEKO AB.....	16,482	196,860
Granges AB.....	59,043	716,160	Micro Systemation AB,		
*Ω Green Landscaping			Class B.....	5,726	28,595
Group AB.....	1,854	11,438	* Midsona AB, Class B..	13,356	10,280
* Gruvaktiebolaget			* Modern Times Group		
Viscaria.....	2,720	4,967	MTG AB, Class B...	51,612	479,245
# H & M Hennes &			Momentum Group AB..	5,204	82,171
Mauritz AB,			Ω Munters Group AB.....	55,652	884,199
Class B.....	75,044	999,796	Mycronic AB.....	28,873	1,170,581
Hanza AB.....	4,885	35,563	# NCAB Group AB.....	71,672	430,876
Heba Fastighets AB,			NCC AB, Class B.....	44,361	715,479
Class B.....	14,717	42,664	Nederman Holding		
Hemnet Group AB.....	61,828	2,054,518	AB.....	7,369	143,297
Hexagon AB, Class B..	164,378	1,903,124	* Net Insight AB,		
* Hexatronic Group AB..	71,168	232,332	Class B.....	46,248	29,703
Hexpol AB.....	92,334	863,916			

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)			SWEDEN — (Continued)		
New Wave Group AB, Class B.....	35,622	\$ 339,453	SKF AB (SKFA SS), Class A.....	2,962	\$ 59,784
Nibe Industrier AB, Class B.....	132,687	531,606	SKF AB (SKFB SS), Class B.....	49,068	991,064
Nilorngruppen AB, Class B.....	1,618	10,223	SkiStar AB.....	27,008	407,922
* Nivika Fastigheter AB, Class B.....	9,301	32,959	* Solid Forsakring AB....	5,045	38,721
* Nobia AB.....	179,884	65,891	* Stendorren Fastigheter AB.....	2,773	54,405
Nolato AB, Class B....	10,944	56,949	* Stillfront Group AB....	212,710	128,080
Nordic Waterproofing Holding AB.....	12,584	198,232	Storskogen Group AB, Class B.....	564,998	609,158
* Nordnet AB publ.....	62,336	1,481,833	Svedbergs Group AB..	7,922	30,285
* Norion Bank AB.....	47,759	144,170	Svenska Cellulosa AB SCA (SCAA SS), Class A.....	5,252	71,682
* Norva24 Group AB....	4,117	9,203	Svenska Cellulosa AB SCA (SCAB SS), Class B.....	106,623	1,468,447
# NP3 Fastigheter AB....	10,674	253,766	Svenska Handelsbanken AB (SHBA SS), Class A.....	195,015	2,157,582
Nyfosa AB.....	59,337	608,803	# Svenska Handelsbanken AB (SHBB SS), Class B.....	4,821	72,211
OEM International AB, Class B.....	34,294	383,344	Sweco AB, Class B....	74,708	1,167,545
#* Orron Energy AB.....	70,725	42,607	Swedbank AB, Class A.....	128,283	2,793,163
Pandox AB.....	40,276	733,409	* Swedish Orphan Biovitrum AB.....	37,369	1,130,112
Peab AB, Class B....	44,647	320,241	Synsam AB.....	25,846	115,030
Platzer Fastigheter Holding AB, Class B.....	30,544	235,186	Systemair AB.....	33,125	252,656
Prevas AB, Class B....	3,001	28,178	Tele2 AB, Class B....	243,542	2,711,807
Ratos AB, Class B....	182,308	571,465	# Telefonaktiebolaget LM Ericsson (ERIC US), Sponsored ADR.....	51,015	382,102
RaySearch Laboratories AB....	6,961	147,833	Telefonaktiebolaget LM Ericsson (ERICA SS), Class A.....	4,665	35,210
Rejlers AB.....	5,502	73,577	Telefonaktiebolaget LM Ericsson (ERICB SS), Class B.....	489,308	3,684,429
Rvrc Holding AB.....	45,114	201,143	* Telia Co. AB.....	519,083	1,529,279
Saab AB, Class B....	27,844	601,893	* TF Bank AB.....	1,758	58,668
Sagax AB (SAGAA SS), Class A.....	309	6,772	Ω Thule Group AB.....	29,701	940,398
Sagax AB (SAGAB SS), Class B.....	43,876	965,636	Trelleborg AB, Class B.....	20,576	774,732
Sandvik AB.....	122,057	2,518,402	Troax Group AB.....	13,050	274,122
Ω Scandic Hotels Group AB.....	91,538	636,863	Truecaller AB, Class B.....	65,748	390,920
* Sdiptech AB, Class B..	9,910	202,897	VBG Group AB, Class B.....	6,802	202,595
Sectra AB, Class B....	69,215	1,584,145	* Vestum AB.....	15,230	15,017
Securitas AB, Class B.	117,960	1,500,809			
* Sedana Medical AB....	13,026	21,486			
* Sensys Gatso Group AB.....	3,064	17,471			
*Ω Sinch AB.....	295,484	625,328			
SinterCast AB.....	1,838	17,758			
Skandinaviska Enskilda Banken AB (SEBA SS), Class A.....	348,250	4,936,182			
Skandinaviska Enskilda Banken AB (SEBC SS), Class C.....	3,672	53,560			
Skanska AB, Class B..	71,874	1,539,888			

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)			SWITZERLAND — (Continued)		
#* Viaplay Group AB.....	337,248	\$ 18,444	Cembra Money Bank		
Vitec Software Group			AG.....	15,276	\$ 1,505,206
AB, Class B.....	12,334	650,168	* Cicolor Technologies		
Vitrolife AB.....	25,594	513,408	Ltd.....	223	16,571
Volati AB.....	9,287	89,049	Cie Financiere		
Volvo AB (VOLVA SS),			Tradition SA.....	443	94,117
Class A.....	48,000	1,324,104	# Clariant AG.....	113,235	1,274,578
Volvo AB (VOLVB			Coltene Holding AG....	840	51,386
SS), Class B.....	335,482	9,243,671	Daetwyler Holding AG.	1,487	226,092
#* Volvo Car AB,			DKSH Holding AG.....	23,649	1,857,148
Class B.....	215,668	488,204	#* DocMorris AG.....	8,389	180,936
Wallenstam AB,			dormakaba Holding		
Class B.....	147,862	638,288	AG.....	1,316	944,967
Wihlborgs Fastigheter			DSM-Firmenich AG....	20,907	2,134,382
AB.....	119,878	1,187,780	EFG International AG..	46,629	729,502
XANO Industri AB,			Emmi AG.....	963	838,481
Class B.....	4,020	19,721	EMS-Chemie Holding		
* XSpray Pharma AB....	2,578	7,839	AG.....	319	225,819
TOTAL SWEDEN.....		<u>138,434,156</u>	# Feintool International		
SWITZERLAND — (8.0%)			Holding AG.....	840	13,315
ABB Ltd.....	257,472	14,019,964	Flughafen Zurich AG...	8,362	2,013,098
# Accelleron Industries			Forbo Holding AG.....	225	215,456
AG (ACLLY US),			Ω Galenica AG.....	35,154	3,132,803
ADR.....	1,336	67,081	* GAM Holding AG.....	28,717	3,084
Accelleron Industries			Geberit AG.....	12,118	6,759,037
AG (ACLN SW)....	42,178	2,107,839	Georg Fischer AG.....	17,520	1,379,805
Adecco Group AG....	92,117	2,192,908	Givaudan SA.....	2,340	10,220,569
Alcon AG.....	51,496	4,690,771	Glarner Kantonalbank.	1,134	27,620
Allreal Holding AG....	6,863	1,284,905	Gurit Holding AG,		
ALSO Holding AG....	3,802	1,050,461	Class BR.....	970	19,723
* Aluflexpack AG.....	618	10,643	Helvetia Holding AG...	19,614	3,422,549
APG SGA SA.....	611	139,257	Hiag Immobilien		
* Aryzta AG.....	292,668	578,706	Holding AG.....	723	69,698
Ascom Holding AG....	16,764	63,363	Huber & Suhner AG...	8,082	670,782
Baloise Holding AG....	22,991	4,195,187	Implenia AG.....	4,981	190,077
Banque Cantonale de			* Ina Invest AG.....	1,289	29,757
Geneve.....	496	143,667	Inficon Holding AG....	600	773,396
Banque Cantonale			Interroll Holding AG....	150	351,786
Vaudoise.....	12,119	1,222,990	Intershop Holding AG..	2,180	326,649
Belimo Holding AG....	4,126	3,010,901	Investis Holding SA....	1,724	212,033
Bellevue Group AG....	2,469	36,502	Julius Baer Group		
Berner Kantonalbank			Ltd.....	61,468	4,319,007
AG.....	2,328	629,515	Jungfrauabahn Holding		
BKW AG.....	8,476	1,446,082	AG.....	80	15,941
Bossard Holding AG,			Kardex Holding AG....	2,187	676,184
Class A.....	2,376	528,938	# Komax Holding AG....	1,068	157,831
Bucher Industries AG..	2,910	1,170,204	* Kudelski SA.....	3,540	4,968
Burckhardt			Kuehne & Nagel		
Compression			International AG....	11,897	2,703,389
Holding AG.....	2,031	1,534,505	Landis & Gyr Group		
Burkhalter Holding			AG.....	9,722	664,529
AG.....	2,399	259,436	Lastminute.com NV....	3,748	65,157
Bystronic AG.....	344	123,653	LEM Holding SA.....	150	142,210
# Calida Holding AG....	713	17,638	Liechtensteinische		
Carlo Gavazzi Holding			Landesbank AG....	5,939	477,507
AG.....	142	29,722	Logitech International		
			SA (LOGI US).....	13,255	1,291,302

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)			SWITZERLAND — (Continued)		
Logitech International			SIG Group AG.....	185,920	\$ 4,054,631
SA (LOGN SW).....	29,073	\$ 2,877,970	Sika AG.....	31,292	7,947,037
Luzerner			SKAN Group AG.....	1,329	114,786
Kantonalbank AG....	4,251	318,554	Softwareone Holding		
Ω Medacta Group SA....	1,150	146,914	AG.....	23,949	156,230
Ω Medmix AG.....	2,102	28,352	Sonova Holding AG....	16,555	5,775,762
# Meier Tobler Group			St. Galler		
AG.....	2,096	63,800	Kantonalbank AG....	943	466,610
Metall Zug AG,			Stadler Rail AG.....	18,111	402,385
Class B.....	62	71,547	Straumann Holding		
Mikron Holding AG....	673	11,915	AG.....	19,617	2,781,997
Mobilezone Holding			Sulzer AG.....	8,243	1,338,075
AG.....	9,642	120,739	Swatch Group AG		
Mobimo Holding AG...	3,322	1,103,380	(UHR SW).....	7,351	1,361,852
*Ω Montana Aerospace			Swatch Group AG		
AG.....	1,754	31,279	(UHRN SW).....	18,016	657,583
Naturenergie Holding			Swiss Life Holding		
AG.....	3,309	124,620	AG.....	9,783	7,987,233
Novartis AG (NOVN			Swiss Prime Site AG...	32,354	3,693,585
SW).....	13,040	1,364,985	Swiss Re AG.....	103,571	15,811,905
Novartis AG (NVS			Swisscom AG.....	9,657	5,434,371
US), Sponsored			Swissquote Group		
ADR.....	317,353	33,233,206	Holding SA.....	6,994	3,036,215
# Novavest Real Estate			Tecan Group AG.....	1,583	406,382
AG.....	964	36,624	Temenos AG.....	21,311	1,812,216
OC Oerlikon Corp. AG			TX Group AG.....	1,340	274,363
Pfaffikon.....	50,966	204,458	u-blox Holding AG....	4,326	321,812
Orell Fuessli AG.....	246	20,907	* UBS Group AG (UBS		
# Orior AG.....	1,050	45,375	US).....	29,234	1,035,487
Partners Group			UBS Group AG		
Holding AG.....	6,159	9,356,440	(UBSG SW).....	269,211	9,492,253
* Peach Property Group			Valiant Holding AG....	7,159	848,907
AG.....	1,866	16,915	Varia U.S. Properties		
Phoenix Mecano AG...	277	126,865	AG.....	791	26,402
*Ω PolyPeptide Group			Ω VAT Group AG.....	6,782	2,605,371
AG.....	1,208	33,858	Vaudoise Assurances		
PSP Swiss Property			Holding SA.....	362	201,008
AG.....	19,021	2,809,820	Vontobel Holding AG...	16,069	1,187,393
Rieter Holding AG....	795	76,963	VZ Holding AG.....	5,795	997,543
Roche Holding AG			* V-ZUG Holding AG....	925	47,400
(RO SW).....	5,197	1,728,292	Walliser		
Roche Holding AG			Kantonalbank.....	803	100,025
(ROG SW).....	116,235	36,540,695	Warteck Invest AG....	32	67,696
Romande Energie			Ypsomed Holding AG...	1,282	503,771
Holding SA.....	3,048	156,725	Zehnder Group AG. ...	1,233	68,141
Sandoz Group AG			Zug Estates Holding		
(SDZ SW).....	102,366	4,901,013	AG, Class B.....	122	281,213
* Santhera			Zuger Kantonalbank...	32	303,211
Pharmaceuticals			Zurich Insurance		
Holding AG.....	1,180	22,158	Group AG.....	19,902	12,059,906
Schindler Holding AG..	5,659	1,591,523	TOTAL SWITZERLAND.....		<u>288,528,079</u>
Schweiter			UNITED KINGDOM — (12.6%)		
Technologies AG....	215	107,326	3i Group PLC.....	188,414	9,052,032
*Ω Sensirion Holding AG..	1,050	76,556	4imprint Group PLC....	12,496	924,911
SFS Group AG.....	4,482	563,143	abrdn PLC.....	638,917	1,221,975
SGS SA.....	52,058	5,056,833			
Siegfried Holding AG...	814	914,287			

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)			UNITED KINGDOM — (Continued)		
#* Accesso Technology			Berkeley Group		
Group PLC.....	5,610	\$ 34,468	Holdings PLC.....	58,067	\$ 2,778,231
Admiral Group PLC....	72,653	2,427,372	Bloomsbury		
Advanced Medical			Publishing PLC.....	42,088	347,191
Solutions Group			#* boohoo Group PLC....	332,375	118,768
PLC.....	46,080	119,389	Ω Bridgepoint Group		
AG Barr PLC.....	33,913	255,735	PLC.....	13,466	62,961
Ω Airtel Africa PLC.....	424,728	756,233	Brooks Macdonald		
AJ Bell PLC.....	127,105	698,049	Group PLC.....	2,856	52,790
Ω Alfa Financial			BT Group PLC.....	2,854,155	5,002,338
Software Holdings			Bunzl PLC.....	60,468	2,573,921
PLC.....	62,251	170,720	Burberry Group PLC...	138,921	2,030,372
* Alliance Pharma PLC..	18,054	13,634	Burford Capital Ltd....	71,092	1,000,952
Antofagasta PLC.....	42,377	898,579	Bytes Technology		
* AO World PLC.....	89,967	109,686	Group PLC (BYIT		
Ashmore Group PLC...	83,278	174,938	LN).....	145,918	830,625
Ashtead Group PLC...	78,596	5,122,251	C&C Group PLC.....	188,276	338,690
Ashtead Technology			* Capita PLC.....	197,116	35,103
Holdings PLC.....	23,657	163,450	Capital Ltd.....	37,907	35,615
#* ASOS PLC.....	32,779	171,943	Card Factory PLC.....	138,000	161,219
#*Ω Aston Martin Lagonda			Carr's Group PLC.....	25,228	39,147
Global Holdings			Castings PLC.....	3,885	12,937
PLC.....	59,183	76,710	Central Asia Metals		
AstraZeneca PLC			PLC.....	68,846	128,318
(AZN LN).....	25,658	3,601,756	Chemring Group PLC..	78,841	310,241
AstraZeneca PLC			Chesnara PLC.....	58,057	191,663
(AZN US),			Clarkson PLC.....	11,351	600,208
Sponsored ADR.....	337,697	23,895,440	* Close Brothers Group		
Atalaya Mining			PLC.....	83,764	330,428
Copper SA.....	33,085	140,277	Ω CMC Markets PLC.....	27,299	75,478
* Auction Technology			Coca-Cola HBC AG....	23,634	820,439
Group PLC.....	20,779	158,525	Compass Group PLC..	302,533	10,423,575
Ω Auto Trader Group			Computacenter PLC...	57,644	1,660,932
PLC.....	301,882	2,940,287	Conduit Holdings Ltd...	2,216	12,472
Aviva PLC.....	473,589	3,001,866	Ω ConvaTec Group PLC..	419,916	1,280,299
Avon Technologies			Costain Group PLC....	81,407	95,980
PLC.....	6,389	117,409	Crest Nicholson		
B&M European Value			Holdings PLC.....	138,281	306,403
Retail SA.....	432,807	1,727,939	Croda International		
Babcock International			PLC.....	15,147	623,882
Group PLC.....	279,647	1,861,531	* Currys PLC.....	941,431	1,089,576
BAE Systems PLC.....	252,624	3,818,721	CVS Group PLC.....	28,112	340,955
Ω Bakkavor Group PLC..	53,124	87,641	DCC PLC.....	47,521	3,276,672
Balfour Beatty PLC....	188,688	1,086,284	* De La Rue PLC.....	33,140	46,815
Bank of Georgia			DFS Furniture PLC....	84,939	140,251
Group PLC.....	11,242	659,923	# Diageo PLC (DEO		
Barclays PLC (BARC			US), Sponsored		
LN).....	1,252,014	4,588,624	ADR.....	80,451	9,651,707
Barclays PLC (BCS			Diageo PLC (DGE		
US), Sponsored			LN).....	22,401	667,335
ADR.....	251,315	3,689,304	* Dialight PLC.....	4,837	7,063
Barratt Redrow PLC...	612,559	3,431,379	Diploma PLC.....	40,010	2,240,268
Beazley PLC.....	386,899	3,994,854	Direct Line Insurance		
Begbies Traynor			Group PLC.....	455,406	1,508,789
Group PLC.....	34,007	39,095	DiscoverIE Group		
Bellway PLC.....	63,366	2,045,448	PLC.....	27,531	216,823
			Domino's Pizza Group		
			PLC.....	93,633	348,315

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)			UNITED KINGDOM — (Continued)		
dotdigital group PLC...	72,032	\$ 77,443	Haleon PLC (HLN		
Dr. Martens PLC.....	251,750	223,413	LN).....	790,868	\$ 3,686,403
Drax Group PLC.....	225,933	1,741,289	# Haleon PLC (HLN		
DS Smith PLC.....	470,619	3,374,947	US), ADR.....	45,689	432,675
Dunelm Group PLC....	45,981	561,802	Halfords Group PLC...	62,839	110,247
* EKF Diagnostics			Halma PLC.....	54,192	2,030,101
Holdings PLC.....	91,050	28,134	Hargreaves Lansdown		
Elementis PLC.....	138,837	269,015	PLC.....	151,072	2,058,794
Entain PLC.....	124,828	1,083,869	Harworth Group PLC..	47,742	103,317
Epwin Group PLC.....	48,473	55,801	Hays PLC.....	542,100	511,961
Essentra PLC.....	135,620	209,013	Headlam Group PLC...	23,382	37,554
Experian PLC.....	268,157	13,209,313	Helical PLC.....	46,922	104,379
FDM Group Holdings			Henry Boot PLC.....	43,597	110,630
PLC.....	56,476	164,864	Hikma		
Firstgroup PLC.....	220,220	443,965	Pharmaceuticals		
Flowtech Fluidpower			PLC.....	23,273	659,778
PLC.....	100	86	Hill & Smith PLC.....	34,274	839,965
* Flutter Entertainment			Hilton Food Group		
PLC.....	24,429	6,551,145	PLC.....	40,665	445,082
Foresight Group			Hiscox Ltd.....	129,263	1,743,596
Holdings Ltd.....	20,074	97,741	* Hochschild Mining		
Foxtons Group PLC....	116,990	97,557	PLC.....	190,661	414,393
* Frasers Group PLC....	28,697	225,316	Hollywood Bowl		
Fresnillo PLC.....	53,986	462,086	Group PLC.....	92,878	322,692
Fuller Smith & Turner			*Ω Hostelworld Group		
PLC, Class A.....	4,475	30,535	PLC.....	39,268	63,223
#* Fund Technologies			Howden Joinery		
PLC.....	3,729	85,916	Group PLC.....	297,444	3,006,425
*Ω Funding Circle			HSBC Holdings PLC		
Holdings PLC.....	43,359	67,752	(HSBA LN).....	319,006	3,331,736
Future PLC.....	64,490	729,627	# HSBC Holdings PLC		
Galliford Try Holdings			(HSBC US),		
PLC.....	34,108	157,980	Sponsored ADR.....	295,612	15,498,937
Games Workshop			Hunting PLC.....	109,130	468,213
Group PLC.....	12,710	2,284,607	Ω Ibstock PLC.....	30,625	63,891
* Gaming Realms PLC..	85,983	38,219	# IDOX PLC.....	187,403	146,341
Gamma			IG Group Holdings		
Communications			PLC.....	128,079	1,615,806
PLC.....	25,048	414,494	IMI PLC.....	114,629	2,836,196
GB Group PLC.....	159,732	691,971	Impax Asset		
Genuit Group PLC.....	71,526	346,216	Management Group		
* Georgia Capital PLC...	11,623	173,604	PLC.....	39,038	106,612
Gooch & Housego			Inchcape PLC.....	228,924	1,905,832
PLC.....	6,576	36,012	* Indivior PLC.....	27,926	329,506
Grafton Group PLC,			Informa PLC.....	204,402	2,181,056
CDI.....	71,709	820,648	IntegraFin Holdings		
Grainger PLC.....	458,902	1,206,625	PLC.....	92,186	413,310
Greencore Group			Intermediate Capital		
PLC.....	170,785	409,176	Group PLC.....	126,460	3,684,888
Greggs PLC.....	30,491	813,305	International		
* Griffin Mining Ltd.....	1,413	2,587	Distribution		
GSK PLC (GSK LN)...	279,586	4,870,266	Services PLC.....	221,617	1,000,337
# GSK PLC (GSK US),			International		
Sponsored ADR.....	88,058	3,105,820	Workplace Group		
* Gulf Marine Services			PLC.....	177,643	377,347
PLC.....	55,690	11,838	Intertek Group PLC....	27,381	1,726,880
*Ω Gym Group PLC.....	34,826	59,117	Investec PLC.....	123,387	792,719
H&T Group PLC.....	680	2,902			

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)			UNITED KINGDOM — (Continued)		
* IP Group PLC.....	331,705	\$ 215,929	Mondi PLC.....	37,127	\$ 577,914
ITV PLC.....	1,306,017	1,197,818	MONY Group PLC.....	367,641	880,395
J D Wetherspoon PLC.....	21,332	164,591	* Moonpig Group PLC...	94,245	265,083
J Sainsbury PLC.....	756,370	2,375,566	Morgan Sindall Group PLC.....	30,154	1,370,584
James Halstead PLC..	48,573	103,375	Mortgage Advice Bureau Holdings Ltd.....	5,132	45,383
JD Sports Fashion PLC.....	1,080,483	1,185,721	* N Brown Group PLC...	30,728	15,017
* John Wood Group PLC.....	644,904	576,362	National Grid PLC (NG LN).....	181,779	2,205,205
Johnson Matthey PLC.....	72,696	1,285,169	# National Grid PLC (NGG US), Sponsored ADR.....	54,344	3,336,722
Jupiter Fund Management PLC...	232,206	230,061	NatWest Group PLC (NWG LN).....	1,411,415	7,525,172
Just Group PLC.....	670,745	1,374,015	NCC Group PLC.....	111,566	198,490
Kainos Group PLC.....	48,598	494,754	Next 15 Group PLC....	58,483	245,153
Keller Group PLC.....	21,231	358,980	Next PLC.....	29,404	3,614,034
Kier Group PLC.....	187,414	346,942	* Nexxen International Ltd. (NEXN LN)....	1,199	5,763
Kingfisher PLC.....	717,173	2,178,790	* Nexxen International Ltd. (NEXN US), ADR.....	5,294	50,717
Kitwave Group PLC....	22,432	79,629	Ninety One PLC.....	109,441	202,349
Knights Group Holdings PLC.....	6,242	8,871	Norcros PLC.....	14,489	41,662
Lancashire Holdings Ltd.....	111,632	898,140	* Ocado Group PLC.....	89,480	331,411
Learning Technologies Group PLC.....	114,365	129,479	Ω On the Beach Group PLC.....	42,890	136,567
Legal & General Group PLC.....	1,464,619	4,373,551	OSB Group PLC.....	197,310	1,026,618
* Liberty Global PLC, Class C.....	2	23	Oxford Instruments PLC.....	23,145	599,090
Liontrust Asset Management PLC...	34,420	190,620	* Oxford Nanopore Technologies PLC...	47,587	85,818
Lloyds Banking Group PLC (LLOY LN)....	12,049,868	9,264,711	Pagegroup PLC.....	257,436	1,040,634
London Investment Group PLC.....	5,154	23,299	Paragon Banking Group PLC.....	107,844	1,075,093
LSL Property Services PLC.....	32,720	118,915	PayPoint PLC.....	36,753	324,454
Ω Luceco PLC.....	33,081	64,467	# Pearson PLC (PSO US), Sponsored ADR.....	17,393	289,941
M&C Saatchi PLC.....	9,987	22,575	Pearson PLC (PSON LN).....	86,936	1,442,335
M&G PLC.....	1,304,539	3,360,671	# Pennon Group PLC....	117,983	843,325
Macfarlane Group PLC.....	58,171	78,333	Persimmon PLC.....	107,089	1,672,237
Man Group PLC.....	626,694	1,656,218	Pets at Home Group PLC.....	108,116	302,932
Marks & Spencer Group PLC.....	1,047,788	4,340,569	Phoenix Group Holdings PLC.....	346,736	2,234,714
Marshalls PLC.....	86,978	280,963	Pinewood Technologies Group PLC.....	36,445	154,220
* Marston's PLC.....	137,174	69,012	* Playtech PLC.....	95,104	866,164
* McBride PLC.....	108,739	184,496	Plus500 Ltd.....	60,436	2,118,627
Mears Group PLC.....	50,996	224,643	Polar Capital Holdings PLC.....	52,531	325,714
Melrose Industries PLC.....	182,403	1,376,612			
#* Metro Bank Holdings PLC.....	30,646	38,678			
Midwich Group PLC...	22,780	75,071			
* Mitchells & Butlers PLC.....	97,664	279,339			
MJ Gleeson PLC.....	12,606	75,928			

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)			UNITED KINGDOM — (Continued)		
Pollen Street Group			Smith & Nephew PLC		
Ltd.....	2,757	\$ 26,938	(SN LN).....	61,518	\$ 780,117
Porvair PLC.....	5,022	42,579	Smith & Nephew PLC		
PPHE Hotel Group			(SNN US),		
Ltd.....	3,969	64,051	Sponsored ADR.....	35,432	899,264
Premier Foods PLC....	241,065	560,976	Smiths Group PLC.....	79,771	2,031,782
Prudential PLC (PRU			Smiths News PLC.....	70,564	53,140
LN).....	146,374	1,218,114	Softcat PLC.....	83,716	1,659,761
Prudential PLC (PUK			* SolGold PLC.....	379,122	33,737
US), ADR.....	46,100	766,643	Spectris PLC.....	21,695	810,988
* PureTech Health PLC			Speedy Hire PLC.....	234,031	79,482
(PRTC LN).....	35,409	65,389	Spirax Group PLC.....	13,197	1,312,089
PZ Cussons PLC.....	23,551	22,762	Ω Spire Healthcare		
QinetiQ Group PLC....	157,582	723,412	Group PLC.....	108,964	315,900
Ω Quilter PLC.....	683,313	1,368,066	* Spirent		
Rank Group PLC.....	41,335	45,613	Communications		
Rathbones Group			PLC.....	166,488	380,077
PLC.....	15,992	344,079	SSE PLC.....	92,277	1,858,968
Reach PLC.....	248,913	271,518	SSP Group PLC.....	119,413	269,027
Reckitt Benckiser			St. James's Place		
Group PLC.....	160,853	10,637,006	PLC.....	290,911	3,777,664
Record PLC.....	31,963	22,092	Standard Chartered		
RELX PLC (REL LN)...	28,808	1,430,502	PLC.....	361,518	4,862,241
RELX PLC (RELX			SThree PLC.....	106,066	333,067
US), Sponsored			*†† Studio Retail Group		
ADR.....	397,933	19,852,867	PLC.....	11,005	0
RELX PLC (REN NA)..	26,000	1,290,972	STV Group PLC.....	18,564	46,052
Renew Holdings PLC..	44,466	402,815	* Synthomer PLC.....	54,205	104,281
Renishaw PLC.....	1,675	74,514	Tatton Asset		
Renold PLC.....	60,850	39,354	Management PLC...	10,566	86,408
Rentokil Initial PLC....	198,693	973,108	Taylor Wimpey PLC....	1,472,848	2,181,283
RHI Magnesita NV.....	404	17,462	TBC Bank Group		
Ricardo PLC.....	9,596	29,883	PLC.....	8,422	348,582
Rightmove PLC.....	673,321	5,540,717	Team Internet Group		
Rio Tinto PLC (RIO			PLC.....	64,745	86,375
LN).....	13,633	821,005	Telecom Plus PLC.....	53,796	1,113,959
Rio Tinto PLC (RIO			Tesco PLC.....	1,885,195	8,676,401
US), Sponsored			* THG PLC.....	201,582	101,671
ADR.....	16,424	992,174	Topps Tiles PLC.....	74,684	34,741
Robert Walters PLC...	43,280	155,460	TP ICAP Group PLC...	264,848	895,701
* Rolls-Royce Holdings			*Ω Trainline PLC.....	164,543	722,647
PLC.....	1,462,887	10,907,496	Travis Perkins PLC....	138,101	1,215,142
Rotork PLC.....	332,257	1,433,018	Treatt PLC.....	12,756	66,228
RS Group PLC.....	216,991	1,745,873	Tribal Group PLC.....	2,667	1,551
RWS Holdings PLC....	106,895	180,934	Trifast PLC.....	41,274	38,875
S&U PLC.....	2,061	42,259	TT Electronics PLC....	65,939	74,411
#* S4 Capital PLC.....	78,707	36,411	Ultimate Products		
Ω Sabre Insurance			PLC.....	13,860	17,372
Group PLC.....	98,893	161,832	Unilever PLC (UL		
Sage Group PLC.....	191,600	3,184,292	US), Sponsored		
Savills PLC.....	52,277	690,281	ADR.....	417,065	23,931,190
Schroders PLC.....	230,031	1,004,545	Unilever PLC (ULVR		
Secure Trust Bank			LN).....	32,472	1,859,899
PLC.....	5,821	31,825	Unilever PLC (UNA		
Senior PLC.....	68,446	139,420	NA).....	57,621	3,298,397
Severfield PLC.....	101,799	61,702	United Utilities Group		
Severn Trent PLC.....	51,820	1,618,406	PLC.....	244,276	3,086,457
* SIG PLC.....	206,768	37,482			

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)			GERMANY — (Continued)		
Vanquis Banking Group PLC.....	102,823	\$ 66,642	FUCHS SE, 2.538%...	54,384	\$ 2,471,916
Vertu Motors PLC.....	143,701	95,030	Henkel AG & Co. KGaA, 2.202%.....	46,259	4,042,277
Victorian Plumbing Group PLC.....	44,071	58,083	Jungheinrich AG, 3.012%.....	24,631	636,594
* Victrex PLC.....	19,624	240,637	Porsche Automobil Holding SE, 6.716%.....	38,969	1,540,087
* Videndum PLC.....	19,343	23,909	# Sartorius AG, 0.266%..	1,862	537,320
* Vistry Group PLC.....	78,044	574,531	Sixt SE, 6.667%.....	9,384	575,736
# Volex PLC.....	38,975	139,979	STO SE & Co. KGaA, 4.456%.....	1,606	190,577
Volution Group PLC....	79,713	523,611	Villeroy & Boch AG, 6.885%.....	866	13,684
Vp PLC.....	4,543	33,625	Volkswagen AG, 9.258%.....	44,605	4,548,189
*Ω Watches of Switzerland Group PLC.....	111,681	790,146	TOTAL GERMANY.....		<u>17,951,986</u>
* Watkin Jones PLC.....	139,552	55,950	RIGHTS/WARRANTS — (0.0%)		
Weir Group PLC.....	50,360	1,502,278	AUSTRALIA — (0.0%)		
WH Smith PLC.....	60,217	974,399	* Arafura Rare Earths Ltd. Warrants 06/20/2025.....	7,124	<u>49</u>
Whitbread PLC.....	27,543	955,372	BELGIUM — (0.0%)		
Wickes Group PLC....	124,621	285,030	#* Gimv NV Rights 02/06/2025.....	11,027	<u>10,067</u>
Wilmington PLC.....	6,992	33,559	CANADA — (0.0%)		
* Wise PLC, Class A....	83,187	1,146,109	* Constellation Software, Inc. Warrants 03/31/2040.....	3,758	<u>0</u>
WPP PLC (WPP LN)...	101,516	965,026	HONG KONG — (0.0%)		
# WPP PLC (WPP US), Sponsored ADR.....	24,050	1,141,894	* APAC Resources Ltd. Warrants 12/15/2027.....	17,726	<u>194</u>
* Xaar PLC.....	20,538	20,527	ITALY — (0.0%)		
XPS Pensions Group PLC.....	68,189	293,565	#* Webuild SpA Warrants 08/02/2030.....	1,134	<u>0</u>
Young & Co.'s Brewery PLC (YNGA LN), Class A.....	5,048	48,974	SPAIN — (0.0%)		
Zigup PLC.....	110,361	417,673	#* ACS Actividades de Construccion y Servicios SA Rights 02/07/2025.....	94,802	<u>46,813</u>
Zotefoams PLC.....	9,125	34,459	TOTAL RIGHTS/WARRANTS....		<u>57,123</u>
TOTAL UNITED KINGDOM.....		<u>455,185,168</u>	TOTAL INVESTMENT SECURITIES (Cost \$2,613,917,441)....		<u>3,495,306,383</u>
UNITED STATES — (0.0%)					
* ADTRAN Holdings, Inc.....	21,378	227,321			
Smurfit WestRock PLC.....	26,258	1,394,037			
TOTAL UNITED STATES...		<u>1,621,358</u>			
TOTAL COMMON STOCKS.....		<u>3,477,297,274</u>			
PREFERRED STOCKS — (0.5%)					
GERMANY — (0.5%)					
Bayerische Motoren Werke AG, 8.168%..	13,668	1,038,535			
#Ω Dr. Ing hc F Porsche AG, 3.772%.....	32,286	2,055,625			
Draegerwerk AG & Co. KGaA, 3.203%..	3,515	206,977			
Einhell Germany AG, 1.549%.....	1,437	94,469			

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
SECURITIES LENDING COLLATERAL — (3.1%)		
@§ The DFA Short Term Investment Fund....	9,578,195	\$ 110,800,565
TOTAL INVESTMENTS — (100.0%) (Cost \$2,724,709,459)^^.		<u>\$3,606,106,948</u>

As of January 31, 2025, the value of Rule 144A securities amounted to \$73,137,373 or 2.0% of net assets.

Summary of the Portfolio's investments as of January 31, 2025, 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>
Assets				
Common Stocks				
Australia.....	\$ 148,035	\$ 209,548,284	\$ 7,271	\$ 209,703,590
Austria.....	—	13,095,678	—	13,095,678
Belgium.....	1,836,329	32,753,707	—	34,590,036
Canada.....	350,197,142	24,720	249	350,222,111
China.....	198,735	—	—	198,735
Denmark.....	—	121,359,593	—	121,359,593
Finland.....	315,155	71,570,922	—	71,886,077
France.....	345,127	303,557,439	—	303,902,566
Germany.....	6,335,478	248,396,687	—	254,732,165
Hong Kong.....	—	31,730,225	3,792	31,734,017
Ireland.....	—	14,634,573	—	14,634,573
Israel.....	2,956,321	23,704,894	—	26,661,215
Italy.....	10,668,593	80,707,225	—	91,375,818
Japan.....	1,434,839	712,476,281	—	713,911,120
Netherlands.....	55,597,356	124,448,833	—	180,046,189
New Zealand.....	20,909	10,460,633	—	10,481,542
Norway.....	21,077	24,394,227	—	24,415,304
Portugal.....	—	8,442,382	—	8,442,382
Singapore.....	30,358	27,530,674	—	27,561,032
Spain.....	950,247	103,624,523	—	104,574,770
Sweden.....	382,102	138,052,054	—	138,434,156
Switzerland.....	40,317,847	248,210,232	—	288,528,079
United Kingdom.....	107,535,295	347,649,873	—	455,185,168
United States.....	1,394,037	227,321	—	1,621,358
Preferred Stocks				
Germany.....	—	17,951,986	—	17,951,986
Rights/Warrants				
Australia.....	—	49	—	49
Belgium.....	—	10,067	—	10,067
Hong Kong.....	—	194	—	194
Spain.....	—	46,813	—	46,813
Securities Lending Collateral.....	—	110,800,565	—	110,800,565
Total Investments in Securities.....	<u>\$580,684,982</u>	<u>\$3,025,410,654</u>	<u>\$11,312<></u>	<u>\$3,606,106,948</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
January 31, 2025
(Unaudited)

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (96.5%)			AUSTRALIA — (Continued)		
AUSTRALIA — (6.1%)			Brambles Ltd.....	132,503	\$1,619,251
Accent Group Ltd.....	106,242	\$ 143,959	Bravura Solutions		
Acrow Ltd.....	66,204	47,341	Ltd.....	64,933	86,569
Adairs Ltd.....	55,167	90,453	# Breville Group Ltd.....	19,638	462,592
* Alkane Resources			* Capricorn Metals Ltd...	86,616	408,106
Ltd.....	83,562	30,196	CAR Group Ltd.....	15,068	375,485
#* Alliance Aviation			#* Carnarvon Energy		
Services Ltd.....	9,879	16,926	Ltd.....	459,128	35,522
ALS Ltd.....	85,554	862,532	* Catapult Group		
Amotiv Ltd.....	34,915	232,387	International Ltd.....	10,074	25,043
AMP Ltd.....	618,422	681,383	Cedar Woods		
* Amplitude Energy			Properties Ltd.....	21,211	70,925
Ltd.....	283,427	35,114	#* Cettire Ltd.....	67,541	60,033
Ampol Ltd.....	47,671	855,403	Challenger Ltd.....	135,337	525,654
Ansell Ltd.....	39,399	856,614	Champion Iron Ltd.....	97,976	332,894
ANZ Group Holdings			#* Chrysos Corp. Ltd.....	6,108	19,293
Ltd.....	123,939	2,340,411	Civmec Australia Ltd...	38,500	31,147
# APA Group.....	90,978	383,675	Cleanaway Waste		
#* Arafura Rare Earths			Management Ltd.....	360,247	616,843
Ltd. (ARU AU).....	334,462	26,790	# Clinuvel		
ARB Corp. Ltd.....	17,595	426,450	Pharmaceuticals		
# ARN Media Ltd.....	64,154	26,781	Ltd.....	5,875	44,040
ASX Ltd.....	4,683	183,618	#* Coast Entertainment		
Atlas Arteria Ltd.....	114,430	357,303	Holdings Ltd.....	99,253	29,829
AUB Group Ltd.....	16,277	320,824	Cochlear Ltd.....	4,511	887,862
#* Audinate Group Ltd...	2,000	9,246	# Codan Ltd.....	29,559	292,068
* Aurelia Metals Ltd.....	350,163	40,918	# COG Financial		
Aurizon Holdings Ltd...	472,171	955,589	Services Ltd.....	13,514	8,289
Aussie Broadband			#* Cogstate Ltd.....	10,170	7,301
Ltd.....	40,253	98,027	Coles Group Ltd.....	108,303	1,305,480
# Austin Engineering			Collins Foods Ltd.....	32,032	148,884
Ltd.....	63,383	19,586	Commonwealth Bank		
Australian Clinical			of Australia.....	59,968	5,917,774
Labs Ltd.....	54,027	125,629	Computershare Ltd.....	40,286	875,739
Australian Ethical			Credit Corp. Group		
Investment Ltd.....	22,186	68,584	Ltd.....	17,766	169,495
# Australian Finance			Data#3 Ltd.....	35,101	150,621
Group Ltd.....	46,965	47,962	#* Deep Yellow Ltd.....	142,770	117,242
# Auswide Bank Ltd.....	11,348	35,540	Deterra Royalties Ltd...	54,769	136,964
# Baby Bunting Group			Dicker Data Ltd.....	17,623	93,786
Ltd.....	28,930	34,096	Domain Holdings		
Bank of Queensland			Australia Ltd.....	49,617	83,704
Ltd.....	172,638	743,669	# Domino's Pizza		
Bapcor Ltd.....	78,851	242,529	Enterprises Ltd.....	10,990	203,302
Beach Energy Ltd.....	436,339	409,083	Downer EDI Ltd.....	198,482	698,564
# Beacon Lighting			# Duratec Ltd.....	16,240	15,416
Group Ltd.....	6,838	13,441	Eagers Automotive		
Bega Cheese Ltd.....	75,045	268,469	Ltd.....	33,993	270,209
Bell Financial Group			*†† Elanor Investor Group.	20,923	8,065
Ltd.....	31,306	26,322	# Elders Ltd.....	45,849	201,989
* Bellevue Gold Ltd.....	180,185	137,256	* Emeco Holdings Ltd...	92,682	52,782
Bendigo & Adelaide			* Emerald Resources		
Bank Ltd.....	100,006	839,233	NL.....	116,059	305,588
BlueScope Steel Ltd...	84,768	1,106,925	#* EML Payments Ltd.....	83,082	42,359

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)			AUSTRALIA — (Continued)		
Enero Group Ltd.....	29,929	\$ 20,635	* James Hardie		
EQT Holdings Ltd.....	3,886	82,650	Industries PLC		
# Euroz Hartleys Group			(JHX AU), CDI.....	33,780	\$1,135,382
Ltd.....	26,027	16,064	JB Hi-Fi Ltd.....	26,597	1,659,422
Evolution Mining Ltd....	407,402	1,415,759	# Johns Lyng Group		
EVT Ltd.....	26,613	192,938	Ltd.....	41,722	95,546
* Fenix Resources Ltd...	123,836	23,392	* Judo Capital Holdings		
Finbar Group Ltd.....	8,281	4,063	Ltd.....	77,255	95,605
†† Firefinch Ltd.....	64,123	1,495	Jupiter Mines Ltd.....	167,530	16,074
* FleetPartners Group			Karoon Energy Ltd.....	226,663	219,175
Ltd.....	80,526	139,952	Kelly Partners Group		
Fleetwood Ltd.....	27,378	31,933	Holdings Ltd.....	2,398	17,670
Flight Centre Travel			Kelsian Group Ltd.....	35,150	82,452
Group Ltd.....	38,503	424,431	# Kogan.com Ltd.....	9,005	26,419
Fortescue Ltd.....	172,609	2,021,488	Korvest Ltd.....	1,524	10,218
G8 Education Ltd.....	293,389	253,279	Lendlease Corp. Ltd....	157,821	628,716
Generation			#†† Leo Lithium Ltd.....	45,802	0
Development Group			# Lifestyle Communities		
Ltd.....	7,133	20,142	Ltd.....	23,922	144,498
Gold Road Resources			Lindsay Australia Ltd..	41,138	22,570
Ltd.....	301,847	457,436	# Lovisa Holdings Ltd....	18,314	326,684
GR Engineering			Lycopodium Ltd.....	5,847	40,952
Services Ltd.....	13,879	24,678	* Lynas Rare Earths		
GrainCorp Ltd.,			Ltd.....	89,858	348,292
Class A.....	60,232	280,076	# MA Financial Group		
Grange Resources			Ltd.....	23,258	95,403
Ltd.....	182,933	26,056	# Maas Group Holdings		
GWA Group Ltd.....	67,052	104,336	Ltd.....	13,779	38,762
Hansen Technologies			Macmahon Holdings		
Ltd.....	40,406	136,573	Ltd.....	251,756	55,258
Harvey Norman			Macquarie Group Ltd..	9,436	1,395,934
Holdings Ltd.....	195,134	624,555	* Macquarie Technology		
Helia Group Ltd.....	115,071	343,721	Group Ltd.....	1,937	101,681
Helloworld Travel Ltd...	7,605	9,459	# Mader Group Ltd.....	1,542	5,940
Horizon Oil Ltd.....	274,967	34,997	# Magellan Financial		
* Hot Chili Ltd.....	8,052	3,403	Group Ltd.....	48,582	312,976
HUB24 Ltd.....	5,170	255,952	McMillan Shakespeare		
# Humm Group Ltd.....	120,741	44,173	Ltd.....	17,072	162,416
# IDP Education Ltd.....	33,142	271,538	Medibank Pvt Ltd.....	245,365	605,000
IGO Ltd.....	66,005	198,475	* Megaport Ltd.....	22,576	117,777
Iluka Resources Ltd....	103,564	279,768	#* Mesoblast Ltd. (MSB		
Imdex Ltd.....	127,237	206,435	AU).....	118,754	230,973
#* Immutep Ltd. (IMM			#* Metals X Ltd.....	186,167	55,071
AU).....	157,524	33,594	# Michael Hill		
Infomedia Ltd.....	73,305	63,019	International Ltd.		
Inghams Group Ltd....	102,783	204,548	(MHJ AU).....	22,149	6,911
Insignia Financial Ltd..	146,460	398,065	# Mineral Resources		
Insurance Australia			Ltd.....	24,675	526,404
Group Ltd.....	369,883	2,097,702	Monadelphous Group		
Integral Diagnostics			Ltd.....	22,768	220,884
Ltd.....	62,669	120,994	Monash IVF Group		
#* ioneer Ltd.....	78,000	8,114	Ltd.....	93,983	70,145
# IPD Group Ltd.....	5,381	12,845	#* Mount Gibson Iron		
IPH Ltd.....	47,396	146,335	Ltd.....	173,579	33,869
* IRESS Ltd.....	30,912	178,947	# Myer Holdings Ltd.....	345,873	195,158
IVE Group Ltd.....	30,663	42,355	MyState Ltd.....	29,519	83,546
			* Nanosonics Ltd.....	12,649	26,847

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)			AUSTRALIA — (Continued)		
National Australia Bank Ltd.....	176,579	\$4,351,198	* Rolute Mining Ltd....	684,974	\$ 173,107
Navigator Global Investments Ltd.....	89,839	88,037	#* Retail Food Group Ltd.....	6,209	8,311
Netwealth Group Ltd...	36,369	703,036	Ridley Corp. Ltd.....	79,105	137,831
nib holdings Ltd.....	114,540	407,664	Rio Tinto Ltd.....	38,117	2,745,222
# Nick Scali Ltd.....	20,475	204,649	* RPMGlobal Holdings Ltd.....	30,765	52,678
Nine Entertainment Co. Holdings Ltd....	325,243	271,436	* Sandfire Resources Ltd.....	188,360	1,142,358
Northern Star Resources Ltd.....	135,520	1,434,306	Santos Ltd.....	647,545	2,803,841
#* Novonix Ltd.....	31,323	10,572	# SEEK Ltd.....	27,453	385,982
Nufarm Ltd.....	92,167	206,321	* Select Harvests Ltd....	39,512	113,554
* Nuix Ltd.....	26,457	73,045	# Servcorp Ltd.....	19,474	61,574
Objective Corp. Ltd....	4,722	48,360	* Service Stream Ltd....	167,325	162,505
* OFX Group Ltd.....	53,605	46,432	* Seven West Media Ltd.....	229,807	23,525
#* Omni Bridgeway Ltd....	45,736	38,232	SG Fleet Group Ltd....	23,107	49,278
oOh!media Ltd.....	126,515	91,187	SGH Ltd.....	29,156	860,193
Orica Ltd.....	118,489	1,284,422	Shaver Shop Group Ltd.....	27,345	22,489
Orora Ltd.....	269,220	391,832	Sigma Healthcare Ltd.....	449,343	794,275
# Pacific Current Group Ltd.....	12,386	90,754	#* Silver Mines Ltd.....	112,342	5,314
* Panoramic Resources Ltd.....	425,943	0	Sims Ltd. (SGM AU)...	45,692	371,051
* Pantoro Ltd.....	326,545	23,029	SmartGroup Corp. Ltd.....	30,574	150,771
Peet Ltd.....	95,638	86,042	Solvar Ltd.....	51,879	41,215
Perenti Ltd.....	202,118	174,894	Sonic Healthcare Ltd..	46,266	812,789
# Perpetual Ltd.....	20,604	272,153	Southern Cross Electrical Engineering Ltd.....	71,652	66,803
* PEXA Group Ltd.....	32,471	262,605	# Southern Cross Media Group Ltd.....	72,250	27,719
* Pilbara Minerals Ltd....	227,679	319,332	*†† SpeedCast International Ltd....	76,667	0
Pinnacle Investment Management Group Ltd.....	6,913	108,389	SRG Global Ltd.....	246,151	219,927
# Platinum Asset Management Ltd....	107,679	45,265	* St Barbara Ltd.....	289,296	44,978
Praemium Ltd.....	43,406	23,970	Steadfast Group Ltd....	140,332	504,133
Premier Investments Ltd.....	25,068	367,189	Suncorp Group Ltd....	100,883	1,293,422
Pro Medicus Ltd.....	7,858	1,344,785	Super Retail Group Ltd.....	45,712	440,393
Propel Funeral Partners Ltd.....	13,803	50,717	* Superloop Ltd.....	116,123	162,688
# PWR Holdings Ltd.....	15,753	79,813	#* Syrah Resources Ltd..	136,351	19,259
* Qantas Airways Ltd....	73,693	427,041	Technology One Ltd....	65,405	1,243,560
QBE Insurance Group Ltd.....	224,592	2,898,978	Telstra Group Ltd. (TLS AU).....	337,975	825,129
Qube Holdings Ltd.....	274,185	703,646	* Temple & Webster Group Ltd.....	2,199	19,466
Ramelius Resources Ltd.....	331,692	499,838	TPG Telecom Ltd.....	74,851	202,772
REA Group Ltd.....	3,826	586,825	Transurban Group....	127,227	1,047,978
#* ReadyTech Holdings Ltd.....	5,650	11,175	* Tuas Ltd.....	44,136	178,885
Reece Ltd.....	19,071	279,390	#* Tyro Payments Ltd....	56,063	28,514
Regis Healthcare Ltd...	36,443	147,211	* Vault Minerals Ltd....	1,659,148	393,159
* Regis Resources Ltd...	256,312	477,616	Ventia Services Group Pty. Ltd.....	231,378	543,921
Reject Shop Ltd.....	5,557	9,765	Ω Viva Energy Group Ltd.....	269,379	429,207
Reliance Worldwide Corp. Ltd.....	153,854	512,278	Vulcan Steel Ltd.....	1,863	8,325
Resimac Group Ltd....	15,412	9,725			

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)			AUSTRIA — (Continued)		
* WEB Travel Group			Vienna Insurance		
Ltd.....	41,618	\$ 130,395	Group AG Wiener		
* Webjet Group Ltd.....	41,618	19,471	Versicherung		
Wesfarmers Ltd.....	52,128	2,455,457	Gruppe.....	9,607	\$ 321,709
* West African			voestalpine AG.....	29,477	616,509
Resources Ltd.....	465,998	471,757	Wienerberger AG.....	19,910	581,213
Westgold Resources			Zumtobel Group AG...	7,953	40,788
Ltd.....	209,416	329,914			
Westpac Banking			TOTAL AUSTRIA.....		<u>9,987,823</u>
Corp.....	124,431	2,581,798			
WiseTech Global Ltd...	7,139	540,442	BELGIUM — (1.0%)		
Woolworths Group			Ackermans & van		
Ltd.....	57,381	1,078,849	Haaren NV.....	7,101	1,378,066
Worley Ltd.....	64,017	568,831	Ageas SA.....	40,170	2,069,300
* Xero Ltd.....	8,577	965,385	#* AGFA-Gevaert NV.....	41,313	37,073
XRF Scientific Ltd.....	14,736	16,383	* Argenx SE (ARGX		
* Zip Co. Ltd.....	108,909	161,699	US), ADR.....	634	415,352
			Azelis Group NV.....	11,882	243,413
TOTAL AUSTRALIA.....		<u>97,745,609</u>	Barco NV.....	6,310	62,640
			Bekaert SA.....	9,714	339,114
AUSTRIA — (0.6%)			bpost SA.....	3,170	6,106
Addiko Bank AG.....	3,243	61,186	Cie		
Agrana Beteiligungs			d'Entreprises CFE...	2,314	15,297
AG.....	3,424	38,199	Colruyt Group NV.....	11,311	416,644
ANDRITZ AG.....	16,089	910,971	Deceuninck NV.....	31,883	77,144
#* AT&S Austria			Deme Group NV.....	2,106	295,557
Technologie &			D'ieteren Group.....	1,674	280,792
Systemtechnik AG...	7,195	98,178	Econocom Group SA		
Ω BAWAG Group AG.....	15,638	1,413,635	NV.....	24,500	46,131
# CA Immobilien			Elia Group SA.....	4,172	281,531
Anlagen AG.....	6,148	151,811	EVS Broadcast		
Erste Group Bank AG..	32,646	2,007,038	Equipment SA.....	2,765	89,600
* Eurotelesites AG.....	11,464	64,553	Fagron.....	15,426	305,815
EVN AG.....	10,282	247,879	Gimv NV.....	5,900	232,721
* FACC AG.....	1,800	13,476	Greenyard NV.....	3,776	19,898
#*,* Immofinanz AG (IIA			# Immoel SA.....	938	18,000
AV).....	16,120	78,295	# Ion Beam		
* Lenzing AG.....	2,074	53,584	Applications.....	2,271	31,354
Oesterreichische Post			Jensen-Group NV.....	968	45,402
AG.....	6,097	184,181	KBC Group NV.....	48,610	3,728,764
OMV AG.....	37,618	1,549,087	# Kinopolis Group NV....	3,384	135,120
Palfinger AG.....	3,228	76,179	Lotus Bakeries NV.....	106	1,130,693
Porr AG.....	4,391	92,619	Melexis NV.....	4,507	271,641
Raiffeisen Bank			* Ontex Group NV.....	16,508	139,797
International AG.....	13,015	294,364	Proximus SADP.....	30,876	171,054
* Rosenbauer			Recticel SA.....	8,658	90,644
International AG.....	724	25,814	Sipef NV.....	865	49,960
Schoeller-Bleckmann			Solvay SA.....	4,679	143,008
Oilfield Equipment			Syensqo SA.....	19,322	1,522,452
AG.....	2,204	78,619	Tessengerlo Group		
Semperit AG Holding..	1,531	22,205	SA.....	5,993	130,742
Strabag SE (STR AV)..	2,875	140,762	UCB SA.....	4,632	901,171
Telekom Austria AG....	37,674	314,348	Umicore SA.....	36,007	362,479
* UBM Development			Van de Velde NV.....	1,542	49,210
AG.....	1,080	21,367	VGP NV.....	3,266	278,763
UNIQA Insurance					
Group AG.....	12,216	103,330	TOTAL BELGIUM.....		<u>15,812,448</u>
Verbund AG.....	5,027	385,924			

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CANADA — (11.1%)			CANADA — (Continued)		
* 5N Plus, Inc.....	23,200	\$ 123,555	Bird Construction, Inc.....	19,030	\$ 309,801
* Acadian Timber Corp..	3,200	37,959	Black Diamond Group Ltd.....	15,142	95,539
* ACT Energy Technologies Ltd.....	3,429	14,980	BMTC Group, Inc.....	3,210	28,580
ADENTRA, Inc.....	5,075	120,751	* Bombardier, Inc. (BBD/A CN), Class A.....	256	15,052
Aecon Group, Inc.....	15,990	263,612	* Bombardier, Inc. (BBD/B CN), Class B.....	13,394	783,807
# Ag Growth International, Inc.....	5,000	134,964	* Bonterra Energy Corp.....	6,000	14,904
AGF Management Ltd., Class B.....	15,987	124,081	Boralex, Inc., Class A..	21,134	375,754
Agnico Eagle Mines Ltd. (AEM CN).....	28,944	2,690,168	# Boyd Group Services, Inc.....	5,639	924,798
Agnico Eagle Mines Ltd. (AEM US).....	18,919	1,758,332	Brookfield Corp. (BN US).....	28,532	1,746,158
#* Aimia, Inc.....	17,250	28,723	# Brookfield Infrastructure Corp., Class A.....	14,515	605,928
#* Air Canada.....	44,321	598,022	# BRP, Inc. (DOO CN)... BRP, Inc. (DOOO US).....	5,068	242,355
Alamos Gold, Inc. (AGI CN), Class A...	34,549	722,428	* Calfrac Well Services Ltd.....	1,277	61,053
Alamos Gold, Inc. (AGI US), Class A...	24,229	507,103	Calian Group Ltd.....	1,700	57,643
Alimentation Couche-Tard, Inc....	40,219	2,123,926	Cameco Corp. (CCJ US).....	11,483	567,720
AltaGas Ltd.....	55,064	1,270,751	Cameco Corp. (CCO CN).....	58	2,868
Altus Group Ltd.....	4,016	164,000	Canaccord Genuity Group, Inc.....	29,719	201,214
Amerigo Resources Ltd.....	45,106	51,520	Canacol Energy Ltd....	2,761	7,238
Andlauer Healthcare Group, Inc.....	4,199	131,920	#* Canada Goose Holdings, Inc. (GOOS CN).....	4,613	50,531
* Aritzia, Inc.....	24,926	1,198,835	Canadian Imperial Bank of Commerce (CM CN).....	27,286	1,718,811
* Ascot Resources Ltd...	34,500	4,570	Canadian Imperial Bank of Commerce (CM US).....	34,328	2,163,351
Atco Ltd., Class I.....	11,767	374,300	Canadian National Railway Co. (CNI US).....	21,783	2,276,541
AtkinsRealis Group, Inc.....	22,030	1,103,812	Canadian National Railway Co. (CNR CN).....	99	10,342
* ATS Corp. (ATS CN)...	15,424	417,186	Canadian Pacific Kansas City Ltd. (CP CN).....	534	42,438
* ATS Corp. (ATS US)...	3,800	103,170	Canadian Pacific Kansas City Ltd. (CP US).....	9,398	748,081
Aura Minerals, Inc.....	900	11,760			
#* AutoCanada, Inc.....	4,621	63,114			
B2Gold Corp. (BTG US).....	114,500	277,090			
B2Gold Corp. (BTO CN).....	214,589	518,255			
Badger Infrastructure Solution.....	9,086	246,945			
#* Ballard Power Systems, Inc. (BLDP US).....	36,179	49,203			
Bank of Montreal (BMO CN).....	3,856	381,740			
Bank of Montreal (BMO US).....	34,435	3,410,442			
Bank of Nova Scotia (BNS CN).....	17,678	904,487			
Bank of Nova Scotia (BNS US).....	33,442	1,711,227			
BCE, Inc. (BCE CN)...	531	12,639			
BCE, Inc. (BCE US)...	4,334	103,106			

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)			CANADA — (Continued)		
# Canadian Tire Corp.			* Dorel Industries, Inc.,		
Ltd., Class A.....	13,826	\$1,556,549	Class B.....	8,016	\$ 28,626
Canadian Utilities Ltd.,			DREAM Unlimited		
Class A.....	13,615	318,044	Corp., Class A.....	9,274	140,760
Canadian Western			Dundee Precious		
Bank.....	27,881	1,110,367	Metals, Inc.....	83,885	850,192
* Canfor Corp.....	18,632	193,454	Dye & Durham Ltd.....	4,990	51,021
* Capstone Copper			Dynacor Group, Inc....	9,100	35,189
Corp.....	101,775	570,027	E-L Financial Corp.		
Cascades, Inc.....	28,823	254,843	Ltd.....	200	192,762
CCL Industries, Inc.,			* Eldorado Gold Corp.		
Class B.....	27,956	1,388,615	(EGO US).....	28,305	431,362
* Celestica, Inc. (CLS			* Eldorado Gold Corp.		
US).....	35,134	4,337,995	(ELD CN).....	36,906	561,713
Centerra Gold, Inc....	57,303	358,402	Element Fleet		
CES Energy Solutions			Management Corp...	103,182	2,026,935
Corp.....	73,300	434,247	Empire Co. Ltd.,		
CGI, Inc. (GIB US)....	12,994	1,530,953	Class A.....	32,164	945,876
CGI, Inc. (GIBA CN)...	6,491	765,200	# Enbridge, Inc. (ENB		
CI Financial Corp.....	33,144	710,839	CN).....	23,766	1,027,769
* Cineplex, Inc.....	1,096	8,288	Enbridge, Inc. (ENB		
* Cipher			US).....	33,548	1,450,616
Pharmaceuticals,			Endeavour Mining		
Inc.....	3,000	28,052	PLC.....	50,601	1,040,671
# Cogeco			* Endeavour Silver		
Communications,			Corp. (EXK US)....	34,697	137,053
Inc.....	3,747	157,656	Enerflex Ltd. (EFX		
Cogeco, Inc.....	1,876	68,774	CN).....	8,801	83,326
* Colabor Group, Inc....	14,700	8,800	Enerflex Ltd. (EFXT		
Colliers International			US).....	5,046	47,937
Group, Inc. (CIGI			Enghouse Systems		
CN).....	820	116,674	Ltd.....	10,352	196,520
Colliers International			* Ensign Energy		
Group, Inc. (CIGI			Services, Inc.....	45,817	99,619
US).....	4,736	674,170	EQB, Inc.....	9,000	671,029
Computer Modelling			#* Equinox Gold Corp.		
Group Ltd.....	23,159	164,608	(EQX CN).....	11,142	67,235
Constellation			* Equinox Gold Corp.		
Software, Inc.....	1,052	3,440,449	(EQX US).....	66,442	403,303
Converge Technology			#* ERO Copper Corp.		
Solutions Corp.....	59,848	139,598	(ERO CN).....	11,587	155,147
* Culico Metals, Inc....	6,502	559	* ERO Copper Corp.		
Definity Financial			(ERO US).....	16,885	226,259
Corp.....	20,970	824,602	Evertz Technologies		
* Denison Mines Corp.			Ltd.....	7,706	68,929
(DML CN).....	97,775	178,953	# Exchange Income		
* dentalcorp Holdings			Corp.....	6,358	244,678
Ltd.....	8,175	42,581	Exco Technologies		
* Descartes Systems			Ltd.....	6,801	32,991
Group, Inc. (DSGX			# Extencare, Inc.....	18,318	130,451
US).....	4,255	492,857	Fairfax Financial		
Dexterra Group, Inc....	13,572	74,707	Holdings Ltd.....	3,693	4,970,907
* Docebo, Inc.....	2,366	98,980	Fiera Capital Corp....	22,653	122,356
Dollarama, Inc.....	24,451	2,313,790	Finning International,		
Doman Building			Inc.....	36,735	917,269
Materials Group			* Firan Technology		
Ltd.....	28,370	154,407	Group Corp.....	3,300	18,733

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

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	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
Firm Capital Mortgage Investment Corp.....	9,400	\$ 76,514
First Majestic Silver Corp. (AG US).....	55,707	317,530
#* First Mining Gold Corp.....	44,500	4,134
# First National Financial Corp.....	4,925	137,243
* First Quantum Minerals Ltd.....	73,823	923,963
FirstService Corp. (FSV CN).....	1,700	309,166
FirstService Corp. (FSV US).....	3,742	680,558
# Foraco International SA.....	13,200	21,253
* Fortuna Mining Corp. (FSM US).....	37,710	191,190
* Fortuna Mining Corp. (FVI CN).....	36,107	182,852
Frontera Energy Corp.....	5,101	28,675
* Galiano Gold, Inc.....	24,802	27,305
* GDI Integrated Facility Services, Inc.....	3,200	75,874
George Weston Ltd....	7,389	1,142,147
GFL Environmental, Inc.....	16,227	699,871
Gibson Energy, Inc.....	42,524	717,438
Gildan Activewear, Inc. (GIL CN).....	2,100	108,298
Gildan Activewear, Inc. (GIL US).....	29,311	1,512,741
goeasy Ltd.....	3,750	456,523
* GoGold Resources, Inc.....	39,468	41,821
Great-West Lifeco, Inc.....	28,022	906,013
Guardian Capital Group Ltd., Class A.	5,228	165,220
* Haivision Systems, Inc.....	100	347
Hammond Power Solutions, Inc.....	1,900	136,563
* Heroux-Devtek, Inc.....	8,414	186,187
High Liner Foods, Inc.....	5,650	62,201
* HLS Therapeutics, Inc.....	700	1,936
Hudbay Minerals, Inc. (HBM CN).....	57,861	476,946
Hudbay Minerals, Inc. (HBM US).....	51,304	424,284
Ω Hydro One Ltd.....	17,900	556,946
iA Financial Corp., Inc.....	24,300	2,243,990

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
* IAMGOLD Corp. (IAG US).....	23,913	\$ 149,217
* IAMGOLD Corp. (IMG CN).....	123,812	770,125
IGM Financial, Inc.....	15,264	489,738
* Imperial Metals Corp.. Information Services Corp.....	8,315	11,385
Innergex Renewable Energy, Inc.....	3,800	70,125
Intact Financial Corp..	28,389	142,206
* Intact Financial Corp..	10,632	1,888,500
* Interfor Corp.....	14,669	171,585
* Ivanhoe Mines Ltd., Class A.....	13,175	141,509
Ω Jamieson Wellness, Inc.....	5,532	125,801
#* Journey Energy, Inc....	5,500	7,834
* K92 Mining, Inc.....	50,502	335,325
K-Bro Linen, Inc.....	2,121	53,881
Keyera Corp.....	44,869	1,273,195
* Kinaxis, Inc.....	1,366	157,273
Kinross Gold Corp. (K CN).....	380,521	4,286,049
Kinross Gold Corp. (KGC US).....	9,617	108,480
* Kiwetinohk Energy Corp.....	1,200	14,202
* Knight Therapeutics, Inc.....	21,422	81,658
# KP Tissue, Inc.....	3,500	19,242
Labrador Iron Ore Royalty Corp.....	15,209	319,281
#* Largo, Inc. (LGO CN)..	4,043	7,011
Laurentian Bank of Canada.....	11,551	222,540
Leon's Furniture Ltd....	8,006	143,115
#* Lightspeed Commerce, Inc. (LSPD US).....	36,486	526,493
Linamar Corp.....	12,454	484,501
Loblaw Cos. Ltd.....	14,111	1,766,948
* Lucara Diamond Corp.....	114,752	28,424
Lundin Gold, Inc.....	31,311	775,585
Lundin Mining Corp....	189,206	1,494,537
Magellan Aerospace Corp.....	4,737	31,453
Magna International, Inc. (MG CN).....	12,585	498,949
# Magna International, Inc. (MGA US).....	37,033	1,469,099
Mainstreet Equity Corp.....	900	127,382
* Major Drilling Group International, Inc.....	19,412	112,330
* Mandalay Resources Corp.....	5,100	16,739

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)			CANADA — (Continued)		
Manulife Financial Corp. (MFC US).....	86,258	\$2,579,977	Pembina Pipeline Corp. (PBA US).....	46,921	\$1,694,317
Maple Leaf Foods, Inc.....	13,180	193,707	PHX Energy Services Corp.....	13,038	82,174
Martinrea International, Inc.....	20,136	121,784	Pizza Pizza Royalty Corp.....	7,900	70,664
* Mattr Corp.....	16,371	131,567	Polaris Renewable Energy, Inc.....	6,500	57,426
* MDA Space Ltd.....	10,609	168,331	PrairieSky Royalty Ltd.....	33,624	626,047
Medical Facilities Corp.....	6,857	77,612	* Precision Drilling Corp. (PD CN).....	998	58,209
Melcor Developments Ltd.....	3,200	28,117	* Precision Drilling Corp. (PDS US).....	3,634	211,846
Methanex Corp. (MEOH US).....	15,792	824,342	# Premium Brands Holdings Corp.....	11,055	597,800
Metro, Inc.....	19,368	1,210,199	Primo Brands Corp.....	33,030	1,069,181
Morguard Corp.....	700	53,930	# Propel Holdings, Inc....	5,900	156,456
MTY Food Group, Inc.....	5,624	195,303	* Quarterhill, Inc.....	31,600	36,093
# Mullen Group Ltd.....	21,578	221,221	Quebecor, Inc., Class B.....	41,685	925,282
National Bank of Canada.....	51,008	4,527,142	RB Global, Inc. (RBA US).....	10,644	952,425
Neo Performance Materials, Inc.....	3,400	19,698	# Restaurant Brands International, Inc. (QSR US).....	22,306	1,372,711
* New Gold, Inc. (NGD CN).....	152,827	461,630	Richelieu Hardware Ltd.....	10,888	307,757
* New Gold, Inc. (NGD US).....	44,956	135,767	Rogers Communications, Inc. (RCI US), Class B.....	17,335	476,366
* NFI Group, Inc.....	3,671	30,361	Rogers Communications, Inc. (RCIB CN), Class B.....	17,829	489,719
North American Construction Group Ltd. (NOA CN).....	7,400	140,530	Rogers Sugar, Inc.....	29,000	114,735
North West Co., Inc....	13,509	431,663	Royal Bank of Canada (RY CN).....	24,232	2,954,158
Northland Power, Inc...	63,859	747,405	Royal Bank of Canada (RY US).....	80,240	9,783,663
Nutrien Ltd. (NTR CN).....	1,300	67,095	Russel Metals, Inc....	18,045	504,964
Nutrien Ltd. (NTR US).....	54,316	2,804,344	Sandstorm Gold Ltd. (SAND US).....	52,570	307,534
OceanaGold Corp.....	199,907	596,963	* Sangoma Technologies Corp... Saputo, Inc.....	1,400	9,864
Onex Corp.....	17,120	1,313,081	Savaria Corp.....	39,692	659,553
Open Text Corp. (OTEX CN).....	1,630	47,957	* Seabridge Gold, Inc. (SA US).....	6,800	88,009
Open Text Corp. (OTEX US).....	27,503	809,688	Secure Waste Infrastructure Corp... Shopify, Inc. (SHOP US), Class A.....	7,687	94,627
* Orla Mining Ltd. (ORLA US).....	14,309	88,287	* Sienna Senior Living, Inc.....	69,338	716,592
# Osisko Gold Royalties Ltd. (OR CN).....	5,289	97,829		6,770	790,736
Osisko Gold Royalties Ltd. (OR US).....	25,608	474,260		13,114	141,034
Pan American Silver Corp. (PAAS CN)....	17,203	399,018			
Pan American Silver Corp. (PAAS US)....	51,627	1,198,259			
Parkland Corp.....	38,925	866,428			
Pason Systems, Inc....	16,304	148,080			
* Payfare, Inc.....	3,500	9,416			

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)			CANADA — (Continued)		
* SilverCrest Metals, Inc. (SIL CN).....	15,403	\$ 161,412	Toronto-Dominion Bank (TD US).....	70,974	\$ 4,050,486
* SilverCrest Metals, Inc. (SILV US).....	16,481	173,050	Total Energy Services, Inc.....	11,308	86,988
Softchoice Corp.....	2,600	43,508	Transcontinental, Inc., Class A.....	20,810	261,745
* Source Energy Services Ltd.....	3,700	34,496	# Trican Well Service Ltd.....	58,515	186,012
Ω Spin Master Corp.....	5,831	123,453	Triple Flag Precious Metals Corp. (TFPM CN).....	1,800	28,783
Sprott, Inc. (SII US)....	2,451	106,790	Triple Flag Precious Metals Corp. (TFPM US).....	7,056	113,106
* SSR Mining, Inc. (SSRM CN).....	27,376	219,258	* Trisura Group Ltd. (TSU CN).....	5,012	114,252
* SSR Mining, Inc. (SSRM US).....	22,172	178,041	* Valeura Energy, Inc....	5,463	26,538
Stantec, Inc. (STN CN).....	6,501	503,091	Vecima Networks, Inc.....	1,615	15,446
Stantec, Inc. (STN US).....	11,124	861,331	VersaBank (VBNK CN).....	2,400	32,845
Stella-Jones, Inc.....	15,995	771,823	VersaBank (VBNK US).....	1,100	15,224
*Ω STEP Energy Services Ltd.....	6,300	19,203	* VerticalScope Holdings, Inc.....	3,400	28,728
* Steppe Gold Ltd.....	22,000	9,839	*†† Victoria Gold Corp./Vancouver....	11,300	2,799
StorageVault Canada, Inc.....	38,826	97,509	* Vitalhub Corp.....	6,200	48,632
Sun Life Financial, Inc. (SLF CN).....	9,124	526,152	Wajax Corp.....	7,419	106,179
Sun Life Financial, Inc. (SLF US).....	37,024	2,134,434	* Wall Financial Corp....	700	6,567
#* SunOpta, Inc. (STKL US).....	700	5,131	Waste Connections, Inc. (WCN US).....	6,901	1,268,196
Superior Plus Corp.....	55,940	231,712	* Well Health Technologies Corp...	26,439	107,877
Supremex, Inc.....	2,200	5,465	* Wesdome Gold Mines Ltd.....	42,600	420,914
Sylogist Ltd.....	3,900	28,391	West Fraser Timber Co. Ltd. (WFG CN)..	16,188	1,403,550
* Taseko Mines Ltd. (TGB US).....	30,417	56,576	* Western Forest Products, Inc.....	95,411	26,260
* Taseko Mines Ltd. (TKO CN).....	48,479	90,397	Westshore Terminals Investment Corp.....	8,046	129,436
TELUS Corp.....	9,014	130,743	Wheaton Precious Metals Corp. (WPM US).....	11,638	727,026
* Tenaz Energy Corp....	3,700	35,362	Winpak Ltd.....	6,205	184,611
TerraVest Industries, Inc.....	2,849	260,837	WSP Global, Inc.....	9,281	1,574,963
TFI International, Inc. (TFII CN).....	8,716	1,148,700	* Yangarra Resources Ltd.....	16,900	11,977
# TFI International, Inc. (TFII US).....	1,867	246,089	Yellow Pages Ltd.....	2,901	22,636
Thomson Reuters Corp. (TRI US).....	4,286	721,119	TOTAL CANADA.....		<u>175,746,134</u>
Timbercreek Financial Corp.....	21,635	103,013			
TMX Group Ltd.....	20,943	648,169			
Topaz Energy Corp....	20,289	349,702			
* Torex Gold Resources, Inc.....	36,899	782,741			
Toromont Industries Ltd.....	13,530	1,078,881			
Toronto-Dominion Bank (TD CN).....	7,237	412,853			

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (0.0%)			DENMARK — (Continued)		
* China Gold International Resources Corp. Ltd. (CGG CN).....	56,934	\$ 326,714	Rockwool AS (ROCKA DC), Class A.....	1,055	\$ 374,251
SIIC Environment Holdings Ltd. (SIIC SP).....	305,800	34,254	Rockwool AS (ROCKB DC), Class B.....	2,713	960,714
TOTAL CHINA.....		<u>360,968</u>	* RTX AS.....	1,768	16,144
DENMARK — (1.7%)			Schouw & Co. AS.....	3,662	284,474
* ALK-Abello AS.....	32,472	731,201	Solar AS, Class B.....	1,575	66,192
Alm Brand AS.....	198,447	413,514	SP Group AS.....	2,223	93,987
Ambu AS, Class B.....	49,287	917,435	Spar Nord Bank AS.... Sparekassen	24,008	693,500
AP Moller - Maersk AS (MAERSKA DC), Class A.....	178	257,592	Sjaelland-Fyn AS....	1,955	71,322
AP Moller - Maersk AS (MAERSKB DC), Class B.....	281	415,003	Sydbank AS.....	16,028	850,937
* Bang & Olufsen AS....	27,144	47,899	* TCM Group AS.....	1,798	17,495
cBrain AS.....	2,298	61,762	Tivoli AS.....	661	57,978
# Coloplast AS, Class B.	14,222	1,637,913	TORM PLC, Class A...	13,281	264,386
Columbus AS.....	25,009	45,240	Tryg AS.....	53,900	1,091,936
Danske Bank AS.....	61,163	1,826,179	UIE PLC.....	3,870	167,612
* Demant AS.....	19,244	772,621	* Vestas Wind Systems AS.....	60,651	834,232
# Dfds AS.....	8,841	131,404	TOTAL DENMARK.....		<u>26,664,241</u>
DSV AS.....	12,385	2,467,268	FINLAND — (1.8%)		
FLSmidth & Co. AS....	14,063	730,019	Aktia Bank OYJ.....	13,319	135,060
Foroya Banki P.....	1,197	28,689	Alandsbanken Abp, Class B.....	1,334	51,768
* GN Store Nord AS....	31,954	654,417	Alma Media OYJ.....	6,819	80,313
# GronlandsBANKEN AS.....	259	26,103	Aspo OYJ.....	9,512	48,705
* H&H International AS, Class B.....	3,579	37,587	Atria OYJ.....	4,031	49,251
#* Huscompagniet AS....	250	1,987	Cargotec OYJ, Class B.....	11,710	582,307
ISS AS.....	38,696	731,313	Citycon OYJ.....	11,056	39,146
Jeudan AS.....	1,620	45,195	Digia OYJ.....	3,511	24,230
Jyske Bank AS.....	15,613	1,129,209	Elisa OYJ.....	31,649	1,362,307
Matas AS.....	10,756	206,588	Ω Enento Group OYJ....	2,714	49,074
#* MT Hoejgaard Holding AS.....	342	13,431	eQ OYJ.....	1,501	18,391
*Ω Netcompany Group AS.....	13,483	548,607	# Fiskars OYJ Abp.....	6,389	101,831
* Nilfisk Holding AS....	3,833	60,085	Fortum OYJ.....	70,678	1,026,916
* NKT AS.....	14,984	1,001,680	F-Secure OYJ.....	15,090	29,208
*Ω NNIT AS.....	3,366	43,615	Gofore OYJ.....	928	20,789
* NTG Nordic Transport Group AS.....	1,316	43,468	Harvia OYJ.....	2,878	141,626
#*Ω Orsted AS.....	8,754	337,559	Huhtamaki OYJ.....	22,410	827,430
Pandora AS.....	20,271	3,878,212	* Incap OYJ.....	2,299	26,688
Parken Sport & Entertainment AS....	1,139	21,333	* Kalmar OYJ, Class B..	11,710	393,677
Per Aarsleff Holding AS.....	4,795	308,644	# Kamux Corp.....	5,559	16,537
Ringkjoebing Landbobank AS.....	7,641	1,246,309	Kemira OYJ.....	29,190	643,890
			Kesko OYJ (KESKOA FH), Class A.....	18,527	349,170
			Kesko OYJ (KESKOB FH), Class B.....	71,306	1,367,751
			* Kojamo OYJ.....	19,039	197,801
			Kone OYJ, Class B....	27,101	1,402,773
			Konecranes OYJ.....	19,503	1,173,284
			Lassila & Tikanoja OYJ.....	7,680	68,977
			* Lindex Group OYJ....	19,336	55,572
			Mandatum OYJ.....	71,192	351,918
			Marimekko OYJ.....	8,031	106,896

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
FINLAND — (Continued)			FRANCE — (Continued)		
Metsa Board OYJ (METS B FH), Class B.....	34,526	\$ 172,617	Aubay.....	1,418	\$ 68,290
Metso OYJ.....	123,378	1,224,615	AXA SA.....	62,944	2,387,916
Neste OYJ.....	30,584	387,538	Ω Ayvens SA.....	11,383	83,863
# Nokia OYJ (NOK US), Sponsored ADR.....	99,322	456,881	* Bastide le Confort Medical.....	789	18,435
Nokia OYJ (NOKIA FH).....	319,181	1,505,081	# Beneteau SACA.....	9,994	95,276
# Nokian Renkaat OYJ..	29,429	244,923	BioMerieux.....	3,901	473,465
Nordea Bank Abp (NDA FH).....	296,727	3,529,286	BNP Paribas SA.....	44,394	3,032,540
Nordea Bank Abp (NDA SS).....	83,521	994,516	Boiron SA.....	1,017	27,890
# Oma Saastopankki OYJ.....	2,640	30,571	Bollere SE.....	83,620	494,027
Oriola OYJ (OKDAV FH).....	2,227	2,255	# Bonduelle SCA.....	3,955	25,101
Oriola OYJ (OKDBV FH), Class B.....	38,503	37,509	*†† Bourbon Corp. SA.....	3,477	0
# Outokumpu OYJ.....	96,285	308,120	Bouygues SA.....	51,084	1,623,775
Ponsse OYJ.....	2,132	45,753	Bureau Veritas SA....	55,955	1,748,686
Puulo OYJ.....	10,882	115,358	* Canal & SA.....	116,631	265,722
* QT Group OYJ.....	4,536	371,690	Capgemini SE.....	11,179	2,031,407
Raisio OYJ, Class V... Remedy	26,117	61,418	Carrefour SA.....	137,831	1,963,731
Entertainment OYJ..	696	9,565	Catana Group.....	5,629	31,598
Revenio Group OYJ..	4,522	145,221	CBo Territoria.....	5,862	22,280
* Sampo OYJ, Class A..	37,648	1,554,737	* Cegedim SA.....	1,934	25,145
Sanoma OYJ.....	22,570	194,847	Cie de Saint-Gobain SA.....	65,847	6,174,697
Scanfil OYJ.....	3,322	28,234	Cie des Alpes.....	5,170	87,792
Stora Enso OYJ, Class R.....	134,541	1,490,076	Cie Generale des Etablissements Michelin SCA.....	136,014	4,730,159
# Taaleri PLC.....	6,319	52,219	#* Clariane SE.....	44,480	99,799
# Talenom OYJ.....	3,569	12,873	Coface SA.....	32,253	520,072
TietoEVRY OYJ.....	20,784	400,670	Credit Agricole SA....	77,117	1,160,949
# Tokmanni Group Corp.....	12,950	187,646	Danone SA.....	40,559	2,840,953
UPM-Kymmene OYJ... Vaisala OYJ, Class A..	56,077	1,653,705	Dassault Systemes SE.....	6,403	249,985
# Valmet OYJ.....	36,322	990,290	Derichebourg SA.....	26,657	148,604
Wartsila OYJ Abp.....	50,970	962,841	Edenred SE.....	18,447	636,426
#* WithSecure OYJ.....	20,438	16,904	Eiffage SA.....	19,347	1,728,401
* YIT OYJ.....	30,708	80,666	* Ekinops SAS.....	1,391	4,650
TOTAL FINLAND.....		<u>28,272,391</u>	*Ω Elior Group SA.....	33,133	89,677
			Elis SA.....	59,003	1,207,904
FRANCE — (7.2%)			Engie SA.....	342,998	5,662,171
* 74Software SA.....	3,271	92,205	EssilorLuxottica SA....	7,241	1,987,355
Accor SA.....	31,299	1,609,072	Esso SA Francaise....	468	54,206
Aeroports de Paris SA.....	5,657	644,626	Eurazeo SE.....	12,682	1,046,939
AKWEL SADIR.....	2,771	23,094	Ω Euronext NV.....	13,968	1,622,343
* Alstom SA.....	67,037	1,326,856	#* Eutelsat Communications SACA.....	30,479	54,646
Altamir.....	3,848	93,253	Exclusive Networks SA.....	3,642	71,391
Alten SA.....	6,048	556,323	Fnac Darty SA (OQSH LI).....	903	27,424
Ω Amundi SA.....	9,891	696,285	Fnac Darty SA (FNAC FP).....	2,301	70,324
Arkema SA.....	14,679	1,169,913	Forvia SE (1EO IM)....	1,747	18,403
# Assystem SA.....	1,573	63,151	Forvia SE (FRVIA FP).....	37,781	396,526
			Gaztransport Et Technigaz SA.....	8,586	1,311,603
			Getlink SE.....	58,186	930,821

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)			FRANCE — (Continued)		
GL Events SACA.....	3,535	\$ 69,707	Societe BIC SA.....	5,800	\$ 382,413
Groupe Crit SA.....	826	49,173	Societe Generale SA..	62,054	2,008,690
Guerbet.....	1,880	53,262	Societe LDC SADIR...	1,552	104,293
Hermes International			* SOITEC.....	1,419	123,665
SCA.....	1,349	3,794,277	Sopra Steria Group....	4,059	754,710
* ID Logistics Group			SPIE SA.....	40,521	1,350,461
SACA.....	820	342,995	Stef SA.....	1,222	169,610
Imerys SA.....	8,616	237,478	STMicroelectronics		
# Infotel SA.....	935	36,229	NV (STM FP).....	39,978	893,146
Interparfums SA.....	676	30,809	STMicroelectronics		
Ipsen SA.....	8,567	1,057,523	NV (STM US).....	36,384	816,821
IPSOS SA.....	11,077	524,151	Sword Group.....	2,115	77,180
# Jacquet Metals SACA.	3,858	65,412	* Synergie SE.....	2,137	62,234
* JCDecaux SE.....	18,320	306,767	Technip Energies NV..	33,976	962,546
Kaufman & Broad SA..	3,216	110,649	Teleperformance SE...	13,476	1,261,916
Kering SA.....	3,867	1,012,335	Television Francaise 1		
Lectra.....	1,591	44,301	SA.....	11,484	90,556
Legrand SA.....	18,648	1,901,216	TFF Group.....	392	11,083
Linedata Services.....	158	13,268	Thermador Groupe....	1,621	119,547
LISI SA.....	2,450	69,693	# Tikehau Capital SCA..	6,624	148,615
LNA Sante SA.....	1,295	29,571	Trigano SA.....	2,300	315,189
L'Oreal SA.....	8,848	3,282,893	* Ubisoft Entertainment		
* Louis Hachette Group.	116,631	155,984	SA.....	24,291	280,278
* Lumibird.....	1,386	11,068	Valeo SE.....	57,959	646,061
LVMH Moet Hennessy			* Vallourec SACA.....	55,614	1,056,350
Louis Vuitton SE....	14,892	10,892,073	Veolia Environnement		
#Ω Maisons du Monde			SA (VIE FP).....	36,542	1,042,685
SA.....	7,630	32,475	Ω Verallia SA.....	17,514	539,082
Manitou BF SA.....	2,842	63,821	Vetoquinol SA.....	403	29,617
Mersen SA.....	6,067	137,072	VIEL & Cie SA.....	1,966	24,818
Metropole Television			Vinci SA.....	40,527	4,385,543
SA.....	6,241	80,280	Virbac SACA.....	756	253,774
Ω Neoen SA.....	9,150	377,530	* Viridien.....	1,930	111,308
Nexans SA.....	9,075	885,494	# Vivendi SE.....	116,631	329,656
* Nexity SA.....	11,535	154,511	#* Voltalia SA.....	5,971	44,122
NRJ Group.....	4,221	30,345	# Wavestone.....	1,568	79,660
Oeneo SA.....	3,475	33,615	*Ω Worldline SA.....	34,258	303,160
Opmobility.....	15,935	180,324	*Ω X-Fab Silicon		
Orange SA (ORA FP)..	408,891	4,397,420	Foundries SE.....	13,964	71,989
#* Pierre Et Vacances			TOTAL FRANCE.....		<u>113,931,618</u>
SA.....	14,537	24,157	GERMANY — (7.5%)		
Publicis Groupe SA			1&1 AG.....	9,160	115,823
(PUB FP).....	21,127	2,246,897	7C Solarparken AG....	14,165	28,109
Quadiant SA.....	7,809	147,759	Adesso SE.....	821	81,473
*†† Recylex SA.....	3,158	0	adidas AG.....	13,568	3,577,337
Renault SA.....	36,263	1,861,660	Adtran Networks SE...	552	11,496
Rexel SA.....	70,679	1,871,148	All for One Group SE..	614	39,576
Robertet SA.....	58	51,236	Allgeier SE.....	1,476	23,479
Rubis SCA.....	11,176	292,098	Allianz SE (ALV GR)..	15,593	5,084,353
Samse SACA.....	114	16,830	AlzChem Group AG....	1,145	76,260
Savencia SA.....	1,171	60,578	Amadeus Fire AG.....	1,214	99,125
Schneider Electric SE			* Aroundtown SA.....	110,504	327,902
(SU FP).....	9,469	2,401,572	Atoss Software SE....	2,472	295,101
SCOR SE.....	38,988	996,068	Ω Aumann AG.....	2,303	26,399
SEB SA.....	6,368	605,852	Aurubis AG.....	8,547	670,716
Seche Environnement			*Ω Auto1 Group SE.....	1,745	33,725
SACA.....	643	57,016	BASF SE.....	185,841	8,953,394
SES SA.....	99,058	321,835			
#*Ω SMCP SA.....	10,385	34,268			

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)			GERMANY — (Continued)		
Bayerische Motoren			Elmos Semiconductor		
Werke AG.....	33,201	\$ 2,696,240	SE.....	2,333	\$ 171,260
* BayWa AG (BYW6			# ElringKlinger AG.....	10,300	50,396
GR).....	4,041	37,840	Energiekontor AG.....	2,205	101,705
# Bechtle AG.....	20,293	681,111	Fabasoft AG.....	1,317	23,648
Ω Befesa SA.....	7,039	152,638	Fielmann Group AG....	5,636	255,964
Bertrandt AG.....	1,410	29,358	flatexDEGIRO AG.....	24,129	408,794
Bijou Brigitte AG.....	1,184	46,309	* Fraport AG Frankfurt		
Bilfinger SE.....	7,107	365,549	Airport Services		
# Borussia Dortmund			Worldwide.....	9,284	553,051
GmbH & Co. KGaA.	22,581	76,480	Freenet AG.....	35,489	1,094,921
* BRANICKS Group			Fresenius Medical		
AG.....	8,141	21,187	Care AG (FME GR).	38,276	1,901,352
Brenntag SE.....	31,971	2,011,614	Friedrich Vorwerk		
Ω Brockhaus			Group SE.....	2,185	80,486
Technologies AG....	981	28,539	FUCHS SE.....	7,453	254,198
CANCOM SE (COK			GEA Group AG.....	41,003	2,164,020
GR).....	2,275	59,740	Gerresheimer AG.....	10,478	733,882
Carl Zeiss Meditec			Gesco SE.....	2,374	32,413
AG.....	260	15,839	GFT Technologies SE..	5,152	121,040
* Ceconomy AG.....	44,374	137,177	* Grand City Properties		
CENIT AG.....	1,138	10,058	SA.....	11,274	130,181
Cewe Stiftung & Co.			# Grenke AG.....	5,586	97,105
KGaA.....	1,993	210,962	H&R GmbH & Co.		
Commerzbank AG....	151,534	2,925,978	KGaA.....	3,109	12,129
* CompuGroup Medical			Hannover Rueck SE...	3,593	946,715
SE & Co. KGaA.....	7,138	163,279	#Ω Hapag-Lloyd AG.....	3,154	454,441
Continental AG.....	27,828	1,977,823	* Heidelberger		
* Covestro AG.....	33,379	2,053,404	Druckmaschinen		
CTS Eventim AG &			AG.....	64,962	81,709
Co. KGaA.....	14,075	1,372,472	Hella GmbH & Co.		
Daimler Truck Holding			KGaA.....	1,790	166,850
AG.....	101,301	4,461,036	* HelloFresh SE.....	36,463	401,189
Deutsche Bank AG			Henkel AG & Co.		
(DB US).....	183,602	3,585,747	KGaA.....	7,242	559,425
Deutsche Beteiligungs			Hensoldt AG.....	13,747	552,725
AG.....	3,604	89,418	HOCHTIEF AG.....	7,024	1,016,609
Deutsche Boerse AG..	18,502	4,570,693	* HomeToGo SE.....	3,187	6,768
Deutsche EuroShop			Hornbach Holding AG		
AG.....	2,146	42,337	& Co. KGaA.....	3,106	238,215
*Ω Deutsche			HUGO BOSS AG.....	13,678	640,788
Pfandbriefbank AG..	37,082	210,456	Indusec Holding AG....	5,178	110,742
Deutsche Post AG....	131,653	4,739,878	Infineon Technologies		
Deutsche Telekom AG			AG (IFX GR).....	150,271	4,940,685
(DTE GR).....	387,487	12,999,786	Init Innovation in		
Deutsche Wohnen			Traffic Systems SE..	1,284	49,379
SE.....	5,597	140,045	Ω Instone Real Estate		
Deutz AG.....	16,578	80,192	Group SE.....	9,205	79,292
Draegerwerk AG &			IVU Traffic		
Co. KGaA.....	760	37,104	Technologies AG....	1,545	25,082
Duerr AG.....	14,158	348,725	Jenoptik AG.....	14,386	322,630
Ω DWS Group GmbH &			Ω JOST Werke SE.....	3,281	157,871
Co. KGaA.....	9,715	479,452	K&S AG.....	29,480	409,358
E.ON SE.....	286,027	3,387,936	KION Group AG.....	22,179	823,600
Eckert & Ziegler SE....	3,188	180,062	Kloeckner & Co. SE..	2,749	13,982
EDAG Engineering			# Knaus Tabbert AG....	887	13,938
Group AG.....	3,367	23,099	Knorr-Bremse AG.....	13,971	1,104,262
			#* Koenig & Bauer AG....	4,031	68,410

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)			GERMANY — (Continued)		
Kontron AG.....	9,345	\$ 190,098	# STRATEC SE.....	599	\$ 21,927
Krones AG.....	3,655	498,737	Stroer SE & Co.		
KWS Saat SE & Co.			KGaA.....	8,457	499,862
KGaA.....	2,638	165,952	Suedzucker AG.....	17,307	190,449
Lanxess AG.....	22,201	602,926	SUSS MicroTec SE....	3,494	156,032
LEG Immobilien SE....	10,858	894,786	Symrise AG.....	21,153	2,165,941
Leifheit AG.....	1,652	27,594	* TAG Immobilien AG....	28,595	424,964
* LPKF Laser &			Takkt AG.....	7,339	62,094
Electronics SE.....	2,771	24,174	* Talanx AG.....	13,387	1,137,102
#* MAX Automation SE...	1,137	7,172	*Ω TeamViewer SE.....	31,802	376,621
* Medios AG.....	2,754	35,423	Technotrans SE.....	1,771	32,102
Mercedes-Benz Group			thyssenkrupp AG.....	120,946	599,359
AG.....	81,698	4,970,518	* TUI AG.....	109,643	927,506
METRO AG.....	27,359	109,346	United Internet AG....	23,320	391,094
* Mister Spex SE.....	1,314	2,229	# Verbio SE.....	6,536	62,129
MLP SE.....	19,862	143,957	Volkswagen AG.....	3,175	332,493
MTU Aero Engines			Vonovia SE.....	40,490	1,238,719
AG.....	2,251	768,971	Vossloh AG.....	2,532	124,425
Muenchener			# Wacker Chemie AG....	4,227	289,675
Rueckversicherungs-Gesellschaft			# Wacker Neuson SE....	8,807	149,361
AG in Muenchen....	2,365	1,281,906	Washtec AG.....	2,863	118,510
# Mutares SE & Co.			Wuestenrot &		
KGaA.....	4,183	115,652	Wuerttembergische		
* Nagarro SE.....	1,979	173,346	AG.....	6,832	87,281
Nemetschek SE.....	11,388	1,360,650	*Ω Zalando SE.....	17,596	655,767
#* Nexus AG.....	1,175	84,107			
* Nordex SE.....	12,139	140,143	TOTAL GERMANY.....		<u>119,952,925</u>
* Norma Group SE.....	7,911	135,721			
Patrizia SE.....	11,415	95,339	HONG KONG — (1.5%)		
* Pentixapharm Holding			* Acme International		
AG.....	3,188	9,899	Holdings Ltd.....	5,000	1,092
Pfeiffer Vacuum			Aeon Credit Service		
Technology AG.....	716	115,170	Asia Co. Ltd.....	38,000	28,261
# PNE AG.....	3,899	49,063	AIA Group Ltd.....	574,800	4,040,927
ProCredit Holding AG..	6,561	59,882	* Allied Group Ltd.....	50,000	9,136
ProSiebenSat.1 Media			APAC Resources Ltd..	26,588	3,215
SE.....	36,207	208,024	Asia Financial		
Puma SE (PUM GR)...	23,980	752,498	Holdings Ltd.....	40,000	19,495
#* PVA TePla AG.....	5,818	83,368	ASMPT Ltd.....	57,100	527,278
PWO AG.....	549	16,478	Bank of East Asia		
* q.beyond AG.....	24,716	18,536	Ltd.....	232,986	294,971
Rational AG.....	1,032	917,064	Best Mart 360		
# RTL Group SA.....	9,862	301,363	Holdings Ltd.....	40,000	8,699
SAF-Holland SE.....	6,237	106,966	BOC Hong Kong		
Salzgitter AG.....	6,774	125,034	Holdings Ltd.....	196,500	638,769
SAP SE (SAP GR).....	11,297	3,113,161	Bright Smart		
Secunet Security			Securities &		
Networks AG.....	415	54,595	Commodities Group		
* SFC Energy AG.....	761	13,380	Ltd.....	208,000	63,421
* SGL Carbon SE.....	12,199	47,753	Cafe de Coral		
Siltronic AG.....	4,751	217,245	Holdings Ltd.....	78,000	75,931
Sixt SE.....	3,879	315,012	# Cathay Pacific		
# SMA Solar Technology			Airways Ltd.....	298,000	402,346
AG.....	3,324	46,474	Chevalier International		
* SNP			Holdings Ltd.....	12,000	6,161
Schneider-Neureither			* China Energy		
& Partner SE.....	189	13,171	Development		
Stabilus SE.....	7,010	231,588	Holdings Ltd.....	1,680,000	12,630

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)			HONG KONG — (Continued)		
China Motor Bus Co. Ltd.....	1,400	\$ 9,048	†† Gold Financial Holdings Ltd.....	38,000	\$ 0
* China Star Entertainment Ltd....	180,000	9,589	Great Eagle Holdings Ltd.....	52,520	70,556
* Chinese Estates Holdings Ltd.....	121,000	18,210	G-Resources Group Ltd.....	113,760	54,259
Chow Sang Sang Holdings International Ltd.....	97,000	82,222	Guotai Junan International Holdings Ltd.....	719,000	105,703
CITIC Telecom International Holdings Ltd.....	495,000	139,402	Hang Lung Group Ltd.....	179,000	237,285
CK Asset Holdings Ltd.....	145,069	606,160	Hang Lung Properties Ltd.....	369,047	291,931
CK Hutchison Holdings Ltd.....	170,500	858,585	Hang Seng Bank Ltd... HKT Trust & HKT Ltd..	24,000 749,000	300,734 921,225
* CK Life Sciences International Holdings, Inc.....	264,000	17,685	Hong Kong Exchanges & Clearing Ltd.....	45,540	1,782,420
* C-Mer Medical Holdings Ltd.....	108,000	26,877	Hong Kong Ferry Holdings Co. Ltd.....	28,000	14,980
#†† Convoy, Inc.....	576,000	2,314	* Hong Kong Technology Venture Co. Ltd.....	58,288	9,732
* Cowell e Holdings, Inc.....	74,000	244,350	Hongkong & Shanghai Hotels Ltd.....	106,511	79,468
Ω Crystal International Group Ltd.....	111,500	66,261	Ω Honma Golf Ltd.....	25,000	10,551
* CSC Holdings Ltd.....	2,830,000	10,137	Hutchison Telecommunications Hong Kong Holdings Ltd.....	340,000	40,575
Dah Sing Banking Group Ltd.....	113,728	116,171	Hysan Development Co. Ltd.....	82,000	118,567
Dah Sing Financial Holdings Ltd.....	44,920	160,357	IGG, Inc.....	173,000	90,072
Dickson Concepts International Ltd.....	43,500	27,474	#Ω Impro Precision Industries Ltd.....	48,000	13,145
Dream International Ltd.....	18,000	12,433	Johnson Electric Holdings Ltd.....	91,569	121,415
Eagle Nice International Holdings Ltd.....	74,000	38,848	K Wah International Holdings Ltd.....	256,000	57,015
Emperor Watch & Jewellery Ltd.....	810,000	17,785	Kerry Logistics Network Ltd.....	74,500	62,557
* ENM Holdings Ltd.....	376,000	12,684	Kerry Properties Ltd.... Kowloon Development Co. Ltd.....	130,500 112,122	256,690 54,999
* Eternity Investment Ltd.....	450,000	3,226	KRP Development Holdings Ltd.....	41,500	3,202
Fairwood Holdings Ltd.....	19,000	14,510	Liu Chong Hing Investment Ltd.....	46,000	23,330
Far East Consortium International Ltd.....	300,378	33,940	Luk Fook Holdings International Ltd.....	70,000	128,716
*Ω FIT Hon Teng Ltd.....	322,000	141,004	Man Wah Holdings Ltd.....	408,400	247,595
FSE Lifestyle Services Ltd.....	29,000	20,946	Miramar Hotel & Investment.....	56,000	63,202
Get Nice Financial Group Ltd.....	101,500	11,974	Modern Dental Group Ltd.....	72,000	37,984
Giordano International Ltd.....	260,000	51,453	MTR Corp. Ltd.....	36,420	114,174
Glorious Sun Enterprises Ltd.....	80,000	12,126			

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)			HONG KONG — (Continued)		
Nameson Holdings Ltd.....	98,000	\$ 10,569	SITC International Holdings Co. Ltd.....	306,000	\$ 727,723
# New World Development Co. Ltd.....	298,270	160,048	SmarTone Telecommunications Holdings Ltd.....	114,500	59,867
*†† NewOcean Energy Holdings Ltd.....	238,000	0	* Solomon Systech International Ltd.....	272,000	16,411
# Nissin Foods Co. Ltd...	61,000	44,321	Soundwill Holdings Ltd.....	25,500	17,381
Orbusneich Medical Group Holdings Ltd.....	16,500	7,036	Stella International Holdings Ltd.....	125,500	285,324
Oriental Watch Holdings.....	113,457	51,292	Sun Hung Kai & Co. Ltd.....	139,000	49,131
* Oshidori International Holdings Ltd.....	1,002,000	21,535	Sun Hung Kai Properties Ltd.....	48,696	435,310
Pacific Basin Shipping Ltd.....	1,012,000	204,839	SUNeVision Holdings Ltd.....	170,000	81,902
Pacific Textiles Holdings Ltd.....	267,000	52,738	Swire Pacific Ltd. (19 HK), Class A.....	61,500	534,109
PAX Global Technology Ltd.....	50,000	30,781	Swire Pacific Ltd. (87 HK), Class B.....	92,500	129,882
PC Partner Group Ltd.....	60,000	40,746	Swire Properties Ltd....	53,800	106,243
PCCW Ltd.....	902,797	525,065	TAI Cheung Holdings Ltd.....	82,000	30,831
Pentamaster International Ltd....	144,000	17,759	Techtronic Industries Co. Ltd.....	88,500	1,190,244
Perfect Medical Health Management Ltd.....	88,000	23,958	* Television Broadcasts Ltd.....	75,400	30,842
Pico Far East Holdings Ltd.....	162,000	43,965	Texhong International Group Ltd.....	87,000	44,414
Plover Bay Technologies Ltd....	56,000	34,869	Texwinca Holdings Ltd.....	224,000	21,387
Power Assets Holdings Ltd.....	24,500	158,507	# Theme International Holdings Ltd.....	1,010,000	51,381
PRADA SpA.....	52,100	417,714	#* Tongda Group Holdings Ltd.....	1,450,000	15,448
* Regal Hotels International Holdings Ltd.....	76,000	23,014	Town Health International Medical Group Ltd...	538,998	19,734
Ω Regina Miracle International Holdings Ltd.....	87,000	23,887	Tradelink Electronic Commerce Ltd.....	164,000	19,381
# Sa Sa International Holdings Ltd.....	174,000	14,775	Transport International Holdings Ltd.....	59,364	62,182
Ω Samsonite International SA.....	283,500	825,882	Tycoon Group Holdings Ltd.....	44,000	19,374
SAS Dragon Holdings Ltd.....	64,000	34,131	United Laboratories International Holdings Ltd.....	256,000	380,565
SEA Holdings Ltd.....	37,706	6,884	* Value Partners Group Ltd.....	186,000	34,383
#* Shandong Hi-Speed Holdings Group Ltd.....	46,000	35,281	Vesync Co. Ltd.....	17,000	11,500
Shangri-La Asia Ltd....	314,000	204,685	Vitasoy International Holdings Ltd.....	134,000	154,150
* Shun Tak Holdings Ltd.....	394,000	30,964	* Vobile Group Ltd.....	133,000	58,243
Singamas Container Holdings Ltd.....	386,000	35,294	VSTECS Holdings Ltd.....	196,000	119,100
Sino Land Co. Ltd.....	439,155	421,162	VTech Holdings Ltd....	37,100	244,610

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	Shares	Value»		Shares	Value»
HONG KONG — (Continued)			ISRAEL — (Continued)		
Ω WH Group Ltd.....	1,176,925	\$ 918,113	# Ashdod Refinery Ltd...	2,235	\$ 38,134
Wharf Real Estate			* Ashtrom Group Ltd.....	6,808	117,419
Investment Co. Ltd..	138,000	343,403	AudioCodes Ltd.		
Wing On Co.			(AUDC US).....	5,671	57,561
International Ltd.....	9,000	13,766	Aura Investments Ltd..	10,607	69,428
Wing Tai Properties			Automatic Bank		
Ltd.....	62,000	13,557	Services Ltd.....	5,314	38,466
* Xingye Alloy Materials			* Azorim-Investment		
Group Ltd.....	95,000	12,390	Development &		
Yue Yuen Industrial			Construction Co.		
Holdings Ltd.....	204,500	435,824	Ltd.....	13,323	80,728
#* Zhaobangji Lifestyle			Azrieli Group Ltd.....	1,219	101,001
Holdings Ltd.....	328,000	6,549	Bank Hapoalim BM....	102,490	1,314,812
		24,406,540	Bank Leumi Le-Israel		
TOTAL HONG KONG.....			BM.....	141,799	1,774,603
			Bezeq The Israeli		
IRELAND — (0.5%)			Telecommunication		
AIB Group PLC.....	408,730	2,403,413	Corp. Ltd.....	173,276	275,026
Bank of Ireland Group			* Big Shopping Centers		
PLC.....	235,335	2,338,329	Ltd.....	1,012	158,087
Cairn Homes PLC.....	206,386	490,351	Blue Square Real		
Dalata Hotel Group			Estate Ltd.....	677	61,414
PLC.....	53,488	261,711	* Brack Capital		
FBD Holdings PLC			Properties NV.....	402	27,055
(FBD ID).....	6,986	94,422	Camtek Ltd.....	1,752	154,547
Glanbia PLC (GLB			Carasso Motors Ltd....	7,213	57,682
ID).....	51,531	752,905	Castro Model Ltd.....	415	12,603
*Ω Glenveagh Properties			* Cellcom Israel Ltd.		
PLC.....	147,143	259,511	(CEL IT).....	21,259	139,771
Irish Continental			* Cellcom Israel Ltd.		
Group PLC (IR5B			(CELJF US).....	6,437	42,484
ID).....	52,931	281,265	Clal Insurance		
Kingspan Group PLC			Enterprises		
(KSP ID).....	21,831	1,514,453	Holdings Ltd.....	14,933	390,698
* Permanent TSB			* Compugen Ltd.....	8,054	19,195
Group Holdings			Danel Adir Yeoshua		
PLC.....	22,577	32,535	Ltd.....	1,201	139,399
		8,428,895	Danya Cebus Ltd.....	1,180	40,662
TOTAL IRELAND.....			* Delek Automotive		
			Systems Ltd.....	5,959	52,032
ISRAEL — (1.2%)			Delta Galil Ltd.....	3,106	176,203
* Adgar Investment &			Delta Israel Brands		
Development Ltd.....	12,287	18,142	Ltd.....	688	12,765
#* AFI Properties Ltd.....	1,879	93,532	Diplomat Holdings		
Africa Israel			Ltd.....	1,213	17,217
Residences Ltd.....	894	67,238	Direct Finance of		
* Airport City Ltd.....	8,088	136,499	Direct Group 2006		
Alony Hetz Properties			Ltd.....	295	49,145
& Investments Ltd..	17,186	154,908	* Dor Alon Energy in		
* Alrov Properties &			Israel 1988 Ltd.....	859	24,946
Lodgings Ltd.....	1,669	87,188	* Doral Group		
Amos Luzon			Renewable Energy		
Development &			Resources Ltd.....	19,705	74,476
Energy Group Ltd....	15,411	12,417	* Duniec Brothers Ltd....	393	27,495
Amot Investments			* El Al Israel Airlines....	57,581	144,396
Ltd.....	12,245	71,595	* Electra Consumer		
Arad Ltd.....	2,441	34,787	Products 1970 Ltd...	2,338	75,309
* Argo Properties NV....	2,212	65,475			

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)			ISRAEL — (Continued)		
Electra Ltd.....	372	\$ 208,992	Lapidoth Capital Ltd....	1,546	\$ 33,044
Electra Real Estate			M Yochananof & Sons		
Ltd.....	4,087	51,852	Ltd.....	1,345	93,866
* Ellomay Capital Ltd....	460	7,787	Magic Software		
* Enlight Renewable			Enterprises Ltd.		
Energy Ltd. (ENLT			(MGIC IT).....	1,344	17,573
IT).....	5,996	96,900	Magic Software		
* Enlight Renewable			Enterprises Ltd.		
Energy Ltd. (ENLT			(MGIC US).....	7,878	99,893
US).....	1,825	28,981	* Malam - Team Ltd.....	1,640	40,507
* Fattal Holdings 1998			Matrix IT Ltd.....	7,710	189,717
Ltd.....	1,482	207,005	Max Stock Ltd.....	21,164	78,171
First International			Maytronics Ltd.....	11,731	26,616
Bank of Israel Ltd....	10,254	544,460	Mediterranean Towers		
Formula Systems			Ltd.....	22,942	73,146
1985 Ltd. (FORTY			Mega Or Holdings		
IT).....	2,553	234,848	Ltd.....	3,782	123,617
Fox Wizel Ltd.....	2,332	192,890	Meitav Investment		
Gav-Yam Lands Corp.			House Ltd.....	11,785	123,485
Ltd.....	7,742	66,432	Melisron Ltd.....	1,210	114,471
* Gilat Satellite			MENIF - Financial		
Networks Ltd.....	5,876	41,573	Services Ltd.....	6,316	30,800
* Hagag Group Real			Menora Mivtachim		
Estate			Holdings Ltd.....	7,969	370,365
Development.....	10,027	72,009	# Meshulam Levinstein		
Harel Insurance			Contracting &		
Investments &			Engineering Ltd.....	499	57,474
Financial Services			Migdal Insurance &		
Ltd.....	29,089	461,355	Financial Holdings		
Hilan Ltd.....	3,183	199,568	Ltd.....	83,723	172,093
Hiper Global Ltd.....	1,400	7,627	Mivne Real Estate KD		
ICL Group Ltd.....	35,210	209,346	Ltd.....	47,260	141,639
IDI Insurance Co. Ltd..	2,482	103,208	Mivtach Shamir		
* IES Holdings Ltd.....	780	54,386	Holdings Ltd.....	1,957	121,767
Ilex Medical Ltd.....	1,313	27,597	Mizrahi Tefahot Bank		
Inrom Construction			Ltd.....	14,841	706,409
Industries Ltd.....	27,460	130,010	Nawi Group Ltd.....	4,936	57,231
Isracard Ltd.....	44,012	202,670	* Nayax Ltd.....	635	24,113
Israel Canada TR			Neto Malinda Trading		
Ltd.....	12,284	53,966	Ltd.....	1,892	46,271
Israel Discount Bank			Next Vision Stabilized		
Ltd., Class A.....	195,701	1,430,827	Systems Ltd.....	11,263	209,172
* Israel Land			#* Nice Ltd. (NICE US),		
Development Co.			Sponsored ADR....	704	116,963
Ltd.....	4,449	43,209	Novolog Ltd.....	79,428	36,590
Isras Investment Co.			Oil Refineries Ltd.....	645,525	190,629
Ltd.....	461	109,940	One Software		
Issta Ltd.....	2,216	61,226	Technologies Ltd....	9,525	173,093
* Kamada Ltd. (KMDA			* OY Nofar Energy Ltd...	1,061	26,073
US).....	4,706	31,671	Palram Industries		
Kardan Real Estate			1990 Ltd.....	3,125	81,092
Enterprise &			#* Partner		
Development Ltd....	14,025	23,846	Communications		
Kerur Holdings Ltd.....	1,414	33,957	Co. Ltd.....	31,777	221,913
Kvutzat Acro Ltd.....	4,440	79,009	Paz Retail & Energy		
Lahav L.R. Real			Ltd.....	2,321	334,655
Estate Ltd.....	8,287	12,412	* Perion Network Ltd....	4,225	37,246

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)			ITALY — (Continued)		
Phoenix Financial Ltd.....	37,410	\$ 631,909	Azimut Holding SpA. ...	29,900	\$ 781,768
Plasson Industries Ltd.....	828	47,215	B&C Speakers SpA....	589	9,701
Polyram Plastic Industries Ltd.....	4,428	15,593	Banca Generali SpA...	15,290	765,620
Prashkovsky Investments & Construction Ltd.....	1,402	40,052	Banca IFIS SpA.....	6,866	150,655
* Priortech Ltd.....	1,092	54,924	Banca Mediolanum SpA.	47,792	641,650
Qualitau Ltd.....	1,064	74,065	Banca Monte dei Paschi di Siena SpA.	256,850	1,645,694
Rami Levy Chain Stores Hashikma Marketing 2006 Ltd.....	2,025	151,619	Banca Popolare di Sondrio SpA.....	128,084	1,182,696
Retailors Ltd.....	4,002	78,334	Banca Profilo SpA....	37,962	7,275
Sano-Brunos Enterprises Ltd.....	96	9,354	Ω Banca Sistema SpA...	9,819	15,677
* Scope Metals Group Ltd.....	1,610	69,057	Banco BPM SpA.....	377,363	3,317,095
* Shapir Engineering & Industry Ltd.....	7,544	55,993	Banco di Desio e della Brianza SpA.....	11,470	94,069
* Shikun & Binui Ltd.....	51,954	172,015	BasicNet SpA.....	6,151	49,296
Shufersal Ltd.....	20,576	213,210	Ω BFF Bank SpA.....	41,868	358,983
Strauss Group Ltd.....	2,166	43,784	Biesse SpA.....	2,266	18,902
Summit Real Estate Holdings Ltd.....	9,319	150,752	BPER Banca SpA.....	269,943	1,838,904
Ω Tadiran Group Ltd.....	810	59,756	Brembo NV.....	18,557	180,665
Tel Aviv Stock Exchange Ltd.....	18,409	208,678	Brunello Cucinelli SpA.	8,745	1,124,291
Telsys Ltd.....	691	35,037	Cairo Communication SpA.	20,643	54,420
Tiv Taam Holdings 1 Ltd.....	11,482	22,166	Ω Carel Industries SpA...	5,692	113,498
* Tower Semiconductor Ltd. (TSEM US)....	5,629	275,202	Cembre SpA.....	582	24,426
#* Veridis Environment Ltd.....	1,798	12,722	* CIR SpA-Compagnie Industriali.	209,979	130,363
# Victory Supermarket Chain Ltd.....	1,493	23,471	Credito Emiliano SpA..	27,465	322,438
# YD More Investments Ltd.....	4,998	20,376	d'Amico International Shipping SA.....	12,254	50,403
YH Dimri Construction & Development Ltd.....	553	54,800	Danieli & C Officine Meccaniche SpA (DAN IM).....	3,400	88,733
TOTAL ISRAEL.....		<u>18,360,222</u>	Danieli & C Officine Meccaniche SpA (DANR IM).....	11,141	224,631
ITALY — (3.4%)			Datalogic SpA.....	3,606	17,697
A2A SpA.....	409,121	966,195	#*Ω doValue SpA.....	26,796	46,189
ACEA SpA.....	11,720	224,233	Emak SpA.....	12,990	12,602
Amplifon SpA.....	28,244	754,788	Enel SpA.....	505,273	3,591,323
Ω Anima Holding SpA....	31,146	213,709	ERG SpA.....	2,849	57,739
Ariston Holding NV....	16,546	59,098	* Esprinet SpA.....	8,722	43,002
Arnoldo Mondadori Editore SpA.....	37,922	86,506	Ferrari NV (RACE IM).	5,231	2,244,323
Ascopiave SpA.....	14,613	42,541	Ferrari NV (RACE US).....	611	261,826
# Avio SpA.....	3,017	50,171	Fiera Milano SpA.....	3,280	16,813
			Fila SpA.....	9,103	89,922
			FincoBank Banca Fineco SpA.....	112,441	2,134,709
			FNM SpA.....	35,502	15,880
			Gefran SpA.....	1,074	10,108
			Generali.....	38,903	1,231,805
			GPI SpA.....	1,707	17,401
			Hera SpA.....	199,786	730,588
			IMMSI SpA.....	64,785	33,491

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)			ITALY — (Continued)		
Ω Infrastrutture Wireless			* Telecom Italia SpA		
Italiane SpA.....	14,307	\$ 148,745	(TITR IM).....	322,808	\$ 103,073
Intercos SpA.....	1,466	21,716	Tenaris SA (TEN IM)...	33,633	635,637
Intesa Sanpaolo SpA..	538,604	2,331,257	Terna - Rete Elettrica		
Iren SpA.....	97,016	209,959	Nazionale.....	96,238	793,859
Italgas SpA.....	74,604	445,686	Tinexta SpA.....	1,733	14,534
Italmobiliare SpA.....	3,275	91,231	UniCredit SpA.....	100,390	4,610,246
Iveco Group NV.....	64,101	780,183	Unipol Assicurazioni		
LU-VE SpA.....	828	24,648	SpA.....	110,662	1,499,549
Maire SpA.....	33,875	333,543	Webuild SpA.....	72,889	221,987
Mediobanca Banca di			# Wiit SpA.....	2,042	38,901
Credito Finanziario			# Zignago Vetro SpA.	3,810	41,403
SpA.....	93,031	1,520,805			
MFE-MediaForEurope			TOTAL ITALY.....		54,112,953
NV (MFEA IM),					
Class A.....	39,915	129,807	JAPAN — (23.3%)		
MFE-MediaForEurope			&Do Holdings Co.		
NV (MFEB IM),			Ltd.....	1,200	9,305
Class B.....	22,348	98,937	77 Bank Ltd.....	15,000	460,226
Multiply Group SpA....	3,541	142,174	A&D HOLON Holdings		
Moncler SpA.....	31,855	2,016,513	Co. Ltd.....	7,100	86,727
#*Ω Nexi SpA.....	101,224	514,050	AB&Company Co.		
Orsero SpA.....	1,785	22,968	Ltd.....	4,100	21,882
Ω OVS SpA.....	81,946	293,129	ABC-Mart, Inc.....	7,700	160,713
Pharmanutra SpA.....	1,008	53,090	Achilles Corp.....	3,200	30,131
# Piaggio & C SpA.....	53,220	118,806	Acom Co. Ltd.....	73,300	180,759
Ω Piovan SpA.....	1,170	16,913	AD Works Group Co.		
Ω Pirelli & C SpA.....	88,579	533,031	Ltd.....	15,000	20,042
Ω Poste Italiane SpA.....	35,973	545,912	# Adastria Co. Ltd.....	6,980	149,173
Prysmian SpA.....	20,364	1,416,501	ADEKA Corp.....	19,700	367,151
Ω RAI Way SpA.....	27,860	165,745	Ad-sol Nissin Corp.....	2,400	30,129
Recordati Industria			Adtec Plasma		
Chimica e			Technology Co.		
Farmaceutica SpA...	9,693	588,987	Ltd.....	900	8,097
Reply SpA.....	4,000	659,344	Advan Group Co. Ltd..	4,200	27,296
Rizzoli Corriere Della			Advanced Media, Inc...	2,400	17,200
Sera Mediagroup			Advantest Corp.....	42,000	2,322,062
SpA.....	41,995	39,464	Aeon Co. Ltd.....	62,965	1,525,480
Sabaf SpA.....	2,130	34,327	Aeon Delight Co. Ltd...	4,200	110,550
#* Safilo Group SpA.....	36,873	41,083	# Aeon Fantasy Co.		
* Saipem SpA.....	287,533	701,627	Ltd.....	2,300	42,400
# Salvatore Ferragamo			AEON Financial		
SpA.....	6,190	49,303	Service Co. Ltd.....	28,100	227,068
Sanlorenzo SpA.....	2,888	106,601	# Aeon Hokkaido Corp...	10,400	59,910
Sesa SpA.....	1,573	111,016	# Aeon Kyushu Co. Ltd..	700	11,895
Snam SpA.....	191,303	884,672	# Aeon Mall Co. Ltd.....	9,500	119,907
Sogefi SpA.....	18,975	39,157	AFC-HD AMS Life		
SOL SpA.....	6,774	275,056	Science Co. Ltd.....	2,200	12,604
Spaxs SpA.....	14,028	52,804	AGC, Inc.....	20,900	603,787
# Stellantis NV (STLA			# Ahresty Corp.....	8,100	31,677
UX).....	2,097	27,534	Ai Holdings Corp.....	1,800	23,042
Stellantis NV (STLAM			Aica Kogyo Co. Ltd....	13,900	290,036
IM).....	247,907	3,310,027	Aichi Corp.....	7,300	67,453
Tamburi Investment			Aichi Financial Group,		
Partners SpA.....	16,230	142,483	Inc.....	4,226	73,229
Technogym SpA.....	24,854	289,114	Aichi Steel Corp.....	2,900	129,424
* Telecom Italia SpA			Aichi Tokei Denki Co.		
(TIT IM).....	2,482,101	681,304	Ltd.....	2,400	29,339

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Aida Engineering Ltd...	11,581	\$ 60,450
Aiful Corp.....	74,100	161,294
# Ain Holdings, Inc.....	7,688	231,977
Aiphone Co. Ltd.....	3,100	54,094
Air Water, Inc.....	47,114	587,405
Airport Facilities Co. Ltd.....	6,100	23,364
Airtech Japan Ltd.....	2,100	14,661
# Airtrip Corp.....	3,100	24,736
Aisan Industry Co. Ltd.....	14,900	183,086
Aisin Corp.....	51,054	577,503
AIT Corp.....	2,000	22,000
Ajis Co. Ltd.....	1,100	16,462
Akatsuki Corp.....	11,800	35,377
Akatsuki, Inc.....	2,300	43,912
* Akebono Brake Industry Co. Ltd.....	22,700	16,491
Akita Bank Ltd.....	4,100	61,135
Albis Co. Ltd.....	1,568	26,461
Alconix Corp.....	8,300	81,182
Alfresa Holdings Corp.....	28,100	384,660
# Alinco, Inc.....	3,800	25,627
# Alleanza Holdings Co. Ltd.....	4,300	30,630
Alpen Co. Ltd.....	4,700	64,556
# Alpha Systems, Inc....	1,300	29,414
Alps Alpine Co. Ltd....	44,730	447,284
Altech Corp.....	4,530	72,455
Amada Co. Ltd.....	64,800	669,091
Amano Corp.....	13,900	363,591
# Amuse, Inc.....	3,100	30,365
Amvis Holdings, Inc....	9,400	39,632
ANA Holdings, Inc.....	9,100	170,707
Anabuki Kosan, Inc....	1,000	12,843
Anest Iwata Corp.....	6,600	57,498
Anicom Holdings, Inc..	15,900	66,501
Anycolor, Inc.....	2,100	42,939
AOKI Holdings, Inc....	9,700	82,081
Aoyama Trading Co. Ltd.....	11,300	159,142
# Aoyama Zaisan Networks Co. Ltd....	3,600	42,826
# Aozora Bank Ltd.....	17,500	270,106
Arakawa Chemical Industries Ltd.....	4,300	30,906
Arata Corp.....	7,800	158,979
ARCLANDS Corp.....	6,609	73,195
Arcs Co. Ltd.....	10,100	175,505
ARE Holdings, Inc....	21,200	262,206
Arealink Co. Ltd.....	5,200	77,935
Argo Graphics, Inc....	3,000	95,083
Artience Co. Ltd.....	9,100	181,034
Artnature, Inc.....	5,000	25,871
# Artnet Co. Ltd.....	1,800	21,368
As One Corp.....	9,100	148,760
Asahi Co. Ltd.....	4,900	46,866

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Asahi Diamond Industrial Co. Ltd....	14,894	\$ 82,460
Asahi Intecc Co. Ltd....	22,400	375,574
Asahi Kasei Corp.....	194,483	1,320,858
# Asahi Kogyosha Co. Ltd.....	4,304	60,933
Asahi Net, Inc.....	6,100	25,614
Asahi Printing Co. Ltd.....	3,300	19,258
Asahi Yukizai Corp....	3,400	94,879
Asanuma Corp.....	13,000	53,938
Ashimori Industry Co. Ltd.....	1,600	29,910
Asia Pile Holdings Corp.....	8,400	45,662
Asics Corp.....	50,000	1,114,506
ASKUL Corp.....	10,300	112,913
Astena Holdings Co. Ltd.....	9,400	26,887
Atrae, Inc.....	4,000	19,131
Aucnet, Inc.....	2,500	42,291
Autobacs Seven Co. Ltd.....	17,900	171,620
Avant Group Corp.....	4,800	59,733
Avex, Inc.....	7,900	73,395
Awa Bank Ltd.....	8,500	154,656
Axell Corp.....	2,200	18,130
Axial Retailing, Inc....	19,896	114,184
Azbil Corp.....	55,600	418,818
# AZ-COM MARUWA Holdings, Inc.....	14,800	109,181
AZOOM Co. Ltd.....	600	25,203
Bandai Namco Holdings, Inc.....	45,500	1,128,583
Bando Chemical Industries Ltd.....	9,300	113,588
Bank of Iwate Ltd.....	4,200	83,030
Bank of Nagoya Ltd....	2,999	138,503
Bank of Saga Ltd.....	3,800	57,160
Bank of the Ryukyus Ltd.....	11,900	87,739
Base Co. Ltd.....	2,200	42,678
* baudroie, Inc.....	900	28,360
BayCurrent, Inc.....	19,500	831,518
# Beauty Garage, Inc....	1,600	14,104
Beenos, Inc.....	3,800	96,965
Belc Co. Ltd.....	2,900	117,422
Bell System24 Holdings, Inc.....	8,100	65,916
Belluna Co. Ltd.....	13,600	76,886
Bewith, Inc.....	1,100	9,964
# Bic Camera, Inc.....	19,600	210,947
BIPROGY, Inc.....	16,300	503,649
B-Lot Co. Ltd.....	1,500	11,969
BML, Inc.....	5,904	108,228
Bookoff Group Holdings Ltd.....	3,100	27,502
Bourbon Corp.....	2,500	40,841

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Br Holdings Corp.....	4,200	\$ 9,253	* Chiyoda Integre Co.		
B-R31 Ice Cream Co.			Ltd.....	2,800	\$ 52,528
Ltd.....	400	10,351	Chofu Seisakusho Co.		
BrainPad, Inc.....	3,500	25,401	Ltd.....	5,739	71,398
Bridgestone Corp.....	52,600	1,886,809	Chori Co. Ltd.....	3,300	73,531
Brother Industries			Chubu Shiryo Co.		
Ltd.....	41,000	722,418	Ltd.....	6,500	54,553
# Bull-Dog Sauce Co.			Chudenko Corp.....	7,100	147,811
Ltd.....	2,700	30,454	Chuetsu Pulp & Paper		
Bunka Shutter Co.			Co. Ltd.....	2,300	22,124
Ltd.....	12,000	144,325	Chugai Ro Co. Ltd.....	1,400	30,127
Business Brain			Chugin Financial		
Showa-Ota, Inc.....	3,800	52,950	Group, Inc.....	36,800	403,988
Business Engineering			Chugoku Marine		
Corp.....	1,400	32,283	Paints Ltd.....	8,500	129,023
C Uyemura & Co.			Chuo Spring Co. Ltd...	5,000	49,138
Ltd.....	2,600	172,353	# Chuo Warehouse Co.		
CAC Holdings Corp....	3,200	36,277	Ltd.....	3,700	35,295
# Calbee, Inc.....	14,200	270,786	Citizen Watch Co.		
Canon Electronics,			Ltd.....	71,300	432,016
Inc.....	3,800	62,219	CKD Corp.....	8,400	136,678
Canon Marketing			CK-San-Etsu Co. Ltd...	2,100	53,431
Japan, Inc.....	9,600	315,278	Cleanup Corp.....	9,300	38,584
Canon, Inc. (7751 JP).	29,200	941,085	CMK Corp.....	12,600	37,283
Capcom Co. Ltd.....	33,200	758,028	Coca-Cola Bottlers		
Career Design Center			Japan Holdings,		
Co. Ltd.....	1,000	11,651	Inc.....	21,442	333,629
# Careerlink Co. Ltd.....	1,300	20,787	COLOPL, Inc.....	15,400	48,915
Carenet, Inc.....	8,500	31,880	# Computer Engineering		
Carlit Co. Ltd.....	6,900	51,668	& Consulting Ltd.....	3,300	40,250
Casio Computer Co.			Computer Institute of		
Ltd.....	5,600	46,558	Japan Ltd.....	10,800	32,647
Cawachi Ltd.....	3,900	66,807	COMSYS Holdings		
# CDS Co. Ltd.....	1,000	11,252	Corp.....	21,064	437,693
Celsys, Inc.....	6,800	61,233	Comture Corp.....	5,100	71,438
Central Automotive			Concordia Financial		
Products Ltd.....	3,800	112,533	Group Ltd.....	135,732	788,118
Central Glass Co.			# Copro-Holdings Co.		
Ltd.....	9,100	192,520	Ltd.....	1,900	20,243
Central Japan Railway			#* Core Concept		
Co.....	20,160	373,903	Technologies, Inc....	1,100	6,501
Central Security			Core Corp.....	1,800	21,748
Patrols Co. Ltd.....	2,200	40,943	Corona Corp.....	3,800	23,314
# Central Sports Co.			Cosel Co. Ltd.....	7,400	48,668
Ltd.....	1,200	18,732	Cosmo Energy		
# Change Holdings,			Holdings Co. Ltd.....	17,100	738,333
Inc.....	10,100	94,997	Cosmos Initia Co.		
Charm Care Corp.			Ltd.....	2,100	12,044
KK.....	4,200	34,577	Cosmos		
Chiba Bank Ltd.	52,300	445,421	Pharmaceutical		
Chiba Kogyo Bank			Corp.....	7,100	332,297
Ltd.....	14,600	147,671	Cota Co. Ltd.....	4,697	49,636
# Chikaranomoto			CRE, Inc.....	900	9,863
Holdings Co. Ltd....	1,900	14,575	* CREAL, Inc.....	500	8,843
Chino Corp.....	2,100	29,922	# Create Restaurants		
# Chiyoda Co. Ltd.....	6,500	53,483	Holdings, Inc.....	2,900	25,299

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Create SD Holdings Co. Ltd.....	6,300	\$ 114,853
Credit Saison Co. Ltd.....	35,671	840,842
Creek & River Co. Ltd.....	2,900	31,074
Cresco Ltd.....	8,400	61,828
Cross Cat Co. Ltd.....	1,600	11,218
CrowdWorks, Inc.....	1,200	9,731
CTI Engineering Co. Ltd.....	6,600	112,803
CTS Co. Ltd.....	8,400	45,326
Curves Holdings Co. Ltd.....	11,900	56,391
#* Cyber Security Cloud, Inc.....	1,900	24,719
CyberAgent, Inc.....	26,600	198,044
Cybozu, Inc.....	5,500	97,074
Dai Nippon Printing Co. Ltd.....	35,600	526,146
Dai Nippon Toryo Co. Ltd.....	5,000	38,930
Dai-Dan Co. Ltd.....	6,200	146,981
Daido Metal Co. Ltd....	11,700	38,008
Daido Steel Co. Ltd....	36,300	289,104
Daiei Kankyo Co. Ltd..	4,700	85,738
Daifuku Co. Ltd.....	22,800	467,955
# Daihatsu Diesel Manufacturing Co. Ltd.....	4,800	71,160
# Daiho Corp.....	2,100	46,394
Dai-Ichi Cutter Kogyo KK.....	2,000	17,202
Daiichi Jitsugyo Co. Ltd.....	4,800	80,075
Daiichi Kensetsu Corp.....	3,200	50,396
Daiichi Kigenso Kagaku-Kogyo Co. Ltd.....	5,600	24,913
Dai-ichi Life Holdings, Inc.....	40,400	1,103,129
Daiichikoshu Co. Ltd...	18,300	213,038
Daiken Medical Co. Ltd.....	2,900	9,414
Daiki Aluminium Industry Co. Ltd....	9,000	61,360
Daikin Industries Ltd...	13,600	1,597,472
Daikokutenbussan Co. Ltd.....	1,700	82,631
Daikyonishikawa Corp.....	10,584	43,370
Dainichiseika Color & Chemicals Manufacturing Co. Ltd.....	3,800	70,328
Daio Paper Corp.....	24,800	137,449

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Daiseki Co. Ltd.....	10,180	\$ 243,395
Daishi Hokuetsu Financial Group, Inc.....	23,400	452,156
# Daishinku Corp.....	7,600	29,197
Daisue Construction Co. Ltd.....	2,500	27,868
Daito Pharmaceutical Co. Ltd.....	3,740	49,952
Daito Trust Construction Co. Ltd.....	5,500	589,339
Daitron Co. Ltd.....	2,500	43,160
Daiwa House Industry Co. Ltd.....	101,700	3,203,931
Daiwa Industries Ltd...	7,900	81,442
Daiwa Securities Group, Inc.....	125,604	909,267
Daiwabo Holdings Co. Ltd.....	24,600	478,756
DCM Holdings Co. Ltd.....	31,600	288,439
#* DD GROUP Co. Ltd....	1,800	14,656
Dear Life Co. Ltd.....	7,200	46,427
#* Demae-Can Co. Ltd....	5,300	8,038
# DeNA Co. Ltd.....	16,300	286,162
Denka Co. Ltd.....	21,100	300,513
Densan System Holdings Co. Ltd....	1,800	26,243
Denso Corp.....	44,400	614,429
Dentsu Group, Inc....	13,074	302,885
Dentsu Soken, Inc....	5,300	209,610
# Denyo Co. Ltd.....	5,000	86,387
Dexerials Corp.....	43,200	562,956
DIC Corp.....	19,265	417,325
Digital Arts, Inc.....	2,400	91,561
Digital Hearts Holdings Co. Ltd....	3,400	19,067
# Digital Holdings, Inc....	4,300	36,520
Digital Information Technologies Corp...	2,300	30,495
Dip Corp.....	8,100	120,837
Disco Corp.....	5,100	1,476,058
DKK Co. Ltd.....	2,700	29,593
DKS Co. Ltd.....	1,400	26,448
DMG Mori Co. Ltd....	31,900	514,545
DMS, Inc.....	1,100	13,041
Doshisha Co. Ltd.....	6,800	93,169
Double Standard, Inc..	1,600	17,650
Doutor Nichires Holdings Co. Ltd....	8,000	121,652
Dowa Holdings Co. Ltd.....	12,800	381,191
DTS Corp.....	7,500	204,558
Duskin Co. Ltd.....	7,800	186,854
DyDo Group Holdings, Inc.....	4,000	83,586

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Eagle Industry Co. Ltd.....	5,900	\$ 78,669
# EAT&HOLDINGS Co. Ltd.....	1,800	24,820
Ebara Corp.....	81,000	1,334,244
Ebara Foods Industry, Inc.....	1,600	29,866
Ebara Jitsugyo Co. Ltd.....	1,900	48,235
Ebase Co. Ltd.....	3,000	12,098
Eco's Co. Ltd.....	2,800	36,705
# EDION Corp.....	19,900	234,962
eGuarantee, Inc.....	6,800	76,336
Ehime Bank Ltd.....	9,500	70,333
Eizo Corp.....	8,400	119,314
EJ Holdings, Inc.....	3,000	31,153
Elan Corp.....	1,701	8,123
Elecom Co. Ltd.....	10,700	102,885
EM Systems Co. Ltd...	5,900	30,328
en Japan, Inc.....	7,900	102,287
Endo Lighting Corp....	3,700	33,287
ENEOS Holdings, Inc.....	544,000	2,734,860
# Enplas Corp.....	1,500	51,612
#* eRex Co. Ltd.....	5,300	27,269
ERI Holdings Co. Ltd..	900	13,311
ES-Con Japan Ltd.....	8,500	55,171
Eslead Corp.....	2,600	78,048
ESPEC Corp.....	4,900	81,729
Exedy Corp.....	8,300	256,743
EXEO Group, Inc.....	39,338	429,506
Ezaki Glico Co. Ltd....	9,900	298,488
FALCO HOLDINGS		
Co. Ltd.....	2,800	42,810
FANUC Corp.....	7,634	227,431
Fast Fitness Japan, Inc.....	1,300	10,781
Fast Retailing Co. Ltd.....	7,500	2,470,178
FCC Co. Ltd.....	9,400	187,656
* FDK Corp.....	1,900	7,894
Feed One Co. Ltd.....	9,400	51,176
Ferrotec Holdings Corp.....	12,900	213,716
# Fibergate, Inc.....	1,300	7,781
FIDEA Holdings Co. Ltd.....	4,770	46,317
Financial Partners Group Co. Ltd.....	15,800	258,483
FINDEX, Inc.....	2,900	16,954
# Fintech Global, Inc....	54,700	39,968
First Bank of Toyama Ltd.....	13,200	91,425
# Fixstars Corp.....	7,900	87,266
FJ Next Holdings Co. Ltd.....	6,900	51,643
Focus Systems Corp...	1,800	12,843
Food & Life Cos. Ltd...	25,700	574,921

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Forum Engineering, Inc.....	5,400	\$ 36,539
# Forval Corp.....	500	4,711
Foster Electric Co. Ltd.....	4,700	48,616
FP Corp.....	12,400	241,667
# FP Partner, Inc.....	1,800	25,448
France Bed Holdings Co. Ltd.....	6,600	54,542
Freebit Co. Ltd.....	2,300	19,785
FTGroup Co. Ltd.....	1,500	11,773
Fudo Tetra Corp.....	3,690	52,041
# Fuji Co. Ltd.....	10,100	139,205
Fuji Corp. (6134 JP)...	16,600	250,674
Fuji Corp. (7605 JP)...	3,600	45,409
Fuji Corp. Ltd.....	7,000	34,568
Fuji Electric Co. Ltd....	12,800	609,855
* Fuji Furukawa Engineering & Construction Co. Ltd.....	1,100	49,041
Fuji Kosan Co. Ltd.....	1,400	12,811
Fuji Kyuko Co. Ltd....	5,699	85,009
Fuji Media Holdings, Inc.....	8,800	124,123
# Fuji Oil Co. Ltd.....	13,000	26,812
Fuji Seal International, Inc.....	9,637	148,217
# Fuji Soft, Inc.....	5,100	324,297
Fujiibo Holdings, Inc....	2,157	71,736
# Fujicco Co. Ltd.....	4,500	47,837
FUJIFILM Holdings Corp.....	34,200	753,464
Fujikura Composites, Inc.....	4,800	48,623
Fujikura Kasei Co. Ltd.....	8,100	25,860
Fujikura Ltd.....	35,500	1,428,813
Fujimi, Inc.....	4,000	56,277
* Fujio Food Group, Inc.....	2,600	18,214
Fujita Kanko, Inc.....	1,600	102,214
Fujitsu Ltd.....	109,000	2,108,034
# Fujiya Co. Ltd.....	801	12,881
# FuKoKu Co. Ltd.....	2,600	29,895
Fukuda Corp.....	2,000	65,407
Fukuda Denshi Co. Ltd.....	4,400	190,477
Fukui Bank Ltd.....	5,600	70,635
Fukui Computer Holdings, Inc.....	4,000	74,396
Fukuoka Financial Group, Inc.....	25,128	681,981
Fukushima Galilei Co. Ltd.....	5,200	88,647
Fukuyama Transporting Co. Ltd.....	4,800	113,705

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
FULLCAST Holdings		
Co. Ltd.....	5,800	\$ 56,222
Fumakilla Ltd.....	1,300	9,153
Funai Soken Holdings,		
Inc.....	8,480	131,570
Furukawa Battery Co.		
Ltd.....	2,500	22,207
Furukawa Co. Ltd.....	7,400	94,048
Furuno Electric Co.		
Ltd.....	7,300	124,324
Furuya Metal Co. Ltd..	1,000	21,196
Furyu Corp.....	5,800	39,859
Fuso Chemical Co.		
Ltd.....	4,900	105,595
Fuso Pharmaceutical		
Industries Ltd.....	1,700	26,629
# Futaba Corp.....	12,100	37,833
Futaba Industrial Co.		
Ltd.....	17,500	85,651
Future Corp.....	10,800	126,334
Fuyo General Lease		
Co. Ltd.....	5,200	387,559
G-7 Holdings, Inc.....	7,500	70,541
#* GA Technologies Co.		
Ltd.....	3,900	38,174
Gakken Holdings Co.		
Ltd.....	11,700	78,524
Gakkyusha Co. Ltd....	1,500	20,028
Gakujo Co. Ltd.....	1,000	14,506
Gecoss Corp.....	3,900	25,595
Genki Global Dining		
Concepts Corp.....	2,400	48,866
Genky DrugStores Co.		
Ltd.....	4,800	97,003
Geo Holdings Corp.....	8,000	93,933
Gift Holdings, Inc.....	2,200	46,588
giftee, Inc.....	4,200	37,194
GLOBERIDE, Inc.....	5,900	72,802
Glory Ltd.....	10,900	185,285
GLtechno Holdings,		
Inc.....	3,780	68,666
GMO Financial Gate,		
Inc.....	1,200	50,215
# GMO Financial		
Holdings, Inc.....	10,400	47,327
GMO GlobalSign		
Holdings KK.....	1,600	25,482
GMO internet group,		
Inc.....	15,200	269,796
GMO Payment		
Gateway, Inc.....	6,200	326,842
#* GNI Group Ltd.....	10,900	233,013
# Godo Steel Ltd.....	3,200	82,627
* Gokurakuyu Holdings		
Co. Ltd.....	3,900	13,533
# Goldcrest Co. Ltd....	4,600	91,453
Goldwin, Inc.....	3,300	174,066

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Gourmet Kineya Co.		
Ltd.....	1,900	\$ 13,445
Grandy House Corp....	3,100	11,662
GREE Holdings, Inc....	17,700	52,848
Greens Co. Ltd.....	1,600	23,820
gremz, Inc.....	2,000	30,071
GS Yuasa Corp.....	17,499	281,335
GSI Creos Corp.....	3,000	42,250
G-Tekt Corp.....	6,700	73,932
# Gun-Ei Chemical		
Industry Co. Ltd....	1,500	26,591
* GungHo Online		
Entertainment, Inc...	7,770	162,943
Gunma Bank Ltd.....	91,800	659,155
Gunze Ltd.....	4,000	135,834
H.U. Group Holdings,		
Inc.....	12,600	206,389
H2O Retailing Corp....	27,260	406,141
Hachijuni Bank Ltd....	88,700	580,504
# Hagihara Industries,		
Inc.....	3,400	32,479
Hagiwara Electric		
Holdings Co. Ltd....	2,500	54,815
# Hakudo Co. Ltd.....	1,900	28,975
# Hakuodo DY		
Holdings, Inc.....	42,925	318,690
Halows Co. Ltd.....	2,800	68,716
Hamakyorex Co. Ltd..	28,400	248,501
Hamamatsu Photonics		
KK.....	50,600	624,480
Hankyu Hanshin		
Holdings, Inc.....	18,600	473,269
Hanwa Co. Ltd.....	10,600	327,448
Happinet Corp.....	4,100	123,206
Hard Off Corp. Co.		
Ltd.....	2,800	35,202
Harima Chemicals		
Group, Inc.....	3,800	21,415
Haseko Corp.....	60,900	799,373
# Hashimoto Sogyo		
Holdings Co. Ltd....	2,300	18,302
Hazama Ando Corp....	34,200	255,788
Heiwa Real Estate		
Co. Ltd.....	7,000	203,807
Heiwado Co. Ltd.....	8,202	124,306
Helios Techno Holding		
Co. Ltd.....	3,500	19,850
# Henge KK.....	5,100	38,419
Hibiya Engineering		
Ltd.....	4,400	108,648
Hikari Tsushin, Inc....	1,300	296,957
HI-LEX Corp.....	5,900	58,803
Hioki EE Corp.....	2,500	124,490
Hirakawa Hewtech		
Corp.....	2,600	25,755
Hirano Tecseed Co.		
Ltd.....	1,800	20,831
Hirata Corp.....	1,886	65,930

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Hirogin Holdings, Inc...	65,800	\$ 523,199	# HS Holdings Co. Ltd...	4,600	\$ 26,060
Hirose Electric Co.			Hulic Co. Ltd.....	57,369	505,624
Ltd.....	4,000	478,136	Hyakugo Bank Ltd....	55,900	245,046
Hirose Tusyo, Inc.....	900	23,063	Hyakujushi Bank Ltd...	5,600	130,756
Hiroshima Electric			Ibiden Co. Ltd.....	26,600	779,991
Railway Co. Ltd.....	2,500	9,774	IBJ, Inc.....	3,800	16,025
Hiroshima Gas Co.			# Ichibanya Co. Ltd.....	11,400	72,935
Ltd.....	7,500	17,539	Ichiken Co. Ltd.....	1,200	19,597
* HIS Co. Ltd.....	10,200	100,434	Ichikoh Industries Ltd..	11,300	29,402
Hisaka Works Ltd.....	5,000	33,883	Ichinen Holdings Co.		
Hisamitsu			Ltd.....	8,200	96,746
Pharmaceutical Co.,			Icom, Inc.....	1,900	34,054
Inc.....	4,400	126,151	ID Holdings Corp.....	2,450	27,758
# Hitachi Construction			Idec Corp.....	7,300	119,972
Machinery Co. Ltd...	23,400	560,306	IDOM, Inc.....	15,000	111,444
Hochiki Corp.....	3,900	62,006	# IG Port, Inc.....	2,400	37,227
Hodogaya Chemical			IHI Corp.....	5,500	329,055
Co. Ltd.....	1,800	42,322	Iida Group Holdings		
Hokkaido Coca-Cola			Co. Ltd.....	25,740	389,883
Bottling Co. Ltd.....	1,800	32,421	Iino Kaiun Kaisha Ltd..	20,000	144,301
Hokkaido Gas Co.			IKK Holdings, Inc.....	4,000	19,809
Ltd.....	10,000	35,224	# I'll, Inc.....	2,100	34,801
Hokkan Holdings Ltd...	2,500	26,593	Imagica Group, Inc....	8,800	31,072
# Hokko Chemical			i-mobile Co. Ltd.....	12,200	37,898
Industry Co. Ltd....	6,000	55,780	Imuraya Group Co.		
Hokkoku Financial			Ltd.....	1,800	28,502
Holdings, Inc.....	5,000	174,233	Inaba Denki Sangyo		
# Hokuetsu Corp.....	30,900	290,870	Co. Ltd.....	10,700	254,853
# Hokuetsu Industries			# Inaba Seisakusho Co.		
Co. Ltd.....	6,000	76,690	Ltd.....	2,800	30,609
Hokuhoku Financial			Inabata & Co. Ltd.....	12,000	248,135
Group, Inc.....	38,000	516,861	# I-NE Co. Ltd.....	1,100	14,975
Hokuriku Electric			Ines Corp.....	4,700	55,578
Industry Co. Ltd....	2,400	24,885	# I-Net Corp.....	3,730	39,568
Hokuriku Electrical			Infomart Corp.....	23,000	47,989
Construction Co.			INFRONEER		
Ltd.....	3,480	26,873	Holdings, Inc.....	52,240	393,808
Hokuto Corp.....	3,900	45,875	Innotech Corp.....	4,100	37,148
Honda Motor Co. Ltd.			Insource Co. Ltd.....	11,100	75,910
(7267 JP).....	223,200	2,112,620	Integrated Design &		
# Honda Motor Co. Ltd.			Engineering		
(HMC US),			Holdings Co. Ltd....	3,800	158,816
Sponsored ADR....	8,470	240,040	Intelligent Wave, Inc....	2,300	15,783
H-One Co. Ltd.....	5,000	32,645	Internet Initiative		
Honeys Holdings Co.			Japan, Inc.....	16,800	313,753
Ltd.....	7,850	85,909	# Inui Global Logistics		
Hoosiers Holdings Co.			Co. Ltd.....	2,900	30,919
Ltd.....	7,100	47,647	# IPS, Inc.....	2,400	39,506
Horiba Ltd.....	9,200	576,596	Iriso Electronics Co.		
Hoshizaki Corp.....	4,000	148,045	Ltd.....	4,800	81,440
Hosiden Corp.....	13,000	176,193	ISB Corp.....	3,100	26,640
Hosokawa Micron			# Ise Chemicals Corp....	400	70,038
Corp.....	3,600	100,483	Iseki & Co. Ltd.....	5,200	31,396
Hotland Co. Ltd.....	3,400	44,874	Isetan Mitsukoshi		
House Foods Group,			Holdings Ltd.....	34,000	587,565
Inc.....	14,200	258,484	Ishihara Chemical Co.		
Hoya Corp.....	15,800	2,121,716	Ltd.....	1,100	16,632

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Ishihara Sangyo			Japan Petroleum		
Kaisha Ltd.....	8,500	\$ 87,678	Exploration Co.		
* Istyle, Inc.....	19,600	65,797	Ltd.....	23,000	\$163,101
Isuzu Motors Ltd.....	134,300	1,805,580	Japan Post Bank Co.		
Itfor, Inc.....	5,500	51,026	Ltd.....	51,500	532,711
# ITmedia, Inc.....	2,300	24,638	Japan Post Holdings		
Ito En Ltd.....	13,319	293,893	Co. Ltd.....	85,200	889,829
Itochu Enex Co. Ltd....	16,100	164,770	Japan Post Insurance		
Itoham Yonekyu			Co. Ltd.....	15,600	304,007
Holdings, Inc.....	6,800	169,105	Japan Property		
Itoki Corp.....	9,400	97,715	Management		
IwaiCosmo Holdings,			Center Co. Ltd.....	3,600	25,727
Inc.....	5,600	89,530	Japan Pulp & Paper		
# Iwaki Co. Ltd.....	1,700	26,771	Co. Ltd.....	40,000	167,054
Iwatani Corp.....	46,000	503,721	Japan Securities		
Iwatsuka			Finance Co. Ltd.....	27,400	337,361
Confectionery Co.			Japan Steel Works		
Ltd.....	1,800	30,039	Ltd.....	6,500	229,896
Iyogin Holdings, Inc....	49,300	522,905	# Japan System		
Izumi Co. Ltd.....	8,500	170,960	Techniques Co.		
J Front Retailing Co.			Ltd.....	3,000	35,640
Ltd.....	54,400	762,202	Japan Transcity Corp..	8,700	58,238
J Trust Co. Ltd.....	18,300	60,830	Japan Wool Textile		
JAC Recruitment Co.			Co. Ltd.....	14,300	122,359
Ltd.....	16,000	70,349	JBCC Holdings, Inc....	3,800	117,578
# Jaccs Co. Ltd.....	6,700	164,721	JCU Corp.....	5,100	118,419
#* Jade Group, Inc.....	2,700	23,218	JDC Corp.....	10,600	33,932
JAFCO Group Co.			Jeol Ltd.....	10,980	404,674
Ltd.....	17,400	254,313	JFE Systems, Inc.....	1,300	29,230
#* Jamco Corp.....	1,700	19,523	JGC Holdings Corp....	52,200	438,275
JANOME Corp.....	7,199	46,485	# Jichodo Co. Ltd.....	200	12,114
Japan Airlines Co.			* JIG-SAW, Inc.....	900	19,255
Ltd.....	28,300	464,338	JINS Holdings, Inc....	3,200	145,953
Japan Airport Terminal			JINUSHI Co. Ltd.....	3,100	44,334
Co. Ltd.....	12,700	412,469	JK Holdings Co. Ltd....	3,200	20,646
Japan Aviation			J-Lease Co. Ltd.....	4,000	32,274
Electronics Industry			JM Holdings Co. Ltd..	3,300	51,118
Ltd.....	12,800	231,720	J-Oil Mills, Inc.....	5,400	70,968
# Japan Business			Joshin Denki Co. Ltd..	5,100	77,669
Systems, Inc.....	2,400	14,223	Joyful Honda Co. Ltd..	9,500	114,565
#* Japan			# JP-Holdings, Inc.....	13,200	55,456
Communications,			JSB Co. Ltd.....	2,500	51,285
Inc.....	41,300	33,127	JSP Corp.....	3,600	49,559
Japan Elevator			JTEKT Corp.....	43,700	343,520
Service Holdings			#* Juki Corp.....	9,000	22,008
Co. Ltd.....	13,700	265,177	Juroku Financial		
Japan Exchange			Group, Inc.....	8,100	243,214
Group, Inc.....	86,200	910,806	Justsystems Corp.....	7,200	155,663
# Japan Investment			JVCKenwood Corp....	55,200	639,648
Adviser Co. Ltd.....	3,200	25,955	Kadokawa Corp.....	6,869	145,330
Japan Lifeline Co.			Kadoya Sesame Mills,		
Ltd.....	13,800	126,493	Inc.....	900	21,045
Japan Material Co.			Kaga Electronics Co.		
Ltd.....	9,600	107,177	Ltd.....	8,400	150,425
Japan Medical			Kagome Co. Ltd.....	19,400	363,461
Dynamic Marketing,			Kajima Corp.....	42,000	746,805
Inc.....	7,400	29,580	Kakaku.com, Inc.....	18,401	288,169

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Kakiyasu Honten Co. Ltd.....	1,000	\$ 18,116	Kenko Mayonnaise Co. Ltd.....	3,900	\$ 45,230
# Kamakura Shinsho Ltd.....	4,900	15,993	Kewpie Corp.....	12,523	243,353
# Kameda Seika Co. Ltd.....	1,000	25,125	Keyence Corp.....	4,900	2,110,473
Kamei Corp.....	8,300	95,267	KH Neochem Co. Ltd..	8,400	113,513
Kamigumi Co. Ltd.....	16,600	361,656	# Kibun Foods, Inc.....	3,200	22,605
# Kanaden Corp.....	4,800	45,785	Kimura Chemical Plants Co. Ltd.....	5,400	28,803
Kanadevia Corp.....	50,700	348,939	# Kimura Unity Co. Ltd..	2,400	24,181
# Kanagawa Chuo Kotsu Co. Ltd.....	2,500	60,970	Kinden Corp.....	22,500	460,261
Kanamic Network Co. Ltd.....	5,700	16,594	# King Jim Co. Ltd.....	1,300	7,231
Kanamoto Co. Ltd.....	7,956	160,103	# Kintetsu Department Store Co. Ltd.....	2,100	30,367
Kandenko Co. Ltd.....	32,900	526,572	Kintetsu Group Holdings Co. Ltd.....	20,300	437,784
Kaneko Seeds Co. Ltd.....	2,900	26,617	Kissei Pharmaceutical Co. Ltd.....	7,400	188,449
Kanematsu Corp.....	19,970	334,132	# Ki-Star Real Estate Co. Ltd.....	3,600	100,370
# Kanemi Co. Ltd.....	1,000	21,842	Kitagawa Corp.....	2,400	18,506
Kanro, Inc.....	1,200	27,863	# Kita-Nippon Bank Ltd..	2,400	48,290
Kansai Electric Power Co., Inc.	41,300	455,654	Kitano Construction Corp.....	1,600	45,558
Kansai Paint Co. Ltd..	29,900	405,212	Kitz Corp.....	16,600	125,195
Kanto Denka Kogyo Co. Ltd.....	12,900	79,253	Kiyo Bank Ltd.....	17,000	252,984
* Kao Corp.....	14,700	582,889	* KNT-CT Holdings Co. Ltd.....	2,900	22,355
# Kaonavi, Inc.....	1,000	13,034	# Koa Corp.....	8,800	55,775
# Kappa Create Co. Ltd.....	4,000	37,620	# Koa Shoji Holdings Co. Ltd.....	2,000	7,997
Katakura Industries Co. Ltd.....	6,600	87,788	Koatsu Gas Kogyo Co. Ltd.....	6,900	37,053
Katitas Co. Ltd.....	12,100	169,168	Kobayashi Pharmaceutical Co. Ltd.....	3,000	111,837
Kato Works Co. Ltd....	2,500	21,336	Kobe Bussan Co. Ltd..	13,100	297,691
Kawada Technologies, Inc.....	4,200	73,112	# Kobe Electric Railway Co. Ltd.....	1,300	20,461
Kawai Musical Instruments Manufacturing Co. Ltd.....	2,200	42,850	# Kobe Steel Ltd.....	102,220	1,088,381
Kawasaki Heavy Industries Ltd.....	21,700	980,134	# Koei Tecmo Holdings Co. Ltd.....	13,349	166,615
# Kawasaki Kisen Kaisha Ltd.....	29,700	375,845	Kohnan Shoji Co. Ltd..	7,300	169,706
KDDI Corp.....	103,300	3,441,542	# Kohsoku Corp.....	2,000	32,105
# KeePer Technical Laboratory Co. Ltd..	3,200	91,816	Koike Sanso Kogyo Co. Ltd.....	400	15,672
Keihan Holdings Co. Ltd.....	18,700	402,721	Koike-ya, Inc.....	400	12,186
Keihanshin Building Co. Ltd.....	5,500	53,027	Koito Manufacturing Co. Ltd.....	31,745	417,436
# Keikyu Corp.....	27,500	241,084	# Kojima Co. Ltd.....	7,900	50,684
Keio Corp.....	10,700	270,687	Kokuyo Co. Ltd.....	17,400	302,432
# Keisei Electric Railway Co. Ltd.....	29,922	285,371	Komatsu Ltd.....	108,300	3,266,680
KEIWA, Inc.....	3,800	24,825	Komatsu Matere Co. Ltd.....	7,000	36,552
Keiyo Bank Ltd.....	24,600	129,059	Komatsu Wall Industry Co. Ltd.....	4,000	38,682
			# KOMEDA Holdings Co. Ltd.....	11,900	211,701

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

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	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Komehyo Holdings		
Co. Ltd.....	1,800	\$ 47,226
Komeri Co. Ltd.....	9,200	180,141
Komori Corp.....	11,900	93,460
Kondotec, Inc.....	4,900	42,404
Konica Minolta, Inc.....	111,800	452,561
Konishi Co. Ltd.....	13,400	110,259
Konoike Transport Co.		
Ltd.....	8,200	166,881
Konoshima Chemical		
Co. Ltd.....	1,600	17,337
# Kosaido Holdings Co.		
Ltd.....	13,000	44,530
Kose Corp.....	3,201	141,539
# Koshidaka Holdings		
Co. Ltd.....	12,500	85,760
# Kotobuki Spirits Co.		
Ltd.....	23,300	340,484
Kozo Keikaku		
Engineering		
Holdings, Inc.....	1,500	42,760
KPP Group Holdings		
Co. Ltd.....	16,500	70,839
Krosaki Harima Corp...	5,600	89,825
KRS Corp.....	4,000	56,892
K's Holdings Corp.....	35,400	325,278
KU Holdings Co. Ltd...	5,200	37,781
Kubota Corp. (6326		
JP).....	86,100	1,079,981
Kumagai Gumi Co.		
Ltd.....	8,777	217,176
Kumiai Chemical		
Industry Co. Ltd.....	18,010	88,019
# Kura Sushi, Inc.....	4,900	86,841
Kurabo Industries Ltd..	4,400	164,170
Kuraray Co. Ltd.....	74,928	1,096,952
Kureha Corp.....	10,800	193,865
Kurimoto Ltd.....	2,100	60,563
Kurita Water		
Industries Ltd.....	18,400	640,855
Kuriyama Holdings		
Corp.....	4,400	35,498
Kusuri No. Aoki		
Holdings Co. Ltd.....	11,400	242,882
KYB Corp.....	10,800	204,083
Kyocera Corp.....	99,500	1,032,789
Kyodo Printing Co.		
Ltd.....	2,100	57,630
Kyoei Steel Ltd.....	5,500	67,268
Kyokuto Boeki Kaisha		
Ltd.....	3,000	29,729
Kyokuto Kaihatsu		
Kogyo Co. Ltd.....	7,500	116,706
# Kyokuto Securities		
Co. Ltd.....	5,500	58,812
Kyokuyo Co. Ltd.....	2,500	66,513

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Kyoritsu Maintenance		
Co. Ltd.....	16,800	\$332,434
Kyosan Electric		
Manufacturing Co.		
Ltd.....	10,000	32,815
Kyoto Financial		
Group, Inc.....	42,396	637,561
Kyowa Kirin Co. Ltd....	16,900	251,839
Kyudenko Corp.....	8,800	298,722
Kyushu Financial		
Group, Inc.....	85,550	432,750
Kyushu Leasing		
Service Co. Ltd.....	1,700	11,071
Kyushu Railway Co....	14,800	359,891
LA Holdings Co. Ltd....	1,300	50,624
Lacto Japan Co. Ltd....	1,700	34,095
# Lasertec Corp.....	6,199	644,717
# LEC, Inc.....	5,700	46,393
Leopalace21 Corp....	45,800	162,956
Life Corp.....	6,100	141,525
# Lifedrink Co., Inc.....	7,200	99,389
LIFULL Co. Ltd.....	19,200	24,619
# LIKE, Inc.....	1,800	16,781
# Link & Motivation,		
Inc.....	10,500	36,617
Lintec Corp.....	10,600	198,215
Lion Corp.....	38,601	413,245
# LITALICO, Inc.....	5,600	39,772
Lixil Corp.....	60,100	676,478
Loadstar Capital KK...	2,600	45,490
Look Holdings, Inc....	2,000	28,881
LY Corp.....	177,100	517,296
M3, Inc.....	22,400	203,303
Mabuchi Motor Co.		
Ltd.....	22,432	308,062
Macbee Planet, Inc....	600	12,522
Macnica Holdings,		
Inc.....	37,650	441,914
Macromill, Inc.....	13,000	104,673
Maeda Kosen Co.		
Ltd.....	10,400	128,803
Maezawa Industries,		
Inc.....	3,600	27,765
Maezawa Kasei		
Industries Co. Ltd....	3,600	40,020
Maezawa Kyuso		
Industries Co. Ltd....	4,200	35,907
Makino Milling		
Machine Co. Ltd....	6,000	448,227
Makita Corp. (6586		
JP).....	14,366	424,838
Mamiya-Op Co. Ltd....	1,400	15,057
# Mammy Mart Corp....	400	10,476
# Management		
Solutions Co. Ltd....	2,600	28,730
Mandom Corp.....	8,800	69,669
# Mani, Inc.....	13,000	120,942
MarkLines Co. Ltd....	2,700	38,319

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Marubun Corp.....	5,900	\$ 42,137	Meiko Electronics Co.		
# Maruchiyo Yamaokaya			Ltd.....	6,600	\$ 383,335
Corp.....	700	17,219	Meisei Industrial Co.		
Marudai Food Co.			Ltd.....	10,800	97,787
Ltd.....	5,000	53,356	MEITEC Group		
Maruha Nichiro Corp...	10,600	204,375	Holdings, Inc.....	18,400	357,279
Marui Group Co. Ltd...	28,100	468,229	Meito Sangyo Co.		
Maruichi Steel Tube			Ltd.....	2,500	31,638
Ltd.....	15,400	334,845	Meiwa Corp.....	5,000	22,263
MARUKA FURUSATO			# Meiwa Estate Co.		
Corp.....	4,392	66,428	Ltd.....	3,800	24,772
Maruwa Co. Ltd.....	1,500	367,261	Melco Holdings, Inc....	1,500	20,831
Maruzen Co. Ltd.....	1,300	27,805	Menicon Co. Ltd.....	16,400	147,156
Maruzen Showa Unyu			* Mercari, Inc.....	24,397	294,591
Co. Ltd.....	3,600	138,107	Mercuria Holdings Co.		
Matching Service			Ltd.....	1,900	8,785
Japan Co. Ltd.....	1,500	10,543	METAWATER Co.		
Matsuda Sangyo Co.			Ltd.....	4,500	53,498
Ltd.....	4,500	90,703	Micronics Japan Co.		
Matsui Construction			Ltd.....	7,900	191,283
Co. Ltd.....	6,000	32,767	#* Microwave Chemical		
Matsui Securities Co.			Co. Ltd.....	4,300	16,545
Ltd.....	30,800	162,030	# Midac Holdings Co.		
MatsukiyoCocokara &			Ltd.....	4,100	43,655
Co.....	49,080	726,439	Mie Kotsu Group		
# Matsuya Co. Ltd.....	7,700	53,234	Holdings, Inc.....	18,000	59,857
Matsuyafoods			Milbon Co. Ltd.....	3,210	65,981
Holdings Co. Ltd.....	1,300	50,939	MIMAKI		
Max Co. Ltd.....	5,000	127,668	ENGINEERING Co.		
Maxell Ltd.....	11,200	144,310	Ltd.....	3,700	35,081
Maxvalu Tokai Co.			Minebea Mitsumi, Inc..	52,390	840,791
Ltd.....	2,300	48,419	# Mirai Industry Co.		
Mazda Motor Corp.....	139,106	951,120	Ltd.....	1,400	33,065
# McDonald's Holdings			# Mirai Co. Ltd.....	1,700	13,593
Co. Japan Ltd.....	6,400	241,329	Mirait One Corp.....	23,910	355,084
MCJ Co. Ltd.....	23,800	208,551	Mirarth Holdings, Inc...	17,600	59,155
Mebuki Financial			Miroku Jyoho Service		
Group, Inc.....	162,850	720,044	Co. Ltd.....	4,500	55,397
# MEC Co. Ltd.....	2,100	43,486	MISUMI Group, Inc....	11,000	176,061
Media Do Co. Ltd.....	1,800	18,045	Mitani Corp.....	8,000	100,975
# Medical System			# Mitani Sangyo Co.		
Network Co. Ltd.....	7,000	18,098	Ltd.....	7,800	16,363
Medikit Co. Ltd.....	700	11,850	Mitani Sekisan Co.		
Medipal Holdings			Ltd.....	1,700	55,615
Corp.....	31,400	472,090	# Mito Securities Co.		
Medius Holdings Co.			Ltd.....	16,800	62,890
Ltd.....	3,500	20,103	Mitsuba Corp.....	9,700	55,007
#* Medley, Inc.....	1,600	41,836	Mitsubishi Electric		
MedPeer, Inc.....	5,100	15,223	Corp.....	59,800	980,180
Megachips Corp.....	4,800	180,221	Mitsubishi Estate Co.		
Megmilk Snow Brand			Ltd.....	51,600	749,799
Co. Ltd.....	12,500	214,187	Mitsubishi Gas		
Meidensha Corp.....	8,800	224,931	Chemical Co., Inc....	27,200	475,347
Meiho Facility Works			Mitsubishi HC Capital,		
Ltd.....	2,000	11,616	Inc.....	181,970	1,210,115
Meiji Electric			Mitsubishi Heavy		
Industries Co. Ltd....	1,500	14,065	Industries Ltd.....	94,600	1,384,494

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Mitsubishi Kakoki			# Morozoff Ltd.....	3,000	\$ 31,768
Kaisha Ltd.....	1,800	\$ 41,491	MrMax Holdings Ltd....	8,700	38,408
Mitsubishi Logisnext			MS&AD Insurance		
Co. Ltd.....	8,300	106,305	Group Holdings,		
Mitsubishi Logistics			Inc.....	70,100	1,453,446
Corp.....	63,500	453,643	Mugen Estate Co.		
Mitsubishi Motors			Ltd.....	4,900	58,339
Corp.....	164,800	488,820	m-up Holdings, Inc....	7,600	78,259
# Mitsubishi Paper Mills			Murakami Corp.....	1,900	65,548
Ltd.....	7,800	30,426	Murata Manufacturing		
# Mitsubishi Pencil Co.			Co. Ltd.....	47,500	746,263
Ltd.....	8,500	121,523	Musashi Seimitsu		
Mitsubishi Research			Industry Co. Ltd. . . .	10,800	212,064
Institute, Inc.....	1,900	59,115	Musashino Bank Ltd..	6,800	142,183
Mitsubishi UFJ			Muto Seiko Co.....	1,000	10,772
Financial Group,			Nabtesco Corp.....	15,500	277,159
Inc. (8306 JP).....	488,200	6,173,968	Nachi-Fujikoshi Corp..	4,598	98,124
Mitsuboshi Belting			Nafco Co. Ltd.....	2,900	35,511
Ltd.....	5,800	146,851	# Nagano Keiki Co. Ltd..	4,100	58,394
Mitsui Chemicals, Inc..	29,966	657,147	Nagase & Co. Ltd.....	26,100	490,234
Mitsui DM Sugar			Nagase Brothers, Inc..	2,000	24,245
Holdings Co. Ltd....	4,500	99,670	Nagawa Co. Ltd.....	900	37,599
# Mitsui E&S Co. Ltd....	30,800	312,022	# Nagoya Railroad Co.		
Mitsui Fudosan Co.			Ltd.....	23,700	264,441
Ltd.....	98,700	890,845	Naigai Trans Line Ltd..	2,100	35,515
# Mitsui High-Tec, Inc....	24,000	139,461	Nakabayashi Co. Ltd..	4,900	16,723
Mitsui Mining &			# Nakamoto Packs Co.		
Smelting Co. Ltd....	14,899	439,265	Ltd.....	1,600	18,043
# Mitsui OSK Lines Ltd..	21,400	727,230	Nakamura Co. Ltd..	900	18,342
Mitsui-Soko Holdings			Nakanishi, Inc.....	3,900	64,331
Co. Ltd.....	8,800	435,775	# Namura Shipbuilding		
Mitsuuroko Group			Co. Ltd.....	12,300	157,927
Holdings Co. Ltd....	11,200	130,248	Nankai Electric		
Miura Co. Ltd.....	7,100	171,092	Railway Co. Ltd.....	15,700	259,995
MIXI, Inc.....	10,100	209,434	Nanto Bank Ltd.....	6,600	149,838
# Miyaji Engineering			Nanyo Corp.....	1,600	11,814
Group, Inc.....	6,000	75,533	Narasaki Sangyo Co.		
Miyazaki Bank Ltd....	4,300	90,692	Ltd.....	700	12,083
Miyoshi Oil & Fat Co.			Natori Co. Ltd.....	800	11,230
Ltd.....	1,700	18,149	NCD Co.		
Mizuho Financial			Ltd./Shinagawa.....	1,000	18,124
Group, Inc. (8411			NEC Capital Solutions		
JP).....	98,380	2,708,970	Ltd.....	3,800	96,828
Mizuho Leasing Co.			NEC Corp.....	14,300	1,418,257
Ltd.....	40,900	267,686	New Art Holdings Co.		
Mizuho Medy Co. Ltd..	3,600	35,090	Ltd.....	2,100	23,508
Mizuno Corp.....	5,500	307,147	Nexon Co. Ltd.....	9,300	120,816
Modec, Inc.....	5,600	115,117	# Nextage Co. Ltd.....	13,100	126,449
Monogatari Corp.....	7,000	150,935	NGK Insulators Ltd....	47,192	605,583
MonotaRO Co. Ltd....	22,800	392,812	NH Foods Ltd.....	14,000	456,951
Morinaga & Co. Ltd....	18,400	317,163	NHK Spring Co. Ltd....	44,400	565,900
Morinaga Milk Industry			Nicca Chemical Co.		
Co. Ltd.....	22,900	428,399	Ltd.....	1,900	13,868
# Morioku Holdings Co.			Nice Corp.....	1,400	12,965
Ltd.....	2,900	37,627	Nichias Corp.....	14,100	461,490
Morita Holdings Corp..	8,100	116,199	Nichiban Co. Ltd.....	2,800	37,141
Morito Co. Ltd.....	5,100	50,361	Nichicon Corp.....	12,900	90,988
			# Nichiden Corp.....	3,400	66,726

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Nichiha Corp.....	6,700	\$ 125,233	* Nippon Chemi-Con		
Nichimo Co. Ltd.....	1,600	19,986	Corp.....	7,400	\$ 47,662
Nichirei Corp.....	19,900	505,612	Nippon Concept		
Nichireki Group Co.			Corp.....	2,200	25,940
Ltd.....	6,200	96,613	Nippon Densetsu		
Nichirin Co. Ltd.....	2,110	46,655	Kogyo Co. Ltd.....	9,600	126,376
NIDEC Corp. (6594			Nippon Dry-Chemical		
JP).....	40,800	704,679	Co. Ltd.....	1,600	41,584
Nifco, Inc.....	20,500	489,919	Nippon Electric Glass		
# Nihon Chouzai Co.			Co. Ltd.....	21,100	453,251
Ltd.....	4,000	34,449	NIPPON EXPRESS		
Nihon Dempa Kogyo			HOLDINGS, Inc.....	59,000	956,275
Co. Ltd.....	7,100	39,631	# Nippon Fine Chemical		
Nihon Dengi Co. Ltd..	2,400	58,810	Co. Ltd.....	2,700	39,216
Nihon Denkei Co.			Nippon Gas Co. Ltd....	29,300	410,868
Ltd.....	1,350	16,256	Nippon Kayaku Co.		
Nihon Flush Co. Ltd....	5,100	26,505	Ltd.....	31,000	253,708
# Nihon House Holdings			Nippon Kodoshi Corp..	1,600	19,308
Co. Ltd.....	11,100	23,225	Nippon Light Metal		
Nihon Kagaku Sangyo			Holdings Co. Ltd.....	15,881	162,641
Co. Ltd.....	2,900	26,578	Nippon Paint Holdings		
# Nihon M&A Center			Co. Ltd.....	59,700	376,187
Holdings, Inc.....	66,100	257,962	Nippon Paper		
Nihon Nohyaku Co.			Industries Co. Ltd....	27,978	159,733
Ltd.....	11,300	55,058	Nippon Parking		
Nihon Parkerizing Co.			Development Co.		
Ltd.....	21,094	172,017	Ltd.....	51,500	70,240
Nihon Tokushu Toryo			Nippon Rietec Co.		
Co. Ltd.....	2,700	22,836	Ltd.....	4,000	35,039
# Nihon Trim Co. Ltd....	700	16,666	Nippon Road Co. Ltd..	6,700	78,830
# Nihon Yamamura			Nippon Seiki Co. Ltd..	11,900	85,505
Glass Co. Ltd.....	1,900	18,988	Nippon Seisen Co.		
Nikkiso Co. Ltd.....	12,700	82,975	Ltd.....	5,000	44,117
Nikko Co. Ltd.....	8,000	36,579	Nippon Sharyo Ltd....	2,200	31,512
Nikkon Holdings Co.			* Nippon Sheet Glass		
Ltd.....	31,200	454,036	Co. Ltd.....	26,400	64,329
Nikon Corp.....	54,800	587,100	Nippon Shinyaku Co.		
Nintendo Co. Ltd.....	32,100	2,105,909	Ltd.....	13,100	316,977
Nippi, Inc.....	400	14,636	Nippon Shokubai Co.		
Nippon Corp.....	14,300	200,006	Ltd.....	26,700	323,894
Nippon Air			Nippon Signal Co.		
Conditioning			Ltd.....	11,500	67,303
Services Co. Ltd....	3,800	27,055	Nippon Soda Co. Ltd..	13,000	241,220
# Nippon Aqua Co. Ltd...	4,800	23,745	Nippon Telegraph &		
# Nippon Avionics Co.			Telephone Corp.....	907,500	893,389
Ltd.....	2,000	27,911	Nippon Thompson Co.		
Nippon Beet Sugar			Ltd.....	14,800	48,728
Manufacturing Co.			Nippon Yusen KK.....	61,200	1,920,672
Ltd.....	3,000	45,636	Nishikawa Rubber Co.		
Nippon Carbide			Ltd.....	2,100	29,091
Industries Co., Inc...	1,700	19,534	Nishimatsu		
Nippon Carbon Co.			Construction Co.		
Ltd.....	2,400	66,529	Ltd.....	9,200	298,906
Nippon Care Supply			Nishimatsuya Chain		
Co. Ltd.....	100	1,236	Co. Ltd.....	9,200	137,872
Nippon Chemical			Nishi-Nippon Financial		
Industrial Co. Ltd....	1,799	27,376	Holdings, Inc.....	31,800	436,338

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Nishi-Nippon Railroad Co. Ltd.....	9,200	\$ 133,030
Nishio Holdings Co. Ltd.....	6,700	184,202
# Nissan Motor Co. Ltd..	252,750	691,631
# Nissan Shatai Co. Ltd.....	8,100	53,714
Nissan Tokyo Sales Holdings Co. Ltd.....	11,500	37,174
Nissei ASB Machine Co. Ltd.....	2,100	73,171
# Nissei Plastic Industrial Co. Ltd....	4,600	28,486
Nissha Co. Ltd.....	11,615	121,292
Nisshin Group Holdings Co. Ltd.....	9,400	31,794
Nisshin Oillio Group Ltd.....	7,900	253,484
Nisshin Seifun Group, Inc.....	34,340	386,175
Nisshinbo Holdings, Inc.....	33,075	189,224
Nissin Corp.....	3,500	101,965
Nissin Foods Holdings Co. Ltd.....	7,800	174,407
Nisso Holdings Co. Ltd.....	5,300	26,359
Nissui Corp.....	79,600	438,613
Niterra Co. Ltd.....	33,300	1,098,309
Nitori Holdings Co. Ltd.....	5,100	597,233
Nitta Corp.....	4,800	111,505
Nitta Gelatin, Inc.....	3,200	14,812
Nitto Denko Corp.....	110,500	1,960,180
Nitto Fuji Flour Milling Co. Ltd.....	600	25,173
Nitto Kogyo Corp.....	7,300	136,595
Nitto Kohki Co. Ltd.....	3,400	51,186
Nitto Seiko Co. Ltd.....	6,900	25,800
Nittoc Construction Co. Ltd.....	6,700	45,798
Nittoku Co. Ltd.....	2,600	35,228
# NJS Co. Ltd.....	1,500	37,974
Noevir Holdings Co. Ltd.....	3,600	107,263
Nojima Corp.....	17,000	255,521
NOK Corp.....	14,900	225,444
Nomura Holdings, Inc. (8604 JP).....	163,500	1,062,976
Nomura Holdings, Inc. (NMR US), Sponsored ADR.....	61,247	396,881
# Nomura Micro Science Co. Ltd....	2,700	44,879
Nomura Real Estate Holdings, Inc.....	17,100	454,495

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Nomura Research Institute Ltd.....	14,989	\$506,437
Noritake Co. Ltd.....	5,400	133,845
Noritsu Koki Co. Ltd....	5,600	181,082
Noritz Corp.....	6,900	75,526
North Pacific Bank Ltd.....	74,016	250,162
NPR-RIKEN Corp.....	4,846	79,152
NS Solutions Corp.....	6,800	172,970
NS Tool Co. Ltd.....	3,500	17,141
NSD Co. Ltd.....	15,900	335,711
NSK Ltd.....	80,802	350,746
NSW, Inc.....	1,800	33,639
NTN Corp.....	111,021	177,832
NTT Data Group Corp.....	46,900	910,169
Oat Agrico Co. Ltd.....	1,200	15,354
# Obara Group, Inc.....	2,300	56,245
Obayashi Corp.....	63,100	847,441
OBIC Business Consultants Co. Ltd.....	800	40,103
Obic Co. Ltd.....	19,500	582,373
# Odakyu Electric Railway Co. Ltd.....	33,199	314,890
Ogaki Kyoritsu Bank Ltd.....	8,600	118,770
Ohara, Inc.....	1,700	12,326
# Ohashi Technica, Inc...	3,300	42,665
Ohba Co. Ltd.....	1,700	10,721
Ohsho Food Service Corp.....	8,400	156,394
OIE Sangyo Co. Ltd....	600	7,417
Oiles Corp.....	6,140	96,519
Oita Bank Ltd.....	3,900	79,097
Oji Holdings Corp.....	150,400	607,431
Okabe Co. Ltd.....	10,200	48,336
Okada Aiyon Corp.....	800	10,000
Okamoto Machine Tool Works Ltd.....	2,000	48,313
Okamura Corp.....	12,400	158,521
Okasan Securities Group, Inc.....	37,500	154,993
Oki Electric Industry Co. Ltd.....	25,248	157,859
Okinawa Cellular Telephone Co.....	6,400	175,731
Okinawa Financial Group, Inc.....	5,480	93,467
OKUMA Corp.....	13,400	302,246
Okumura Corp.....	8,000	201,247
Okura Industrial Co. Ltd.....	2,600	50,585
# Okuwa Co. Ltd.....	8,300	42,613
Olympus Corp.....	15,800	239,781
Omron Corp.....	9,960	328,577
Onoken Co. Ltd.....	5,400	53,939

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Onward Holdings Co. Ltd.....	25,100	\$ 100,520
Open House Group Co. Ltd.....	17,900	585,571
Open Up Group, Inc....	11,700	142,135
Optex Group Co. Ltd....	8,100	85,680
* Optim Corp.....	3,400	16,841
Optorun Co. Ltd.....	5,306	61,800
Oracle Corp. Japan....	2,900	264,740
Organo Corp.....	7,200	356,404
Orient Corp.....	14,980	78,842
Oriental Consultants Holdings Co. Ltd.....	500	17,505
# Oriental Land Co. Ltd.....	32,600	732,655
Oriental Shiraishi Corp.....	31,900	81,141
ORIX Corp. (8591 JP).....	70,100	1,480,710
Oro Co. Ltd.....	2,400	38,188
Osaka Gas Co. Ltd.....	20,800	408,943
# Osaka Organic Chemical Industry Ltd.....	3,600	62,968
# Osaka Steel Co. Ltd....	1,800	27,110
# OSAKA Titanium Technologies Co. Ltd.....	7,600	92,436
Osaki Electric Co. Ltd.....	11,100	53,728
OSG Corp.....	17,800	197,000
Otsuka Corp.....	16,200	365,224
OUG Holdings, Inc....	1,000	16,720
Oval Corp.....	3,800	8,837
Oyo Corp.....	5,800	96,405
# Ozu Corp.....	700	7,681
Pacific Industrial Co. Ltd.....	11,876	116,286
Pack Corp.....	3,300	74,975
PAL GROUP Holdings Co. Ltd.....	10,000	220,618
PALTAC Corp.....	6,210	173,530
Pan Pacific International Holdings Corp.....	32,200	896,491
Panasonic Holdings Corp.....	151,701	1,547,914
Paraca, Inc.....	1,500	17,829
Paramount Bed Holdings Co. Ltd.....	8,400	151,702
Park24 Co. Ltd.....	31,200	411,951
Parker Corp.....	3,000	16,009
Pasona Group, Inc....	6,100	78,854
Pegasus Co. Ltd.....	5,300	16,799
Penta-Ocean Construction Co. Ltd.....	72,800	307,097

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# People Dreams & Technologies Group Co. Ltd.....	1,400	\$ 14,512
* PeptiDream, Inc.....	21,307	292,436
Persol Holdings Co. Ltd.....	368,334	561,169
Pharma Foods International Co. Ltd.....	4,400	27,858
# PHC Holdings Corp....	6,400	42,816
#* PIA Corp.....	1,400	28,520
Pickles Holdings Co. Ltd.....	2,400	16,545
Pigeon Corp.....	18,975	179,817
PILLAR Corp.....	5,000	136,333
Pilot Corp.....	5,900	167,334
Piolax, Inc.....	7,100	106,898
Plus Alpha Consulting Co. Ltd.....	6,400	73,845
Port, Inc.....	1,900	23,471
* PR Times Corp.....	900	12,547
Premium Group Co. Ltd.....	8,700	146,984
Premium Water Holdings, Inc.....	700	13,086
Press Kogyo Co. Ltd..	21,600	78,651
# Pressance Corp.....	7,400	113,685
Prestige International, Inc.....	20,100	90,696
Prima Meat Packers Ltd.....	5,699	80,508
Procrea Holdings, Inc.....	7,208	81,123
# Pronexus, Inc.....	5,200	44,663
Pro-Ship, Inc.....	1,900	19,058
Proto Corp.....	6,700	53,859
PS Construction Co. Ltd.....	2,490	18,977
QB Net Holdings Co. Ltd.....	1,301	8,535
Qol Holdings Co. Ltd..	11,000	103,877
Quick Co. Ltd.....	2,900	41,412
Raccoon Holdings, Inc.....	4,100	23,878
Raito Kogyo Co. Ltd....	8,000	112,931
Raiznext Corp.....	7,900	78,904
Raksul, Inc.....	12,200	106,114
Rakus Co. Ltd.....	19,800	245,928
* Rakuten Bank Ltd.....	13,700	420,541
* Rakuten Group, Inc....	25,200	158,235
Rasa Corp.....	2,700	24,819
Rasa Industries Ltd....	2,100	33,477
Recruit Holdings Co. Ltd.....	60,400	4,215,447
Relo Group, Inc.....	23,400	286,800
Renaissance, Inc.....	2,000	13,371
Renesas Electronics Corp.....	122,799	1,644,828

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Rengo Co. Ltd.....	49,100	\$ 277,525	San ju San Financial		
#* RENOVA, Inc.....	9,500	37,770	Group, Inc.....	6,050	\$ 93,869
Resol Holdings Co.			San-A Co. Ltd.....	6,800	129,418
Ltd.....	300	10,148	San-Ai Obbli Co. Ltd...	15,800	183,067
Resona Holdings, Inc..	182,363	1,353,576	Sangetsu Corp.....	11,000	204,445
Resonac Holdings			San-In Godo Bank		
Corp.....	40,918	991,921	Ltd.....	34,576	295,544
Resorttrust, Inc.....	17,200	360,541	* Sanix, Inc.....	6,100	8,966
Restar Corp.....	4,900	78,955	* Sanken Electric Co.		
Retail Partners Co.			Ltd.....	5,700	223,871
Ltd.....	6,800	55,932	Sanki Engineering Co.		
Rheon Automatic			Ltd.....	9,000	181,201
Machinery Co. Ltd...	3,400	32,171	Sanko Gosei Ltd.....	6,700	29,761
# Rhythm Co. Ltd.....	1,100	26,980	Sanko Metal Industrial		
Ricoh Co. Ltd.....	59,948	687,503	Co. Ltd.....	800	31,392
Ricoh Leasing Co.			Sankyo Frontier Co.		
Ltd.....	4,500	148,701	Ltd.....	2,200	29,315
Riken Keiki Co. Ltd....	5,800	116,164	Sankyo Seiko Co.		
Riken Technos Corp....	12,300	80,901	Ltd.....	8,500	33,560
Riken Vitamin Co.			Sankyo Tateyama,		
Ltd.....	5,200	79,097	Inc.....	6,600	25,504
# Ringer Hut Co. Ltd....	3,800	55,748	Sankyu, Inc.....	11,700	417,880
Rinnai Corp.....	12,500	275,536	Sanoh Industrial Co.		
Rion Co. Ltd.....	2,800	50,059	Ltd.....	10,200	47,185
# Riso Kyoiku Co. Ltd....	600	1,154	Sanrio Co. Ltd.....	14,100	526,146
Rix Corp.....	800	15,019	Sansei Technologies,		
Rohm Co. Ltd.....	53,200	506,661	Inc.....	2,400	20,615
Rohto Pharmaceutical			Sanshin Electronics		
Co. Ltd.....	17,000	288,196	Co. Ltd.....	2,600	32,666
Rokko Butter Co. Ltd...	3,500	27,904	# Santec Holdings		
Roland Corp.....	3,800	96,768	Corp.....	1,400	55,174
# Rorze Corp.....	27,000	294,348	Santen		
Round One Corp.....	48,900	412,703	Pharmaceutical Co.		
# Royal Holdings Co.			Ltd.....	74,700	751,693
Ltd.....	7,500	124,565	Sanwa Holdings		
Ryobi Ltd.....	5,500	80,432	Corp.....	33,200	1,039,093
RYODEN Corp.....	3,500	56,300	Sanyo Chemical		
Ryohin Keikaku Co.			Industries Ltd.....	3,100	78,183
Ltd.....	44,200	1,171,160	# Sanyo Denki Co. Ltd...	4,000	241,848
Ryoyo Ryosan			Sanyo Shokai Ltd.....	2,599	51,043
Holdings, Inc.....	4,376	70,774	Sanyo Special Steel		
S Foods, Inc.....	5,100	82,430	Co. Ltd.....	3,700	47,507
S&B Foods, Inc.....	1,700	56,650	Sanyo Trading Co.		
# Sac's Bar Holdings,			Ltd.....	6,100	58,969
Inc.....	4,300	25,619	# Sata Construction Co.		
Saibu Gas Holdings			Ltd.....	2,200	14,076
Co. Ltd.....	3,900	42,991	# Sato Foods Co. Ltd....	300	13,699
Sakai Chemical			Sato Holdings Corp....	6,719	95,295
Industry Co. Ltd.....	3,500	57,455	Sato Shoji Corp.....	3,600	33,661
Sakai Heavy			# Satori Electric Co.		
Industries Ltd.....	1,800	27,078	Ltd.....	3,200	34,429
Sakai Moving Service			SAXA, Inc.....	1,500	27,692
Co. Ltd.....	4,600	71,474	* SBI ARUHI Corp.....	4,510	25,808
Sakata INX Corp.....	11,900	130,756	# SBI Global Asset		
Sakata Seed Corp....	5,800	136,998	Management Co.		
Sala Corp.....	14,300	76,069	Ltd.....	6,900	30,917
# Samco, Inc.....	500	9,463	SBI Holdings, Inc.....	24,600	709,140
San Holdings, Inc.....	5,200	35,005			

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
SBI Sumishin Net			Shimamura Co. Ltd....	7,200	\$ 409,687
Bank Ltd.....	5,500	\$ 167,604	Shimano, Inc.....	3,019	423,643
SBS Holdings, Inc.....	6,000	95,371	# Shimizu Bank Ltd.....	3,400	32,881
SCREEN Holdings			Shimizu Corp.....	70,600	612,122
Co. Ltd.....	12,200	850,124	# Shimojima Co. Ltd....	2,400	20,387
Scroll Corp.....	11,000	76,351	Shin Nippon Air		
SCSK Corp.....	17,100	378,612	Technologies Co.		
SEC Carbon Ltd.....	2,500	35,237	Ltd.....	5,600	69,288
Seibu Electric &			Shinagawa		
Machinery Co. Ltd..	1,200	15,249	Refractories Co.		
Seibu Holdings, Inc....	22,500	485,280	Ltd.....	12,100	135,133
Seika Corp.....	2,100	60,987	Shindengen Electric		
Seikagaku Corp.....	10,600	54,167	Manufacturing Co.		
# Seikitokyu Kogyo Co.			Ltd.....	2,200	34,331
Ltd.....	6,100	60,630	Shin-Etsu Chemical		
Seiko Epson Corp.....	31,200	563,824	Co. Ltd.....	83,000	2,573,184
Seiko Group Corp.....	7,899	270,277	Shin-Etsu Polymer		
Seino Holdings Co.			Co. Ltd.....	10,400	108,751
Ltd.....	29,700	448,343	# Shinki Bus Co. Ltd....	600	13,343
# Seiren Co. Ltd.....	9,300	160,619	* Shinko Electric		
Sekisui Chemical Co.			Industries Co. Ltd....	10,400	392,146
Ltd.....	39,800	659,589	Shinko Shoji Co. Ltd..	7,600	49,640
# Sekisui House Ltd.....	35,500	815,896	Shinmaywa Industries		
Sekisui Jushi Corp.....	6,600	83,462	Ltd.....	16,000	139,335
# Sekisui Kasei Co.			Shinnihon Corp.....	8,500	87,622
Ltd.....	7,400	16,792	Shinnihonseyaku Co.		
SEMITEC Corp.....	2,100	24,627	Ltd.....	2,400	30,224
Senko Group Holdings			Shinsho Corp.....	1,400	55,176
Co. Ltd.....	31,000	310,805	Shinwa Co. Ltd. (3447		
Senshu Electric Co.			JP).....	1,900	9,156
Ltd.....	3,200	103,768	Shinwa Co. Ltd. (7607		
Senshu Ikeda			JP).....	2,600	49,570
Holdings, Inc.....	61,400	173,651	Ship Healthcare		
#* Senshukai Co. Ltd....	8,300	12,351	Holdings, Inc.....	20,300	277,056
Seria Co. Ltd.....	9,800	168,225	# Shizuoka Financial		
Seven & i Holdings			Group, Inc.....	62,600	558,545
Co. Ltd.....	236,100	3,769,042	Shizuoka Gas Co.		
Seven Bank Ltd.....	153,100	303,665	Ltd.....	11,000	71,213
SG Holdings Co. Ltd..	48,600	458,027	SHO-BOND Holdings		
* Sharp Corp.....	22,057	132,468	Co. Ltd.....	7,700	249,520
Shibaura Electronics			Shoei Co. Ltd.....	12,500	173,360
Co. Ltd.....	4,600	94,168	Shoei Foods Corp.....	1,100	29,085
Shibaura Machine Co.			Showa Sangyo Co.		
Ltd.....	3,900	89,806	Ltd.....	5,300	94,448
# Shibaura			SIGMAXYZ Holdings,		
Mechatronics Corp..	3,000	157,026	Inc.....	13,000	78,447
Shibusawa Logistics			Siix Corp.....	10,000	72,793
Corp.....	2,600	51,674	* Simplex Holdings,		
Shibuya Corp.....	4,300	101,082	Inc.....	7,900	147,576
#* SHIFT, Inc.....	43,500	358,782	Sinanen Holdings Co.		
Shiga Bank Ltd.....	9,400	279,324	Ltd.....	1,900	79,280
Shikibo Ltd.....	2,900	18,853	# Sinko Industries Ltd....	13,500	107,796
Shikoku Bank Ltd.....	9,300	72,951	Sintokogio Ltd.....	10,000	59,853
Shikoku Kasei			SK Kaken Co. Ltd.....	1,300	74,991
Holdings Corp.....	9,300	114,738	SK-Electronics Co.		
Shima Seiki			Ltd.....	2,100	26,454
Manufacturing Ltd....	6,400	42,076			
Shimadaya Corp.....	1,500	13,849			

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
SKY Perfect JSAT Holdings, Inc.....	45,400	\$ 272,008	# Subaru Enterprise Co. Ltd.....	2,000	\$ 43,532
Skylark Holdings Co. Ltd.....	45,300	716,717	Sugi Holdings Co. Ltd.....	18,200	316,505
#* Smaregi, Inc.....	1,500	25,700	Sugimoto & Co. Ltd....	5,200	44,250
SMC Corp.....	600	227,032	# SUMCO Corp.....	88,000	649,705
# SMK Corp.....	1,100	20,047	Sumida Corp.....	9,800	57,444
SMS Co. Ltd.....	17,006	182,104	Sumitomo Densetsu Co. Ltd.....	4,100	131,452
# Socionext, Inc.....	34,000	526,907	Sumitomo Electric Industries Ltd.....	72,600	1,356,322
Soda Nikka Co. Ltd....	4,200	30,363	Sumitomo Forestry Co. Ltd.....	34,900	1,193,081
Sodick Co. Ltd.....	13,900	74,098	Sumitomo Heavy Industries Ltd.....	21,919	451,700
Soft99 Corp.....	3,800	35,354	Sumitomo Metal Mining Co. Ltd.....	23,000	525,230
SoftBank Corp.....	1,238,000	1,592,393	Sumitomo Mitsui Construction Co. Ltd.....	22,120	59,333
SoftBank Group Corp.....	62,300	3,808,503	Sumitomo Mitsui Financial Group, Inc. (8316 JP).....	149,400	3,681,679
Softcreate Holdings Corp.....	3,600	53,381	# Sumitomo Mitsui Financial Group, Inc. (SMFG US), Sponsored ADR.....	11,351	168,903
Software Service, Inc..	600	45,745	Sumitomo Mitsui Trust Group, Inc.....	42,000	1,056,103
Sohgo Security Services Co. Ltd....	66,200	444,702	Sumitomo Realty & Development Co. Ltd.....	28,200	974,406
Soken Chemical & Engineering Co. Ltd.....	2,200	49,234	Sumitomo Riko Co. Ltd.....	11,100	129,194
Solasto Corp.....	16,700	50,948	Sumitomo Rubber Industries Ltd.....	45,525	530,687
Soliton Systems KK....	2,100	15,564	Sumitomo Seika Chemicals Co. Ltd..	2,400	71,702
Sompo Holdings, Inc....	78,800	2,197,421	Sumitomo Warehouse Co. Ltd.....	14,500	252,669
Sony Group Corp. (6758 JP).....	368,000	8,121,518	Sun Frontier Fudousan Co. Ltd....	8,800	113,760
Sotetsu Holdings, Inc..	12,842	212,731	Sundrug Co. Ltd.....	16,200	438,410
Space Co. Ltd.....	4,390	31,494	Suntory Beverage & Food Ltd.....	13,100	406,916
Sparx Group Co. Ltd...	4,840	45,699	Sun-Wa Technos Corp.....	3,300	48,249
SPK Corp.....	2,200	29,819	# SUNWELS Co. Ltd....	1,900	7,795
S-Pool, Inc.....	16,400	29,776	Suruga Bank Ltd.....	34,600	268,951
Square Enix Holdings Co. Ltd.....	5,200	210,772	# Suzuden Corp.....	2,300	28,181
SRA Holdings.....	2,600	72,317	Suzuken Co. Ltd.....	13,750	429,183
#* SRE Holdings Corp....	1,500	32,452	Suzuki Co. Ltd.....	4,100	46,208
# SRS Holdings Co. Ltd.....	5,000	38,200	Suzuki Motor Corp....	126,400	1,512,527
# St. Care Holding Corp.....	2,700	12,971	SWCC Corp.....	8,300	404,716
Stanley Electric Co. Ltd.....	23,800	397,006	System Research Co. Ltd.....	2,400	25,101
Star Mica Holdings Co. Ltd.....	8,800	48,339			
Star Micronics Co. Ltd.....	10,000	125,689			
Startia Holdings, Inc....	2,000	28,681			
Starts Corp., Inc.....	9,300	231,021			
Starzen Co. Ltd.....	4,200	78,540			
Stella Chemifa Corp....	1,100	31,418			
Step Co. Ltd.....	2,300	32,355			
STI Foods Holdings, Inc.....	1,500	14,130			
Strike Co. Ltd.....	2,200	44,796			
# Studio Alice Co. Ltd....	3,200	43,964			
Subaru Corp.....	131,300	2,287,167			

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
System Support			TDC Soft, Inc.....	7,600	\$ 68,529
Holdings, Inc.....	1,800	\$ 22,980	TDK Corp. (6762 JP)..	243,000	2,937,214
# Systems Engineering			TechMatrix Corp.....	8,400	136,264
Consultants Co.			Techno Medica Co.		
Ltd.....	500	15,677	Ltd.....	900	10,217
Systema Corp.....	71,800	164,157	Techno Ryowa Ltd....	1,600	26,435
# Syuppin Co. Ltd.....	3,700	26,323	Techno Smart Corp....	2,600	29,682
T Hasegawa Co. Ltd...	6,900	133,024	TechnoPro Holdings,		
T RAD Co. Ltd.....	1,500	34,783	Inc.....	23,900	477,057
T&D Holdings, Inc.....	44,300	842,800	Tecnos Japan, Inc.....	1,700	9,097
Tachibana Eletech Co.			Teikoku Electric		
Ltd.....	4,880	83,686	Manufacturing Co.		
Tachikawa Corp.....	2,800	25,574	Ltd.....	2,400	43,217
Tachi-S Co. Ltd.....	9,100	108,246	Teikoku Sen-I Co.		
# Tadano Ltd.....	25,100	185,994	Ltd.....	4,600	70,586
Taihei Dengyo Kaisha			Teikoku Tsushin		
Ltd.....	2,500	77,534	Kogyo Co. Ltd.....	1,600	24,123
Taiho Kogyo Co. Ltd...	4,700	19,418	Tekken Corp.....	3,300	54,080
Taikisha Ltd.....	5,100	153,503	Tenma Corp.....	4,400	79,639
Taiko Bank Ltd.....	1,300	12,986	# Tenpos Holdings Co.		
Taisei Corp.....	11,900	499,235	Ltd.....	600	13,627
Taisei Lamick Co.			Tera Probe, Inc.....	800	16,215
Ltd.....	1,500	24,432	Terasaki Electric Co.		
Taiyo Holdings Co.			Ltd.....	600	9,253
Ltd.....	10,200	274,356	Terumo Corp.....	16,300	306,015
# Taiyo Yuden Co. Ltd....	26,500	370,500	Tess Holdings Co.		
Takamatsu			Ltd.....	10,300	17,866
Construction Group			THK Co. Ltd.....	23,100	569,787
Co. Ltd.....	3,700	65,341	Tigers Polymer Corp...	3,500	16,002
# Takamiya Co. Ltd.....	11,977	31,674	TIS, Inc.....	23,600	521,826
Takaoka Toko Co.			TKC Corp.....	5,700	139,924
Ltd.....	3,000	40,594	Toa Corp. (1885 JP)...	21,800	166,530
Takara & Co. Ltd.....	3,000	60,207	# Toa Corp. (6809 JP)...	6,200	37,888
Takara Standard Co.			TOA ROAD Corp.....	12,000	100,986
Ltd.....	10,400	112,373	TOBISHIMA		
Takasago International			HOLDINGS, Inc.....	5,970	63,414
Corp.....	3,600	124,865	Tobu Railway Co. Ltd..	18,400	316,660
Takasago Thermal			TOC Co. Ltd.....	9,500	39,526
Engineering Co.			Tocalo Co. Ltd.....	13,600	157,614
Ltd.....	9,400	366,112	# Tochigi Bank Ltd.....	29,200	54,694
Takashima & Co. Ltd...	2,400	19,850	Toda Corp.....	64,100	388,031
# Takashimaya Co. Ltd...	67,600	573,916	Toei Animation Co.		
TAKEBISHI Corp.....	2,200	27,277	Ltd.....	5,900	120,721
# Takeuchi			Toei Co. Ltd.....	3,000	110,018
Manufacturing Co.			Toenec Corp.....	15,500	102,177
Ltd.....	8,400	294,032	Toho Bank Ltd.....	51,400	102,522
Taki Chemical Co.			# Toho Co. Ltd. (8142		
Ltd.....	900	19,317	JP).....	2,500	44,540
Takuma Co. Ltd.....	8,100	87,676	Toho Co. Ltd. (9602		
# Tama Home Co. Ltd....	4,700	99,498	JP).....	3,800	171,254
Tamron Co. Ltd.....	8,600	251,583	Toho Gas Co. Ltd.....	8,500	213,345
# Tamura Corp.....	22,300	85,550	Toho Holdings Co.		
# Tanseisha Co. Ltd.....	9,100	52,736	Ltd.....	13,200	364,924
TASUKI Holdings,			Toho Titanium Co.		
Inc.....	3,800	16,513	Ltd.....	8,500	56,743
Tayca Corp.....	4,200	40,932	* Toho Zinc Co. Ltd.....	3,500	11,687
Tazmo Co. Ltd.....	1,400	18,603	Tohoku Bank Ltd.....	1,800	13,169
TBS Holdings, Inc.....	7,500	204,049	Tokai Carbon Co. Ltd..	49,300	274,568

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Tokai Corp.....	4,900	\$ 69,439	Toray Industries, Inc....	127,700	\$886,107
TOKAI Holdings Corp.....	24,539	149,357	# Torex Semiconductor Ltd.....	1,600	12,039
Tokai Rika Co. Ltd.....	14,300	210,081	# Toridoll Holdings Corp.....	11,600	281,397
Tokai Tokyo Financial Holdings, Inc.....	49,200	160,590	Torigoe Co. Ltd.....	4,100	19,325
Token Corp.....	1,810	144,819	Torii Pharmaceutical Co. Ltd.....	3,700	118,392
Tokio Marine Holdings, Inc. (8766 JP).....	118,700	3,915,123	Torishima Pump Manufacturing Co. Ltd.....	4,500	65,750
Tokushu Tokai Paper Co. Ltd.....	2,300	52,926	Tosei Corp.....	8,900	136,827
Tokyo Century Corp....	37,100	359,075	Toshiba TEC Corp....	8,700	190,794
Tokyo Electron Device Ltd.....	5,400	108,948	Tosho Co. Ltd.....	3,800	16,937
Tokyo Electron Ltd.....	19,200	3,238,730	Tosoh Corp.....	41,600	553,480
Tokyo Energy & Systems, Inc.....	4,500	31,417	Totech Corp.....	6,300	96,134
Tokyo Gas Co. Ltd.....	19,800	560,118	Totetsu Kogyo Co. Ltd.....	5,000	103,394
Tokyo Individualized Educational Institute, Inc.....	3,700	8,363	# TOTO Ltd.....	15,299	373,957
Tokyo Kiraboshi Financial Group, Inc.....	6,422	198,599	# Tottori Bank Ltd.....	2,400	20,096
Tokyo Ohka Kogyo Co. Ltd.....	13,200	294,116	Toukei Computer Co. Ltd.....	1,400	39,302
# Tokyo Sangyo Co. Ltd.....	6,600	31,472	Tow Co. Ltd.....	9,200	18,472
Tokyo Seimitsu Co. Ltd.....	8,700	411,904	# Towa Bank Ltd.....	9,200	39,708
Tokyo Steel Manufacturing Co. Ltd.....	13,700	137,944	# Towa Corp.....	8,900	117,364
Tokyo Tatemono Co. Ltd.....	46,900	723,250	Towa Pharmaceutical Co. Ltd.....	7,500	145,199
Tokyu Construction Co. Ltd.....	21,564	102,437	Toyo Construction Co. Ltd.....	22,500	201,984
Tokyu Corp.....	27,700	316,121	Toyo Corp.....	5,600	51,160
Tokyu Fudosan Holdings Corp.....	151,043	969,799	Toyo Engineering Corp.....	7,919	36,732
Toli Corp.....	10,700	32,001	# Toyo Gosei Co. Ltd....	1,400	47,167
# Tomato Bank Ltd.....	1,400	11,309	Toyo Kanetsu KK.....	2,200	55,553
Tomoe Corp.....	5,400	41,375	# Toyo Machinery & Metal Co. Ltd.....	4,900	20,095
Tomoe Engineering Co. Ltd.....	2,000	48,948	Toyo Seikan Group Holdings Ltd.....	23,700	359,847
Tomoku Co. Ltd.....	3,500	53,268	Toyo Suisan Kaisha Ltd.....	5,700	368,312
TOMONY Holdings, Inc.....	46,900	136,164	Toyo Tire Corp.....	28,500	468,465
Tomy Co. Ltd.....	21,600	665,629	Toyobo Co. Ltd.....	24,100	152,359
Tonami Holdings Co. Ltd.....	1,300	54,747	Toyoda Gosei Co. Ltd.....	16,500	294,891
Topcon Corp.....	22,000	411,813	Toyota Boshoku Corp.....	21,700	288,030
TOPPAN Holdings, Inc.....	23,300	653,961	Toyota Industries Corp.....	5,600	467,247
Topre Corp.....	11,300	138,057	TPR Co. Ltd.....	5,900	90,889
# Topy Industries Ltd....	4,200	56,135	# Traders Holdings Co. Ltd.....	4,900	31,066
			Transaction Co. Ltd....	3,200	39,845
			#* Transaction Media Networks, Inc.....	4,700	11,000
			Transcosmos, Inc.....	4,363	90,220
			TRE Holdings Corp....	20,400	205,173
			# Treasure Factory Co. Ltd.....	3,800	40,500

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
* Trend Micro, Inc. (4704 JP).....	11,500	\$681,263
Trinity Industrial Corp..	1,700	12,059
Trusco Nakayama Corp.....	10,900	145,206
TS Tech Co. Ltd.....	21,900	248,206
TSI Holdings Co. Ltd...	13,100	104,524
Tsubaki Nakashima Co. Ltd.....	11,229	33,675
Tsubakimoto Chain Co.....	22,284	273,802
# Tsubakimoto Kogyo Co. Ltd.....	3,600	45,961
Tsugami Corp.....	10,600	113,351
Tsukishima Holdings Co. Ltd.....	6,600	62,395
Tsukuba Bank Ltd.....	28,700	47,405
Tsuruha Holdings, Inc.....	8,000	489,624
Tsurumi Manufacturing Co. Ltd.....	4,800	104,124
# Tsutsumi Jewelry Co. Ltd.....	2,200	33,365
# Tsuzuki Denki Co. Ltd.....	1,700	30,461
TV Asahi Holdings Corp.....	6,600	104,340
Tv Tokyo Holdings Corp.....	2,500	51,608
# TYK Corp.....	3,500	9,277
UACJ Corp.....	10,500	360,742
UBE Corp.....	800	11,766
Uchida Yoko Co. Ltd...	2,300	100,767
Ueki Corp.....	400	4,081
ULS Group, Inc.....	1,300	41,544
Ulvac, Inc.....	6,100	239,902
# U-Next Holdings Co. Ltd.....	15,600	186,911
Unicharm Corp.....	65,100	508,419
Unipres Corp.....	10,600	74,835
United Arrows Ltd.....	5,900	100,066
# United Super Markets Holdings, Inc.....	15,400	77,324
Urbanet Corp. Co. Ltd.....	9,100	25,167
User Local, Inc.....	1,200	14,017
Ushio, Inc.....	24,900	333,846
USS Co. Ltd.....	50,000	448,314
UT Group Co. Ltd.....	7,400	104,370
V Technology Co. Ltd.....	2,900	43,381
Valor Holdings Co. Ltd.....	10,051	141,273
Valqua Ltd.....	4,100	86,170
# Value HR Co. Ltd.....	4,100	39,989
ValueCommerce Co. Ltd.....	5,100	39,597
# Vector, Inc.....	6,200	41,544

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Vertex Corp.....	6,180	\$ 78,093
Vision, Inc.....	8,200	61,541
* Visional, Inc.....	5,100	252,994
Vital KSK Holdings, Inc.....	10,000	76,223
VT Holdings Co. Ltd....	29,700	100,094
Wacoal Holdings Corp.....	10,700	373,369
Wacom Co. Ltd.....	25,500	109,737
Wakachiku Construction Co. Ltd.....	2,500	59,312
Wakita & Co. Ltd.....	10,600	123,192
Warabeya Nichiyo Holdings Co. Ltd.....	4,500	61,038
Waseda Academy Co. Ltd.....	2,000	25,352
Watahan & Co. Ltd.....	3,100	33,429
# WATAMI Co. Ltd.....	4,800	28,399
WDB Holdings Co. Ltd.....	1,900	21,145
Weathernews, Inc.....	2,600	59,040
# Welcia Holdings Co. Ltd.....	17,760	255,608
Wellneo Sugar Co. Ltd.....	2,200	32,631
Wellnet Corp.....	2,900	15,812
# West Holdings Corp....	5,757	58,461
Will Group, Inc.....	6,500	42,185
* WingArc1st, Inc.....	5,200	114,800
With U.S. Corp.....	1,000	15,000
Workman Co. Ltd.....	2,300	64,382
World Co. Ltd.....	7,700	122,950
World Holdings Co. Ltd.....	3,400	44,403
#* W-Scope Corp.....	2,800	4,531
Xebio Holdings Co. Ltd.....	6,900	55,882
Yahagi Construction Co. Ltd.....	9,100	90,648
Yakult Honsha Co. Ltd.....	8,098	147,899
YAKUODO Holdings Co. Ltd.....	3,000	37,140
YAMABIKO Corp.....	14,400	253,483
YAMADA Consulting Group Co. Ltd.....	2,400	29,634
Yamada Holdings Co. Ltd.....	87,091	255,717
# Yamae Group Holdings Co. Ltd.....	4,000	51,954
Yamagata Bank Ltd....	7,399	49,645
Yamaguchi Financial Group, Inc.....	46,300	515,979
Yamaha Corp.....	44,700	316,133
Yamaha Motor Co. Ltd.....	162,500	1,359,412

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Yamaichi Electronics			Zeon Corp.....	33,300	\$ 309,560
Co. Ltd.....	3,800	\$ 56,895	ZERIA Pharmaceutical		
# Yamami Co.....	500	10,809	Co. Ltd.....	5,900	84,855
Yamanashi Chuo			# ZIGExN Co. Ltd.....	15,100	44,988
Bank Ltd.....	7,300	106,557	Zojirushi Corp.....	2,600	28,202
Yamatane Corp.....	2,600	63,674	ZOZO, Inc.....	11,300	370,668
Yamato Corp.....	4,700	39,732	# Zuiko Corp.....	4,100	35,258
Yamato Holdings Co.					
Ltd.....	37,146	444,934	TOTAL JAPAN.....		<u>369,864,534</u>
Yamato Kogyo Co.			NETHERLANDS — (4.2%)		
Ltd.....	7,500	371,143	Aalberts NV.....	24,191	853,868
Yamaura Corp.....	2,200	17,675	Ω ABN AMRO Bank NV..	75,889	1,272,895
Yamazaki Baking Co.			Acomo NV.....	5,752	108,109
Ltd.....	26,200	471,115	*Ω Adyen NV.....	686	1,107,284
Yamazen Corp.....	15,200	130,911	Aegon Ltd. (AEG US)..	75,866	493,129
Yaoko Co. Ltd.....	4,900	286,568	# Aegon Ltd. (AGN NA)..	236,073	1,541,201
Yaskawa Electric			Akzo Nobel NV.....	22,455	1,275,412
Corp.....	10,800	313,559	*Ω Alfen NV.....	3,346	49,132
Yasuda Logistics			Allfunds Group PLC....	92,370	474,994
Corp.....	4,800	54,564	# AMG Critical Materials		
# YE DIGITAL Corp.....	3,200	13,063	NV.....	8,387	121,707
Yellow Hat Ltd.....	10,000	176,385	Aperam SA.....	11,909	328,653
Yodogawa Steel			Arcadis NV.....	18,005	1,027,915
Works Ltd.....	5,700	206,398	ASM International NV..	4,632	2,687,410
Yokogawa Bridge			ASML Holding NV		
Holdings Corp.....	10,100	175,428	(ASML NA).....	1,474	1,090,411
Yokogawa Electric			ASML Holding NV		
Corp.....	14,500	318,291	(ASML US).....	16,394	12,120,167
Yokohama Rubber			ASR Nederland NV....	49,353	2,431,968
Co. Ltd.....	32,600	733,954	*Ω Basic-Fit NV.....	8,219	207,880
Yokorei Co. Ltd.....	12,100	67,539	BE Semiconductor		
Yokowo Co. Ltd.....	5,325	56,009	Industries NV.....	11,624	1,482,425
Yondenko Corp.....	8,100	79,925	# Brunel International		
Yonex Co. Ltd.....	13,900	187,011	NV.....	4,722	45,846
Yonkyu Co. Ltd.....	800	10,856	Coca-Cola Europacific		
Yorozu Corp.....	5,900	39,038	Partners PLC.....	17,777	1,396,460
# Yoshinoya Holdings			Corbion NV.....	17,357	405,233
Co. Ltd.....	12,285	232,949	Ω CTP NV.....	18,973	315,445
# Yotai Refractories Co.			Flow Traders Ltd.....	10,418	261,773
Ltd.....	3,800	41,465	ForFarmers NV.....	11,164	39,376
Yuasa Trading Co.			Fugro NV.....	30,956	494,116
Ltd.....	4,800	136,357	HAL Trust.....	1,635	202,775
Yukiguni Maitake Co.			* Havas NV.....	116,631	183,788
Ltd.....	7,000	52,656	IMCD NV.....	10,716	1,678,129
Yurtec Corp.....	10,600	119,061	ING Groep NV (INGA		
Yushin Precision			NA).....	157,316	2,614,732
Equipment Co. Ltd..	4,600	20,368	* InPost SA.....	57,936	947,806
Yushiro Chemical			JDE Peet's NV.....	10,551	184,284
Industry Co. Ltd....	2,000	27,090	*Ω Just Eat		
Yutaka Giken Co. Ltd..	1,400	18,059	Takeaway.com NV		
Zacros Corp.....	4,300	110,257	(JET LN).....	19,510	237,517
Zaoh Co. Ltd.....	800	12,217	# Kendrion NV.....	3,940	42,067
Zenitaka Corp.....	600	15,229	Koninklijke Ahold		
Zenkoku Hosho Co.			Delhaize NV (AD		
Ltd.....	10,300	365,421	NA).....	115,481	4,093,722
Zenrin Co. Ltd.....	6,800	38,632	Koninklijke BAM		
Zensho Holdings Co.			Groep NV.....	83,795	367,869
Ltd.....	11,600	639,946			

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
NETHERLANDS — (Continued)			NEW ZEALAND — (Continued)		
Koninklijke Heijmans NV.....	8,810	\$ 293,555	# Infratil Ltd.....	41,977	\$ 265,304
Koninklijke KPN NV....	978,333	3,540,119	# Investore Property Ltd.....	34,398	21,686
#* Koninklijke Philips NV (PHG US).....	53,720	1,481,595	* KMD Brands Ltd.....	154,764	35,317
* Koninklijke Philips NV (PHIA NA).....	9,309	256,577	Mainfreight Ltd.....	7,201	292,355
Koninklijke Vopak NV..	22,921	1,052,094	Manawa Energy Ltd....	11,068	35,303
# Nedap NV.....	1,486	91,605	# Mercury NZ Ltd.....	20,826	74,043
NN Group NV.....	66,887	3,069,862	Meridian Energy Ltd....	36,982	122,959
#* NX Filtration NV.....	1,334	4,096	Napier Port Holdings Ltd.....	14,915	22,712
#* Pharming Group NV...	110,090	98,608	NZME Ltd. (NZM AU)..	18,597	11,149
# PostNL NV.....	75,595	76,930	NZX Ltd.....	96,996	80,788
Prosus NV (PRX NA)..	44,794	1,711,020	#* Oceania Healthcare Ltd.....	146,390	67,684
Randstad NV.....	22,122	955,007	Port of Tauranga Ltd...	20,843	76,307
SBM Offshore NV.....	46,762	873,614	* Rakon Ltd.....	16,547	5,325
* SIF Holding NV.....	1,516	19,152	# Restaurant Brands New Zealand Ltd....	9,175	20,555
Ω Signify NV.....	31,622	682,614	* Ryman Healthcare Ltd.....	81,239	199,474
Sligro Food Group NV.....	4,988	54,845	Sanford Ltd.....	10,430	27,972
# TKH Group NV.....	9,037	332,708	Scales Corp. Ltd.....	27,860	63,753
#* TomTom NV.....	12,235	64,615	* Serko Ltd.....	6,176	13,062
Universal Music Group NV.....	68,911	1,922,081	Skellerup Holdings Ltd.....	40,677	116,732
Van Lanschot Kempen NV.....	9,112	448,321	SKY Network Television Ltd.....	48,329	76,257
Wolters Kluwer NV.....	39,187	7,118,789	Spark New Zealand Ltd.....	145,740	239,058
TOTAL NETHERLANDS....		<u>66,333,305</u>	Summerset Group Holdings Ltd.....	58,773	429,998
NEW ZEALAND — (0.4%)			# Tourism Holdings Ltd...	29,883	32,661
#* a2 Milk Co. Ltd.	49,435	179,031	TOWER Ltd.....	119,202	86,457
Air New Zealand Ltd...	474,534	168,474	Turners Automotive Group Ltd.....	13,340	41,222
Auckland International Airport Ltd.....	52,914	258,060	Vector Ltd.....	17,959	39,863
# Briscoe Group Ltd.....	7,212	18,921	* Vista Group International Ltd....	21,101	38,501
Channel Infrastructure NZ Ltd.....	78,992	84,981	Warehouse Group Ltd.....	33,331	19,388
# Chorus Ltd. (CNU NZ).....	108,198	528,784	TOTAL NEW ZEALAND. ...		<u>5,943,139</u>
Comvita Ltd.....	3,438	1,492	NORWAY — (0.8%)		
Contact Energy Ltd....	88,435	463,903	2020 Bulkers Ltd.....	3,297	36,576
EBOS Group Ltd.....	17,493	394,530	ABG Sundal Collier Holding ASA.....	87,249	53,681
Fisher & Paykel Healthcare Corp. Ltd.....	16,671	352,710	AF Gruppen ASA.....	5,957	84,294
* Fletcher Building Ltd. (FBU NZ).....	227,455	366,070	* Akastor ASA.	34,023	41,318
Fonterra Co-Operative Group Ltd.....	23,363	65,622	Aker BP ASA.....	32,308	674,347
Freightways Group Ltd.....	41,625	250,905	Aker Solutions ASA....	38,218	108,516
# Genesis Energy Ltd....	31,826	39,467	* AKVA Group ASA.....	848	4,645
* Gentrack Group Ltd...	5,468	39,228	* Archer Ltd.....	9,352	23,231
Hallenstein Glasson Holdings Ltd.....	9,781	46,920	Arendals Fossekompani ASA.	429	5,059
# Heartland Group Holdings Ltd.....	210,577	128,156	Atea ASA.....	17,327	220,969
			Austevoll Seafood ASA.....	16,602	162,169

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)			NORWAY — (Continued)		
*Ω AutoStore Holdings			Odfjell Technology		
Ltd.....	14,572	\$ 13,065	Ltd.....	4,361	\$ 17,334
B2 Impact ASA.....	73,842	70,277	* OKEA ASA.....	13,270	23,303
Bakkafrost P.....	2,038	116,179	Olav Thon		
#* BEWi ASA.....	4,828	11,775	Eiendomsselskap		
* Bluenord ASA.....	5,508	327,213	ASA.....	2,062	41,517
Bonheur ASA.....	6,236	134,486	Orkla ASA.....	11,398	105,842
Borr Drilling Ltd.....	13,185	45,752	Panoro Energy ASA...	22,447	56,464
Borregaard ASA.....	14,300	256,808	Pareto Bank ASA.....	9,248	60,455
Bouvet ASA.....	14,828	105,660	Pexip Holding ASA....	9,642	39,327
Ω BW LPG Ltd.....	28,568	360,793	* PhotoCure ASA.....	1,701	8,659
* Cadeler AS (CADLR			Protector Forsikring		
NO).....	11,820	62,710	ASA.....	15,499	452,280
* Cadeler AS (CDLR			Rana Gruber ASA.....	5,547	35,917
US), ADR.....	519	10,852	Rogaland Sparebank..	2,270	26,310
* Cloudberry Clean			# Salmar ASA.....	2,856	151,020
Energy ASA.....	56,428	60,816	* SATS ASA.....	20,392	49,439
*Ω Crayon Group Holding			*Ω Scatec ASA.....	29,600	206,988
ASA.....	2,929	27,316	Schibsted ASA (SCHA		
DNB Bank ASA.....	43,499	923,948	NO), Class A.....	1,920	57,007
#*Ω Elkem ASA.....	63,053	124,177	Schibsted ASA (SCHB		
Ω Elmera Group ASA....	19,682	53,059	NO), Class B.....	3,573	102,136
Elopak ASA.....	20,083	73,397	Sea1 offshore, Inc.....	12,551	25,205
*Ω Entra ASA.....	6,404	66,289	Selvaag Bolig ASA.....	9,716	30,478
Ω Europris ASA.....	34,170	249,284	#*Ω Shelf Drilling Ltd.....	52,257	41,116
Gjensidige Forsikring			#†† Solstad Maritime		
ASA.....	2,190	44,906	Holding AS.....	9,952	13,519
# Grieg Seafood ASA....	10,723	70,847	Sparebank 1		
Hafnia Ltd.....	15,162	79,902	Oestlandet.....	8,533	126,001
* Hexagon Composites			SpareBank 1		
ASA.....	19,122	63,392	Sor-Norge ASA.....	21,520	306,726
* Hexagon Purus ASA...	6,563	1,691	Sparebanken More....	6,733	58,257
# Hoegh Autoliners			Stolt-Nielsen Ltd.....	7,288	188,337
ASA.....	25,645	232,653	Storebrand ASA.....	76,471	900,431
Ω Kid ASA.....	7,527	103,751	Subsea 7 SA.....	34,627	571,219
Kitron ASA.....	37,227	127,532	Telenor ASA.....	26,683	326,207
* Kongsberg Automotive			TGS ASA.....	31,244	314,442
ASA.....	178,061	26,581	# TOMRA Systems		
Leroy Seafood Group			ASA.....	10,628	157,092
ASA.....	25,247	125,179	Var Energi ASA.....	36,827	113,176
* LINK Mobility Group			Veidekke ASA.....	22,947	293,081
Holding ASA.....	47,902	98,527	Wallenius Wilhelmsen		
Magnora ASA.....	5,549	12,876	ASA.....	17,429	140,289
Medistim ASA.....	2,115	29,924	Wilh Wilhelmsen		
Mowi ASA.....	15,031	301,446	Holding ASA,		
MPC Container Ships			Class A.....	3,431	124,669
ASA.....	92,967	150,710	Wilh Wilhelmsen		
Ω Multiconsult ASA.....	3,394	59,334	Holding ASA,		
#* NEL ASA.....	97,037	20,223	Class B.....	997	34,605
Norbit ASA.....	2,467	23,244	# Yara International		
* Nordic Semiconductor			ASA.....	5,643	168,915
ASA.....	2,834	28,459			
Norsk Hydro ASA.....	75,751	446,776	TOTAL NORWAY.....		<u>12,216,251</u>
#*Ω Norske Skog ASA....	21,066	44,527			
* Northern Ocean Ltd....	28,873	19,522	PORTUGAL — (0.4%)		
* NRC Group ASA.....	10,511	4,046	Altri SGPS SA.....	17,850	106,555
Odfjell Drilling Ltd.....	31,663	173,470			
Odfjell SE, Class A....	4,824	50,309			

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
PORTUGAL — (Continued)			SINGAPORE — (Continued)		
Banco Comercial			*†† Ezion Holdings Ltd.....	982,352	\$ 0
Portugues SA,			#*†† Ezra Holdings Ltd.....	190,010	0
Class R.....	2,654,076	\$1,385,406	Far East Orchard Ltd..	40,710	30,601
Corticeira Amorim			First Resources Ltd....	125,500	133,634
SGPS SA.....	7,403	64,652	Food Empire Holdings		
CTT-Correios de			Ltd.....	42,400	30,731
Portugal SA.....	18,086	110,320	Fraser & Neave Ltd....	43,400	40,443
EDP Renovaveis SA...	41,373	387,084	Frasers Property Ltd...	72,300	45,957
EDP SA (EDP PL).....	286,398	900,485	Frencken Group Ltd....	94,100	77,711
Galp Energia SGPS			* Fu Yu Corp. Ltd.....	102,100	9,532
SA.....	111,634	1,868,325	* Gallant Venture Ltd....	52,000	3,220
Ibersol SGPS SA.....	6,294	55,591	Golden		
Jeronimo Martins			Agri-Resources		
SGPS SA.....	21,470	423,193	Ltd.....	1,364,100	245,597
# Mota-Engil SGPS SA...	25,597	76,042	GuocoLand Ltd.....	48,400	51,950
Navigator Co. SA.....	43,542	159,116	Haw Par Corp. Ltd.....	23,800	202,323
NOS SGPS SA.....	55,816	196,219	Ho Bee Land Ltd.....	39,400	52,673
REN - Redes			Hong Fok Corp. Ltd....	84,400	48,956
Energeticas			Hong Leong Asia Ltd...	76,800	56,072
Nacionais SGPS			Hong Leong Finance		
SA.....	56,809	139,970	Ltd.....	79,500	144,457
Sonae SGPS SA.....	202,112	188,571	Hongkong Land		
TOTAL PORTUGAL.....		<u>6,061,529</u>	Holdings Ltd.....	128,700	560,028
SINGAPORE — (1.2%)			Hotel Grand Central		
* AEM Holdings Ltd.....	49,766	54,285	Ltd.....	29,489	15,502
Aztech Global Ltd.....	57,700	29,689	Hour Glass Ltd.....	49,200	56,834
Banyan Tree Holdings			HRnetgroup Ltd.....	22,900	11,537
Ltd.....	76,100	19,302	Hutchison Port		
Boustead Singapore			Holdings Trust.....	1,065,900	169,392
Ltd.....	83,034	61,631	*†† Hyflux Ltd.....	78,700	0
BRC Asia Ltd.....	25,400	54,848	iFAST Corp. Ltd.....	29,000	159,075
Bukit Sembawang			ISDN Holdings Ltd.....	79,180	17,773
Estates Ltd.....	43,600	114,097	Keppel Ltd.....	99,900	496,272
Capitaland India Trust.	158,786	118,956	Mandarin Oriental		
CapitaLand			International Ltd.....	25,100	45,077
Investment Ltd.....	178,600	321,529	Marco Polo Marine		
Centurion Corp. Ltd....	37,000	27,214	Ltd.....	292,000	11,804
China Aviation Oil			* Mermaid Maritime		
Singapore Corp.			PCL.....	81,000	7,719
Ltd.....	71,400	47,203	Metro Holdings Ltd.....	98,700	31,611
China Sunshine			Micro-Mechanics		
Chemical Holdings			Holdings Ltd.....	10,500	13,582
Ltd.....	101,000	33,007	#*†† Midas Holdings Ltd....	218,800	0
City Developments			Nanofilm Technologies		
Ltd.....	72,000	266,921	International Ltd.....	40,700	21,358
ComfortDelGro Corp.			Netlink NBN Trust....	327,600	207,370
Ltd.....	290,300	300,874	* Oceanus Group Ltd....	1,247,200	5,507
* COSCO Shipping			Olam Group Ltd.....	113,185	96,552
International			Oversea-Chinese		
Singapore Co. Ltd...	312,900	31,251	Banking Corp. Ltd...	146,249	1,865,373
CSE Global Ltd.....	85,432	28,237	Pan-United Corp. Ltd..	47,875	22,185
DBS Group Holdings			Propnex Ltd.....	43,800	35,424
Ltd.....	110,064	3,602,606	PSC Corp. Ltd.....	88,400	21,765
Delfi Ltd.....	70,200	38,724	Q&M Dental Group		
DFI Retail Group			Singapore Ltd.....	53,640	11,240
Holdings Ltd.....	57,000	133,728	QAF Ltd.....	44,382	27,742
			* Rex International		
			Holding Ltd.....	266,900	27,392

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)			SPAIN — (Continued)		
Riverstone Holdings			ACS Actividades de		
Ltd.....	96,800	\$ 72,515	Construccion y		
Samudera Shipping			Servicios SA.....	39,690	\$2,020,785
Line Ltd.....	41,900	25,396	Ω Aedas Homes SA.....	1,349	41,749
SATS Ltd.....	107,432	267,381	Ω Aena SME SA.....	6,959	1,498,691
SBS Transit Ltd.....	11,800	21,192	Alantra Partners SA....	3,441	31,093
* Seatrium Ltd.....	317,333	518,727	Almirall SA.....	13,934	136,844
Sheng Siong Group			Amadeus IT Group		
Ltd.....	138,000	165,281	SA.....	36,639	2,681,152
SIA Engineering Co.			Atresmedia Corp. de		
Ltd.....	20,500	35,862	Medios de		
Sinarmas Land Ltd....	175,900	37,921	Comunicacion SA...	18,717	85,547
Singapore Airlines			Audax Renovables		
Ltd.....	199,100	928,780	SA.....	27,496	43,495
Singapore Exchange			Banco Bilbao Vizcaya		
Ltd.....	108,000	971,727	Argentaria SA		
Singapore Land			(BBVA SM).....	647,395	7,370,564
Group Ltd.....	18,100	25,415	Banco de Sabadell		
Singapore Post Ltd....	348,700	142,033	SA.....	1,332,301	3,140,465
Singapore			Banco Santander SA		
Telecommunications			(SAN SM).....	707,292	3,624,520
Ltd.....	80,700	197,179	Bankinter SA.....	193,828	1,651,429
Stamford Land Corp.			CaixaBank SA.....	391,100	2,367,469
Ltd.....	162,807	43,706	Ω Cellnex Telecom SA...	24,657	825,842
StarHub Ltd.....	129,600	117,147	CIE Automotive SA....	10,511	280,169
Straits Trading Co.			Construcciones y		
Ltd.....	34,997	37,769	Auxiliar de		
*†† Swiber Holdings Ltd....	23,999	0	Ferrocarriles SA.....	5,118	189,503
Tuan Sing Holdings			Corp. ACCIONA		
Ltd.....	147,028	29,708	Energias		
UMS Integration Ltd....	138,643	106,788	Renovables SA.....	5,691	105,649
United Overseas Bank			* Distribuidora		
Ltd.....	92,970	2,555,712	Internacional de		
UOB-Kay Hian			Alimentacion SA.....	2,593,317	44,917
Holdings Ltd.....	85,260	108,415	Ebro Foods SA.....	7,287	121,355
UOL Group Ltd.....	82,151	306,378	* eDreams ODIGEO		
Valuetronics Holdings			SA.....	2,748	26,132
Ltd.....	117,650	54,079	Elecnor SA.....	9,837	170,056
Venture Corp. Ltd.....	36,800	341,519	Enagas SA.....	38,407	486,077
Vicom Ltd.....	10,800	10,423	Ence Energia y		
Wilmar International			Celulosa SA.....	24,550	88,595
Ltd.....	157,800	360,741	Endesa SA.....	29,283	648,276
Wing Tai Holdings			Ercros SA.....	25,202	92,489
Ltd.....	92,200	83,377	Faes Farma SA.....	64,528	236,711
Yangzijiang			Ferrovial SE.....	26,291	1,122,187
Shipbuilding			Fluidra SA.....	9,457	242,809
Holdings Ltd.....	602,100	<u>1,348,390</u>	#Ω Gestamp Automocion		
TOTAL SINGAPORE.....		<u>19,309,634</u>	SA.....	47,209	129,202
SOUTH AFRICA — (0.1%)			Ω Global Dominion		
Anglogold Ashanti			Access SA.....	20,282	63,439
PLC (AU US).....	28,437	<u>859,082</u>	* Grenergy Renovables		
SPAIN — (3.0%)			SA.....	1,444	53,243
Acciona SA.....	6,672	751,724	Grupo Catalana		
Acerinox SA.....	41,521	416,655	Occidente SA.....	9,921	395,035
			Grupo Empresarial		
			San Jose SA.....	5,655	33,298
			Iberdrola SA.....	148,141	2,093,511

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SPAIN — (Continued)			SWEDEN — (Continued)		
Iberpapel Gestion SA (IBG SM).....	1,840	\$ 35,345	* Annehem Fastigheter AB, Class B.....	17,398	\$ 25,869
Indra Sistemas SA.....	35,697	684,175	AQ Group AB.....	12,565	179,597
Industria de Diseno Textil SA.....	49,633	2,694,110	Arise AB.....	5,327	18,144
Linea Directa Aseguradora SA Cia de Seguros y Reaseguros.....	38,862	50,349	Arjo AB, Class B.....	60,239	215,813
Mapfre SA.....	245,861	683,085	Assa Abloy AB, Class B.....	20,072	614,932
Melia Hotels International SA.....	30,644	228,217	Atlas Copco AB (ATCOA SS), Class A.....	116,779	1,950,881
Naturgy Energy Group SA.....	9,755	239,532	Atlas Copco AB (ATCOB SS), Class B.....	68,658	1,020,711
Ω Neinor Homes SA.....	7,095	123,810	Atrium Ljungberg AB, Class B.....	5,609	99,198
#* Obrascon Huarte Lain SA.....	138,311	53,002	Ω Attendo AB.....	36,748	169,801
* Oryzon Genomics SA..	4,693	6,909	Avanza Bank Holding AB.....	22,527	675,527
Pharma Mar SA.....	846	80,928	# Axfood AB.....	13,260	284,352
Prim SA.....	748	7,532	Beijer Alma AB.....	11,022	175,219
* Promotora de Informaciones SA, Class A.....	63,603	21,586	Beijer Ref AB.....	16,276	241,517
Ω Prosegur Cash SA.....	79,580	47,122	Bergman & Beving AB.....	6,396	185,697
Realia Business SA....	45,114	46,660	* BHG Group AB.....	33,414	81,013
Redeia Corp. SA.....	48,492	815,690	Bilia AB, Class A.....	24,321	285,132
Repsol SA (REP SM)..	262,765	3,053,826	Billerud Aktiebolag....	46,999	482,547
Sacyr SA.....	112,978	369,551	BioGaia AB, Class B... Biotage AB.....	10,772	117,809
* Solaria Energia y Medio Ambiente SA.....	14,719	115,165	Bjorn Borg AB.....	3,860	49,291
*Ω Talgo SA.....	6,527	26,341	Boliden AB.....	2,651	13,522
* Tecnicas Reunidas SA.....	9,323	131,645	* Bonava AB, Class B... Boozt AB.....	30,748	923,525
# Telefonica SA (TEF SM).....	909,913	3,707,255	*Ω Bravida Holding AB.... Ω Bufab AB.....	63,006	51,522
# Telefonica SA (TEF US), Sponsored ADR.....	3,907	15,784	*Ω Boozt AB.....	6,490	76,396
Tubacex SA.....	28,080	99,298	Ω Bravida Holding AB.... Bufab AB.....	35,681	284,737
Ω Unicaja Banco SA.....	333,084	473,947	Bulten AB.....	6,041	253,843
Vidrala SA.....	6,015	615,910	Bure Equity AB.....	2,966	20,879
Viscofan SA.....	7,796	493,367	Byggmax Group AB.... * Camurus AB.....	16,196	589,226
TOTAL SPAIN.....		<u>48,230,818</u>	* Castellum AB..... Catella AB.....	20,428	91,083
SWEDEN — (3.5%)			* Catena AB.....	3,831	205,333
AAK AB.....	14,527	422,222	* Cavotec SA..... Cellavision AB.....	17,357	188,251
Ω AcadeMedia AB.....	30,532	187,963	Cibus Nordic Real Estate AB publ.....	11,852	28,914
AddLife AB, Class B... Addnode Group AB.... AddTech AB, Class B.. AFRY AB.....	28,160 22,472 20,999 19,425	383,821 238,635 612,922 309,196	* Castelum AB..... Catena AB.....	11,852 4,122	28,914 179,560
Alfa Laval AB.....	12,652	563,983	* Cavotec SA..... Cellavision AB.....	8,277	14,478
Ω Alimak Group AB.....	12,743	133,416	Cibus Nordic Real Estate AB publ.....	2,095	42,577
Alleima AB.....	54,322	450,386	#* Cint Group AB..... Clas Ohlson AB, Class B.....	7,386	119,767
Alligo AB, Class B.... Ω Ambea AB.....	4,954 36,152	63,364 303,078	Cloetta AB, Class B... Coor Service Management Holding AB.....	37,053	28,566
			Ω Coor Service Management Holding AB.....	13,885	296,362
			# Corem Property Group AB (COREB SS), Class B.....	56,897	145,134
			# Corem Property Group AB (COREB SS), Class B.....	24,001	68,487
			Corem Property Group AB (CORED SS), Class D.....	101,982	54,077
				1,093	22,713

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)			SWEDEN — (Continued)		
CTT Systems AB.	2,078	\$ 53,109	Holmen AB (HOLMB		
Dios Fastigheter AB....	16,550	114,227	SS), Class B.	8,874	\$336,241
Ω Dometic Group AB....	54,716	277,083	Hufvudstaden AB,		
*Ω Dustin Group AB.	24,241	8,381	Class A.	10,574	117,718
Eastnine AB.	16,544	73,288	* Humana AB.	8,769	28,545
Elanders AB, Class B..	5,077	38,453	Husqvarna AB		
* Electrolux AB,			(HUSQA SS),		
Class B.	16,204	146,830	Class A.	4,789	25,636
Electrolux			Husqvarna AB		
Professional AB,			(HUSQB SS),		
Class B.	43,782	302,589	Class B.	39,040	207,894
Elekta AB, Class B. ...	72,699	430,836	Indutrade AB.	22,602	622,215
* Embracer Group AB. ...	17,580	355,461	Instalco AB.	44,409	126,455
* Enea AB.	4,184	36,861	INVISIO AB.	4,923	146,600
Engcon AB.	1,975	18,493	Inwido AB.	18,346	337,189
Eolus Vind AB,			ITAB Shop Concept		
Class B.	6,430	30,870	AB.	13,428	26,066
Ependion AB.	4,568	50,453	JM AB.	18,087	268,579
Epiroc AB (EPIA SS),			* John Mattson		
Class A.	31,870	607,328	Fastighetsforetagen		
Epiroc AB (EPIB SS),			AB.	1,783	10,017
Class B.	18,860	314,856	Kabe Group AB,		
Essity AB (ESSITYA			Class B.	753	20,615
SS), Class A.	1,561	39,713	* Karnov Group AB.	16,961	136,388
Essity AB (ESSITYB			#* K-fast Holding AB.	26,069	37,598
SS), Class B.	33,173	840,132	* Klarabo Sverige AB,		
Ework Group AB.	1,237	16,962	Class B.	21,593	31,823
Fabege AB.	24,397	182,481	KNOW IT AB.	6,509	81,108
Fagerhult Group AB....	11,874	57,749	Lagercrantz Group		
* Fastighets AB Balder,			AB, Class B.	33,877	719,219
Class B.	33,385	237,557	Lifco AB, Class B.	15,390	504,667
* Fastighets AB Trianon.	3,168	6,198	Lime Technologies		
* Fastighetsbolaget			AB.	2,519	79,272
Emilshus AB,			Lindab International		
Class B.	753	3,072	AB.	17,188	306,951
FastPartner AB			Loomis AB.	17,627	561,037
(FPARA SS),			* Medcap AB.	2,322	84,125
Class A.	7,691	43,241	MEKO AB.	10,564	126,176
Fenix Outdoor			Micro Systemation AB,		
International AG.	737	45,036	Class B.	4,122	20,584
Fortnox AB.	58,550	405,296	* Midsona AB, Class B..	14,238	10,959
Getinge AB, Class B. ...	24,540	481,892	* Modern Times Group		
Granges AB.	29,810	361,580	MTG AB, Class B. ...	21,764	202,090
*Ω Green Landscaping			Momentum Group AB..	7,786	122,941
Group AB.	2,230	13,758	Ω Munters Group AB.	30,405	483,074
# H & M Hennes &			Mycronic AB.	11,325	459,143
Mauritz AB,			NCAB Group AB.	31,367	188,571
Class B.	30,405	405,080	NCC AB, Class B.	20,931	337,587
Hanza AB.	7,620	55,474	Nederman Holding		
Heba Fastighets AB,			AB.	4,601	89,471
Class B.	8,941	25,920	* Net Insight AB,		
Hemnet Group AB.	14,938	496,383	Class B.	65,449	42,036
Hexagon AB, Class B..	49,508	573,190	New Wave Group AB,		
* Hexatronic Group AB..	48,624	158,736	Class B.	22,744	216,735
Hexpol AB.	43,926	410,990	Nibe Industrier AB,		
HMS Networks AB.	3,656	169,084	Class B.	20,134	80,666
*Ω Hoist Finance AB.	17,540	147,623			

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)			SWEDEN — (Continued)		
Nilorngruppen AB, Class B.....	2,248	\$ 14,204	SSAB AB (SSABA SS), Class A.....	41,438	\$ 199,080
* Nobia AB.....	129,060	47,274	SSAB AB (SSABAH FH), Class A.....	2,180	10,516
Nordic Waterproofing Holding AB.....	7,292	114,869	SSAB AB (SSABB SS), Class B.....	150,743	711,079
Nordnet AB publ.....	17,294	411,108	SSAB AB (SSABBH FH), Class B.....	12,326	58,069
* Norion Bank AB.....	15,590	47,062	* Stendorren Fastigheter AB.....	1,726	33,863
* Norva24 Group AB....	4,598	10,278	* Stillfront Group AB.....	110,450	66,506
* Note AB.....	4,162	61,352	Storskogen Group AB, Class B.....	321,091	346,187
# NP3 Fastigheter AB....	6,024	143,216	Svedbergs Group AB..	1,159	4,431
Nyfosa AB.....	26,052	267,296	Svenska Cellulosa AB SCA (SCAA SS), Class A.....	2,088	28,498
OEM International AB, Class B.....	15,928	178,046	Svenska Cellulosa AB SCA (SCAB SS), Class B.....	43,866	604,137
#* Orron Energy AB.....	45,835	27,612	Svenska Handelsbanken AB (SHBA SS), Class A.....	51,506	569,846
Pandex AB.....	18,988	345,763	# Svenska Handelsbanken AB (SHBB SS), Class B.....	1,480	22,168
Peab AB, Class B.....	47,702	342,153	Sweco AB, Class B....	31,801	496,990
Platzer Fastigheter Holding AB, Class B.....	8,730	67,220	Swedbank AB, Class A.....	34,055	741,495
Prevas AB, Class B....	1,295	12,159	Synsam AB.....	15,502	68,993
* Pricer AB, Class B....	11,791	11,887	Systemair AB.....	21,375	163,035
Proact IT Group AB....	5,913	63,769	Tele2 AB, Class B....	92,510	1,030,090
Ratos AB, Class B....	72,643	227,708	Telefonaktiebolaget LM Ericsson (ERICA SS), Class A.....	3,755	28,341
RaySearch Laboratories AB.....	7,322	155,499	Telefonaktiebolaget LM Ericsson (ERICB SS), Class B.....	255,503	1,923,906
Rejlers AB.....	2,814	37,631	Telia Co. AB.....	419,088	1,234,682
Rottneros AB.....	22,228	19,014	* TF Bank AB.....	1,936	64,609
Rvrc Holding AB.....	11,725	52,276	Ω Thule Group AB.....	13,213	418,352
Sagax AB (SAGAB SS), Class B.....	10,218	224,881	Trelleborg AB, Class B.....	21,015	791,261
Sandvik AB.....	53,575	1,105,413	Troax Group AB.....	7,157	150,337
Scandi Standard AB... Ω Scandic Hotels Group AB.....	16,388	123,894	Truecaller AB, Class B.....	44,708	265,822
* Sdiptech AB, Class B..	52,596	365,929	VBG Group AB, Class B.....	5,432	161,790
Sectra AB, Class B....	6,125	125,403	Vitec Software Group AB, Class B.....	4,584	241,639
Securitas AB, Class B..	19,906	455,595	Volati AB.....	3,118	29,897
* Securitas AB, Class B..	48,114	612,156	Volvo AB (VOLVA SS), Class A.....	23,046	635,736
* Sedana Medical AB....	11,084	18,283			
* Sensys Gatso Group AB.....	1,664	9,488			
*Ω Sinch AB.....	196,254	415,329			
Skandinaviska Enskilda Banken AB (SEBA SS), Class A.....	89,922	1,274,577			
Skandinaviska Enskilda Banken AB (SEBC SS), Class C.....	1,001	14,601			
Skanska AB, Class B..	29,087	623,184			
SKF AB (SKFA SS), Class A.....	3,129	63,155			
SKF AB (SKFB SS), Class B.....	43,109	870,706			
SkiStar AB.....	10,262	154,995			
Softronic AB, Class B..	5,133	10,754			
Solid Forsakring AB....	2,863	21,974			

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)			SWITZERLAND — (Continued)		
Volvo AB (VOLVB SS), Class B.....	159,032	\$ 4,381,873	Clariant AG.....	59,328	\$ 667,799
* Volvo Car AB, Class B.....	130,278	294,908	Coltene Holding AG....	985	60,256
Wallenstam AB, Class B.....	38,947	168,126	COSMO Pharmaceuticals NV.....	638	46,038
Wihlborgs Fastigheter AB.....	30,534	302,538	# CPH Group AG.....	316	27,645
XANO Industri AB, Class B.....	1,406	6,898	Daetwyler Holding AG.	1,294	196,747
TOTAL SWEDEN.....		<u>54,876,655</u>	DKSH Holding AG.....	9,959	782,077
SWITZERLAND — (5.6%)			dormakaba Holding AG.....	633	454,532
ABB Ltd.....	82,855	4,511,652	DSM-Firmenich AG....	6,878	702,170
Accelleron Industries AG (ACLN SW)....	23,788	1,188,814	EFG International AG..	26,058	407,673
Adecco Group AG....	43,532	1,036,309	Emmi AG.....	550	478,883
Alcon AG.....	43,142	3,930,816	EMS-Chemie Holding AG.....	185	130,961
Allreal Holding AG....	4,218	789,703	# Feintool International Holding AG.....	2,163	34,286
ALSO Holding AG....	1,733	478,813	Flughafen Zurich AG...	5,515	1,327,701
* Aluflexpack AG.....	751	12,933	Forbo Holding AG.....	253	242,268
* ams-OSRAM AG.....	22,532	167,231	Fundamenta Real Estate AG.....	2,077	38,508
APG SGA SA.....	309	70,426	Ω Galenica AG.....	13,918	1,240,324
* Arbonia AG.....	12,959	176,227	Geberit AG.....	4,116	2,295,775
* Aryzta AG.....	243,873	482,221	Georg Fischer AG....	19,911	1,568,110
Ascom Holding AG....	7,386	27,917	Givaudan SA.....	420	1,834,461
Autoneum Holding AG.....	1,039	145,302	Glarner Kantonalbank.	403	9,815
Baloise Holding AG....	11,819	2,156,623	Gurit Holding AG, Class BR.....	778	15,819
Banque Cantonale de Geneve.....	572	165,680	Helvetia Holding AG... Hiag Immobilien Holding AG.....	10,494	1,831,153
Banque Cantonale Vaudoise.....	6,683	674,416	Huber & Suhner AG... Hypothekarbank Lenzburg AG.....	811	78,181
Belimo Holding AG....	1,263	921,660	Implenia AG.....	14	62,908
Bell Food Group AG...	588	171,707	Inficon Holding AG....	2,557	97,576
Bellevue Group AG....	2,601	38,453	Interroll Holding AG....	397	511,730
Berner Kantonalbank AG.....	1,225	331,252	Intershop Holding AG..	137	321,298
BKW AG.....	3,526	601,567	Investis Holding SA....	960	143,845
Bossard Holding AG, Class A.....	1,540	342,830	IVF Hartmann Holding AG.....	821	100,974
Bucher Industries AG.. Burckhardt Compression Holding AG.....	1,975	794,211	Julius Baer Group Ltd.....	71	11,702
Burkhalter Holding AG.....	746	563,634	Jungfraubahn Holding AG.....	38,336	2,693,653
Bystronic AG.....	1,011	109,333	Kardex Holding AG....	1,339	266,811
# Calida Holding AG....	94	2,325	Komax Holding AG....	1,588	490,983
Carlo Gavazzi Holding AG.....	117	24,490	* Kudelski SA.....	925	136,698
Cembra Money Bank AG.....	8,151	803,151	Kuehne & Nagel International AG....	5,386	7,558
* Cidor Technologies Ltd.....	650	48,302	Landis & Gyr Group AG.....	5,313	1,207,288
Cie Financiere Tradition SA.....	227	48,227	LEM Holding SA.....	6,063	414,425
			Liechtensteinische Landesbank AG....	109	103,339
			# Logitech International SA (LOGI US).....	3,467	278,753
				3,267	318,271

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)			SWITZERLAND — (Continued)		
Logitech International			Swatch Group AG		
SA (LOGN SW).....	9,289	\$ 919,529	(UHRN SW).....	8,060	\$ 294,189
Luzerner			Swiss Life Holding		
Kantonalbank AG....	5,013	375,656	AG.....	3,161	2,580,767
Ω Medacta Group SA....	714	91,214	Swiss Prime Site AG...	18,534	2,115,871
Ω Medmix AG.....	2,776	37,443	Swiss Re AG.....	38,965	5,948,681
# Meier Tobler Group			Swisscom AG.....	4,861	2,735,475
AG.....	1,442	43,893	Swissquote Group		
Metall Zug AG,			Holding SA.....	2,882	1,251,126
Class B.....	50	57,699	Temenos AG.....	10,218	868,905
Mikron Holding AG....	3,174	56,196	Thurgauer		
Mobilezone Holding			Kantonalbank.....	103	14,880
AG.....	10,259	128,465	TX Group AG.....	707	144,757
Mobimo Holding AG...	1,960	651,001	u-blox Holding AG....	1,562	116,198
Ω Montana Aerospace			# UBS Group AG (UBS		
AG.....	1,256	22,398	US).....	126,593	4,483,919
Naturenergie Holding			UBS Group AG		
AG.....	1,358	51,143	(UBSG SW).....	15,912	561,050
Novavest Real Estate			Valiant Holding AG....	4,404	522,222
AG.....	464	17,628	Varia U.S. Properties		
OC Oerlikon Corp. AG			AG.....	255	8,512
Pfaffikon.....	40,937	164,225	Ω VAT Group AG.....	2,260	868,201
Orell Fuessli AG.....	122	10,368	Vaudoise Assurances		
# Orior AG.....	1,837	79,385	Holding SA.....	263	146,036
Partners Group			Vetropack Holding AG.	3,434	95,772
Holding AG.....	2,198	3,339,090	Vontobel Holding AG...	7,638	564,398
Phoenix Mecano AG...	183	83,813	VP Bank AG, Class A..	873	77,799
Plazza AG, Class A....	201	76,518	VZ Holding AG.....	3,197	550,327
*Ω PolyPeptide Group			* V-ZUG Holding AG....	608	31,156
AG.....	3,309	92,745	Walliser		
PSP Swiss Property			Kantonalbank.....	547	68,137
AG.....	7,189	1,061,974	# Warteck Invest AG....	28	59,234
Rieter Holding AG....	774	74,930	Ypsomed Holding AG..	528	207,481
Romande Energie			Zehnder Group AG....	2,871	158,665
Holding SA.....	1,298	66,742	Zug Estates Holding		
#* Santhera			AG, Class B.....	72	165,962
Pharmaceuticals			Zuger Kantonalbank..	31	293,735
Holding AG.....	951	17,858	Zurich Insurance		
Schindler Holding AG..	1,875	527,320	Group AG.....	6,930	<u>4,199,334</u>
Schweiter			TOTAL SWITZERLAND.....		<u>89,206,367</u>
Technologies AG....	248	123,928	UNITED KINGDOM — (10.4%)		
SFS Group AG.....	4,562	573,195	3i Group PLC.....	92,138	4,426,614
SGS SA.....	16,690	1,621,241	4imprint Group PLC....	6,532	483,476
SIG Group AG.....	64,965	1,416,788	abrdn PLC.....	399,964	764,959
Sika AG.....	3,988	1,012,808	* Accesso Technology		
SKAN Group AG.....	258	22,284	Group PLC.....	4,676	28,730
Softwareone Holding			* Accsys Technologies		
AG.....	7,770	50,687	PLC.....	400	216
Sonova Holding AG....	4,313	1,504,733	Admiral Group PLC....	30,183	1,008,429
St. Galler			Advanced Medical		
Kantonalbank AG....	842	416,634	Solutions Group		
Stadler Rail AG.....	10,785	239,618	PLC.....	34,292	88,847
Straumann Holding			AG Barr PLC.....	15,668	118,151
AG.....	4,157	589,528	Ω Airtel Africa PLC.....	251,550	447,888
Sulzer AG.....	5,190	842,486	AJ Bell PLC.....	77,920	427,930
# Swatch Group AG					
(UHR SW).....	3,656	677,313			

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)			UNITED KINGDOM — (Continued)		
Ω Alfa Financial			Bytes Technology		
Software Holdings			Group PLC (BYIT		
PLC.....	31,920	\$ 87,539	LN).....	58,387	\$ 332,363
* Alliance Pharma PLC..	103,326	78,027	Capital Ltd.....	29,183	27,419
Antofagasta PLC.....	23,597	500,361	Card Factory PLC.....	89,847	104,964
* AO World PLC.....	9,260	11,290	* Carnival PLC (CCL		
Ashmore Group PLC...	80,781	169,693	LN).....	3,859	96,750
Ashtead Group PLC...	41,990	2,736,568	Carr's Group PLC.....	11,923	18,501
Ashtead Technology			Castings PLC.....	2,310	7,692
Holdings PLC.....	15,389	106,325	Central Asia Metals		
#* ASOS PLC.....	14,099	73,957	PLC.....	48,534	90,459
Associated British			Centrica PLC.....	1,487,411	2,614,133
Foods PLC.....	24,575	576,641	Chesnara PLC.....	38,283	126,383
#*Ω Aston Martin Lagonda			Clarkson PLC.....	3,948	208,759
Global Holdings			* Close Brothers Group		
PLC.....	31,099	40,309	PLC.....	42,325	166,961
Atalaya Mining			Ω CMC Markets PLC.....	18,203	50,329
Copper SA.....	20,382	86,418	Coats Group PLC.....	283,002	335,564
* Auction Technology			Coca-Cola HBC AG....	17,810	618,263
Group PLC.....	14,376	109,676	Compass Group PLC..	74,184	2,555,955
Ω Auto Trader Group			Computacenter PLC...	18,671	537,998
PLC.....	121,517	1,183,558	Ω ConvaTec Group PLC..	156,523	477,229
Aviva PLC.....	170,832	1,082,827	Costain Group PLC....	44,921	52,962
Avon Technologies			Cranswick PLC.....	10,939	681,289
PLC.....	5,053	92,857	Crest Nicholson		
B&M European Value			Holdings PLC.....	74,562	165,214
Retail SA.....	184,370	736,079	Croda International		
Ω Bakkavor Group PLC..	44,106	72,764	PLC.....	10,799	444,792
Balfour Beatty PLC....	134,293	773,130	* Currys PLC.....	290,256	335,931
Bank of Georgia			CVS Group PLC.....	12,156	147,433
Group PLC.....	11,050	648,652	* De La Rue PLC.....	40,438	57,124
Barclays PLC (BARC			DFS Furniture PLC....	65,854	108,738
LN).....	464,084	1,700,865	Diploma PLC.....	14,046	786,474
Barclays PLC (BCS			Direct Line Insurance		
US), Sponsored			Group PLC.....	314,381	1,041,565
ADR.....	175,307	2,573,507	DiscoverIE Group		
Barratt Redrow PLC...	345,117	1,933,246	PLC.....	8,978	70,707
Beazley PLC.....	183,171	1,891,298	Domino's Pizza Group		
Bebbies Traynor			PLC.....	64,091	238,418
Group PLC.....	24,378	28,025	dotdigital group PLC..	13,520	14,536
Bellway PLC.....	33,644	1,086,025	Dowlais Group PLC....	244,673	216,471
Berkeley Group			Dr. Martens PLC.....	41,731	37,034
Holdings PLC.....	17,467	835,695	Drax Group PLC.....	119,759	922,995
Bloomsbury			DS Smith PLC.....	290,510	2,083,332
Publishing PLC.....	22,292	183,891	Dunelm Group PLC....	26,789	327,312
Bodycote PLC.....	39,651	312,499	* EKF Diagnostics		
#* boohoo Group PLC....	137,849	49,258	Holdings PLC.....	13,523	4,179
Braemar PLC.....	6,415	21,325	Elementis PLC.....	108,723	210,665
Ω Bridgepoint Group			Essentra PLC.....	53,346	82,215
PLC.....	8,238	38,517	Experian PLC.....	75,309	3,709,693
Brooks Macdonald			FDM Group Holdings		
Group PLC.....	872	16,118	PLC.....	19,916	58,139
BT Group PLC.....	1,324,179	2,320,824	Firstgroup PLC.....	198,102	399,375
Bunzl PLC.....	17,110	728,316	Foresight Group		
Burberry Group PLC...	42,847	626,222	Holdings Ltd.....	12,124	59,032
Burford Capital Ltd....	41,314	581,688	Ω Forterra PLC.....	37,307	73,945
			Foxtons Group PLC....	72,752	60,667
			* Frasers Group PLC....	34,478	270,706

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)			UNITED KINGDOM — (Continued)		
Fresnillo PLC.....	31,468	\$ 269,346	Ω Ibstock PLC.....	66,148	\$ 138,001
* Frontier Developments PLC.....	3,603	9,832	# IDOX PLC.....	36,520	28,518
*Ω Funding Circle Holdings PLC.....	52,528	82,080	IG Group Holdings PLC.....	82,469	1,040,404
Future PLC.....	25,069	283,626	IMI PLC.....	58,131	1,438,302
Galliford Try Holdings PLC.....	17,681	81,894	Impax Asset Management Group PLC.....	16,741	45,719
Games Workshop Group PLC.....	8,242	1,481,489	Inchcape PLC.....	102,618	854,313
Gamma Communications PLC.....	10,673	176,617	* Indivior PLC.....	18,867	222,623
Genuit Group PLC.....	50,156	242,776	Informa PLC.....	99,345	1,060,054
Genus PLC.....	9,460	226,510	IntegraFin Holdings PLC.....	52,849	236,945
Gooch & Housego PLC.....	5,339	29,238	InterContinental Hotels Group PLC (IHG LN).....	4,909	654,569
Grafton Group PLC, CDI.....	46,628	533,617	# InterContinental Hotels Group PLC (IHG US), ADR.....	6,252	842,245
Grainger PLC.....	174,152	457,911	Intermediate Capital Group PLC.....	34,523	1,005,964
Greencore Group PLC.....	106,578	255,345	International Distribution Services PLC.....	179,300	809,326
Greggs PLC.....	28,162	751,182	International Personal Finance PLC.....	63,898	101,654
* Gulf Marine Services PLC.....	47,365	10,069	International Workplace Group PLC.....	173,461	368,463
*Ω Gym Group PLC.....	42,913	72,845	Intertek Group PLC....	26,171	1,650,567
H&T Group PLC.....	5,751	24,544	Investec PLC.....	129,321	830,843
Haleon PLC (HLN LN).....	349,733	1,630,179	iomart Group PLC.....	19,352	17,093
Halfords Group PLC...	61,392	107,708	* IP Group PLC.....	270,619	176,164
Halma PLC.....	14,515	543,750	#* IQE PLC.....	161,132	29,551
Hargreaves Lansdown PLC.....	65,943	898,664	ITV PLC.....	562,000	515,440
Harworth Group PLC...	29,008	62,775	J Sainsbury PLC.....	338,960	1,064,587
Hays PLC.....	286,981	271,026	* James Fisher & Sons PLC.....	11,386	43,270
Headlam Group PLC...	17,304	27,792	James Halstead PLC..	43,065	91,652
Helical PLC.....	31,761	70,653	JD Sports Fashion PLC.....	435,170	477,555
* Helios Towers PLC....	137,022	160,116	* John Wood Group PLC.....	158,316	141,490
Henry Boot PLC.....	23,100	58,618	Johnson Matthey PLC.....	30,403	537,483
Hill & Smith PLC.....	11,986	293,745	Johnson Service Group PLC.....	108,229	182,092
Hilton Food Group PLC.....	16,339	178,832	Jupiter Fund Management PLC...	134,713	133,469
Hiscox Ltd.....	61,121	824,445	Just Group PLC.....	269,908	552,904
* Hochschild Mining PLC.....	78,755	171,170	Kainos Group PLC.....	14,997	152,677
Hollywood Bowl Group PLC.....	44,958	156,200	Keller Group PLC.....	20,496	346,553
*Ω Hostelworld Group PLC.....	14,765	23,772	Kier Group PLC.....	108,444	200,752
Howden Joinery Group PLC.....	156,022	1,576,997	Kingfisher PLC.....	403,320	1,225,296
HSBC Holdings PLC (HSBA LN).....	120,743	1,261,054	Kitwave Group PLC....	12,461	44,234
# HSBC Holdings PLC (HSBC US), Sponsored ADR.....	149,245	7,824,919	Knights Group Holdings PLC.....	7,775	11,050
Hunting PLC.....	37,563	161,161			

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)			UNITED KINGDOM — (Continued)		
Lancashire Holdings			# National Grid PLC		
Ltd.....	50,175	\$ 403,685	(NGG US),		
Learning Technologies			Sponsored ADR.....	18,410	\$1,130,405
Group PLC.....	24,752	28,023	NatWest Group PLC		
Legal & General			(NWG LN).....	534,122	2,847,752
Group PLC.....	478,679	1,429,400	NatWest Group PLC		
* Liberty Global PLC,			(NWG US),		
Class C.....	2	23	Sponsored ADR.....	83,259	897,532
Liontrust Asset			NCC Group PLC.....	57,605	102,487
Management PLC...	12,952	71,729	Next 15 Group PLC...	19,039	79,809
Lloyds Banking Group			Next PLC.....	10,162	1,249,007
PLC (LLOY LN)....	4,318,208	3,320,115	* Nexxen International		
Lloyds Banking Group			Ltd. (NEXN LN)....	1,896	9,113
PLC (LYG US),			* Nexxen International		
ADR.....	205,737	627,498	Ltd. (NEXN US),		
London Investment			ADR.....	1,480	14,178
Group PLC.....	4,016	18,155	Ninety One PLC.....	76,396	141,249
London Stock			Norcross PLC.....	20,097	57,787
Exchange Group			* Ocado Group PLC.....	54,381	201,413
PLC.....	8,619	1,282,617	Ω On the Beach Group		
LSL Property Services			PLC.....	23,948	76,253
PLC.....	22,137	80,453	OSB Group PLC.....	96,574	502,481
Ω Luceco PLC.....	10,473	20,409	Oxford Instruments		
M&C Saatchi PLC....	127	287	PLC.....	8,305	214,968
M&G PLC.....	394,366	1,015,941	* Oxford Nanopore		
Macfarlane Group			Technologies PLC...	18,419	33,217
PLC.....	21,157	28,490	Pagegroup PLC.....	84,717	342,452
Man Group PLC.....	316,243	835,762	Pan African		
Marks & Spencer			Resources PLC.....	362,737	179,633
Group PLC.....	559,826	2,319,136	Paragon Banking		
Marshalls PLC.....	52,364	169,150	Group PLC.....	68,444	682,316
* McBride PLC.....	39,844	67,603	PayPoint PLC.....	5,490	48,467
Me Group			# Pearson PLC (PSO		
International PLC....	60,797	161,027	US), Sponsored		
Mears Group PLC....	24,505	107,947	ADR.....	11,612	193,572
#* Metro Bank Holdings			Pearson PLC (PSON		
PLC.....	28,971	36,564	LN).....	57,850	959,776
Midwich Group PLC...	9,638	31,762	Pennon Group PLC....	36,286	259,365
MJ Gleeson PLC.....	11,133	67,056	Persimmon PLC.....	71,552	1,117,313
* Mobico Group PLC....	119,039	107,924	Pets at Home Group		
Mondi PLC.....	58,658	913,060	PLC.....	91,835	257,314
MONY Group PLC....	120,942	289,622	Pharos Energy PLC....	70,803	21,148
* Moonpig Group PLC...	44,938	126,397	Phoenix Group		
Morgan Advanced			Holdings PLC.....	80,490	518,758
Materials PLC.....	74,848	252,417	* Phoenix Spree		
Morgan Sindall Group			Deutschland Ltd....	6,073	12,102
PLC.....	12,214	555,160	Pinewood		
Mortgage Advice			Technologies Group		
Bureau Holdings			PLC.....	14,060	59,498
Ltd.....	2,909	25,725	Plus500 Ltd.....	23,923	838,638
Mountview Estates			Polar Capital Holdings		
PLC.....	2	222	PLC.....	16,061	99,585
MP Evans Group			Porvair PLC.....	6,060	51,380
PLC.....	3,374	43,162	PPHE Hotel Group		
* N Brown Group PLC...	49,125	24,007	Ltd.....	2,964	47,833
National Grid PLC			Premier Foods PLC....	243,135	565,793
(NG LN).....	11,797	143,113			

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)			UNITED KINGDOM — (Continued)		
Prudential PLC (PRU LN).....	25,140	\$ 209,213	Smiths Group PLC.....	29,601	\$ 753,943
Prudential PLC (PUK US), ADR.....	46,291	769,819	Smiths News PLC.....	21,046	15,849
* PureTech Health PLC (PRTC LN).....	33,238	61,380	Softcat PLC.....	32,923	652,735
PZ Cussons PLC.....	43,309	41,858	* SolGold PLC.....	365,060	32,486
Ω Quilter PLC.....	297,906	596,440	Spectris PLC.....	10,079	376,767
Rathbones Group PLC.....	8,424	181,248	Speedy Hire PLC.....	139,589	47,408
*†† Raven Property Group Ltd.....	60,364	0	* Spirax Group PLC.....	3,305	328,593
Reach PLC.....	151,723	165,502	* Spirent Communications PLC.....	86,201	196,789
Record PLC.....	26,576	18,369	SSE PLC.....	81,468	1,641,215
RELX PLC (RELX US), Sponsored ADR.....	68,073	3,396,144	SSP Group PLC.....	175,827	396,122
RELX PLC (REN NA)..	22,194	1,101,994	St. James's Place PLC.....	68,933	895,139
Renew Holdings PLC..	13,913	126,037	Standard Chartered PLC.....	221,197	2,974,992
Renewi PLC.....	18,912	187,601	SThree PLC.....	36,953	116,039
Renishaw PLC.....	675	30,028	* Strix Group PLC.....	42,390	25,277
Renold PLC.....	42,813	27,689	*†† Studio Retail Group PLC.....	18,658	0
Rentokil Initial PLC....	101,792	498,531	STV Group PLC.....	5,073	12,585
RHI Magnesita NV.....	3,584	154,912	* Synthomer PLC.....	35,129	67,582
Ricardo PLC.....	6,544	20,379	Tate & Lyle PLC.....	64,480	525,588
Rightmove PLC.....	187,101	1,539,643	Tatton Asset Management PLC...	6,940	56,755
Rio Tinto PLC (RIO LN).....	30,742	1,851,341	Taylor Wimpey PLC....	791,755	1,172,587
Rio Tinto PLC (RIO US), Sponsored ADR.....	52,625	3,179,076	TBC Bank Group PLC.....	10,223	423,124
Robert Walters PLC...	14,298	51,358	Team Internet Group PLC.....	20,844	27,807
* Rockhopper Exploration PLC.....	117,661	48,469	Telecom Plus PLC.....	16,298	337,484
Rotork PLC.....	125,868	542,866	* THG PLC.....	168,226	84,848
RS Group PLC.....	57,181	460,069	Ω TI Fluid Systems PLC.	137,200	331,286
RWS Holdings PLC....	51,408	87,014	Topps Tiles PLC.....	31,329	14,573
S&U PLC.....	1,297	26,594	TP ICAP Group PLC...	206,004	696,694
* S4 Capital PLC.....	33,714	15,597	*Ω Trainline PLC.....	14,901	65,443
Ω Sabre Insurance Group PLC.....	29,207	47,795	Travis Perkins PLC....	59,847	526,592
* Saga PLC.....	26,877	41,128	Treatt PLC.....	2,894	15,025
Sage Group PLC.....	50,906	846,031	Trifast PLC.....	11,101	10,456
*†† Savannah Energy PLC.....	40,848	5,571	TT Electronics PLC....	65,063	73,423
Savills PLC.....	32,429	428,202	Ultimate Products PLC.....	9,149	11,467
Schroders PLC.....	95,897	418,782	Unilever PLC (UL US), Sponsored ADR.....	109,688	6,293,897
Secure Trust Bank PLC.....	2,756	15,068	United Utilities Group PLC.....	74,450	940,685
Senior PLC.....	65,958	134,352	Vanquis Banking Group PLC.....	62,452	40,476
Severfield PLC.....	80,969	49,077	Vertu Motors PLC.....	95,932	63,440
Severn Trent PLC....	29,391	917,919	Vesuvius PLC.....	49,968	254,123
* SIG PLC.....	196,538	35,627	Victrex PLC.....	7,788	95,499
Smith & Nephew PLC (SN LN).....	30,741	389,830	* Videndum PLC.....	10,334	12,773
Smith & Nephew PLC (SNN US), Sponsored ADR....	9,939	252,252	* Vistry Group PLC.....	99,010	728,874
			Vodafone Group PLC (VOD LN).....	1,804,660	1,537,471
			# Volex PLC.....	16,976	60,970
			Volution Group PLC....	29,044	190,782

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)			GERMANY — (Continued)		
Vp PLC.....	2,866	\$ 21,213	Volkswagen AG, 9.258%.....	22,832	\$ 2,328,085
*Ω Watches of Switzerland Group PLC.....	39,447	279,088	TOTAL GERMANY.....		<u>7,739,765</u>
* Watkin Jones PLC.....	35,437	14,208	RIGHTS/WARRANTS — (0.0%)		
Weir Group PLC.....	24,209	722,173	AUSTRALIA — (0.0%)		
WH Smith PLC.....	30,427	492,353	* Arafura Rare Earths Ltd. Warrants 06/20/2025.....	10,916	75
Whitbread PLC.....	25,950	900,117	* Galan Lithium Ltd. Warrants 07/24/2025.....	1,931	0
Wickes Group PLC....	58,784	134,449	* Panoramic Resources Ltd.....	59,762	0
Wilmington PLC.....	1,608	7,718	* Silver Mines Ltd. Rights 06/17/26.....	4,718	0
* Wise PLC, Class A....	15,944	219,669	*†† Wiluna Mining Corp. Ltd. Warrants 04/15/2025.....	10,550	<u>249</u>
WPP PLC (WPP LN)...	40,386	383,915	TOTAL AUSTRALIA.....		<u>324</u>
# WPP PLC (WPP US), Sponsored ADR.....	11,629	552,145	BELGIUM — (0.0%)		
* Xaar PLC.....	15,586	15,578	* Gimv NV Rights 02/06/2025.....	5,900	<u>5,386</u>
* XP Power Ltd.....	668	10,253	CANADA — (0.0%)		
XPS Pensions Group PLC.....	19,307	83,120	* Constellation Software, Inc. Warrants 03/31/2040.....	952	<u>0</u>
Zigup PLC.....	77,600	293,686	HONG KONG — (0.0%)		
Zotefoams PLC.....	3,726	<u>14,070</u>	* APAC Resources Ltd. Warrants 12/15/2027.....	5,318	<u>59</u>
TOTAL UNITED KINGDOM.....		<u>166,140,672</u>	ITALY — (0.0%)		
UNITED STATES — (0.0%)			*# Webuild SpA Warrants 08/02/2030.....	1,055	<u>0</u>
* ADTRAN Holdings, Inc.....	12,232	130,073	SPAIN — (0.0%)		
Smurfit WestRock PLC.....	11,608	<u>616,268</u>	* ACS Actividades de Construccion y Servicios SA Rights 02/07/2025.....	39,690	<u>19,599</u>
TOTAL UNITED STATES...		<u>746,341</u>	TOTAL RIGHTS/WARRANTS....		<u>25,368</u>
TOTAL COMMON STOCKS.....		<u>1,533,571,094</u>	TOTAL INVESTMENT SECURITIES (Cost \$1,174,993,588)....		<u>1,541,336,227</u>
PREFERRED STOCKS — (0.5%)					
GERMANY — (0.5%)					
Bayerische Motoren Werke AG, 8.168%..	5,996	455,594			
#Ω Dr. Ing hc F Porsche AG, 3.772%.....	10,175	647,834			
Draegerwerk AG & Co. KGaA, 3.203%..	2,387	140,556			
Einhell Germany AG, 1.549%.....	1,347	88,553			
FUCHS SE, 2.538%...	18,421	837,290			
Henkel AG & Co. KGaA, 2.202%.....	17,211	1,503,959			
Jungheinrich AG, 3.012%.....	13,726	354,751			
Porsche Automobil Holding SE, 6.716%.....	25,637	1,013,195			
Sixt SE, 6.667%.....	4,703	288,543			
STO SE & Co. KGaA, 4.456%.....	686	81,405			

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
SECURITIES LENDING COLLATERAL — (3.0%)		
@§ The DFA Short Term Investment Fund....	4,176,323	\$ 48,311,706
TOTAL INVESTMENTS — (100.0%) (Cost \$1,223,301,617)^^.		<u>\$1,589,647,933</u>

As of January 31, 2025, the value of Rule 144A securities amounted to \$34,812,032 or 2.2% of net assets.

Summary of the Portfolio's investments as of January 31, 2025, 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>
Assets				
Common Stocks				
Australia.....	\$ 86,201	\$ 97,649,848	\$ 9,560	\$ 97,745,609
Austria.....	—	9,987,823	—	9,987,823
Belgium.....	415,352	15,397,096	—	15,812,448
Canada.....	175,714,755	28,580	2,799	175,746,134
China.....	326,714	34,254	—	360,968
Denmark.....	—	26,664,241	—	26,664,241
Finland.....	456,881	27,815,510	—	28,272,391
France.....	972,805	112,958,813	—	113,931,618
Germany.....	5,886,537	114,066,388	—	119,952,925
Hong Kong.....	—	24,404,226	2,314	24,406,540
Ireland.....	—	8,428,895	—	8,428,895
Israel.....	652,755	17,707,467	—	18,360,222
Italy.....	289,360	53,823,593	—	54,112,953
Japan.....	805,824	369,058,710	—	369,864,534
Netherlands.....	14,278,679	52,054,626	—	66,333,305
New Zealand.....	—	5,943,139	—	5,943,139
Norway.....	56,604	12,146,128	13,519	12,216,251
Portugal.....	—	6,061,529	—	6,061,529
Singapore.....	—	19,309,634	—	19,309,634
South Africa.....	859,082	—	—	859,082
Spain.....	15,784	48,215,034	—	48,230,818
Sweden.....	—	54,876,655	—	54,876,655
Switzerland.....	8,169,696	81,036,671	—	89,206,367
United Kingdom.....	28,547,189	137,587,912	5,571	166,140,672
United States.....	616,268	130,073	—	746,341
Preferred Stocks				
Germany.....	—	7,739,765	—	7,739,765
Rights/Warrants				
Australia.....	—	75	249	324
Belgium.....	—	5,386	—	5,386
Hong Kong.....	—	59	—	59
Spain.....	—	19,599	—	19,599
Securities Lending Collateral.....	—	48,311,706	—	48,311,706
Total Investments in Securities.....	<u>\$238,150,486</u>	<u>\$1,351,463,435</u>	<u>\$34,012<></u>	<u>\$1,589,647,933</u>

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

GLOBAL SOCIAL CORE EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2025

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
DOMESTIC EQUITIES — (65.0%)		
U.S. Social Core Equity 2 Portfolio.....	1,397,035	<u>\$41,422,076</u>
INTERNATIONAL EQUITIES — (35.0%)		
International Social Core Equity Portfolio.....	1,038,092	15,519,473
Emerging Markets Social Core Equity Portfolio.....	465,510	<u>6,810,419</u>
TOTAL INTERNATIONAL EQUITIES.....		<u>22,329,892</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$46,920,127).....		<u>\$63,751,968</u>
TEMPORARY CASH INVESTMENTS — (0.0%)		
†State Street Institutional U.S. Government Money Market Fund, 4.330%		
(Cost \$30,225).....	30,225	<u>30,225</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$46,950,352)^.....		<u><u>\$63,782,193</u></u>

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Assets				
Affiliated Investment Companies.....	\$63,751,968	—	—	\$63,751,968
Temporary Cash Investments.....	30,225	—	—	30,225
Total Investments in Securities.....	<u>\$63,782,193</u>	—	—	<u>\$63,782,193</u>

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (98.4%)			BRAZIL — (Continued)		
BRAZIL — (2.4%)			Cia de Saneamento		
Allied Tecnologia SA..	36,037	\$ 42,980	de Minas Gerais		
Allos SA.....	69,200	224,981	Copasa MG.....	81,421	\$ 311,805
Alupar Investimento			Cia De Sanena Do		
SA.....	59,854	290,767	Parana (SAPR11		
* Ambipar			BZ).....	111,509	489,422
Participacoes e			Cia De Sanena Do		
Empreendimentos			Parana (SAPR3		
SA.....	2,700	60,773	BZ).....	56,200	49,526
Anima Holding SA....	123,723	43,612	Cia Energetica de		
Armac Locacao			Minas Gerais		
Logistica E			(CMIG3 BZ).....	83,391	214,754
Servicos SA.....	12,200	10,271	Cia Paranaense de		
Atacadao SA.....	187,050	198,123	Energia - Copel.....	136,245	202,128
Auren Energia SA....	73,712	102,293	Cia Siderurgica		
* Automob			Nacional SA		
Participacoes SA...	119,741	6,352	(CSNA3 BZ).....	198,667	309,012
B3 SA - Brasil Bolsa			# Cia Siderurgica		
Balcao.....	448,822	859,390	Nacional SA (SID		
Banco Bradesco SA			US), Sponsored		
(BBDC3 BZ).....	149,904	282,671	ADR.....	172,293	272,223
Banco BTG Pactual			* Cogna Educacao SA..	871,755	210,329
SA.....	71,030	395,864	Cosan SA.....	189,702	251,246
Banco do Brasil SA...	355,228	1,682,517	CPFL Energia SA....	32,700	192,371
Banco Santander			Cruzeiro do Sul		
Brasil SA.....	132,011	586,409	Educacional SA....	101,200	59,570
BB Seguridade			CSU Digital SA.....	10,300	28,200
Participacoes SA...	111,644	736,263	Cury Construtora e		
Bemobi Mobile Tech			Incorporadora SA...	53,211	196,853
SA.....	29,600	68,580	* CVC Brasil		
Boa Safra Sementes			Operadora e		
SA.....	31,876	58,744	Agencia de		
BRF SA.....	174,227	652,600	Viagens SA.....	62,700	21,136
Brisanet Servicos de			Cyrela Brazil Realty		
Telecomunicacoes			SA		
SA.....	71,878	33,454	Empreendimentos		
C&A Modas SA.....	53,100	88,954	e Participacoes....	147,478	515,563
Caixa Seguridade			Ω Desktop SA.....	40,300	69,097
Participacoes SA...	23,498	59,026	Dexco SA.....	206,851	208,831
Camil Alimentos SA...	72,423	58,989	Dimed SA		
CCR SA.....	234,983	451,546	Distribuidora da		
Centrais Eletricas			Medicamentos.....	48,085	68,293
Brasileiras SA.....	110,849	684,549	Direcional		
* Cia Brasileira de			Engenharia SA.....	17,530	86,329
Aluminio.....	67,833	63,143	EcoRodovias		
* Cia Brasileira de			Infraestrutura e		
Distribuicao.....	151,677	70,076	Logistica SA.....	66,805	59,443
Cia de Saneamento			Eletromidia SA.....	9,632	48,605
Basico do Estado			* Embraer SA (EMBR3		
de Sao Paulo			BZ).....	293,644	2,999,726
SABESP (SBSP3					
BZ).....	48,336	782,186			

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)			BRAZIL — (Continued)		
* Embraer SA (ERJ US), Sponsored ADR.....	16,322	\$ 668,712	LOG Commercial Properties e Participacoes SA...	15,776	\$ 51,020
Empreendimentos Pague Menos SA...	197,159	106,271	* Log-in Logistica Intermodal SA.....	8,233	29,500
Energisa SA.....	74,717	507,059	* Lojas Quero-Quero SA.....	100,251	39,798
* Eneva SA.....	193,075	389,847	Lojas Renner SA.....	325,168	759,498
Engie Brasil Energia SA.....	35,211	221,724	Ω LWSA SA.....	143,677	82,606
Equatorial Energia SA.....	189,638	978,360	* M Dias Branco SA....	22,498	88,852
Even Construtora e Incorporadora SA...	50,000	52,532	* Magazine Luiza SA... Mahle Metal Leve SA.....	24,559	31,350
Ez Tec Empreendimentos e Participacoes SA.....	58,500	127,129	Marcopolo SA.....	64,423	70,331
Fleury SA.....	106,858	216,493	SA.....	123,240	335,090
Fras-Le SA.....	16,744	62,030	Ω Meliuz SA.....	1,937	1,064
Gerdau SA, Sponsored ADR....	150,937	439,227	Melnick Even Desenvolvimento Imobiliario SA.....	48,100	31,770
Ω GPS Participacoes e Empreendimentos SA.....	79,160	203,046	Mills Locacao Servicos e Logistica SA.....	53,540	84,011
Grendene SA.....	93,836	91,844	* Minerva SA.....	17,861	14,792
* Grupo Casas Bahia SA.....	18,630	11,253	Moura Dubeux Engenharia SA.....	41,392	89,526
Grupo Mateus SA....	162,841	186,134	Movida Participacoes SA.....	100,874	68,181
Grupo SBF SA.....	32,465	64,107	* MPM Corporeos SA...	18,717	2,338
Guararapes Confecoos SA.....	48,436	53,955	* MRV Engenharia e Participacoes SA...	187,880	181,320
* Hidrovias do Brasil SA.....	218,184	98,936	Multiplan Empreendimentos Imobiliarios SA.....	54,900	210,429
Intelbras SA Industria de Telecomunicacao Eletronica Brasileira.....	26,100	64,044	Natura & Co. Holding SA.....	306,808	662,540
lochpe Maxion SA....	67,079	156,103	Neoenergia SA.....	58,349	187,206
Irani Papel e Embalagem SA.....	54,700	68,328	Neogrid Participacoes SA...	3,204	11,146
* IRB-Brasil Resseguros SA.....	35,917	325,121	* Oceanpact Servicos Maritimos SA.....	38,300	36,045
Jalles Machado SA...	73,662	58,107	Odontoprev SA.....	107,745	208,335
JBS SA.....	159,449	966,945	* Oncoclinicas do Brasil Servicos Medicos SA.....	50,664	18,466
JHSF Participacoes SA.....	181,166	122,760	* Orizon Valorizacao de Residuos SA....	5,500	39,000
JSL SA.....	48,156	46,227	Pet Center Comercio e Participacoes SA.....	40,398	32,420
Kepler Weber SA....	65,832	116,140	Plano & Plano Desenvolvimento Imobiliario SA.....	23,638	39,963
Klabin SA.....	326,110	1,252,198	Porto Seguro SA.....	85,482	584,941
Lavvi Empreendimentos Imobiliarios SA....	44,000	65,352	Positivo Tecnologia SA.....	41,500	40,548
Localiza Rent a Car SA.....	94,262	497,920			

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)			BRAZIL — (Continued)		
* Qualicorp Consultoria e Corretora de Seguros SA.....	76,900	\$ 25,528	Valid Solucoes e Servicos de Seguranca em Meios de Pagamento e Identificacao SA....	44,392	\$ 181,091
Raia Drogasil SA.....	277,981	1,003,177	Vamos Locacao de Caminhos Maquinas e Equipamentos SA..	103,999	86,131
Romi SA.....	34,992	56,403	Vibra Energia SA.....	402,363	1,160,811
Rumo SA.....	68,457	215,539	Vivara Participacoes SA.....	25,400	93,141
Santos Brasil Participacoes SA... Sao Carlos Empreendimentos e Participacoes SA.....	160,288	361,495	Vulcabras SA.....	19,619	57,104
Sao Martinho SA.....	8,500	27,431	WEG SA.....	125,908	1,185,817
# Sendas Distribuidora SA (ASAI US), ADR.....	86,198	334,671	Wilson Sons SA.....	88,236	256,220
Sendas Distribuidora SA (ASAI3 BZ).....	4,475	25,731	Wiz Co.....	47,964	48,998
*Ω Ser Educacional SA...	282,436	325,736	XP, Inc., BDR.....	1,810	24,716
* Serena Energia SA...	46,200	42,057	YDUQS Participacoes SA...	129,161	226,538
* Simpar SA.....	63,199	70,509	* Zamp SA.....	121,469	60,485
Smartfit Escola de Ginastica e Danca SA.....	165,200	102,048	TOTAL BRAZIL.....		39,304,399
Suzano SA (SUZB3 BZ).....	82,335	274,448	CHILE — (0.5%)		
SYN prop e tech SA..	176,604	1,884,787	Aguas Andinas SA, Class A.....	826,355	263,976
Tegma Gestao Logistica SA.....	18,318	15,422	Banco de Chile (BCH US), ADR.....	27,407	678,056
Telefonica Brasil SA (VIV US), ADR.....	15,888	82,049	Banco de Chile (CHILE CI).....	282,034	34,915
Telefonica Brasil SA (VIVT3 BZ).....	10,963	96,803	Banco de Credito e Inversiones SA.....	13,112	400,611
TIM SA.....	30,669	272,209	Banco Santander Chile (BSAC US), ADR.....	4,755	97,050
TOTVS SA.....	222,382	594,003	Banco Santander Chile (BSAN CI)....	2,930,221	151,166
Transmissora Alianca de Energia Eletrica SA.....	200,863	568,488	Besalco SA.....	205,938	130,286
Tres Tentos Agroindustrial SA...	66,606	181,216	* Camanchaca SA.....	88,516	3,203
Trisul SA.....	36,300	32,983	CAP SA.....	34,111	189,125
Tupy SA.....	40,100	146,703	Cencosud SA.....	263,024	670,137
Ultrapar Participacoes SA (UGPA3 BZ).....	200,863	568,488	Cencosud Shopping SA.....	103,877	173,732
Unifique Telecomunicacoes SA.....	72,400	42,741	Cia Sud Americana de Vapores SA.....	2,897,776	161,541
Unipar Carbocloro SA.....	12,975	107,680	Colbun SA.....	1,349,999	181,686
Usinas Siderurgicas de Minas Gerais SA Usiminas.....	45,290	42,159	Embotelladora Andina SA, ADR, Class B.....	17,401	339,320
			Empresa Nacional de Telecomunicaciones SA.....	92,476	291,997
			Empresas CMPC SA..	347,716	593,273
			Empresas Copec SA..	51,559	344,500
			Enel Americas SA (ENELAM CI).....	2,126,466	191,313

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHILE — (Continued)			CHINA — (Continued)		
Enel Chile SA (ENELCHIL CI).....	6,414,348	\$ 380,929	* ADAMA Ltd., Class A.....	24,500	\$ 19,132
* Engie Energia Chile SA.....	64,658	64,576	Advanced Micro-Fabrication Equipment, Inc.		
Falabella SA.....	96,056	363,780	China, Class A.....	1,263	31,495
Forus SA.....	32,824	60,238	Advanced Technology & Materials Co. Ltd., Class A.....	15,400	24,503
Grupo Security SA....	709,312	194,979	* AECC Aero Science & Technology Co. Ltd., Class A.....	10,500	25,813
Inversiones Aguas Metropolitanas SA..	216,090	168,072	AECC Aero-Engine Control Co. Ltd., Class A.....	22,400	60,720
Latam Airlines Group SA.....	12,948,571	195,982	* Aerospace Hi-Tech Holdings Group Ltd., Class A.....	26,500	37,417
Latam Airlines Group SA, ADR.....	505	15,372	Aerospace Intelligent Manufacturing Technology Co. Ltd., Class A.....	23,100	53,958
* Masisa SA.....	791,131	11,921	#* Agile Group Holdings Ltd.....	986,749	79,265
Molibdenos y Metales SA.....	3,068	11,890	#* Agora, Inc., ADR.....	29,510	164,961
Multiexport Foods SA.....	291,740	69,259	Agricultural Bank of China Ltd., Class H.....	4,007,000	2,206,908
Parque Arauco SA....	172,785	296,655	Aier Eye Hospital Group Co. Ltd., Class A.....	95,925	163,612
PAZ Corp. SA.....	82,712	42,912	#* Air China Ltd., Class H.....	584,000	358,580
Plaza SA.....	63,241	113,277	Class A.....	46,700	54,969
* Ripley Corp. SA.....	445,297	129,626	Ajisen China Holdings Ltd.....	284,000	30,696
Salfacorp SA.....	311,425	188,665	Ω AK Medical Holdings Ltd.....	132,000	76,489
Sigdo Koppers SA....	163,912	183,820	#*Ω Akeso, Inc.....	113,000	884,351
SMU SA.....	1,440,054	261,172	Alibaba Group Holding Ltd. (9988 HK).....	1,967,702	24,136,758
Sociedad Matriz SAAM SA.....	2,690,477	293,912	#* Alibaba Pictures Group Ltd.....	6,170,000	421,802
# Sociedad Quimica y Minera de Chile SA, Sponsored ADR.....	12,342	488,003	#Ω A-Living Smart City Services Co. Ltd....	423,000	147,459
* Socovesa SA.....	166,772	14,961	Allmed Medical Products Co. Ltd., Class A.....	22,700	29,996
SONDA SA.....	271,865	104,835	* Amlogic Shanghai Co. Ltd., Class A... Amoy Diagnostics Co. Ltd., Class A...	3,199	37,213
TOTAL CHILE.....		<u>8,550,723</u>	* ANE Cayman, Inc....	208,500	192,688
CHINA — (25.7%)					
360 Security Technology, Inc., Class A.....	28,700	43,770			
361 Degrees International Ltd....	454,000	243,839			
37 Interactive Entertainment Network Technology Group Co. Ltd., Class A...	34,800	71,700			
* 515J Holding Group Co. Ltd., Class A...	119,400	50,262			
AAC Technologies Holdings, Inc.....	342,500	1,784,571			
ABA Chemicals Corp., Class A.....	27,800	23,632			
Accelink Technologies Co. Ltd., Class A.....	6,000	40,060			

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Ω Angelalign Technology, Inc.....	5,200	\$ 36,621	Anji Microelectronics Technology Shanghai Co. Ltd., Class A.....	2,879	\$ 58,213
Anhui Anfu Battery Technology Co. Ltd., Class A.....	6,400	23,738	Anjoy Foods Group Co. Ltd., Class A...	6,300	65,689
Anhui Anke Biotechnology Group Co. Ltd., Class A.....	30,536	34,538	Anker Innovations Technology Co. Ltd., Class A.....	6,760	101,535
Anhui Construction Engineering Group Co. Ltd., Class A...	66,500	42,003	ANTA Sports Products Ltd.....	323,000	3,436,472
Anhui Expressway Co. Ltd., Class H...	148,000	201,426	Anton Oilfield Services Group.....	1,610,000	140,222
Anhui Guangxin Agrochemical Co. Ltd., Class A.....	23,263	37,577	Aoshikang Technology Co. Ltd., Class A.....	15,700	52,911
Anhui Heli Co. Ltd., Class A.....	17,000	41,654	Aotecar New Energy Technology Co. Ltd., Class A.....	119,900	49,196
Anhui Honglu Steel Construction Group Co. Ltd., Class A...	28,860	66,141	* Aowei Holdings Ltd....	78,000	11,960
Anhui Huilong Agricultural Means of Production Co. Ltd., Class A.....	38,700	29,104	Apeloa Pharmaceutical Co. Ltd., Class A...	31,300	65,503
Anhui Jianghuai Automobile Group Corp. Ltd., Class A.....	10,700	60,369	ApicHope Pharmaceutical Group Co. Ltd.....	11,020	24,143
Anhui Jiangnan Chemical Industry Co. Ltd., Class A...	120,960	96,700	Appotronics Corp. Ltd., Class A.....	21,342	41,963
Anhui Jinhe Industrial Co. Ltd., Class A...	12,105	40,351	APT Medical, Inc., Class A.....	1,256	65,578
* Anhui Tatfook Technology Co. Ltd., Class A.....	12,200	18,514	APT Satellite Holdings Ltd.....	234,000	65,202
Anhui Transport Consulting & Design Institute Co. Ltd., Class A...	32,280	38,827	Arcsoft Corp. Ltd., Class A.....	4,387	29,863
Anhui Truchum Advanced Materials & Technology Co. Ltd., Class A.....	32,400	37,540	Arcotech Solar Holding Co. Ltd., Class A...	2,333	19,204
Anhui Xinhua Media Co. Ltd., Class A...	49,900	46,768	*Ω Arrail Group Ltd.....	26,000	8,454
Anhui Yingliu Electromechanical Co. Ltd., Class A...	13,700	42,307	* Asia - Potash International Investment Guangzhou Co. Ltd., Class A.....	19,400	54,871
Anhui Zhongding Sealing Parts Co. Ltd., Class A.....	50,500	98,112	#Ω AsiaInfo Technologies Ltd.....	144,400	105,668
			Asian Star Anchor Chain Co. Ltd. Jiangsu, Class A....	23,800	25,120
			* ASR Microelectronics Co. Ltd., Class A...	3,295	31,661
			Asymchem Laboratories Tianjin Co. Ltd., Class A.....	4,500	46,343
			Aurisco Pharmaceutical Co. Ltd., Class A...	7,400	20,545

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Autel Intelligent Technology Corp. Ltd., Class A.....	7,182	\$ 38,707	Ω Bank of Qingdao Co. Ltd., Class H.....	415,000	\$163,144
Autobio Diagnostics Co. Ltd., Class A...	8,510	47,101	Bank of Shanghai Co. Ltd., Class A...	190,100	243,699
Avary Holding Shenzhen Co. Ltd., Class A.....	36,900	206,732	Bank of Suzhou Co. Ltd., Class A.....	94,050	102,888
AVIC Industry-Finance Holdings Co. Ltd., Class A.....	97,000	45,810	#*Ω Bank of Zhengzhou Co. Ltd., Class H...	94,501	12,170
AviChina Industry & Technology Co. Ltd., Class H.....	1,214,000	566,330	Baoji Titanium Industry Co. Ltd., Class A.....	6,200	24,916
Bafang Electric Suzhou Co. Ltd., Class A.....	6,440	20,335	Baoshan Iron & Steel Co. Ltd., Class A...	288,700	278,861
Ω BAIC Motor Corp. Ltd., Class H.....	1,137,500	320,677	* Baosheng Science & Technology Innovation Co. Ltd., Class A.....	41,100	26,024
* Baidu, Inc. (9888 HK), Class A.....	264,900	2,995,086	Baowu Magnesium Technology Co. Ltd., Class A.....	38,676	60,489
#* Baidu, Inc. (BIDU US), Sponsored ADR.....	4,316	391,030	Baoxiniao Holding Co. Ltd., Class A...	25,700	14,710
Ω BAIIOO Family Interactive Ltd.....	594,000	21,304	* Baoye Group Co. Ltd., Class H.....	98,000	53,986
*Ω Bairong, Inc.....	129,000	137,179	* Baozun, Inc. (9991 HK), Class A.....	21,500	22,364
Baiyin Nonferrous Group Co. Ltd., Class A.....	56,300	21,743	* Baozun, Inc. (BZUN US), Sponsored ADR.....	15,148	48,928
Bank of Beijing Co. Ltd., Class A.....	275,900	227,830	* Be Friends Holding Ltd.....	350,000	39,580
Bank of Changsha Co. Ltd., Class A...	82,696	105,286	Bear Electric Appliance Co. Ltd., Class A.....	9,400	54,910
Bank of Chengdu Co. Ltd., Class A.....	78,900	187,128	Befar Group Co. Ltd., Class A.....	63,400	34,040
Bank of China Ltd., Class H.....	10,778,356	5,575,943	Beibuwan Port Co. Ltd., Class A.....	64,100	75,935
Bank of Chongqing Co. Ltd., Class H...	349,500	268,547	Beijing BDStar Navigation Co. Ltd., Class A.....	7,100	24,209
Bank of Communications Co. Ltd., Class H...	1,290,580	1,044,029	Beijing Bei Mo Gao Ke Friction Material Co. Ltd., Class A...	10,730	32,258
* Bank of Gansu Co. Ltd., Class H.....	106,000	3,401	* Beijing Capital Development Co. Ltd., Class A.....	84,000	27,286
Bank of Guiyang Co. Ltd., Class A.....	76,817	62,614	Beijing Capital Eco-Environment Protection Group Co. Ltd., Class A...	232,810	101,122
Bank of Hangzhou Co. Ltd., Class A...	98,500	200,634	* Beijing Capital International Airport Co. Ltd., Class H...	846,000	308,856
Bank of Jiangsu Co. Ltd., Class A.....	291,020	398,554			
Bank of Nanjing Co. Ltd., Class A.....	168,200	247,725			
Bank of Ningbo Co. Ltd., Class A.....	105,858	385,631			

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Beijing			Beijing Jingyuntong		
Chunlizhengda			Technology Co.		
Medical			Ltd., Class A.	104,200	\$ 37,479
Instruments Co.			Beijing Kingsoft		
Ltd., Class H.	18,750	\$ 20,683	Office Software,		
* Beijing Compass			Inc., Class A.	699	30,538
Technology			* Beijing Leike Defense		
Development Co.			Technology Co.		
Ltd., Class A.	1,700	21,079	Ltd., Class A.	41,800	23,097
Beijing CTJ			Beijing New Building		
Information			Materials PLC,		
Technology Co.			Class A.	29,454	127,253
Ltd., Class A.	8,600	28,947	Beijing North Star		
Beijing Dabeinong			Co. Ltd., Class H...	420,000	38,989
Technology Group			* Beijing Orient		
Co. Ltd., Class A...	58,588	33,225	National		
Beijing Dahao			Communication		
Technology Corp.			Science &		
Ltd., Class A.	12,201	25,596	Technology Co.		
Beijing Easpring			Ltd., Class A.	29,300	41,848
Material			Beijing Oriental		
Technology Co.			Jicheng Co. Ltd.,		
Ltd., Class A.	13,300	67,877	Class A.	11,000	39,834
Beijing eGOVA Co.			Beijing Originwater		
Ltd., Class A.	9,620	19,837	Technology Co.		
Beijing Energy			Ltd., Class A.	59,567	37,980
International			* Beijing Philisense		
Holding Co. Ltd....	403,600	52,317	Technology Co.		
Beijing Enlight Media			Ltd., Class A.	37,600	24,503
Co. Ltd., Class A...	17,000	22,368	Beijing Relpow		
Beijing Enterprises			Technology Co.		
Water Group Ltd....	2,020,000	560,693	Ltd., Class A.	14,710	20,333
Beijing Gehua CATV			Beijing Roborock		
Network Co. Ltd.,			Technology Co.		
Class A.	25,400	25,091	Ltd., Class A.	1,946	61,641
Beijing GeoEnviron			Beijing Sanlian Hope		
Engineering &			Shin-Gosen		
Technology, Inc.,			Technical Service		
Class A.	56,956	40,430	Co. Ltd., Class A...	14,400	36,424
* Beijing Haixin Energy			Beijing Sanyuan		
Technology Co.			Foods Co. Ltd.,		
Ltd., Class A.	94,100	39,832	Class A.	57,198	32,353
Beijing Haohua			Beijing Shiji		
Energy Resource			Information		
Co. Ltd., Class A...	38,800	42,298	Technology Co.		
* Beijing Jetsen			Ltd., Class A.	35,118	31,826
Technology Co.			Beijing Shougang Co.		
Ltd., Class A.	116,600	98,557	Ltd., Class A.	86,200	35,928
Beijing Jingneng			Beijing Sifang		
Clean Energy Co.			Automation Co.		
Ltd., Class H.	394,000	92,740	Ltd., Class A.	7,900	17,764
* Beijing Jingyeda			Beijing Sinnet		
Technology Co.			Technology Co.		
Ltd., Class A.	5,200	23,260	Ltd., Class A.	35,600	68,327
			* Beijing Sinohytec Co.		
			Ltd., Class H.	4,300	10,900

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Beijing SL			Beijing Yuanliu		
Pharmaceutical			Hongyuan		
Co. Ltd., Class A...	37,800	\$35,237	Electronic		
* Beijing Sojo Electric			Technology Co.		
Co. Ltd., Class A...	21,900	19,882	Ltd., Class A.....	3,900	\$ 18,840
Beijing SPC			Beijing Zhong Ke		
Environment			San Huan		
Protection Tech			High-Tech Co. Ltd.,		
Co. Ltd., Class A...	81,800	42,911	Class A.....	18,940	27,555
Beijing Strong			Beijing-Shanghai		
Biotechnologies,			High Speed		
Inc., Class A.....	32,300	58,878	Railway Co. Ltd.,		
Beijing SuperMap			Class A.....	503,400	396,731
Software Co. Ltd.,			* Beiqi Foton Motor		
Class A.....	11,000	24,163	Co. Ltd., Class A...	144,800	46,805
* Beijing Teamsun			Best Pacific		
Technology Co.			International		
Ltd., Class A.....	27,000	33,510	Holdings Ltd.....	54,000	20,638
* Beijing Thunisoft			Bestore Co. Ltd.,		
Corp. Ltd.,			Class A.....	18,500	38,393
Class A.....	24,500	22,938	* Bestway Marine &		
Beijing Tiantan			Energy Technology		
Biological Products			Co. Ltd., Class A...	36,800	22,701
Corp. Ltd.,			Bethel Automotive		
Class A.....	15,724	45,258	Safety Systems		
* Beijing Tongtech Co.			Co. Ltd., Class A...	7,567	47,769
Ltd., Class A.....	18,000	35,222	Betta		
Beijing Ultrapower			Pharmaceuticals		
Software Co. Ltd.,			Co. Ltd., Class A...	5,000	39,193
Class A.....	38,900	67,310	Beyondsoft Corp.,		
Beijing United			Class A.....	20,000	35,300
Information			Biem.L.Fdlkk		
Technology Co.			Garment Co. Ltd.,		
Ltd., Class A.....	17,718	63,551	Class A.....	15,000	39,414
Ω Beijing Urban			Binhai Investment		
Construction			Co. Ltd.....	156,888	23,606
Design &			Binjiang Service		
Development			Group Co. Ltd.....	33,500	82,905
Group Co. Ltd.,			Black Peony Group		
Class H.....	125,000	25,903	Co. Ltd., Class A...	31,440	20,159
Beijing Wandong			Bloomage		
Medical			Biotechnology		
Technology Co.			Corp. Ltd. (688363		
Ltd., Class A.....	17,200	34,226	C1), Class A.....	4,323	28,907
* Beijing Watertek			#Ω Blue Moon Group		
Information			Holdings Ltd.....	324,500	141,431
Technology Co.			* Blue Sail Medical Co.		
Ltd., Class A.....	55,100	23,830	Ltd., Class A.....	38,300	25,161
Beijing WKW			Bluefocus Intelligent		
Automotive Parts			Communications		
Co. Ltd., Class A...	39,000	19,729	Group Co. Ltd.,		
			Class A.....	24,600	30,879
			Bluestar Adisseo Co.,		
			Class A.....	14,500	23,469
			Ω BOC Aviation Ltd.....	103,800	782,452

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
BOC International			Canmax		
China Co. Ltd.,			Technologies Co.		
Class A.	24,700	\$ 35,583	Ltd., Class A.	12,820	\$ 38,603
* BOE HC SemiTek			Canny Elevator Co.		
Corp.....	39,800	38,472	Ltd., Class A.	25,500	23,802
* Bohai Leasing Co.			Castech, Inc.,		
Ltd., Class A.	212,100	104,412	Class A.	12,430	57,033
Bomin Electronics			Cathay Biotech, Inc.,		
Co. Ltd., Class A. . .	17,500	18,318	Class A.	4,528	27,612
Bosideng			*†† CECEP COSTIN		
International			New Materials		
Holdings Ltd.....	1,702,000	823,876	Group Ltd.....	186,000	0
Boyaa Interactive			CECEP Solar Energy		
International Ltd....	48,000	31,062	Co. Ltd., Class A. . .	103,345	62,920
Bright Dairy & Food			CECEP Wind-Power		
Co. Ltd., Class A. . .	40,669	45,767	Corp., Class A.	189,500	78,691
BrightGene			Center International		
Bio-Medical			Group Co. Ltd.,		
Technology Co.			Class A.	14,500	18,433
Ltd., Class A.	4,744	20,298	Central China		
Brilliance China			Securities Co. Ltd.,		
Automotive			Class H.	454,000	92,086
Holdings Ltd.....	1,238,000	605,827	* CETC Chips		
Bros Eastern Co.			Technology, Inc.,		
Ltd., Class A.	13,800	9,976	Class A.	13,900	24,076
B-Soft Co. Ltd.,			CETC Cyberspace		
Class A.	49,800	27,988	Security		
BTG Hotels Group			Technology Co.		
Co. Ltd., Class A. . .	29,400	54,223	Ltd., Class A.	4,200	9,244
BYD Co. Ltd.,			CETC Digital		
Class H.	143,500	5,042,638	Technology Co.		
BYD Electronic			Ltd., Class A.	15,600	48,844
International Co.			CETC Potevio		
Ltd.....	279,000	1,523,451	Science&Technology		
By-health Co. Ltd.,			Co. Ltd., Class A. . .	9,900	26,855
Class A.	17,400	27,031	* CGN Nuclear		
* C C Land Holdings			Technology		
Ltd.....	726,187	107,200	Development Co.		
C&D International			Ltd., Class A.	30,000	28,489
Investment Group			Ω CGN Power Co. Ltd.,		
Ltd.....	302,478	496,917	Class H.	1,373,000	444,357
C&D Property			Changchun Faway		
Management			Automobile		
Group Co. Ltd.....	296,000	97,311	Components Co.		
C&S Paper Co. Ltd.,			Ltd., Class A.	26,300	31,581
Class A.	39,900	36,478	Changjiang &		
Caitong Securities			Jinggong Steel		
Co. Ltd., Class A. . .	60,550	63,832	Building Group Co.		
*Ω CALB Group Co.			Ltd., Class A.	69,600	28,214
Ltd.....	22,100	40,034	Changjiang		
Camel Group Co.			Publishing & Media		
Ltd., Class A.	43,600	49,399	Co. Ltd., Class A. . .	18,800	23,445
Cangzhou Mingzhu			Changjiang Securities		
Plastic Co. Ltd.,			Co. Ltd., Class A. . .	52,700	46,388
Class A.	59,800	28,157			

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Changshu Fengfan Power Equipment Co. Ltd., Class A...	32,400	\$19,064	Chengdu Kanghong Pharmaceutical Group Co. Ltd., Class A.....	25,600	\$ 68,136
* ChangYuan Technology Group Ltd., Class A.....	45,500	30,626	Chengdu Kanghua Biological Products Co. Ltd., Class A...	5,250	37,218
Changzheng Engineering Technology Co. Ltd., Class A.....	13,400	29,664	Chengdu Leejun Industrial Co. Ltd., Class A.....	21,100	18,733
Changzhou Qianhong Biopharma Co. Ltd., Class A.....	31,500	25,232	Chengdu Wintrui Holding Co. Ltd., Class A.....	64,615	70,254
Changzhou Xingyu Automotive Lighting Systems Co. Ltd., Class A...	3,100	56,307	Chengdu Xingrong Environment Co. Ltd., Class A.....	38,300	38,618
* Chanjet Information Technology Co. Ltd., Class H.....	10,500	8,735	Chengtun Mining Group Co. Ltd., Class A.....	62,800	43,897
Chaoju Eye Care Holdings Ltd.....	139,500	54,374	Chenguang Biotech Group Co. Ltd., Class A.....	15,800	18,207
Chaowei Power Holdings Ltd.....	317,000	58,302	Chengxin Lithium Group Co. Ltd., Class A.....	26,200	46,106
Chaozhou Three-Circle Group Co. Ltd., Class A...	14,800	77,339	Chervon Holdings Ltd.....	44,000	108,369
Ω Cheerwin Group Ltd...	126,000	29,310	Chifeng Jilong Gold Mining Co. Ltd., Class A.....	31,700	79,265
* Chen Lin Education Group Holdings Ltd.....	208,000	37,012	* China Aerospace International Holdings Ltd.....	970,000	47,246
Cheng De Lolo Co. Ltd., Class A.....	45,500	55,139	China Aircraft Leasing Group Holdings Ltd.....	150,500	64,116
Chengdu ALD Aviation Manufacturing Corp., Class A.....	11,660	22,994	* China Anchu Energy Storage Group Ltd.....	627,000	19,713
Chengdu B-Ray Media Co. Ltd., Class A.....	31,600	19,551	China Animal Husbandry Industry Co. Ltd., Class A...	30,000	26,619
Chengdu Fusen Noble-House Industrial Co. Ltd., Class A.....	19,540	35,698	China Automotive Engineering Research Institute Co. Ltd., Class A...	25,000	58,188
Chengdu Galaxy Magnets Co. Ltd., Class A.....	8,400	28,243	China Baoan Group Co. Ltd., Class A...	40,100	45,965
Chengdu Guibao Science & Technology Co. Ltd., Class A.....	11,600	22,613	China Bester Group Telecom Co. Ltd., Class A.....	6,240	17,714
Chengdu Guoguang Electric Co. Ltd., Class A.....	2,738	18,181	China BlueChemical Ltd., Class H.....	943,143	264,490
			*Ω China Bohai Bank Co. Ltd., Class H...	1,029,000	124,335

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
China CAMC Engineering Co. Ltd., Class A.....	38,800	\$ 41,386	China Electronics Huada Technology Co. Ltd.....	430,000	\$ 71,123
China Chengtong Development Group Ltd.....	1,142,000	15,632	China Electronics Optics Valley Union Holding Co. Ltd.....	956,000	29,389
China Chunlai Education Group Co. Ltd.....	91,000	49,431	China Energy Engineering Corp. Ltd. (3996 HK), Class H.....	1,612,000	197,131
China CITIC Bank Corp. Ltd., Class H.....	2,102,000	1,501,394	China Energy Engineering Corp. Ltd. (601868 C1), Class A.....	493,027	153,087
China Coal Xinji Energy Co. Ltd., Class A.....	76,300	74,631	China Everbright Bank Co. Ltd., Class H.....	535,000	209,160
*†† China Common Rich Renewable Energy Investments Ltd.....	1,016,000	0	Ω China Everbright Greentech Ltd.....	296,000	29,468
China Communications Services Corp. Ltd., Class H.....	1,184,800	674,123	* China Everbright Ltd..	458,000	287,918
China Conch Environment Protection Holdings Ltd.....	787,000	69,872	* China Express Airlines Co. Ltd., Class A.....	44,800	44,143
China Conch Venture Holdings Ltd.....	687,000	556,052	Ω China Feihe Ltd.....	2,099,000	1,444,774
China Construction Bank Corp., Class H.....	14,219,990	11,571,021	China Film Co. Ltd., Class A.....	19,200	30,701
China CSSC Holdings Ltd., Class A.....	16,400	75,962	* China First Heavy Industries Co. Ltd., Class A.....	76,800	27,854
China CYTS Tours Holding Co. Ltd., Class A.....	22,500	31,177	China Foods Ltd.....	574,000	197,279
# China Datang Corp. Renewable Power Co. Ltd., Class H...	781,000	212,992	China Galaxy Securities Co. Ltd., Class H.....	592,000	539,274
China Design Group Co. Ltd., Class A...	41,740	51,392	China Gas Holdings Ltd.....	1,385,800	1,148,790
#Ω China Development Bank Financial Leasing Co. Ltd., Class H.....	1,170,000	170,468	* China Glass Holdings Ltd.....	386,000	18,873
China Dongxiang Group Co. Ltd.....	1,590,000	67,411	#* China Gold International Resources Corp. Ltd. (2099 HK).....	147,800	843,169
#Ω China East Education Holdings Ltd.....	336,500	112,114	China Great Wall Securities Co. Ltd., Class A.....	48,400	51,781
#* China Eastern Airlines Corp. Ltd., Class H.....	534,000	171,670	* China Greatwall Technology Group Co. Ltd., Class A...	15,000	26,955
China Education Group Holdings Ltd.....	630,087	278,748	China Green Electricity Investment of Tianjin Co. Ltd., Class A.....	42,600	49,485
			China Haisum Engineering Co. Ltd., Class A.....	14,200	19,171

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
# China Harmony Auto Holding Ltd.....	428,500	\$ 29,282
* China Harzone Industry Corp. Ltd., Class A.....	27,800	29,445
* China High Speed Railway Technology Co. Ltd., Class A.....	99,600	34,850
#* China High Speed Transmission Equipment Group Co. Ltd.....	115,000	12,458
China Huirong Financial Holdings Ltd.....	84,000	6,400
#†† China Huiyuan Juice Group Ltd.....	132,068	5,942
Ω China International Capital Corp. Ltd., Class H.....	227,600	378,892
China International Marine Containers Group Co. Ltd., Class H.....	453,650	318,915
China Jinmao Holdings Group Ltd.....	2,782,140	326,383
China Jushi Co. Ltd., Class A.....	52,990	82,731
China Kepei Education Group Ltd.....	278,000	52,001
China Kings Resources Group Co. Ltd., Class A...	14,910	52,150
China Leadshine Technology Co. Ltd., Class A.....	7,400	35,032
China Lesso Group Holdings Ltd.....	726,000	316,402
China Life Insurance Co. Ltd., Class H...	497,000	922,627
China Lilang Ltd.....	239,000	122,844
*Ω China Literature Ltd...	156,800	527,983
* China Longevity Group Co. Ltd.....	30,000	989
China Longyuan Power Group Corp. Ltd., Class H.....	472,000	348,014
* China Maple Leaf Educational Systems Ltd.....	256,000	9,729
China Medical System Holdings Ltd.....	615,000	555,098

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
China Meheco Group Co. Ltd., Class A...	36,520	\$ 53,321
# China Meidong Auto Holdings Ltd.....	382,000	109,318
China Mengniu Dairy Co. Ltd.....	864,000	1,731,971
China Merchants Bank Co. Ltd., Class H.....	1,055,598	5,805,875
China Merchants Energy Shipping Co. Ltd., Class A...	195,600	186,948
China Merchants Expressway Network & Technology Holdings Co. Ltd., Class A.....	31,600	55,917
China Merchants Land Ltd.....	652,000	21,041
China Merchants Port Holdings Co. Ltd....	702,503	1,194,590
China Merchants Property Operation & Service Co. Ltd., Class A.....	44,100	59,630
#Ω China Merchants Securities Co. Ltd., Class H.....	75,340	138,612
China Merchants Shekou Industrial Zone Holdings Co. Ltd., Class A.....	65,600	88,634
*†† China Metal Recycling Holdings Ltd.....	130,581	0
China Minsheng Banking Corp. Ltd., Class H.....	1,029,020	490,931
# China Modern Dairy Holdings Ltd.....	1,303,000	152,337
China National Accord Medicines Corp. Ltd., Class A.....	23,700	83,992
China National Chemical Engineering Co. Ltd., Class A.....	103,300	106,202
China National Electric Apparatus Research Institute Co. Ltd., Class A...	8,759	26,095

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
China National Gold Group Gold Jewellery Co. Ltd., Class A.	37,800	\$ 44,501	China Railway Materials Co. Ltd., Class A.	63,900	\$ 22,353
China National Medicines Corp. Ltd., Class A.	18,500	82,339	Ω China Railway Signal & Communication Corp. Ltd., Class H.	479,000	193,653
Ω China New Higher Education Group Ltd.	557,000	81,513	China Railway Tielong Container Logistics Co. Ltd., Class A.	51,400	41,293
* China Nonferrous Metal Industry's Foreign Engineering & Construction Co. Ltd., Class A.	55,800	38,261	* China Rare Earth Holdings Ltd.	717,200	34,262
China Nonferrous Mining Corp. Ltd.	761,000	501,757	China Reinsurance Group Corp., Class H.	2,451,000	255,874
China Northern Rare Earth Group High-Tech Co. Ltd., Class A.	19,510	56,590	China Resources Double Crane Pharmaceutical Co. Ltd., Class A. ...	25,041	66,893
* China Nuclear Energy Technology Corp. Ltd.	418,000	17,353	China Resources Gas Group Ltd.	360,200	1,224,441
* China Oil & Gas Group Ltd.	2,890,000	60,298	China Resources Land Ltd.	847,222	2,578,942
China Oilfield Services Ltd., Class H.	808,000	723,277	China Resources Microelectronics Ltd., Class A.	5,476	34,481
China Oriental Group Co. Ltd.	630,000	91,663	Ω China Resources Mixc Lifestyle Services Ltd.	201,400	762,605
China Overseas Grand Oceans Group Ltd.	908,121	203,557	China Resources Sanjiu Medical & Pharmaceutical Co. Ltd., Class A. ...	19,025	116,116
China Overseas Land & Investment Ltd.	541,500	863,051	#* China Ruyi Holdings Ltd.	1,840,000	588,441
China Overseas Property Holdings Ltd.	542,000	335,168	* China Sanjiang Fine Chemicals Co. Ltd.	345,000	84,487
China Pacific Insurance Group Co. Ltd., Class H. ...	431,000	1,283,855	China Science Publishing & Media Ltd., Class A.	6,000	16,498
*†† China Properties Investment Holdings Ltd.	128,000	0	Ω China Shengmu Organic Milk Ltd.	1,117,000	25,608
China Publishing & Media Co. Ltd., Class A.	36,200	34,801	China Shineway Pharmaceutical Group Ltd.	187,000	199,015
China Railway Group Ltd., Class H.	712,000	344,811	China South Publishing & Media Group Co. Ltd., Class A.	40,600	77,202
China Railway Hi-tech Industry Co. Ltd., Class A. ...	62,200	67,138	* China Southern Airlines Co. Ltd., Class H.	640,000	305,311

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
China Southern			China Travel		
Power Grid Energy			International		
Efficiency&Clean			Investment Hong		
Energy Co. Ltd.			Kong Ltd.....	1,120,000	\$145,463
(003035 C2),			China Tungsten &		
Class A.....	49,900	\$ 28,472	Hightech Materials		
China Southern			Co. Ltd., Class A...	48,750	63,882
Power Grid			#* China Vanke Co.		
Technology Co.			Ltd., Class H.....	555,538	415,006
Ltd., Class A.....	4,803	19,898	* China Vered		
China Starch			Financial Holding		
Holdings Ltd.....	1,115,000	27,988	Corp. Ltd.....	6,440,000	38,073
China State			China Wafer		
Construction			Level CSP Co.		
Development			Ltd., Class A.....	9,300	36,029
Holdings Ltd.....	378,000	93,900	China Water Affairs		
China State			Group Ltd.....	296,000	171,121
Construction			China West		
Engineering Corp.			Construction Group		
Ltd., Class A.....	568,800	442,968	Co. Ltd., Class A...	44,900	37,396
China State			China World Trade		
Construction			Center Co. Ltd.,		
International			Class A.....	12,500	43,077
Holdings Ltd.....	1,012,000	1,485,432	China XD Electric		
#* China Sunshine			Co. Ltd., Class A...	25,700	25,855
Paper Holdings			China Yangtze Power		
Co. Ltd.....	408,000	106,904	Co. Ltd., Class A...	164,353	654,146
China Suntien Green			# China Yongda		
Energy Corp. Ltd.,			Automobiles		
Class H.....	647,000	308,667	Services Holdings		
China Taiping			Ltd.....	630,000	205,609
Insurance Holdings			*Ω China Youran Dairy		
Co. Ltd.....	839,812	1,253,622	Group Ltd.....	532,000	134,210
China Testing &			*Ω China Yuhua		
Certification			Education Corp.		
International Group			Ltd.....	1,168,000	55,463
Co. Ltd., Class A...	24,208	23,904	China Zhenhua		
China Tianying, Inc.,			Group Science &		
Class A.....	94,800	59,542	Technology Co.		
#Ω China Tourism Group			Ltd., Class A.....	9,400	53,351
Duty Free Corp.			China Zheshang		
Ltd. (1880 HK),			Bank Co. Ltd.,		
Class H.....	6,800	41,016	Class H.....	627,899	181,659
China Tourism Group			†† China Zhongwang		
Duty Free Corp.			Holdings Ltd.....	944,318	38,176
Ltd. (601888 C1),			China-Singapore		
Class A.....	6,844	57,572	Suzhou Industrial		
Ω China Tower Corp.			Park Development		
Ltd., Class H.....	17,084,000	2,460,823	Group Co. Ltd.,		
China TransInfo			Class A.....	15,600	15,650
Technology Co.			# Chinasoft		
Ltd., Class A.....	24,900	28,284	International Ltd.....	1,120,000	755,764
			Chinese Universe		
			Publishing & Media		
			Group Co. Ltd.,		
			Class A.....	21,900	36,262

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Chongqing Changan Automobile Co. Ltd., Class A.....	105,212	\$182,478	CITIC Securities Co. Ltd., Class H.....	247,100	\$673,230
Chongqing Chuanyi Automation Co. Ltd., Class A.....	17,900	53,042	* Citychamp Watch & Jewellery Group Ltd.....	560,000	50,363
Chongqing Department Store Co. Ltd., Class A...	21,300	87,709	* ClouDr Group Ltd.....	109,200	17,692
Chongqing Fuling Electric Power Industrial Co. Ltd., Class A.....	77,324	100,307	* CMGE Technology Group Ltd.....	800,000	83,899
Chongqing Fuling Zhacai Group Co. Ltd., Class A.....	25,950	47,883	CMOC Group Ltd., Class H.....	930,000	687,056
Chongqing Gas Group Corp. Ltd., Class A.....	57,800	46,111	CMST Development Co. Ltd., Class A...	84,200	68,589
Chongqing Machinery & Electric Co. Ltd., Class H.....	568,000	50,432	* CNFinance Holdings Ltd., ADR.....	23,410	28,794
Chongqing Road & Bridge Co. Ltd., Class A.....	22,600	17,124	CNGR Advanced Material Co. Ltd., Class A.....	9,100	42,469
Chongqing Rural Commercial Bank Co. Ltd., Class H...	772,000	472,520	CNNC Hua Yuan Titanium Dioxide Co. Ltd., Class A...	69,635	40,789
Chongqing Taiji Industry Group Co. Ltd., Class A.....	16,900	43,794	CNOOC Energy Technology & Services Ltd., Class A.....	163,200	94,417
Chongqing Zhifei Biological Products Co. Ltd., Class A...	22,100	73,696	CNSIG Inner Mongolia Chemical Industry Co. Ltd., Class A.....	51,070	53,013
Chongqing Zongshen Power Machinery Co. Ltd., Class A...	39,800	119,409	* COFCO Biotechnology Co. Ltd., Class A.....	37,000	27,397
Chongyi Zhangyuan Tungsten Industry Co. Ltd., Class A...	36,400	33,480	COFCO Capital Holdings Co. Ltd., Class A.....	20,400	35,987
Chow Tai Fook Jewellery Group Ltd.....	599,000	540,593	* COFCO Joycome Foods Ltd.....	1,618,000	285,811
Chow Tai Seng Jewellery Co. Ltd., Class A.....	30,150	52,475	COFCO Sugar Holding Co. Ltd., Class A.....	31,800	41,871
CIG Shanghai Co. Ltd., Class A.....	6,000	33,032	Cofoe Medical Technology Co. Ltd., Class A.....	5,400	25,112
CIMC Enric Holdings Ltd.....	368,000	332,219	* Comba Telecom Systems Holdings Ltd.....	942,000	122,690
Cisen Pharmaceutical Co. Ltd., Class A...	14,000	26,183	Concord New Energy Group Ltd.....	4,144,648	253,445
CITIC Heavy Industries Co. Ltd., Class A.....	38,400	20,745	Consun Pharmaceutical Group Ltd.....	217,000	219,511
			Contec Medical Systems Co. Ltd., Class A.....	8,900	15,978

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Contemporary			Cybrid Technologies,		
Amperex			Inc., Class A.	12,500	\$ 17,461
Technology Co.			Daan Gene Co. Ltd.,		
Ltd., Class A.	61,770	\$2,202,371	Class A.	43,920	32,010
Continental			Dajin Heavy Industry		
Aerospace			Co. Ltd., Class A. . .	7,200	19,718
Technologies			Dalian Bio-Chem Co.		
Holding Ltd.	1,469,171	20,792	Ltd., Class A.	7,644	25,151
COSCO SHIPPING			Dalian Huarui Heavy		
Development Co.			Industry Group Co.		
Ltd., Class H.	1,812,000	241,163	Ltd., Class A.	85,600	58,643
# COSCO SHIPPING			# Dalipal Holdings Ltd. . .	108,000	134,571
Energy			Daqin Railway Co.		
Transportation Co.			Ltd., Class A.	189,188	173,657
Ltd., Class H.	514,000	474,272	Dashang Co. Ltd.,		
COSCO SHIPPING			Class A.	22,990	83,613
Holdings Co. Ltd.,			DaShenLin		
Class H.	885,400	1,328,824	Pharmaceutical		
COSCO SHIPPING			Group Co. Ltd.,		
International Hong			Class A.	28,093	54,637
Kong Co. Ltd.	140,000	78,731	* Datang Telecom		
COSCO SHIPPING			Technology Co.		
Ports Ltd.	703,099	406,791	Ltd., Class A.	29,800	32,950
COSCO SHIPPING			Dawnrays		
Technology Co.			Pharmaceutical		
Ltd., Class A.	11,400	23,321	Holdings Ltd.	384,000	59,161
Cosonic Intelligent			* DBAPP Security Ltd.,		
Technologies Co.			Class A.	2,880	17,338
Ltd., Class A.	8,600	21,038	DBG Technology Co.		
CQ Pharmaceutical			Ltd., Class A.	11,200	41,903
Holding Co. Ltd.,			DeHua TB New		
Class A.	83,000	58,596	Decoration		
* Crazy Sports Group			Materials Co. Ltd.,		
Ltd.	1,774,000	22,623	Class A.	37,700	57,056
CRRC Corp. Ltd.,			Deppon Logistics Co.		
Class H.	658,000	416,607	Ltd., Class A.	31,400	63,282
Ω CSC Financial Co.			* Dezhan Healthcare		
Ltd., Class H.	82,500	102,672	Co. Ltd., Class A. . .	30,500	12,632
CSG Holding Co.			DHC Software Co.		
Ltd., Class A.	83,834	57,630	Ltd., Class A.	42,600	41,892
CSPC Innovation			Dian Diagnostics		
Pharmaceutical			Group Co. Ltd.,		
Co. Ltd., Class A. . .	11,040	43,824	Class A.	26,054	37,638
CSPC			Digital China Group		
Pharmaceutical			Co. Ltd., Class A. . .	20,200	91,452
Group Ltd.	3,692,640	2,128,727	Digital China		
CSSC Hong Kong			Holdings Ltd.	307,250	114,239
Shipping Co. Ltd. . . .	768,000	171,357	Digital China		
CSSC Science &			Information Service		
Technology Co.			Group Co. Ltd.,		
Ltd., Class A.	14,700	24,235	Class A.	23,900	36,041
CTS International			* Dingdang Health		
Logistics Corp.			Technology Group		
Ltd., Class A.	55,500	46,750	Ltd.	194,500	11,131
* CWT International			Dirui Industrial Co.		
Ltd.	960,000	9,030	Ltd., Class A.	7,100	14,597

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Do-Fluoride New Materials Co. Ltd., Class A.	25,180	\$ 39,173	Edan Instruments, Inc., Class A.	15,000	\$ 22,649
Dong-E-E-Jiao Co. Ltd., Class A.	7,400	62,039	Edifier Technology Co. Ltd., Class A. ...	22,500	49,955
Dongfang Electric Corp. Ltd., Class H.	93,000	107,826	Edvantage Group Holdings Ltd.	226,549	60,042
Dongfang Electronics Co. Ltd., Class A. ...	49,300	65,071	EEKA Fashion Holdings Ltd.	159,000	175,837
DongFeng Automobile Co. Ltd., Class A.	26,000	23,942	Electric Connector Technology Co. Ltd., Class A.	6,300	53,274
Dongfeng Motor Group Co. Ltd., Class H.	1,190,000	475,573	*†† Elion Energy Co. Ltd., Class A.	106,600	4,255
Dongguan Aohai Technology Co. Ltd., Class A.	8,900	49,864	ENN Energy Holdings Ltd.	179,500	1,221,866
Dongguan Development Holdings Co. Ltd., Class A.	31,100	43,138	Eoptolink Technology, Inc. Ltd., Class A. ...	4,280	74,249
Dongguan Dingtong Precision Metal Co. Ltd., Class A. ...	3,385	24,234	Era Co. Ltd., Class A.	69,500	40,547
Dongguan Rural Commercial Bank Co. Ltd., Class H. ...	23,000	10,442	Essex Bio-technology Ltd.	144,000	53,265
Donghua Testing Technology Co. Ltd., Class A.	4,600	25,429	Eternal Asia Supply Chain Management Ltd., Class A.	81,800	46,399
Dongxing Securities Co. Ltd., Class A. ...	43,400	63,615	EVA Precision Industrial Holdings Ltd.	672,000	54,508
# Dongyue Group Ltd. ...	725,000	773,569	Eve Energy Co. Ltd., Class A.	15,115	88,925
# DouYu International Holdings Ltd., ADR.	6,527	102,340	Ever Sunshine Services Group Ltd.	346,000	81,962
Dynagreen Environmental Protection Group Co. Ltd., Class H. ...	233,000	99,933	Ω Everbright Securities Co. Ltd., Class H. ...	61,600	60,194
Eaglerise Electric & Electronic China Co. Ltd., Class A. ...	10,500	25,930	Excellence Commercial Property & Facilities Management Group Ltd.	129,000	21,050
East Money Information Co. Ltd., Class A.	82,283	261,102	Explosive Co. Ltd., Class A.	13,300	18,907
Eastcompeace Technology Co. Ltd., Class A.	19,000	26,322	Eyebright Medical Technology Beijing Co. Ltd., Class A. ...	2,247	29,435
Easyhome New Retail Group Co. Ltd., Class A.	141,300	66,523	Fangda Carbon New Material Co. Ltd., Class A.	73,149	45,823
Ecovacs Robotics Co. Ltd., Class A. ...	3,800	22,424	Fangda Special Steel Technology Co. Ltd., Class A.	93,196	53,236
			Far East Smarter Energy Co. Ltd., Class A.	54,700	35,330

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
* Farasis Energy Gan Zhou Co. Ltd., Class A.	27,489	\$ 43,086	Foshan Nationstar Optoelectronics Co. Ltd., Class A. ...	13,700	\$ 18,919
FAW Jiefang Group Co. Ltd., Class A. ...	20,500	22,235	* Foshan Yowant Technology Co. Ltd., Class A.	29,400	25,986
FAWER Automotive Parts Co. Ltd., Class A.	73,300	52,313	* Founder Holdings Ltd.	390,000	57,523
Feilong Auto Components Co. Ltd., Class A.	19,500	35,608	Founder Securities Co. Ltd., Class A. ...	44,600	48,122
Ferrotec Anhui Technology Development Co. Ltd., Class A.	1,500	8,405	Foxconn Industrial Internet Co. Ltd., Class A.	152,800	453,545
FESCO Group Co. Ltd., Class A.	17,100	44,081	Friend Co. Ltd., Class A.	15,400	21,093
Fiberhome Telecommunication Technologies Co. Ltd., Class A.	14,400	37,592	Fu Shou Yuan International Group Ltd.	760,000	418,786
Fibocom Wireless, Inc., Class A.	27,080	112,833	Fufeng Group Ltd.	1,005,000	672,195
* FIH Mobile Ltd.	1,386,000	142,835	*†† Fuguiniao Co. Ltd.	51,000	0
* Financial Street Holdings Co. Ltd., Class A.	86,800	36,315	Fujian Apex Software Co. Ltd., Class A. ...	6,500	31,638
FinVolution Group, ADR.	79,604	608,175	Fujian Boss Software Development Co. Ltd., Class A.	16,899	33,898
First Capital Securities Co. Ltd., Class A.	50,200	53,502	Fujian Kuncai Material Technology Co. Ltd., Class A.	5,600	15,174
First Tractor Co. Ltd., Class H.	126,000	117,763	Fujian Longking Co. Ltd., Class A.	30,100	51,507
Flat Glass Group Co. Ltd., Class H.	176,000	260,657	Fujian Qingshan Paper Industry Co. Ltd., Class A.	60,000	18,555
Focus Lightings Tech Co. Ltd., Class A. ...	16,100	29,347	Fujian Star-net Communication Co. Ltd., Class A. ...	9,600	25,934
Focus Media Information Technology Co. Ltd., Class A.	180,800	164,680	Fujian Sunner Development Co. Ltd., Class A.	30,500	59,429
* Focused Photonics Hangzhou, Inc., Class A.	13,300	31,759	Fujian Tianma Science & Technology Group Co. Ltd., Class A. ...	13,100	19,900
Focuslight Technologies, Inc., Class A.	2,301	20,625	Fujian Yuanli Active Carbon Co. Ltd., Class A.	10,900	22,402
Foryou Corp., Class A.	7,004	28,630	* Fulin Precision Co. Ltd., Class A.	21,700	49,100
Foshan Electrical & Lighting Co. Ltd., Class A.	27,000	22,247	Fushun Special Steel Co. Ltd., Class A. ...	26,500	19,626
Foshan Haitian Flavouring & Food Co. Ltd., Class A. ...	41,811	237,248	Ω Fuyao Glass Industry Group Co. Ltd., Class H.	177,600	1,199,356

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Gan & Lee			Glarun Technology		
Pharmaceuticals			Co. Ltd., Class A...	16,000	\$ 41,856
Co. Ltd., Class A...	6,300	\$ 38,323	#* Global New Material		
Ω Ganfeng Lithium			International		
Group Co. Ltd.,			Holdings Ltd.....	23,000	10,720
Class H.....	79,560	198,620	GoerTek, Inc.,		
Gansu Shangfeng			Class A.....	42,500	162,792
Cement Co. Ltd.,			Goke		
Class A.....	44,600	44,634	Microelectronics		
Gansu Yasheng			Co. Ltd., Class A...	2,800	24,653
Industrial Group			Ω Golden Throat		
Co. Ltd., Class A...	36,900	14,258	Holdings Group		
Gaona Aero Material			Co. Ltd.....	20,500	8,691
Co. Ltd., Class A...	18,220	37,461	Goldenmax		
# Gaush Meditech Ltd...	7,700	9,055	International Group		
G-bits Network			Ltd., Class A.....	25,200	28,435
Technology			Goldpac Group Ltd....	138,000	18,068
Xiamen Co. Ltd.,			Goldwind Science &		
Class A.....	1,900	54,285	Technology Co.		
GCL Energy			Ltd., Class H.....	329,858	231,195
Technology Co.			Goneo Group Co.		
Ltd., Class A.....	47,600	48,477	Ltd., Class A.....	6,160	60,560
* GCL New Energy			* Goodbaby		
Holdings Ltd.....	278,000	17,199	International		
* GDS Holdings Ltd.			Holdings Ltd.....	381,000	54,115
(9698 HK),			GoodWe		
Class A.....	301,200	814,249	Technologies Co.		
* GDS Holdings Ltd.			Ltd. (688390 C1),		
(GDS US), ADR....	8,965	194,630	Class A.....	4,471	23,686
Geely Automobile			Gotion High-tech Co.		
Holdings Ltd.....	1,547,000	2,864,110	Ltd., Class A.....	17,800	50,823
GEM Co. Ltd.,			Grandblue		
Class A.....	76,200	66,784	Environment Co.		
Gemdale Corp.,			Ltd., Class A.....	18,190	57,029
Class A.....	53,200	33,679	* Grandjoy Holdings		
# Gemdale Properties			Group Co. Ltd.,		
& Investment Corp.			Class A.....	108,200	39,565
Ltd.....	3,508,000	122,174	Great Wall Motor Co.		
GemPharmatech Co.			Ltd., Class H.....	481,000	786,056
Ltd., Class A.....	10,762	19,429	Greatview Aseptic		
Geovis Technology			Packaging Co.		
Co. Ltd., Class A...	3,817	25,859	Ltd.....	486,000	163,848
Getein Biotech, Inc.,			Gree Electric		
Class A.....	15,288	16,705	Appliances, Inc. of		
GF Securities Co.			Zhuhai, Class A...	49,800	308,894
Ltd., Class H.....	191,400	259,574	* Gree Real Estate Co.		
Ω Giant Biogene			Ltd., Class A.....	51,000	42,244
Holding Co. Ltd....	111,800	830,160	Greentown China		
Giant Network Group			Holdings Ltd.....	542,000	600,846
Co. Ltd., Class A...	29,100	51,036	Ω Greentown		
Giantec			Management		
Semiconductor			Holdings Co. Ltd....	319,000	119,819
Corp., Class A.....	3,119	29,694	Greentown Service		
Ginlong Technologies			Group Co. Ltd.....	700,000	326,232
Co. Ltd., Class A...	4,300	30,166			

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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
GRG Banking Equipment Co. Ltd., Class A.....	32,700	\$50,281	Guangdong Guangzhou Daily Media Co. Ltd., Class A.....	35,300	\$ 25,702
GRG Metrology & Test Group Co. Ltd., Class A.....	18,900	47,760	* Guangdong Guanhao High-Tech Co. Ltd., Class A.....	57,300	25,233
Grinn Advanced Materials Co. Ltd., Class A.....	14,500	30,023	Guangdong Haid Group Co. Ltd., Class A.....	27,000	185,246
Guangdong Advertising Group Co. Ltd., Class A...	32,600	36,962	Guangdong Hongda Holdings Group Co. Ltd., Class A...	17,900	65,130
Guangdong Aofei Data Technology Co. Ltd., Class A...	27,999	51,066	Guangdong Hongtu Technology Holdings Co. Ltd., Class A.....	35,600	56,565
Guangdong Construction Engineering Group Co. Ltd., Class A...	144,400	69,377	Guangdong Huate Gas Co. Ltd., Class A.....	2,904	17,604
* Guangdong Create Century Intelligent Equipment Group Corp. Ltd., Class A.....	36,700	31,748	Guangdong Insight Brand Marketing Group Co. Ltd., Class A.....	2,900	25,855
Guangdong DFP New Material Group Co. Ltd.....	59,200	26,869	Guangdong Investment Ltd.....	854,000	646,504
* Guangdong Dongfang Precision Science & Technology Co. Ltd., Class A.....	43,900	68,675	Guangdong Jia Yuan Technology Shares Co. Ltd., Class A...	9,552	19,490
Guangdong Dongpeng Holdings Co. Ltd., Class A.....	28,000	23,632	Guangdong Kinlong Hardware Products Co. Ltd., Class A...	14,300	44,795
Guangdong Dowstone Technology Co. Ltd., Class A.....	17,400	31,634	* Guangdong Land Holdings Ltd.....	164,822	4,234
Guangdong Ellington Electronics Technology Co. Ltd., Class A.....	33,300	46,728	Guangdong Provincial Expressway Development Co. Ltd., Class A.....	55,521	99,086
Guangdong Fenghua Advanced Technology Holding Co. Ltd., Class A.....	24,000	47,915	* Guangdong Shenglu Telecommunication Tech Co. Ltd., Class A.....	26,300	20,899
Guangdong Goworld Co. Ltd., Class A...	8,000	11,360	Guangdong Sirio Pharma Co. Ltd., Class A.....	5,330	18,433
Guangdong Great River Smarter Logistics Co. Ltd., Class A.....	12,700	17,525	Guangdong South New Media Co. Ltd., Class A.....	8,000	43,972
			* Guangdong TCL Smart Home Appliances Co. Ltd.....	18,600	32,588
			Guangdong Topstar Technology Co. Ltd., Class A.....	3,000	12,073

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Guangdong Vanward New Electric Co. Ltd., Class A.....	31,885	\$ 47,318	Guangzhou Haoyang Electronic Co. Ltd., Class A.....	6,300	\$37,720
Guangdong Xinbao Electrical Appliances Holdings Co. Ltd., Class A.....	26,900	58,123	Guangzhou KDT Machinery Co. Ltd., Class A.....	13,557	32,447
* Guangdong Zhongnan Iron & Steel Co. Ltd., Class A.....	91,500	31,754	Guangzhou Kingmed Diagnostics Group Co. Ltd., Class A...	7,300	24,702
Guangdong Zhongsheng Pharmaceutical Co. Ltd., Class A...	21,000	30,774	Guangzhou Restaurant Group Co. Ltd., Class A...	18,220	39,505
Guangshen Railway Co. Ltd., Class H...	655,500	177,506	Guangzhou Shiyuan Electronic Technology Co. Ltd., Class A.....	8,000	38,756
* Guangxi Huaxi Nonferrous Metal Co. Ltd., Class A...	18,000	43,978	Guangzhou Sie Consulting Co. Ltd., Class A.....	12,700	35,672
Guangxi Liugong Machinery Co. Ltd., Class A.....	34,950	56,239	Guangzhou Tinci Materials Technology Co. Ltd., Class A.....	28,760	72,758
Guangxi LiuYao Group Co. Ltd., Class A.....	11,600	28,135	Guangzhou Wondfo Biotech Co. Ltd., Class A.....	14,980	46,110
Guangxi Wuzhou Communications Co. Ltd., Class A...	53,625	32,087	Guangzhou Yuexiu Capital Holdings Group Co. Ltd., Class A.....	37,746	33,658
Guangxi Wuzhou Zhongheng Group Co. Ltd., Class A...	143,400	45,752	Guilin Layn Natural Ingredients Corp., Class A.....	22,200	22,843
* GuangYuYuan Chinese Herbal Medicine Co. Ltd., Class A.....	14,300	34,851	Guilin Sanjin Pharmaceutical Co. Ltd., Class A...	24,400	45,463
# Guangzhou Automobile Group Co. Ltd., Class H...	622,836	244,545	* Guizhou Broadcasting & TV Information Network Co. Ltd., Class A.....	16,200	18,043
Guangzhou Baiyun International Airport Co. Ltd., Class A...	38,600	50,095	Guizhou Chanhen Chemical Corp., Class A.....	8,800	27,225
Guangzhou Development Group, Inc., Class A.....	53,000	45,529	Guizhou Gas Group Corp. Ltd., Class A.....	34,900	31,621
Guangzhou Great Power Energy & Technology Co. Ltd., Class A.....	5,300	18,465	Guizhou Guihang Automotive Components Co. Ltd., Class A.....	11,100	18,413
Guangzhou Haige Communications Group, Inc. Co., Class A.....	13,800	19,672	Guizhou Sanli Pharmaceutical Co. Ltd., Class A...	12,500	22,104
			Guizhou Tyre Co. Ltd., Class A.....	67,600	45,113

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Guizhou Zhenhua E-chem, Inc., Class A.	19,943	\$ 27,549	Hainan Mining Co. Ltd., Class A.	24,200	\$ 22,645
Guocheng Mining Co. Ltd., Class A.	12,100	19,873	Hainan Strait Shipping Co. Ltd., Class A.	87,900	76,336
* Guoguang Electric Co. Ltd., Class A. ...	11,900	29,788	Haisco Pharmaceutical Group Co. Ltd., Class A.	4,600	20,244
# Guolian Securities Co. Ltd., Class H. ...	110,500	56,103	Haitian International Holdings Ltd.	305,000	810,860
Guomai Technologies, Inc., Class A.	25,900	27,402	Haitong Securities Co. Ltd., Class H. ...	479,200	419,355
Guosen Securities Co. Ltd., Class A. ...	79,812	113,762	Ω Haitong UniTrust International Leasing Co. Ltd., Class H.	622,000	73,533
* Guosheng Financial Holding, Inc., Class A.	30,030	56,154	Hand Enterprise Solutions Co. Ltd., Class A.	21,200	57,661
#Ω Guotai Junan Securities Co. Ltd., Class H.	78,800	116,954	Hangcha Group Co. Ltd., Class A.	31,880	84,635
Guoyuan Securities Co. Ltd., Class A. ...	50,550	55,384	Hangjin Technology Co. Ltd., Class A. ...	10,600	24,597
# Gushengtang Holdings Ltd.	50,800	178,329	Hangxiao Steel Structure Co. Ltd., Class A.	94,600	32,144
H World Group Ltd. (1179 HK)	356,800	1,155,123	Hangzhou Binjiang Real Estate Group Co. Ltd., Class A. ...	41,000	48,761
#*Ω Haichang Ocean Park Holdings Ltd. ...	547,000	39,434	Hangzhou Changchuan Technology Co. Ltd., Class A. ...	3,500	21,457
Ω Haidilao International Holding Ltd.	395,000	741,027	Hangzhou Dptech Technologies Co. Ltd., Class A.	13,700	33,078
Haier Smart Home Co. Ltd. (600690 C1), Class A.	40,200	154,096	Hangzhou Electronic Soul Network Technology Co. Ltd., Class A.	5,800	17,431
Haier Smart Home Co. Ltd. (6690 HK), Class H.	577,599	1,910,442	Hangzhou First Applied Material Co. Ltd., Class A. ...	16,472	33,144
Hailir Pesticides & Chemicals Group Co. Ltd., Class A. ...	9,380	16,247	Hangzhou GreatStar Industrial Co. Ltd.	15,700	69,786
Hainan Drinda New Energy Technology Co. Ltd., Class A. ...	4,600	35,846	Hangzhou Greenda Electronic Materials Co. Ltd., Class A.	5,800	18,218
Hainan Haide Capital Management Co. Ltd., Class A.	36,015	29,753	Hangzhou Haoyue Personal Care Co. Ltd., Class A.	5,300	28,581
* Hainan Haiqi Transportation Group Co. Ltd., Class A.	9,800	23,888	Hangzhou Honghua Digital Technology Stock Co. Ltd., Class A.	2,232	21,362
Hainan Jinpan Smart Technology Co. Ltd., Class A.	7,055	38,794			
* Hainan Meilan International Airport Co. Ltd., Class H. ...	103,000	104,672			

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Hangzhou Huawang New Material Technology Co. Ltd., Class A.	23,700	\$ 41,102	* Harbin Pharmaceutical Group Co. Ltd., Class A.	111,900	\$ 57,336
Hangzhou Iron & Steel Co., Class A..	38,300	27,453	HBIS Resources Co. Ltd., Class A.	28,400	55,825
Hangzhou Lion Microelectronics Co. Ltd., Class A...	10,144	32,064	Health & Happiness H&H International Holdings Ltd.....	127,000	133,358
Hangzhou Onechance Tech Corp., Class A.....	12,300	47,261	* Hebei Construction Group Corp. Ltd., Class H.	180,000	12,951
Hangzhou Oxygen Plant Group Co. Ltd., Class A.	13,900	39,614	Hebei Sinopack Electronic Technology Co. Ltd., Class A.	1,960	13,342
Hangzhou Robam Appliances Co. Ltd., Class A.	17,700	51,132	Hebei Yangyuan Zhihui Beverage Co. Ltd., Class A...	22,700	69,087
Hangzhou Shunwang Technology Co. Ltd., Class A.	13,800	30,978	Hefei Jianghang Aircraft Equipment Co. Ltd., Class A...	18,667	23,394
Hangzhou Sunrise Technology Co. Ltd., Class A.	9,500	21,741	Hefei Meiya Optoelectronic Technology, Inc., Class A.	17,700	34,971
Ω Hangzhou Tigermed Consulting Co. Ltd. (3347 HK), Class H.	43,300	156,458	Hefei Urban Construction Development Co. Ltd., Class A.	25,800	23,437
Hangzhou Zhongtai Cryogenic Technology Corp., Class A.	11,200	18,338	Heilongjiang Agriculture Co. Ltd., Class A.	42,300	83,082
Han's Laser Technology Industry Group Co. Ltd., Class A.	6,600	23,368	HeiLongJiang ZBD Pharmaceutical Co. Ltd., Class A...	13,000	19,640
Ω Hansoh Pharmaceutical Group Co. Ltd.....	174,000	400,452	Hello Group, Inc., Sponsored ADR....	98,861	710,811
Haohua Chemical Science & Technology Co. Ltd., Class A.	5,600	21,824	Henan Liliang Diamond Co. Ltd., Class A.	12,100	54,881
*Ω Harbin Bank Co. Ltd., Class H.	873,000	39,307	Henan Lingrui Pharmaceutical Co., Class A.	26,474	79,117
Harbin Boshi Automation Co. Ltd., Class A.	25,561	63,232	Henan Mingtai AI Industrial Co. Ltd., Class A.	41,100	70,239
Harbin Electric Corp. Jiamusi Electric Machine Co. Ltd., Class A.	23,700	35,746	Henan Pinggao Electric Co. Ltd., Class A.	27,800	68,581
* Harbin Gloria Pharmaceuticals Co. Ltd., Class A...	55,500	19,115	Henan Shuanghui Investment & Development Co. Ltd., Class A.	37,559	136,477

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Henan Thinker Automatic Equipment Co. Ltd., Class A.	11,480	\$ 37,388	* HNA Technology Co. Ltd., Class A.	64,900	\$ 22,389
* Henan Yicheng New Energy Co. Ltd., Class A.	84,700	44,459	Homeland Interactive Technology Ltd.	136,000	23,048
Henan Yuguang Gold & Lead Co. Ltd., Class A.	40,100	36,806	Hongfa Technology Co. Ltd., Class A. ...	8,500	40,425
Henan Zhongyuan Expressway Co. Ltd., Class A.	59,500	33,778	* Honghua Group Ltd. ...	1,396,000	21,453
Hengan International Group Co. Ltd.	361,000	988,283	Hongli Zhihui Group Co. Ltd., Class A. ...	29,100	27,118
* Hengdeli Holdings Ltd.	467,309	7,381	* Hongmian Zhihui Science & Technology Innovation Co. Ltd. Guangzhou.	57,500	23,355
Hengdian Group DMEGC Magnetics Co. Ltd., Class A. ...	47,700	84,735	Hongta Securities Co. Ltd., Class A. ...	18,100	19,660
Hengli Petrochemical Co. Ltd., Class A. ...	110,300	228,018	* Hopson Development Holdings Ltd.	663,062	254,229
Hengtong Optic-electric Co. Ltd., Class A.	35,000	75,654	Horizon Construction Development Ltd.	621,000	96,964
Hengyi Petrochemical Co. Ltd., Class A. ...	47,720	40,399	Hoshine Silicon Industry Co. Ltd., Class A.	8,700	62,351
* Hesai Group, ADR.	1,374	21,215	Hoymiles Power Electronics, Inc., Class A.	1,254	17,516
Hesteel Co. Ltd., Class A.	300,600	89,100	Hoyuan Green Energy Co. Ltd., Class A.	12,590	26,858
Hexing Electrical Co. Ltd., Class A.	10,300	53,721	#Ω Hua Hong Semiconductor Ltd.	301,000	891,985
HG Technologies Co. Ltd., Class A.	8,200	18,802	Huaan Securities Co. Ltd., Class A.	23,080	17,890
* Hi Sun Technology China Ltd.	1,011,000	39,009	Huada Automotive Technology Corp. Ltd., Class A.	5,500	25,140
Hieicise Precision Equipment Co. Ltd., Class A.	6,700	29,797	Huadian Heavy Industries Co. Ltd., Class A.	33,500	31,077
Hisense Home Appliances Group Co. Ltd., Class H. ...	157,000	547,077	Huadong Medicine Co. Ltd., Class A. ...	23,900	114,897
Hisense Visual Technology Co. Ltd., Class A.	17,700	57,837	Huafon Chemical Co. Ltd., Class A.	64,300	71,802
Hitevision Co. Ltd., Class A.	6,500	21,226	* Huafon Microfibre Shanghai Technology Co. Ltd., Class A.	31,600	26,330
Hithink RoyalFlush Information Network Co. Ltd., Class A.	3,388	131,725	Huafu Fashion Co. Ltd., Class A.	77,300	50,158
HLA Group Corp. Ltd., Class A.	82,300	99,800	Huagong Tech Co. Ltd., Class A.	10,800	58,658
HMT Xiamen New Technical Materials Co. Ltd., Class A. ...	7,700	41,111	Huakai Yibai Technology Co. Ltd., Class A.	14,500	28,416

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Hualan Biological Engineering, Inc., Class A.	23,400	\$ 51,080	Huishang Bank Corp. Ltd., Class H.	123,900	\$ 39,287
Huaming Power Equipment Co. Ltd., Class A.	16,700	38,695	#*Ω Huitongda Network Co. Ltd., Class H...	11,000	20,473
Huangshan Novel Co. Ltd., Class A. ...	31,900	45,742	* Huizhou CEE Technology, Inc., Class A.	16,600	18,130
Huangshan Tourism Development Co. Ltd., Class A.	21,000	32,104	Huizhou Desay Sv Automotive Co. Ltd., Class A.	6,000	89,933
#* Huanxi Media Group Ltd.	380,000	22,282	Hunan Aihua Group Co. Ltd., Class A. ...	14,000	29,823
Huapont Life Sciences Co. Ltd., Class A.	86,950	46,192	Hunan Corun New Energy Co. Ltd., Class A.	34,200	19,709
* Huarong International Financial Holdings Ltd.	165,000	2,913	* Hunan Er-Kang Pharmaceutical Co. Ltd., Class A. ...	99,500	34,390
Ω Huatai Securities Co. Ltd., Class H.	194,200	334,427	Hunan Gold Corp. Ltd., Class A.	21,600	51,672
Huaxi Securities Co. Ltd., Class A.	48,200	53,550	Hunan Jiudian Pharmaceutical Co. Ltd., Class A. ...	7,000	15,017
Huaxia Bank Co. Ltd., Class A.	176,536	185,008	* Hunan Kaimeite Gases Co. Ltd., Class A.	22,000	19,516
Huayu Automotive Systems Co. Ltd., Class A.	70,100	162,528	* Hunan New Wellful Co. Ltd., Class A. ...	24,600	19,988
* Hubei Biocause Pharmaceutical Co. Ltd., Class A. ...	143,000	75,115	Hunan TV & Broadcast Intermediary Co. Ltd., Class A.	55,700	54,971
* Hubei Broadcasting & Television Information Network Co. Ltd., Class A.	33,100	17,809	Hunan Valin Steel Co. Ltd., Class A. ...	148,900	93,185
Hubei Chutian Smart Communication Co. Ltd., Class A. ...	54,900	33,397	Hunan Zhongke Electric Co. Ltd., Class A.	24,000	48,696
* Hubei Dinglong Co. Ltd., Class A.	7,000	24,990	Hundsun Technologies, Inc., Class A.	11,100	39,912
Hubei Feilihua Quartz Glass Co. Ltd., Class A.	6,250	32,510	HUYA, Inc., ADR.	39,605	138,617
Hubei Jumpcan Pharmaceutical Co. Ltd., Class A. ...	26,500	100,897	#*Ω Hygeia Healthcare Holdings Co. Ltd.	161,600	264,713
Hubei Xingfa Chemicals Group Co. Ltd., Class A. ...	41,300	124,776	Hymson Laser Technology Group Co. Ltd., Class A. ...	8,008	33,286
Hubei Yihua Chemical Industry Co. Ltd., Class A. ...	24,600	40,999	* Hytera Communications Corp. Ltd., Class A.	59,800	102,054
Hubei Zhenhua Chemical Co. Ltd., Class A.	13,300	23,510	* HyUnion Holding Co. Ltd., Class A.	44,700	34,289
			* IAT Automobile Technology Co. Ltd., Class A.	15,900	25,785

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
#*Ω iDreamSky			Innuovo Technology		
Technology			Co. Ltd., Class A...	20,400	\$ 30,880
Holdings Ltd.....	348,800	\$ 72,562	Insigma Technology		
IEIT Systems Co.			Co. Ltd., Class A...	32,500	29,793
Ltd., Class A.....	11,700	83,965	Inspur Digital		
Iflytek Co. Ltd.,			Enterprise		
Class A.....	6,300	44,160	Technology Ltd.....	216,000	123,163
IKD Co. Ltd.,			Intco Medical		
Class A.....	31,100	76,016	Technology Co.		
* I-Mab, Sponsored			Ltd., Class A.....	20,880	78,397
ADR.....	18,909	19,287	Intron Technology		
*Ω IMAX China Holding,			Holdings Ltd.....	238,000	34,673
Inc.....	66,100	63,100	* iQIYI, Inc., ADR.....	283,378	614,930
Imeik Technology			iRay Technology Co.		
Development Co.			Ltd., Class A.....	1,288	18,155
Ltd., Class A.....	3,780	89,067	IReader Technology		
Industrial &			Co. Ltd., Class A...	10,100	29,511
Commercial Bank			* IRICO Display		
of China Ltd.,			Devices Co. Ltd.,		
Class H.....	8,158,017	5,552,966	Class A.....	66,900	78,275
Industrial Bank Co.			IVD Medical Holding		
Ltd., Class A.....	283,145	794,135	Ltd.....	205,000	48,140
Industrial Securities			JA Solar Technology		
Co. Ltd., Class A...	90,660	74,823	Co. Ltd., Class A...	69,401	119,099
INESA Intelligent			Jade Bird Fire Co.		
Tech, Inc., Class A.	16,500	31,036	Ltd., Class A.....	43,150	68,197
Infore Environment			Jafron Biomedical		
Technology Group			Co. Ltd., Class A...	11,000	40,746
Co. Ltd., Class A...	75,400	49,636	Jangho Group Co.		
#*Ω Ingdan, Inc.....	313,000	50,636	Ltd., Class A.....	44,600	32,705
Ingenic			Jason Furniture		
Semiconductor Co.			Hangzhou Co. Ltd.,		
Ltd., Class A.....	2,200	19,641	Class A.....	19,870	80,401
Inkeverse Group Ltd..	276,000	61,716	JCET Group Co. Ltd.,		
* INKON Life			Class A.....	30,500	163,817
Technology Co.			JCHX Mining		
Ltd., Class A.....	14,100	16,786	Management Co.		
Inmyshow Digital			Ltd., Class A.....	8,600	47,400
Technology Group			*Ω JD Health		
Co. Ltd., Class A...	84,400	59,603	International, Inc....	180,600	747,817
* Inner Mongolia			*Ω JD Logistics, Inc.....	520,300	895,944
BaoTou Steel			JD.com, Inc. (9618		
Union Co. Ltd.,			HK), Class A.....	374,347	7,614,525
Class A.....	345,920	84,902	Jia Yao Holdings Ltd..	24,000	13,199
* Inner Mongolia Furui			Jiajiayue Group Co.		
Medical Science			Ltd., Class A.....	29,000	40,264
Co. Ltd., Class A...	5,400	24,184	Jiang Su Suyan		
Inner Mongolia			Jingshen Co. Ltd.,		
Xingye Silver&Tin			Class A.....	33,200	50,385
Mining Co. Ltd.,			Jiangling Motors		
Class A.....	51,300	88,691	Corp. Ltd.,		
Inner Mongolia Yili			Class A.....	21,700	67,618
Industrial Group			Jiangsu Ankura		
Co. Ltd., Class A...	72,000	277,406	Intelligent Power		
*Ω InnoCare Pharma			Co. Ltd., Class A...	5,600	21,926
Ltd.....	192,000	136,506			

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Jiangsu Asia-Pacific			* Jiangsu Haili Wind		
Light Alloy			Power Equipment		
Technology Co.			Technology Co.		
Ltd., Class A.	18,800	\$ 15,319	Ltd., Class A.	4,600	\$35,816
Jiangsu Azure Corp.,			Jiangsu Hengli		
Class A.	20,800	35,177	Hydraulic Co. Ltd.,		
Jiangsu Bojun			Class A.	9,826	84,182
Industrial			Jiangsu Hengshun		
Technology Co.			Vinegar Industry		
Ltd., Class A.	8,100	27,777	Co. Ltd., Class A. ...	19,600	20,313
Jiangsu Broadcasting			Jiangsu Hongdou		
Cable Information			Industrial Co. Ltd.,		
Network Corp. Ltd.,			Class A.	74,500	22,808
Class A.	55,900	24,688	Jiangsu Hongtian		
Jiangsu Changshu			Technology Co.		
Automotive Trim			Ltd., Class A.	6,300	22,739
Group Co. Ltd.,			* Jiangsu Hoperun		
Class A.	22,900	44,423	Software Co. Ltd.,		
Jiangsu Changshu			Class A.	5,700	37,792
Rural Commercial			Jiangsu Huachang		
Bank Co. Ltd.,			Chemical Co. Ltd.,		
Class A.	66,770	68,258	Class A.	20,300	22,922
Jiangsu Cnano			Jiangsu Huaxicun		
Technology Co.			Co. Ltd., Class A. ...	24,600	25,015
Ltd., Class A.	9,258	49,993	Jiangsu Jiangyin		
* Jiangsu Dagang Co.			Rural Commercial		
Ltd., Class A.	24,900	47,390	Bank Co. Ltd.,		
Jiangsu Dingsheng			Class A.	119,800	71,917
New Energy			Jiangsu Jiejie		
Materials Co. Ltd.,			Microelectronics		
Class A.	44,100	51,347	Co. Ltd., Class A. ...	14,400	66,076
Jiangsu Eastern			Jiangsu Kanion		
Shenghong Co.			Pharmaceutical		
Ltd., Class A.	29,300	34,627	Co. Ltd., Class A. ...	24,600	44,718
Jiangsu Etern Co.			Jiangsu Leili Motor		
Ltd., Class A.	40,700	27,642	Co. Ltd., Class A. ...	5,700	34,726
Jiangsu Expressway			Jiangsu Lianyungang		
Co. Ltd., Class H. ...	302,000	336,272	Port Co. Ltd.,		
Jiangsu Financial			Class A.	23,700	12,266
Leasing Co. Ltd.,			Jiangsu Lihua Foods		
Class A.	47,300	34,595	Group Co. Ltd.	8,214	21,437
Jiangsu General			Jiangsu Linyang		
Science			Energy Co. Ltd.,		
Technology Co.			Class A.	81,100	77,161
Ltd., Class A.	57,300	43,848	* Jiangsu Lopal Tech		
Jiangsu Gian			Co. Ltd., Class A. ...	12,500	16,881
Technology Co.			Jiangsu Nata		
Ltd., Class A.	6,000	32,069	Opto-electronic		
Jiangsu Guomao			Material Co. Ltd.,		
Reducer Co. Ltd.,			Class A.	10,200	51,722
Class A.	19,880	37,508	Jiangsu Olive		
Jiangsu Guotai			Sensors High-Tech		
International Group			Co. Ltd., Class A. ...	20,700	18,962
Co. Ltd., Class A. ...	53,800	53,719	Jiangsu Pacific		
Jiangsu Guoxin Corp.			Quartz Co. Ltd.,		
Ltd., Class A.	27,300	28,073	Class A.	19,800	71,963

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Jiangsu Phoenix Publishing & Media Corp. Ltd., Class A.	16,600	\$25,803	Jiangsu Zhangjiagang Rural Commercial Bank Co. Ltd., Class A.	90,800	\$ 53,492
Jiangsu Provincial Agricultural Reclamation & Development Corp., Class A.	48,000	63,192	Jiangsu Zhongtian Technology Co. Ltd., Class A.	56,800	107,030
Jiangsu Rainbow Heavy Industries Co. Ltd., Class A. ...	28,600	23,498	Jiangsu Zijin Rural Commercial Bank Co. Ltd., Class A. ...	160,900	61,723
Jiangsu Shagang Co. Ltd., Class A.	35,700	26,200	* Jiangsu Zongyi Co. Ltd., Class A.	29,600	16,250
Jiangsu Shemar Electric Co. Ltd., Class A.	6,700	24,495	Jiangxi Bank Co. Ltd., Class H.	339,000	32,104
Jiangsu Shentong Valve Co. Ltd., Class A.	14,000	23,634	* Jiangxi Black Cat Carbon Black Co. Ltd., Class A.	19,200	26,675
Jiangsu Shuangxing Color Plastic New Materials Co. Ltd., Class A.	49,800	33,838	Jiangxi Copper Co. Ltd., Class H.	301,000	477,735
Jiangsu Sidike New Material Science & Technology Co. Ltd. (300806 C2), Class A.	10,500	22,434	* Jiangxi Fushine Pharmaceutical Co. Ltd., Class A. ...	27,700	31,069
* Jiangsu Sopo Chemical Co., Class A.	27,700	27,257	Jiangxi Guotai Group Co. Ltd., Class A. ...	27,500	41,246
Jiangsu Suzhou Rural Commercial Bank Co. Ltd., Class A.	68,000	50,205	Jiangyin Haida Rubber & Plastic Co. Ltd., Class A. ...	17,800	22,797
Jiangsu ToLand Alloy Co. Ltd., Class A. ...	11,440	33,719	* Jiangyin Hengrun Heavy Industries Co. Ltd., Class A. ...	14,400	20,253
Jiangsu Xinquan Automotive Trim Co. Ltd., Class A. ...	10,000	65,982	Jiangyin Jianghua Microelectronics Materials Co. Ltd., Class A.	11,600	25,638
Jiangsu Yangnong Chemical Co. Ltd., Class A.	11,040	84,857	Jiangzhong Pharmaceutical Co. Ltd., Class A. ...	20,600	65,064
Jiangsu Yinhe Electronics Co. Ltd., Class A.	30,500	22,572	Jianmin Pharmaceutical Group Co. Ltd., Class A.	3,600	21,039
Jiangsu Yoke Technology Co. Ltd., Class A.	4,300	35,537	Jiaozuo Wanfang Aluminum Manufacturing Co. Ltd., Class A.	41,600	41,244
Jiangsu Yuyue Medical Equipment & Supply Co. Ltd., Class A.	17,800	87,995	Jiayou International Logistics Co. Ltd., Class A.	20,066	49,344
			* Jilin Chemical Fibre, Class A.	59,600	28,004
			Jinchuan Group International Resources Co. Ltd.	1,052,000	70,617

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Jinduicheng			Jolywood Suzhou		
Molybdenum Co.			Sunwatt Co. Ltd.,		
Ltd., Class A.....	54,200	\$ 78,672	Class A.....	28,400	\$ 21,957
Jinghua			Jonjee Hi-Tech		
Pharmaceutical			Industrial &		
Group Co. Ltd.,			Commercial		
Class A.....	24,600	24,760	Holding Co. Ltd.,		
Jingjin Equipment,			Class A.....	10,000	29,214
Inc., Class A.....	20,420	47,402	Joy City Property		
Jinhong Gas Co.			Ltd.....	2,264,000	59,424
Ltd., Class A.....	16,136	37,670	Joyoung Co. Ltd.,		
* Jinke Smart Services			Class A.....	28,300	38,404
Group Co. Ltd.,			JS Corrugating		
Class H.....	54,400	48,233	Machinery Co.		
# JinkoSolar Holding			Ltd., Class A.....	12,700	21,250
Co. Ltd., ADR.....	20,916	434,425	#*Ω JS Global Lifestyle		
Jinlei Technology Co.			Co. Ltd.....	686,000	161,289
Ltd., Class A.....	9,500	25,545	JSTI Group, Class A..	36,800	48,303
Jinlongyu Group Co.			* Ju Teng International		
Ltd., Class A.....	10,300	22,227	Holdings Ltd.....	412,000	46,170
Jinyu Bio-Technology			Juewei Food Co.		
Co. Ltd., Class A...	19,800	18,119	Ltd., Class A.....	26,300	52,892
Jinzai Food Group			Juneyao Airlines Co.		
Co. Ltd., Class A...	13,000	22,139	Ltd., Class A.....	42,100	76,941
#Ω Jiumaojiu			Jutal Offshore Oil		
International			Services Ltd.....	338,000	30,753
Holdings Ltd.....	636,000	215,537	* JY Grandmark		
Jiuzhitang Co. Ltd.,			Holdings Ltd.....	13,000	485
Class A.....	10,500	11,518	Kailuan Energy		
JL Mag Rare-Earth			Chemical Co. Ltd.,		
Co. Ltd. (300748			Class A.....	32,300	29,127
C2), Class A.....	8,920	24,386	Kaishan Group Co.		
JL Mag Rare-Earth			Ltd., Class A.....	24,500	32,584
Co. Ltd. (6680			Kangji Medical		
HK), Class H.....	25,400	30,375	Holdings Ltd.....	145,000	119,936
JNBY Design Ltd.....	94,000	198,751	* KBC Corp. Ltd.,		
Joicare			Class A.....	4,429	11,723
Pharmaceutical			Keboda Technology		
Group Industry Co.			Co. Ltd., Class A...	4,100	34,636
Ltd., Class A.....	46,400	69,779	Keda Industrial		
Joinn Laboratories			Group Co. Ltd.,		
China Co. Ltd.,			Class A.....	26,600	29,744
Class A.....	11,708	26,013	KEDE Numerical		
Ω Joinn Laboratories			Control Co. Ltd.,		
China Co. Ltd.,			Class A.....	2,008	18,227
Class H.....	29,400	32,019	Kehua Data Co. Ltd.,		
Jointo Energy			Class A.....	12,100	47,816
Investment Co.			Keli Motor Group Co.		
Ltd. Hebei,			Ltd., Class A.....	14,000	31,669
Class A.....	25,500	18,518	Keshun Waterproof		
Jointown			Technologies Co.		
Pharmaceutical			Ltd., Class A.....	40,400	26,413
Group Co. Ltd.,			Kidswant Children		
Class A.....	105,761	72,764	Products Co. Ltd.,		
			Class A.....	30,700	54,287

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Kingboard Holdings Ltd.....	330,900	\$ 843,209	LB Group Co. Ltd., Class A.....	49,500	\$ 124,054
Kingboard Laminates Holdings Ltd.....	474,473	475,842	Lee & Man Paper Manufacturing Ltd...	684,000	197,001
KingClean Electric Co. Ltd., Class A...	13,020	41,688	Lee's Pharmaceutical Holdings Ltd.....	163,500	25,781
Kingfa Sci & Tech Co. Ltd., Class A...	41,600	53,441	*Ω Legend Holdings Corp., Class H.....	351,800	332,586
Kingnet Network Co. Ltd., Class A.....	40,600	78,094	Lenovo Group Ltd.....	2,844,000	3,430,002
Kingsemi Co. Ltd., Class A.....	2,259	23,403	Lens Technology Co. Ltd., Class A.....	78,300	281,897
#* Kingsoft Cloud Holdings Ltd.....	838,000	694,089	Leoch International Technology Ltd.....	111,000	21,609
* Kingsoft Corp. Ltd.....	340,600	1,721,876	Lepu Medical Technology Beijing Co. Ltd., Class A...	27,607	39,571
* Ko Yo Chemical Group Ltd.....	2,964,000	15,592	* Leshan Giantstar Farming & Husbandry Corp. Ltd., Class A.....	15,900	36,787
Konfoong Materials International Co. Ltd., Class A.....	3,300	32,060	Levima Advanced Materials Corp., Class A.....	14,200	25,728
* Konkra Group Co. Ltd., Class A.....	21,500	13,384	LexinFintech Holdings Ltd., ADR.....	47,187	372,777
KPC Pharmaceuticals, Inc., Class A.....	13,400	30,010	Leyard Optoelectronic Co. Ltd., Class A.....	46,400	37,946
*Ω Kuaishou Technology. Kuangda Technology Group Co. Ltd., Class A.....	648,900	3,551,191	* Li Auto, Inc. (2015 HK), Class A.....	127,000	1,494,780
Kunlun Energy Co. Ltd.....	1,600,000	1,527,732	Li Ning Co. Ltd.....	1,111,500	2,298,491
Kunlun Tech Co. Ltd., Class A.....	3,300	16,870	Lianhe Chemical Technology Co. Ltd., Class A.....	42,500	34,928
Kunshan Huguang Auto Harness Co. Ltd., Class A.....	6,000	29,698	* Liao Ning Oxiranchem, Inc. (300082 CH), Class A.....	23,500	19,298
Kunshan Kinglai Hygienic Materials Co. Ltd., Class A...	10,800	35,186	Liaoning Cheng Da Co. Ltd., Class A...	21,500	28,953
* Kyland Technology Co. Ltd., Class A...	14,600	23,888	Liaoning Energy Industry Co. Ltd., Class A.....	22,500	11,188
Lakala Payment Co. Ltd., Class A.....	25,500	62,294	Liaoning Port Co. Ltd., Class H.....	580,000	52,623
Lancy Co. Ltd., Class A.....	6,700	14,192	* Lier Chemical Co. Ltd., Class A.....	43,792	51,202
* Lanzhou LS Heavy Equipment Co. Ltd., Class A.....	35,300	25,718	* Lifan Technology Group Co. Ltd., Class A.....	38,500	32,948
Lao Feng Xiang Co. Ltd., Class A.....	12,900	91,930	* Lifotech Scientific Corp.....	1,398,000	233,605
Laobaixing Pharmacy Chain JSC, Class A.....	24,715	53,469	Lijiang Yulong Tourism Co. Ltd., Class A.....	18,100	21,404
Launch Tech Co. Ltd., Class H.....	62,500	77,838			

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Linewell Software Co. Ltd., Class A.....	19,200	\$ 33,169	Luxin Venture Capital Group Co. Ltd., Class A.....	18,600	\$ 31,101
# Lingbao Gold Group Co. Ltd., Class H...	142,000	86,863	Luxshare Precision Industry Co. Ltd., Class A.....	95,318	531,186
Lingyi iTech Guangdong Co., Class A.....	80,700	94,909	Luyang Energy-Saving Materials Co. Ltd....	18,900	32,323
#Ω Linklogis, Inc., Class B.....	330,000	65,098	*Ω Luye Pharma Group Ltd.....	858,500	229,762
* Liuzhou Iron & Steel Co. Ltd., Class A...	71,240	27,123	* Maanshan Iron & Steel Co. Ltd., Class H.....	696,000	156,020
# Livzon Pharmaceutical Group, Inc., Class H.....	77,771	263,413	Maccura Biotechnology Co. Ltd., Class A.....	28,400	48,436
Lizhong Sitong Light Alloys Group Co. Ltd., Class A.....	14,100	31,466	Malion New Materials Co. Ltd., Class A...	19,200	21,299
# LK Technology Holdings Ltd.....	292,000	104,547	Mango Excellent Media Co. Ltd., Class A.....	41,800	160,511
Loncin Motor Co. Ltd., Class A.....	64,300	90,099	#*Ω Maoyan Entertainment.....	146,000	162,273
Ω Longfor Group Holdings Ltd.....	513,000	652,069	Maxscend Microelectronics Co. Ltd., Class A...	4,000	43,365
Longhua Technology Group Luoyang Co. Ltd., Class A...	20,300	19,210	Maxvision Technology Corp., Class A.....	7,500	24,269
LONGi Green Energy Technology Co. Ltd., Class A.....	60,700	124,506	Mayinglong Pharmaceutical Group Co. Ltd., Class A.....	8,200	28,473
Longshine Technology Group Co. Ltd., Class A...	16,400	22,950	Ω Medlive Technology Co. Ltd.....	73,000	82,006
Lonking Holdings Ltd.....	1,008,000	219,094	* Mega Genomics Ltd...	14,800	17,050
* Lotus Holdings Co. Ltd.....	46,100	32,124	Mehow Innovative Ltd., Class A.....	4,700	20,982
Lucky Harvest Co. Ltd., Class A.....	10,200	60,803	MeiG Smart Technology Co. Ltd., Class A.....	3,900	21,657
Luenmei Quantum Co. Ltd., Class A...	81,800	62,633	Meihua Holdings Group Co. Ltd., Class A.....	37,900	52,531
Luoniushan Co. Ltd., Class A.....	54,300	46,064	#Ω Meitu, Inc.....	332,000	179,457
* Luoxin Pharmaceuticals Group Stock Co. Ltd., Class A.....	29,100	14,251	*Ω Meituan, Class B....	473,160	9,005,442
Luoyang Xinqianglian Slewing Bearing Co. Ltd., Class A...	8,610	23,590	Mesnac Co. Ltd., Class A.....	19,200	23,115
Lushang Freda Pharmaceutical Co. Ltd., Class A...	39,700	38,164	Metallurgical Corp. of China Ltd., Class H.....	588,000	115,138
Luxi Chemical Group Co. Ltd., Class A...	48,300	78,932	M-Grass Ecology & Environment Group Co. Ltd., Class A...	42,800	27,603

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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
MicroPort			*†† Myhome Real Estate		
NeuroScientific			Development		
Corp.....	82,000	\$108,423	Group Co. Ltd.,		
#* Microport Scientific			Class A.....	111,200	\$ 0
Corp.....	139,000	116,080	MYS Group Co. Ltd.,		
Micro-Tech Nanjing			Class A.....	75,800	35,642
Co. Ltd., Class A...	2,478	23,869	Nancal Technology		
Midea Group Co.			Co. Ltd., Class A...	7,300	36,429
Ltd., Class A.....	59,400	606,077	* Nanfang Zhongjin		
Ω Midea Real Estate			Environment Co.		
Holding Ltd.....	173,600	65,306	Ltd., Class A.....	46,300	22,083
Milkyway Intelligent			Nanhua Futures Co.		
Supply Chain			Ltd., Class A.....	16,700	27,059
Service Group Co.			NanJi E-Commerce		
Ltd., Class A.....	7,300	52,939	Co. Ltd., Class A...	38,986	26,681
Min Xin Holdings			Nanjing Cosmos		
Ltd.....	66,000	19,291	Chemical Co. Ltd.,		
Ming Yang Smart			Class A.....	11,300	38,753
Energy Group Ltd.,			Nanjing Hanrui		
Class A.....	30,678	43,987	Cobalt Co. Ltd.,		
Ming Yuan Cloud			Class A.....	6,400	28,856
Group Holdings			Nanjing Iron & Steel		
Ltd.....	425,000	143,988	Co. Ltd., Class A...	220,400	141,074
* Mingfa Group			Nanjing King-Friend		
International Co.			Biochemical		
Ltd.....	374,000	4,782	Pharmaceutical		
MINISO Group			Co. Ltd., Class A...	13,191	24,627
Holding Ltd.....	137,000	789,260	Nanjing		
* Minmetals			Pharmaceutical		
Development Co.			Co. Ltd., Class A...	52,400	35,350
Ltd., Class A.....	31,100	29,600	* Nanjing Sample		
* Minmetals Land Ltd...	687,644	26,035	Technology Co.		
* Minth Group Ltd.....	446,000	890,780	Ltd., Class H.....	14,000	576
Miracle Automation			Nanjing Securities		
Engineering Co.			Co. Ltd., Class A...	16,000	18,601
Ltd., Class A.....	12,400	23,304	* Nanjing Tanker Corp.,		
MLS Co. Ltd.,			Class A.....	134,800	59,360
Class A.....	47,400	53,274	Nanjing Xinjiekou		
* MMG Ltd.....	2,987,599	983,903	Department Store		
*Ω Mobvista, Inc.....	214,000	197,213	Co. Ltd., Class A...	44,800	39,714
* MOG Digitech			Nantong Jianghai		
Holdings Ltd.....	318,000	39,915	Capacitor Co. Ltd.,		
Monalisa Group Co.			Class A.....	18,000	59,885
Ltd., Class A.....	20,500	26,355	Nantong Jiangshan		
Moon Environment			Agrochemical &		
Technology Co.			Chemical LLC,		
Ltd., Class A.....	23,600	38,960	Class A.....	18,600	37,244
Morimatsu			NARI Technology Co.		
International			Ltd., Class A.....	78,868	251,283
Holdings Co. Ltd....	187,000	113,375	National Silicon		
Motic Xiamen Electric			Industry Group Co.		
Group Co. Ltd.,			Ltd., Class A.....	10,831	26,704
Class A.....	5,900	13,317	NAURA Technology		
Muyuan Foods Co.			Group Co. Ltd.,		
Ltd., Class A.....	101,754	523,492	Class A.....	2,700	140,856

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
* NavInfo Co. Ltd., Class A.	23,700	\$ 28,423	* Ningbo Jifeng Auto Parts Co. Ltd., Class A.	36,800	\$ 59,141
NBTM New Materials Group Co. Ltd., Class A.	10,100	24,032	Ningbo Jintian Copper Group Co. Ltd., Class A.	42,300	35,642
NetDragon Websoft Holdings Ltd.	168,500	219,561	Ningbo Joyson Electronic Corp., Class A.	35,893	84,588
*Ω NetEase Cloud Music, Inc.	13,450	211,336	Ningbo Orient Wires & Cables Co. Ltd., Class A.	9,500	69,245
NetEase, Inc. (9999 HK)	153,100	3,146,998	Ningbo Peacebird Fashion Co. Ltd., Class A.	16,600	33,130
NetEase, Inc. (NTES US), ADR.	29,216	3,004,866	Ningbo Ronbay New Energy Technology Co. Ltd., Class A. ...	11,248	49,199
Neusoft Corp., Class A.	19,000	24,864	Ningbo Shanshan Co. Ltd., Class A. ...	15,400	14,784
Neutech Group Ltd. ...	27,200	9,440	Ningbo Sunrise Elc Technology Co. Ltd., Class A.	7,400	17,113
New China Life Insurance Co. Ltd., Class H.	292,200	914,475	Ningbo Tuopu Group Co. Ltd., Class A. ...	14,125	128,086
New Guomai Digital Culture Co. Ltd., Class A.	8,700	14,708	Ningbo Xusheng Group Co. Ltd., Class A.	19,408	42,750
New Hope Dairy Co. Ltd., Class A.	12,400	24,816	Ningbo Yunsheng Co. Ltd., Class A.	52,300	54,779
* New Hope Liuhe Co. Ltd., Class A.	35,900	43,082	Ningbo Zhoushan Port Co. Ltd., Class A.	63,480	31,844
Neway Valve Suzhou Co. Ltd., Class A. ...	8,900	33,718	Ningxia Orient Tantalum Industry Co. Ltd., Class A. ...	14,900	29,230
* Newborn Town, Inc. ...	140,000	85,296	* Ningxia Western Venture Industrial Co. Ltd., Class A. ...	40,700	28,770
Newland Digital Technology Co. Ltd., Class A.	12,400	34,017	* NIO, Inc. (9866 HK), Class A.	100,760	436,013
Nexteer Automotive Group Ltd.	546,000	253,008	* Niu Technologies, Sponsored ADR. ...	20,055	40,511
#* Nine Dragons Paper Holdings Ltd.	858,000	348,750	NKY Medical Holdings Ltd., Class A.	26,100	50,524
* Ninestar Corp., Class A.	7,891	27,752	Noah Holdings Ltd., Sponsored ADR. ...	14,545	153,886
Ningbo BaoSi Energy Equipment Co. Ltd., Class A.	17,700	21,558	#Ω Nongfu Spring Co. Ltd., Class H.	344,000	1,622,887
Ningbo Boway Alloy Material Co. Ltd., Class A.	11,800	32,277	Norinco International Cooperation Ltd., Class A.	37,780	50,499
Ningbo Changhong Polymer Scientific & Technical, Inc., Class A.	12,700	19,141	North Chemical Industries Co. Ltd., Class A.	16,400	20,498
Ningbo Haitian Precision Machinery Co. Ltd., Class A.	11,000	31,146			
Ningbo Huaxiang Electronic Co. Ltd., Class A.	37,000	64,303			

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
North China			Orient Overseas		
Pharmaceutical			International Ltd.....	47,500	\$ 635,893
Co. Ltd., Class A...	62,800	\$ 48,041	Ω Orient Securities Co.		
North Copper Co.			Ltd., Class H.....	178,800	115,714
Ltd., Class A.....	37,800	47,950	* Oriental Energy Co.		
North Huajin			Ltd., Class A.....	42,700	57,737
Chemical			Oriental Pearl Group		
Industries Co. Ltd.,			Co. Ltd., Class A...	55,600	56,878
Class A.....	61,700	37,065	* Ourpalm Co. Ltd.,		
Northeast Securities			Class A.....	37,400	28,354
Co. Ltd., Class A...	32,000	33,863	Ovctek China, Inc.,		
Northking Information			Class A.....	19,345	44,459
Technology Co.			Pacific Online Ltd....	7,000	279
Ltd., Class A.....	17,012	33,739	* Pacific Securities Co.		
Novoray Corp.,			Ltd., Class A.....	34,600	18,709
Class A.....	3,491	30,395	Pacific Shuanglin		
* NSFOCUS			Bio-pharmacy Co.		
Technologies			Ltd., Class A.....	9,600	28,094
Group Co. Ltd.,			* Pangang Group		
Class A.....	18,700	18,353	Vanadium Titanium		
* Nuode New Materials			& Resources Co.		
Co. Ltd., Class A...	51,300	26,237	Ltd., Class A.....	103,100	39,041
NYOCOR Co. Ltd.,			PCI Technology		
Class A.....	29,300	21,776	Group Co. Ltd.,		
Ocean's King			Class A.....	42,380	26,494
Lighting Science &			* PDD Holdings, Inc.,		
Technology Co.			ADR.....	87,120	9,749,600
Ltd., Class A.....	20,100	13,335	*Ω Peijia Medical Ltd....	157,000	73,217
*Ω Ocumension			*†† Pengdu Agriculture &		
Therapeutics.....	53,000	29,608	Animal Husbandry		
* Offcn Education			Co. Ltd., Class A...	235,900	4,546
Technology Co.			* Pengxin International		
Ltd., Class A.....	141,700	63,516	Mining Co. Ltd.,		
Offshore Oil			Class A.....	66,700	28,974
Engineering Co.			People.cn Co. Ltd.,		
Ltd., Class A.....	103,100	76,528	Class A.....	4,600	14,197
* OFILM Group Co.			People's Insurance		
Ltd., Class A.....	42,100	68,458	Co. Group of		
Olympic Circuit			China Ltd. ,		
Technology Co.			Class H.....	1,399,000	715,982
Ltd., Class A.....	17,400	77,728	Perfect World Co.		
Onewo, Inc.,			Ltd., Class A.....	35,800	51,610
Class H.....	66,400	188,195	PharmaBlock		
Oppein Home Group,			Sciences Nanjing,		
Inc., Class A.....	9,163	82,787	Inc., Class A.....	5,600	24,196
Opple Lighting Co.			* Phenix Optical Co.		
Ltd., Class A.....	13,901	31,873	Ltd., Class A.....	7,000	22,331
OPT Machine Vision			PhiChem Corp.,		
Tech Co. Ltd.,			Class A.....	22,700	49,788
Class A.....	2,830	30,675	PICC Property &		
ORG Technology Co.			Casualty Co. Ltd.,		
Ltd., Class A.....	109,700	76,190	Class H.....	1,153,582	1,874,259
Orient International			Ping An Bank Co.		
Enterprise Ltd.,			Ltd., Class A.....	329,500	521,878
Class A.....	19,500	17,554			

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
#Ω Ping An Healthcare & Technology Co. Ltd.....	648,309	\$ 511,975	* Qi An Xin Technology Group, Inc., Class A.....	10,675	\$ 37,034
Ping An Insurance Group Co. of China Ltd., Class H.....	1,427,000	8,034,985	Qianhe Condiment & Food Co. Ltd., Class A.....	26,348	42,358
PNC Process Systems Co. Ltd., Class A.....	14,220	44,683	Qifu Technology, Inc., ADR.....	69,810	2,785,419
POCO Holding Co. Ltd., Class A.....	3,660	26,936	* Qinchuan Machine Tool & Tool Group Share Co. Ltd., Class A.....	19,500	26,783
* Polaris Bay Group Co. Ltd., Class A...	39,700	37,067	Qingdao Citymedia Co. Ltd., Class A...	19,400	18,288
Poly Developments & Holdings Group Co. Ltd., Class A...	86,700	99,867	Qingdao East Steel Tower Stock Co. Ltd., Class A.....	45,500	44,665
Poly Property Group Co. Ltd.....	1,052,860	198,225	Qingdao Eastsoft Communication Technology Co. Ltd., Class A.....	20,000	44,478
Poly Property Services Co. Ltd., Class H.....	74,400	262,462	Qingdao Gaoce Technology Co. Ltd., Class A.....	23,548	32,454
Pony Testing International Group Co. Ltd., Class A...	17,770	18,226	Qingdao Gon Technology Co. Ltd., Class A.....	16,100	53,429
Ω Pop Mart International Group Ltd.....	152,600	1,850,779	Qingdao Haier Biomedical Co. Ltd., Class A.....	10,035	44,448
Porton Pharma Solutions Ltd., Class A.....	26,800	58,384	Qingdao Hanhe Cable Co. Ltd., Class A.....	120,400	54,493
Ω Postal Savings Bank of China Co. Ltd., Class H.....	2,017,000	1,204,120	Qingdao Hiron Commercial Cold Chain Co. Ltd., Class A.....	13,860	21,445
Pou Sheng International Holdings Ltd.....	1,282,687	82,467	Qingdao Huicheng Environmental Technology Group Co. Ltd., Class A...	6,800	84,138
Power Construction Corp. of China Ltd., Class A.....	246,300	172,787	Qingdao NovelBeam Technology Co. Ltd., Class A.....	3,494	20,714
* Powerwin Tech Group Ltd.....	68,000	23,254	Ω Qingdao Port International Co. Ltd., Class H.....	185,000	143,922
Prinx Chengshan Holdings Ltd.....	89,500	88,721	Qingdao Rural Commercial Bank Corp., Class A.....	149,800	61,810
* Productive Technologies Co. Ltd.....	786,000	22,577	Qingdao Sentury Tire Co. Ltd., Class A...	17,220	59,623
Pulike Biological Engineering, Inc., Class A.....	10,800	18,436	Qingdao TGOOD Electric Co. Ltd., Class A.....	16,500	54,399
PW Medtech Group Ltd.....	317,000	37,414			
Pylon Technologies Co. Ltd., Class A...	6,204	32,369			
* Q Technology Group Co. Ltd.....	220,000	220,148			

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Qingdao Topscomm Communication, Inc., Class A.	2,000	\$ 1,808	Rizhao Port Co. Ltd., Class A.	76,200	\$ 31,978
* Qinghai Salt Lake Industry Co. Ltd., Class A.	66,100	150,948	Rockchip Electronics Co. Ltd., Class A. ...	2,700	61,701
* Qingling Motors Co. Ltd., Class H.	384,000	24,412	Rongan Property Co. Ltd., Class A.	52,800	14,122
* Qudian, Inc., Sponsored ADR.	79,943	225,439	* RongFa Nuclear Equipment Co. Ltd., Class A.	38,200	24,705
Quealink Wireless Solutions Co. Ltd., Class A.	12,720	25,757	Rongsheng Petrochemical Co. Ltd., Class A.	118,300	144,206
Quectel Wireless Solutions Co. Ltd., Class A.	4,660	57,846	* Roshow Technology Co. Ltd., Class A. ...	52,700	54,260
Quick Intelligent Equipment Co. Ltd., Class A.	7,900	25,464	Ruida Futures Co. Ltd., Class A.	13,500	26,499
#* Radiance Holdings Group Co. Ltd.	320,000	116,208	Runjian Co. Ltd., Class A.	10,100	44,875
Rainbow Digital Commercial Co. Ltd., Class A.	48,600	31,591	Sai Micro Electronics, Inc., Class A.	11,000	24,718
Range Intelligent Computing Technology Group Co. Ltd., Class A. ...	11,800	97,628	SAIC Motor Corp. Ltd., Class A.	63,100	149,379
Rayhoo Motor Dies Co. Ltd., Class A. ...	5,000	26,015	Sailun Group Co. Ltd., Class A.	60,200	127,280
Raytron Technology Co. Ltd., Class A. ...	6,778	46,707	Sanan Optoelectronics Co. Ltd., Class A. ...	39,800	63,026
Realcan Pharmaceutical Group Co. Ltd., Class A.	47,900	18,330	Sanquan Food Co. Ltd., Class A.	34,104	53,543
*Ω Red Star Macalline Group Corp. Ltd., Class H.	300,407	58,225	* Sansteel Minguang Co. Ltd. Fujian, Class A.	113,200	51,040
*Ω Redco Properties Group Ltd.	630,000	12,290	Sansure Biotech, Inc., Class A.	12,674	35,329
Renhe Pharmacy Co. Ltd., Class A.	57,900	44,827	Sanwei Holding Group Co. Ltd., Class A.	12,800	23,026
Renrui Human Resources Technology Holdings Ltd.	34,000	17,414	# Sany Heavy Equipment International Holdings Co. Ltd.	584,000	379,137
Rianlon Corp., Class A.	10,100	39,218	Sany Heavy Industry Co. Ltd., Class A. ...	48,000	106,686
Richinfo Technology Co. Ltd., Class A. ...	8,500	34,823	Satellite Chemical Co. Ltd., Class A. ...	79,857	220,860
Risen Energy Co. Ltd., Class A.	29,000	42,815	SDIC Capital Co. Ltd., Class A.	29,600	29,026
Riyue Heavy Industry Co. Ltd., Class A. ...	21,900	36,547	Sealand Securities Co. Ltd., Class A. ...	112,300	62,006
			* Seazen Group Ltd.	1,277,333	283,853
			* Seazen Holdings Co. Ltd., Class A.	31,300	48,786
			S-Enjoy Service Group Co. Ltd.	173,000	65,611
			Seres Group Co. Ltd., Class A.	10,900	200,559

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
SF Holding Co. Ltd., Class A.	89,267	\$484,859	* Shandong Iron & Steel Co. Ltd., Class A.	132,100	\$ 25,670
Shaanxi Beiyuan Chemical Industry Group Co. Ltd., Class A.	41,800	23,004	Shandong Jincheng Pharmaceutical Group Co. Ltd., Class A.	12,600	22,167
* Shaanxi Heima Coking Co. Ltd., Class A.	56,300	23,922	Shandong Jinjing Science & Technology Co. Ltd., Class A.	51,300	36,420
#* Shandong BoAn Biotechnology Co. Ltd., Class H.	9,800	10,860	Shandong Linglong Tyre Co. Ltd., Class A.	33,300	83,248
Shandong Bohui Paper Industrial Co. Ltd., Class A. ...	36,400	23,919	Shandong Lukang Pharma, Class A. ...	31,100	38,280
Shandong Buchang Pharmaceuticals Co. Ltd., Class A. ...	14,718	29,664	Shandong Nanshan Aluminum Co. Ltd., Class A.	179,300	100,706
* Shandong Chenming Paper Holdings Ltd., Class H.	105,000	13,750	Shandong Pharmaceutical Glass Co. Ltd., Class A.	16,400	54,544
Shandong Dawn Polymer Co. Ltd., Class A.	17,300	28,091	Shandong Publishing & Media Co. Ltd., Class A.	47,900	73,895
Shandong Denghai Seeds Co. Ltd., Class A.	28,600	41,943	Shandong Sun Paper Industry JSC Ltd., Class A.	85,761	165,299
* Shandong Dongyue Silicone Material Co. Ltd., Class A. ...	37,300	39,129	Shandong Weifang Rainbow Chemical Co. Ltd., Class A. ...	8,900	59,966
Ω Shandong Gold Mining Co. Ltd., Class H.	131,000	227,300	Shandong Weigao Group Medical Polymer Co. Ltd., Class H.	1,350,800	843,023
Shandong Haihua Co. Ltd., Class A. ...	24,500	17,556	Shandong WIT Dyne Health Co. Ltd., Class A.	10,600	41,259
Shandong Head Group Co. Ltd., Class A.	11,700	19,848	Shandong Xiantan Co. Ltd., Class A. ...	25,500	20,424
Shandong Himile Mechanical Science & Technology Co. Ltd., Class A.	12,300	87,817	Shandong Yisheng Livestock & Poultry Breeding Co. Ltd., Class A.	37,100	45,552
Shandong Hi-speed Co. Ltd., Class A. ...	18,900	26,311	Shandong Yulong Gold Co. Ltd., Class A.	24,200	40,950
Shandong Hi-Speed Road & Bridge Group Co. Ltd., Class A.	41,800	33,099	* Shanghai Aerospace Automobile Electromechanical Co. Ltd., Class A. ...	34,300	31,063
Shandong Huatai Paper Industry Shareholding Co. Ltd., Class A.	49,040	23,355	* Shanghai Aiko Solar Energy Co. Ltd., Class A.	24,600	35,455
Shandong Humon Smelting Co. Ltd., Class A.	45,300	68,252			

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Shanghai AJ Group Co. Ltd., Class A...	81,581	\$54,245	Shanghai Fengyuzhu Culture & Technology Co. Ltd., Class A.....	12,800	\$ 15,675
Shanghai Allist Pharmaceuticals Co. Ltd., Class A...	5,281	49,876	Shanghai Fudan Microelectronics Group Co. Ltd., Class H.....	56,000	105,708
Shanghai AtHub Co. Ltd., Class A.....	25,844	71,108	Shanghai Fudan-Zhangjiang Bio-Pharmaceutical Co. Ltd., Class H...	81,000	24,511
Shanghai Bailian Group Co. Ltd., Class A.....	48,500	65,271	Shanghai Fullhan Microelectronics Co. Ltd., Class A...	3,390	29,634
Shanghai Baolong Automotive Corp., Class A.....	13,300	64,976	Shanghai Ganglian E-Commerce Holdings Co. Ltd., Class A.....	8,232	27,717
Shanghai Baosight Software Co. Ltd., Class A.....	21,485	85,939	Shanghai Gench Education Group Ltd.....	34,500	12,582
Shanghai Baosteel Packaging Co. Ltd., Class A.....	48,100	31,325	Shanghai Gentech Co. Ltd., Class A...	6,564	32,975
Shanghai Belling Co. Ltd., Class A.....	3,800	19,000	Shanghai Hanbell Precise Machinery Co. Ltd., Class A...	20,300	50,768
Shanghai BOCHU Electronic Technology Corp. Ltd., Class A.....	821	22,627	Ω Shanghai Haohai Biological Technology Co. Ltd., Class H.....	13,720	43,779
Shanghai Bright Meat Group Co. Ltd., Class A.....	27,900	25,355	*Ω Shanghai Henlius Biotech, Inc., Class H.....	7,100	15,317
Shanghai Chinafortune Co. Ltd., Class A.....	14,500	28,273	Shanghai Huace Navigation Technology Ltd., Class A.....	6,500	36,070
Shanghai Chlor-Alkali Chemical Co. Ltd., Class A.....	11,000	17,168	Shanghai Huafon Aluminium Corp., Class A.....	17,700	49,040
Shanghai Construction Group Co. Ltd., Class A...	232,300	79,873	Shanghai Industrial Holdings Ltd.....	237,000	344,646
Shanghai Daimay Automotive Interior Co. Ltd., Class A...	20,884	25,986	Shanghai Industrial Urban Development Group Ltd.....	918,400	39,607
Shanghai Datun Energy Resources Co. Ltd., Class A...	10,200	17,730	# Shanghai INT Medical Instruments Co. Ltd.....	24,000	91,291
Shanghai Dazhong Public Utilities Group Co. Ltd., Class H.....	98,000	23,835	Shanghai International Airport Co. Ltd., Class A...	3,900	17,876
#* Shanghai Electric Group Co. Ltd., Class H.....	90,000	30,637			
Shanghai Environment Group Co. Ltd., Class A...	34,392	37,332			
* Shanghai Feilo Acoustics Co. Ltd., Class A.....	56,700	30,802			

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Shanghai Jahwa United Co. Ltd., Class A.	7,900	\$ 17,008	Shanghai Putailai New Energy Technology Co. Ltd., Class A.	22,053	\$ 44,845
Shanghai Jinjiang International Hotels Co. Ltd., Class A. ...	22,900	83,366	Shanghai QiFan Cable Co. Ltd., Class A.	16,100	33,843
Shanghai Jinqiao Export Processing Zone Development Co. Ltd., Class A. ...	14,400	21,651	Shanghai RAAS Blood Products Co. Ltd., Class A.	60,900	58,579
Shanghai Kaibao Pharmaceutical Co. Ltd., Class A. ...	32,200	26,989	Shanghai Runda Medical Technology Co. Ltd., Class A.	21,100	47,682
Shanghai Kelai Mechatronics Engineering Co. Ltd., Class A.	7,900	20,543	Shanghai Rural Commercial Bank Co. Ltd., Class A. ...	118,100	136,021
Shanghai Liangxin Electrical Co. Ltd., Class A.	39,200	36,940	* Shanghai Shibei Hi-Tech Co. Ltd., Class A.	45,600	28,131
Shanghai Lingang Holdings Corp. Ltd., Class A.	23,100	31,073	Shanghai Shyndec Pharmaceutical Co. Ltd., Class A. ...	48,100	77,825
Shanghai M&G Stationery, Inc., Class A.	18,000	70,375	Shanghai Stonehill Technology Co. Ltd., Class A.	59,600	33,577
Shanghai Mechanical & Electrical Industry Co. Ltd., Class A.	23,800	58,329	Shanghai Taisheng Wind Power Equipment Co. Ltd., Class A.	18,000	17,191
* Shanghai Medicilon, Inc., Class A.	3,931	14,930	Shanghai Tongji Science & Technology Industrial Co. Ltd., Class A.	17,036	18,945
Shanghai MicroPort Endovascular MedTech Group Co. Ltd., Class A. ...	2,658	38,654	Shanghai Tunnel Engineering Co. Ltd., Class A.	90,800	79,887
* Shanghai Milkground Food Tech Co. Ltd., Class A.	10,100	25,502	Shanghai Waigaoqiao Free Trade Zone Group Co. Ltd., Class A.	35,000	56,287
* Shanghai New Power Automotive Technology Co. Ltd., Class A.	14,500	9,042	Shanghai Wanye Enterprises Co. Ltd., Class A.	20,700	42,369
Shanghai Pioneer Holding Ltd.	119,000	34,056	Shanghai Yaoji Technology Co. Ltd., Class A.	15,500	59,897
Shanghai Pret Composites Co. Ltd., Class A.	18,500	23,550	Shanghai Yuyuan Tourist Mart Group Co. Ltd., Class A. ...	60,600	47,000
Shanghai Pudong Construction Co. Ltd., Class A.	44,500	37,406	Shanghai Zhangjiang High-Tech Park Development Co. Ltd., Class A.	10,181	33,840
Shanghai Pudong Development Bank Co. Ltd., Class A. ...	248,100	364,876			

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
* Shanghai Zhonggu Logistics Co. Ltd., Class A.	45,248	\$ 58,243	Shenyang Xingqi Pharmaceutical Co. Ltd., Class A. ...	2,744	\$ 26,477
Shanghai Zijiang Enterprise Group Co. Ltd., Class A. ...	63,400	56,498	Shenzhen Agricultural Power Group Co. Ltd., Class A.	62,000	56,267
Shanjin International Gold Co. Ltd., Class A.	53,280	124,111	Shenzhen Airport Co. Ltd., Class A.	81,000	78,942
Shannon Semiconductor Technology Co. Ltd., Class A.	9,000	34,630	Shenzhen Aisidi Co. Ltd., Class A.	47,700	83,529
* Shantou Wanshun New Material Group Co. Ltd., Class A.	25,300	15,641	Shenzhen Batian Ecotypic Engineering Co. Ltd., Class A.	29,600	34,516
Shantui Construction Machinery Co. Ltd., Class A.	39,300	54,358	Shenzhen BSC Technology Co. Ltd., Class A.	2,400	9,517
Shanxi Guoxin Energy Corp. Ltd., Class A.	65,300	21,560	Shenzhen Capchem Technology Co. Ltd., Class A.	10,080	46,458
Shanxi Hi-speed Group Co. Ltd., Class A.	18,200	11,969	Shenzhen Center Power Tech Co. Ltd., Class A.	21,200	47,650
Shanxi Securities Co. Ltd., Class A.	59,800	49,722	Shenzhen Cereals Holdings Co. Ltd., Class A.	28,900	25,771
* Shanxi Taigang Stainless Steel Co. Ltd., Class A.	83,500	39,158	Shenzhen Click Technology Co. Ltd., Class A.	13,300	23,785
* Shanxi Zhendong Pharmaceutical Co. Ltd., Class A. ...	29,600	15,468	Shenzhen Colibri Technologies Co. Ltd., Class A.	18,200	39,322
Sharetronic Data Technology Co. Ltd., Class A.	2,700	34,115	Shenzhen Das Intellitech Co. Ltd., Class A.	81,600	36,228
Shengda Resources Co. Ltd., Class A. ...	32,200	61,910	Shenzhen Desay Battery Technology Co., Class A.	9,393	29,248
Shenghe Resources Holding Co. Ltd., Class A.	23,500	34,611	* Shenzhen Dynanonic Co. Ltd., Class A. ...	4,574	20,314
*Ω Shengjing Bank Co. Ltd., Class H.	128,000	16,709	Shenzhen Envicool Technology Co. Ltd., Class A.	11,210	63,132
Shengyi Technology Co. Ltd., Class A. ...	16,700	68,966	* Shenzhen Everwin Precision Technology Co. Ltd., Class A.	29,080	74,928
Shenma Industry Co. Ltd., Class A.	12,700	13,055	Shenzhen Expressway Corp. Ltd., Class H.	216,000	182,364
Shennan Circuits Co. Ltd., Class A.	7,916	143,170	Shenzhen Fastprint Circuit Tech Co. Ltd., Class A.	15,700	23,325
Ω Shenwan Hongyuan Group Co. Ltd., Class H.	230,400	64,418			
* Shenyang Jinbei Automotive Co. Ltd., Class A.	65,300	59,819			

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
* Shenzhen Feima International Supply Chain Co. Ltd., Class A.....	61,900	\$ 17,468	Shenzhen Jufei Optoelectronics Co. Ltd., Class A...	65,400	\$ 61,873
Shenzhen FRD Science & Technology Co. Ltd., Class A.....	7,800	20,825	Shenzhen Kaifa Technology Co. Ltd., Class A.....	21,000	55,424
Shenzhen Fuanna Bedding & Furnishing Co. Ltd., Class A.....	40,500	49,164	Shenzhen Kangtai Biological Products Co. Ltd., Class A...	15,460	30,734
Shenzhen Gas Corp. Ltd., Class A.....	60,600	55,473	Shenzhen Kedali Industry Co. Ltd., Class A.....	6,600	99,776
Shenzhen Gongjin Electronics Co. Ltd., Class A.....	23,900	30,425	Shenzhen Kingkey Smart Agriculture Times Co. Ltd., Class A.....	35,633	78,465
Shenzhen Goodix Technology Co. Ltd., Class A.....	2,600	28,376	Shenzhen Kinwong Electronic Co. Ltd., Class A.....	19,300	91,918
Shenzhen H&T Intelligent Control Co. Ltd., Class A...	19,500	47,110	Shenzhen Kstar Science & Technology Co. Ltd., Class A.....	15,500	49,803
*Ω Shenzhen Hepalink Pharmaceutical Group Co. Ltd., Class H.....	85,000	41,372	Shenzhen Laibao Hi-tech Co. Ltd., Class A.....	24,100	35,449
Shenzhen Honor Electronic Co. Ltd., Class A.....	2,900	48,556	Shenzhen Leaguer Co. Ltd., Class A...	46,673	51,625
Shenzhen Hopewind Electric Co. Ltd., Class A.....	12,200	52,989	Shenzhen Lifotronic Technology Co. Ltd., Class A.....	9,595	18,867
Shenzhen Inovance Technology Co. Ltd., Class A.....	7,450	62,029	Shenzhen Megmeet Electrical Co. Ltd., Class A.....	11,600	100,672
Shenzhen International Holdings Ltd.....	715,917	640,794	Shenzhen Microgate Technology Co. Ltd., Class A.....	19,400	32,600
Shenzhen Investment Holdings Bay Area Development Co. Ltd.....	96,500	23,403	Shenzhen Mindray Bio-Medical Electronics Co. Ltd., Class A.....	12,500	402,008
Shenzhen Investment Ltd.....	1,378,668	143,657	Shenzhen MTC Co. Ltd., Class A.....	133,018	98,451
Shenzhen Invt Electric Co. Ltd., Class A.....	25,800	26,287	* Shenzhen Neptunus Bioengineering Co. Ltd., Class A.....	52,500	17,172
Shenzhen Jieshun Science & Technology Industry Co. Ltd., Class A.....	14,800	15,962	Shenzhen New Industries Biomedical Engineering Co. Ltd., Class A.....	8,100	69,223
Shenzhen JPT Opto-Electronics Co. Ltd., Class A...	2,800	18,635	* Shenzhen New Nanshan Holding Group Co. Ltd., Class A.....	65,600	19,884

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Shenzhen Noposin Crop Science Co. Ltd., Class A.....	36,400	\$49,582	Shenzhen Transsion Holdings Co. Ltd., Class A.....	6,914	\$ 95,899
* Shenzhen Overseas Chinese Town Co. Ltd., Class A.....	127,900	43,085	Shenzhen United Winners Laser Co. Ltd., Class A.....	9,775	20,955
# Shenzhen Pagoda Industrial Group Corp. Ltd.....	398,000	64,439	Shenzhen Weiguang Biological Products Co. Ltd., Class A...	10,200	37,605
Shenzhen Qingyi Photomask Ltd., Class A.....	6,888	24,671	Shenzhen Woer Heat-Shrinkable Material Co. Ltd., Class A.....	26,300	93,371
Shenzhen Salubris Pharmaceuticals Co. Ltd., Class A...	12,287	50,537	Shenzhen Yan Tian Port Holding Co. Ltd., Class A.....	39,016	25,479
Shenzhen SC New Energy Technology Corp., Class A.....	7,600	67,519	Shenzhen Yinghe Technology Co. Ltd., Class A.....	23,900	60,721
Shenzhen SED Industry Co. Ltd., Class A.....	20,800	46,817	Shenzhen YUTO Packaging Technology Co. Ltd., Class A.....	26,147	100,355
Shenzhen SEG Co. Ltd., Class A.....	21,500	22,627	Shenzhen Zhongjin Lingnan Nonfemet Co. Ltd., Class A...	140,000	91,540
Shenzhen Senior Technology Material Co. Ltd., Class A.....	42,543	57,621	Shenzhen International Group Holdings Ltd.....	175,600	1,322,943
Shenzhen Sinexcel Electric Co. Ltd., Class A.....	12,400	50,184	Shida Shinghwa Advanced Material Group Co. Ltd., Class A.....	9,300	41,856
Shenzhen Sunlord Electronics Co. Ltd., Class A.....	13,900	58,914	Shijiazhuang Yiling Pharmaceutical Co. Ltd., Class A...	21,313	40,028
Shenzhen Sunypol Optoelectronics Co. Ltd., Class A...	5,000	18,353	Shinva Medical Instrument Co. Ltd., Class A.....	27,690	61,359
Shenzhen Suntaink Circuit Technology Co. Ltd., Class A...	33,600	48,257	†† Shouhang High-Tech Energy Co. Ltd., Class A.....	73,300	2,825
Shenzhen Sunway Communication Co. Ltd., Class A...	17,300	57,219	Shuangliang Eco-Energy Systems Co. Ltd., Class A.....	36,800	27,439
Shenzhen Tagen Group Co. Ltd., Class A.....	100,200	55,309	Shui On Land Ltd....	1,869,521	153,927
Shenzhen Topband Co. Ltd., Class A...	49,000	96,741	Sichuan Changhong Electric Co. Ltd., Class A.....	43,200	51,324
Shenzhen Topraysolar Co. Ltd., Class A.....	44,000	20,250	Sichuan Chengfei Integration Technology Corp., Class A.....	16,200	37,250
Shenzhen Topway Video Communication Co. Ltd., Class A...	20,400	21,494			

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Sichuan Chuantou Energy Co. Ltd., Class A.....	26,900	\$ 58,893	Sino Biopharmaceutical Ltd.....	4,222,000	\$1,534,823
Sichuan Development Lomon Co. Ltd., Class A.....	33,600	60,667	* Sinochem International Corp., Class A.....	8,200	25,257
Sichuan EM Technology Co. Ltd., Class A.....	19,400	21,169	Sinofert Holdings Ltd.....	81,480	42,157
Sichuan Expressway Co. Ltd., Class H...	284,000	121,553	Sinofibers Technology Co. Ltd., Class A...	1,130,000	162,910
Sichuan Furong Technology Co. Ltd., Class A.....	12,727	20,956	Sinolink Securities Co. Ltd., Class A...	10,300	40,301
Sichuan Haite High-tech Co. Ltd., Class A.....	31,856	42,950	* Sinolink Worldwide Holdings Ltd.....	16,800	19,116
Sichuan Hebang Biotechnology Co. Ltd., Class A.....	281,700	73,823	Sinoma International Engineering Co., Class A.....	1,274,400	22,227
Sichuan Injet Electric Co. Ltd., Class A...	5,000	34,985	Sinoma Science & Technology Co. Ltd., Class A.....	68,000	89,758
Sichuan Jiuyuan Yin Hai Software Co. Ltd., Class A...	16,000	37,661	Sinomach Automobile Co. Ltd., Class A...	32,314	54,281
* Sichuan Kelun Pharmaceutical Co. Ltd., Class A...	25,700	99,788	Sinomach Precision Industry Group Co. Ltd., Class A.....	42,800	37,577
Sichuan Lutianhua Co. Ltd., Class A...	74,800	46,246	Sinomine Resource Group Co. Ltd., Class A.....	16,800	30,331
Sichuan New Energy Power Co. Ltd., Class A.....	29,600	44,833	* Sinopec Kantons Holdings Ltd.....	10,914	57,023
Sichuan Road & Bridge Group Co. Ltd., Class A.....	127,880	126,674	* Sinopec Shanghai Petrochemical Co. Ltd., Class H.....	548,000	307,747
Sichuan Teway Food Group Co. Ltd., Class A.....	25,960	48,925	Sinopec-Allsino Bio Pharmaceutical Co. Ltd., Class A...	1,484,000	231,211
Sichuan Yahua Industrial Group Co. Ltd., Class A...	25,100	45,646	Sinopharm Group Co. Ltd., Class H...	5,944	39,999
Sieyuan Electric Co. Ltd., Class A.....	6,800	75,742	Sino-Platinum Metals Co. Ltd., Class A...	586,400	1,550,875
Sihuan Pharmaceutical Holdings Group Ltd.....	1,954,000	148,905	Sinoseal Holding Co. Ltd., Class A.....	16,078	30,476
SIM Technology Group Ltd.....	348,000	15,110	Sinoseal Holding Co. Ltd., Class A.....	7,200	36,055
#Ω Simcere Pharmaceutical Group Ltd.....	263,000	231,574	Sinosoft Co. Ltd., Class A.....	15,820	44,654
Sineng Electric Co. Ltd., Class A.....	5,800	30,763	Sinosteel Engineering & Technology Co. Ltd., Class A.....	74,200	65,905
			Sinosteel New Materials Co. Ltd., Class A.....	22,500	22,619
			Sinotrans Ltd., Class H.....	1,128,000	538,163
			Sinotruk Hong Kong Ltd.....	287,000	836,441

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Sinotruk Jinan Truck			* Sun King Technology		
Co. Ltd., Class A...	23,086	\$ 59,052	Group Ltd.....	470,000	\$ 81,772
Skshu Paint Co. Ltd.,			Sunflower		
Class A.....	5,980	35,239	Pharmaceutical		
Skyworth Digital Co.			Group Co. Ltd.,		
Ltd., Class A.....	33,900	56,756	Class A.....	27,141	66,910
Skyworth Group Ltd...	650,945	224,851	Sungrow Power		
Snowsky Salt			Supply Co. Ltd.,		
Industry Group Co.			Class A.....	33,040	328,477
Ltd., Class A.....	39,600	29,382	Suning Universal Co.		
* SOHO China Ltd.....	1,086,412	90,950	Ltd., Class A.....	121,700	37,554
Sokan New Materials			Sunny Optical		
Group Co. Ltd.,			Technology Group		
Class A.....	3,020	15,200	Co. Ltd.....	200,100	1,800,992
Songcheng			Sunresin New		
Performance			Materials Co. Ltd.,		
Development Co.			Class A.....	8,480	57,631
Ltd., Class A.....	15,500	19,263	Sunrise Group Co.		
Sonoscape Medical			Ltd., Class A.....	48,300	37,797
Corp., Class A.....	5,730	22,201	* Sunstone		
SooChow Securities			Development Co.		
Co. Ltd., Class A...	42,710	44,383	Ltd., Class A.....	11,200	22,203
Southern Publishing			Sunward Intelligent		
& Media Co. Ltd.,			Equipment Co.		
Class A.....	17,500	38,892	Ltd., Class A.....	33,300	32,054
Southwest Securities			Sunwoda Electronic		
Co. Ltd., Class A...	83,700	50,474	Co. Ltd., Class A...	22,900	67,659
Spring Airlines Co.			Suofeiya Home		
Ltd., Class A.....	11,700	86,974	Collection Co. Ltd.,		
SSY Group Ltd.....	777,719	316,162	Class A.....	20,320	45,994
Stanley Agricultural			SUPCON Technology		
Group Co. Ltd.,			Co. Ltd., Class A...	7,258	50,462
Class A.....	21,300	21,334	Suzhou Anjie		
* Star CM Holdings			Technology Co.		
Ltd.....	45,900	19,725	Ltd., Class A.....	22,700	47,595
Star Lake Bioscience			Suzhou Dongshan		
Co., Inc. Zhaoqing			Precision		
Guangdong,			Manufacturing Co.		
Class A.....	67,500	59,043	Ltd., Class A.....	24,500	113,480
StarPower			Suzhou Gold Mantis		
Semiconductor			Construction		
Ltd., Class A.....	3,620	42,046	Decoration Co.		
State Grid			Ltd., Class A.....	94,150	44,319
Information &			Suzhou Good-Ark		
Communication			Electronics Co.		
Co. Ltd., Class A...	21,800	53,523	Ltd., Class A.....	16,100	22,221
STO Express Co.			Suzhou Maxwell		
Ltd., Class A.....	63,400	93,159	Technologies Co.		
Sumavision			Ltd., Class A.....	3,040	38,834
Technologies Co.			* Suzhou Secote		
Ltd., Class A.....	57,800	42,314	Precision		
Sumec Corp. Ltd.,			Electronic Co. Ltd.,		
Class A.....	32,900	43,209	Class A.....	6,800	55,733
Sun Art Retail Group					
Ltd.....	898,000	196,415			

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Suzhou SLAC Precision Equipment Co. Ltd., Class A.....	21,300	\$ 29,407	Ten Pao Group Holdings Ltd.....	172,000	\$ 33,771
Suzhou Sushi Testing Group Co. Ltd., Class A.....	27,600	42,845	Tencent Holdings Ltd.....	952,400	50,110,699
Suzhou TFC Optical Communication Co. Ltd., Class A...	5,656	78,590	Tencent Music Entertainment Group, ADR.....	95,909	1,148,990
Suzhou TZTEK Technology Co. Ltd., Class A.....	4,483	24,954	Tenfu Cayman Holdings Co. Ltd....	66,000	31,365
Suzhou Veichi Electric Co. Ltd., Class A.....	3,259	22,943	Three Squirrels, Inc., Class A.....	10,000	44,944
SY Holdings Group Ltd.....	194,000	196,186	Three's Co. Media Group Co. Ltd., Class A.....	7,606	32,888
Symphony Holdings Ltd.....	690,000	73,462	Thunder Software Technology Co. Ltd., Class A.....	3,200	27,607
SYoung Group Co. Ltd., Class A.....	10,400	16,737	Tian An China Investment Co. Ltd.....	209,000	124,423
Taiji Computer Corp. Ltd., Class A.....	12,479	39,671	# Tian Lun Gas Holdings Ltd.....	80,000	36,074
* Taiyuan Heavy Industry Co. Ltd., Class A.....	80,300	26,278	*†† Tian Shan Development Holding Ltd.....	114,000	0
* Tangrenshen Group Co. Ltd., Class A...	58,137	39,146	Tiande Chemical Holdings Ltd.....	252,000	36,935
TangShan Port Group Co. Ltd., Class A...	149,630	93,299	* Tianfeng Securities Co. Ltd., Class A...	67,500	38,240
Tangshan Sanyou Chemical Industries Co. Ltd., Class A.....	68,600	50,862	Tiangong International Co. Ltd.....	772,000	184,636
Tansun Technology Co. Ltd., Class A...	11,500	23,810	Tianjin 712 Communication & Broadcasting Co. Ltd., Class A.....	16,000	35,248
Tasly Pharmaceutical Group Co. Ltd., Class A.....	17,300	35,245	Tianjin Capital Environmental Protection Group Co. Ltd., Class H...	130,000	53,915
Tayho Advanced Materials Group Co. Ltd., Class A...	27,400	33,963	Tianjin Development Holdings Ltd.....	186,000	47,382
TCL Electronics Holdings Ltd.....	443,666	389,032	Tianjin Port Development Holdings Ltd.....	1,068,000	93,030
TCL Technology Group Corp., Class A.....	196,660	136,246	Tianjin Ringpu Bio-Technology Co. Ltd., Class A.....	18,500	45,368
TCL Zhonghuan Renewable Energy Technology Co. Ltd., Class A.....	34,878	40,024	Tianjin Teda Co. Ltd., Class A.....	79,200	41,872
TDG Holdings Co. Ltd., Class A.....	56,500	53,686	Tianjin You Fa Steel Pipe Group Stock Co. Ltd., Class A...	49,500	35,845
*†† Tech-Pro, Inc.....	1,644,000	0	* Tianma Microelectronics Co. Ltd., Class A...	52,549	60,851

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Tianneng Battery			TongFu		
Group Co. Ltd.,			Microelectronics		
Class A.	6,417	\$ 23,419	Co. Ltd., Class A. ...	40,700	\$ 159,255
# Tianneng Power			* Tongguan Gold		
International Ltd.....	396,000	380,932	Group Ltd.	230,000	13,747
# Tianqi Lithium Corp.,			Tonghua Dongbao		
Class H.	54,600	158,774	Pharmaceutical		
Tianrun Industry			Co. Ltd., Class A. ...	30,900	32,788
Technology Co.			Tongkun Group Co.		
Ltd., Class A.	44,800	33,850	Ltd., Class A.	33,200	54,696
Tianshan Aluminum			Tongling Jingda		
Group Co. Ltd.,			Special Magnet		
Class A.	111,187	140,912	Wire Co. Ltd.,		
Tianshui Huatian			Class A.	63,700	60,657
Technology Co.			Tongling Nonferrous		
Ltd., Class A.	54,302	84,375	Metals Group Co.		
Tibet Cheezheng			Ltd., Class A.	266,105	120,812
Tibetan Medicine			Tongwei Co. Ltd.,		
Co. Ltd., Class A. ...	4,800	13,963	Class A.	55,479	156,072
Tibet Huayu Mining			Tongyu Heavy		
Co. Ltd., Class A. ...	15,300	29,254	Industry Co. Ltd.,		
Tibet Mineral			Class A.	63,600	21,009
Development Co.			Topchoice Medical		
Ltd., Class A.	8,200	22,937	Corp., Class A.	5,882	33,344
Tibet Rhodiola			Topsec Technologies		
Pharmaceutical			Group, Inc.,		
Holding Co.,			Class A.	45,000	44,588
Class A.	9,490	47,196	Ω Topsports		
Time Interconnect			International		
Technology Ltd.....	192,000	108,028	Holdings Ltd.	1,221,000	451,675
Tingyi Cayman			Towngas Smart		
Islands Holding			Energy Co. Ltd.	351,996	136,718
Corp.	768,000	1,170,925	* TPV Technology Co.		
Titan Wind Energy			Ltd., Class A.	110,500	40,166
Suzhou Co. Ltd.,			Transfar Zhilian Co.		
Class A.	42,500	42,114	Ltd., Class A.	81,800	48,651
TK Group Holdings			TravelSky Technology		
Ltd.	102,000	25,424	Ltd., Class H.	339,500	418,343
TKD Science &			* Trigiant Group Ltd.	420,000	17,417
Technology Co.			Trina Solar Co. Ltd.,		
Ltd., Class A.	12,800	26,062	Class A.	21,581	51,126
Tofflon Science &			* Trip.com Group Ltd.		
Technology Group			(9961 HK)	22,350	1,569,732
Co. Ltd., Class A. ...	24,100	41,678	* Trip.com Group Ltd.		
Toly Bread Co. Ltd.,			(TCOM US), ADR...	34,794	2,441,495
Class A.	55,220	44,205	#* Triumph New Energy		
Tomson Group Ltd.	203,281	78,051	Co. Ltd., Class H. ...	76,000	36,688
Tongcheng Travel			Triumph Science &		
Holdings Ltd.	533,600	1,345,127	Technology Co.		
* Tongdao Liepin			Ltd., Class A.	15,600	23,665
Group.	108,200	40,716	Truking Technology		
* Tongding			Ltd., Class A.	31,800	28,704
Interconnection			Truly International		
Information Co.			Holdings Ltd.	1,045,140	161,610
Ltd., Class A.	37,400	23,509	* Tsinghua Tongfang		
			Co. Ltd., Class A. ...	29,200	27,274

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
†† Tunghsu			Wanguo Gold Group		
Optoelectronic			Ltd.....	140,000	\$ 240,160
Technology Co.			Wanhua Chemical		
Ltd., Class A.....	112,700	\$ 4,344	Group Co. Ltd.,		
* Tuniu Corp.,			Class A.....	58,180	550,803
Sponsored ADR....	18,924	18,742	Want Want China		
Unigroup Guoxin			Holdings Ltd.....	1,813,000	1,107,995
Microelectronics			Wanxiang Qianchao		
Co. Ltd., Class A...	6,179	50,508	Co. Ltd., Class A...	63,520	52,934
Unilumin Group Co.			Warom Technology,		
Ltd., Class A.....	36,000	34,384	Inc. Co., Class A...	11,200	31,390
Uni-President China			Wasion Holdings Ltd..	260,000	257,731
Holdings Ltd.....	767,966	773,008	Wasu Media Holding		
Unisplendour Corp.			Co. Ltd., Class A...	51,300	50,762
Ltd., Class A.....	30,640	107,166	Weibo Corp. (9898		
Universal Scientific			HK), Class A.....	2,280	22,342
Industrial Shanghai			# Weibo Corp. (WB		
Co. Ltd., Class A...	32,627	70,377	US), Sponsored		
#†† Untrade.Lumena			ADR.....	27,414	269,205
Newmat.....	23,400	0	Weichai Power Co.		
* UTour Group Co.			Ltd., Class H.....	616,120	1,072,170
Ltd., Class A.....	25,700	26,301	Weifu		
V V Food &			High-Technology		
Beverage Co. Ltd.,			Group Co. Ltd.,		
Class A.....	49,900	22,695	Class A.....	17,300	43,338
Valiant Co. Ltd.,			Weihai Guangtai		
Class A.....	31,400	43,891	Airport Equipment		
Vatti Corp. Ltd.,			Co. Ltd., Class A...	14,500	20,713
Class A.....	25,800	24,928	Weihai Guangwei		
* Vcanbio Cell & Gene			Composites Co.		
Engineering Corp.			Ltd., Class A.....	13,140	55,216
Ltd., Class A.....	14,900	40,617	#*Ω Weimob, Inc.....	314,000	93,348
#*††ΩVenus MedTech			* Wellhope Foods Co.		
Hangzhou, Inc.,			Ltd., Class A.....	33,300	36,442
Class H.....	132,500	17,855	Wencan Group Co.		
Victory Giant			Ltd., Class A.....	12,000	38,278
Technology			Wens Foodstuff		
Huizhou Co. Ltd.,			Group Co. Ltd.,		
Class A.....	12,700	94,364	Class A.....	78,500	174,913
Vipshop Holdings			Wenzhou Yihua		
Ltd., ADR.....	194,963	2,801,618	Connector Co.		
* Visionox Technology,			Ltd., Class A.....	5,900	33,692
Inc., Class A.....	26,700	33,603	Western Metal		
Visual China Group			Materials Co. Ltd.,		
Co. Ltd., Class A...	12,500	41,330	Class A.....	18,900	44,389
Walvax			Western Mining Co.		
Biotechnology Co.			Ltd., Class A.....	53,600	129,314
Ltd., Class A.....	11,400	17,591	* Western Region Gold		
* Wanda Film Holding			Co. Ltd., Class A...	13,200	22,309
Co. Ltd., Class A...	31,400	47,745	Western Securities		
Wangneng			Co. Ltd., Class A...	38,904	41,068
Environment Co.			Western		
Ltd., Class A.....	18,508	37,873	Superconducting		
Wangsu Science &			Technologies Co.		
Technology Co.			Ltd., Class A.....	7,196	42,551
Ltd., Class A.....	36,600	52,855	Wharf Holdings Ltd....	222,000	542,347

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Will Semiconductor			Wuxi Boton		
Co. Ltd. Shanghai,			Technology Co.		
Class A.	1,685	\$ 24,601	Ltd., Class A.	16,200	\$ 41,410
Willfar Information			Wuxi Chipown		
Technology Co.			Micro-Electronics		
Ltd., Class A.	4,075	20,122	Ltd., Class A.	4,215	27,545
Winall Hi-Tech Seed			Wuxi Lead Intelligent		
Co. Ltd., Class A. ...	27,100	38,075	Equipment Co.		
Windey Energy			Ltd., Class A.	9,600	25,811
Technology Group			Wuxi NCE Power Co.		
Co. Ltd., Class A. ...	39,110	70,049	Ltd., Class A.	7,000	31,107
Wingtech Technology			Wuxi Paike New		
Co. Ltd., Class A. ...	10,000	46,465	Materials		
Winner Medical Co.			Technology Co.		
Ltd., Class A.	6,340	35,514	Ltd., Class A.	2,600	18,234
Winning Health			Wuxi Taiji Industry		
Technology Group			Ltd. Co., Class A. ...	45,800	42,795
Co. Ltd., Class A. ...	51,400	46,425	Wuxi Xinje Electric		
Wolong Electric			Co. Ltd., Class A. ...	4,700	29,051
Group Co. Ltd.,			XCMG Construction		
Class A.	28,900	82,638	Machinery Co.		
* World Union Group,			Ltd., Class A.	215,500	227,224
Inc., Class A.	101,200	33,092	XGD, Inc., Class A.	16,776	50,544
Wuhan Dr. Laser			Ω Xiabuxiabu Catering		
Technology Corp.			Management		
Ltd., Class A.	6,720	55,943	China Holdings Co.		
Wuhan Fingu			Ltd.	652,500	74,413
Electronic			Xiamen Amoytop		
Technology Co.			Biotech Co. Ltd.,		
Ltd., Class A.	16,700	24,979	Class A.	4,910	54,792
Wuhan Guide			Xiamen Bank Co.		
Infrared Co. Ltd.,			Ltd., Class A.	108,100	82,787
Class A.	26,700	24,074	Xiamen C & D, Inc.,		
Wuhan Jingce			Class A.	49,800	65,920
Electronic Group			Xiamen Faratronic		
Co. Ltd., Class A. ...	1,800	14,332	Co. Ltd., Class A. ...	4,500	76,619
Wuhan Raycus Fiber			* Xiamen Hongxin		
Laser Technologies			Electronics		
Co. Ltd., Class A. ...	9,800	24,659	Technology Group,		
Wuhu Token Science			Inc., Class A.	8,600	25,702
Co. Ltd., Class A. ...	74,878	64,218	Xiamen International		
Wuling Motors			Airport Co. Ltd.,		
Holdings Ltd.	280,000	15,150	Class A.	8,094	16,335
WUS Printed Circuit			Xiamen Intretech,		
Kunshan Co. Ltd.,			Inc., Class A.	25,350	50,090
Class A.	30,430	175,752	Xiamen ITG Group		
Wushang Group Co.			Corp. Ltd.,		
Ltd., Class A.	44,200	51,311	Class A.	72,700	64,063
Wuxi Autowell			Xiamen Jihong		
Technology Co.			Technology Co.		
Ltd., Class A.	8,582	48,267	Ltd., Class A.	18,000	31,845
Wuxi Best Precision			Xiamen Kingdomway		
Machinery Co.			Group Co.,		
Ltd., Class A.	15,170	55,063	Class A.	22,700	44,826

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Xiamen Port Development Co. Ltd., Class A.....	11,300	\$ 11,135	Xinxiang Chemical Fiber Co. Ltd., Class A.....	67,900	\$ 38,421
Xiamen Tungsten Co. Ltd., Class A.....	36,978	99,343	Xinxiang Richful Lube Additive Co. Ltd., Class A.....	7,240	47,604
Xiamen Xiangyu Co. Ltd., Class A.....	70,700	60,552	Xinxing Ductile Iron Pipes Co. Ltd., Class A.....	122,799	60,281
Xi'an Bright Laser Technologies Co. Ltd., Class A.....	2,763	18,973	# Xinyi Energy Holdings Ltd.....	1,115,775	113,465
Xi'an Manareco New Materials Co. Ltd., Class A.....	4,830	21,579	Xinyi Solar Holdings Ltd.....	3,138,283	1,293,831
Xi'an Shaangu Power Co. Ltd., Class A.....	18,800	20,974	Xinyu Iron & Steel Co. Ltd., Class A...	78,400	39,941
Xi'an Triangle Defense Co. Ltd., Class A.....	11,900	35,381	Xinzhi Group Co. Ltd., Class A.....	12,600	24,797
Xiandai Investment Co. Ltd., Class A...	36,400	21,231	* Xizang Zhufeng Resources Co. Ltd., Class A.....	12,700	18,191
Xiangcai Co. Ltd., Class A.....	40,700	36,707	Xizi Clean Energy Equipment Manufacturing Co. Ltd., Class A.....	16,000	27,130
* Xiangtan Electric Manufacturing Co. Ltd., Class A.....	15,000	21,073	* XPeng, Inc., Class A...	198,400	1,507,811
Xiangtan Electrochemical Scientific Co. Ltd., Class A.....	30,500	42,455	# Xtep International Holdings Ltd.....	790,560	610,866
Xianhe Co. Ltd., Class A.....	13,200	39,581	Xuji Electric Co. Ltd., Class A.....	14,300	53,187
*Ω Xiaomi Corp., Class B.....	982,600	4,924,846	* Xunlei Ltd., ADR.....	30,350	75,268
Xilinmen Furniture Co. Ltd., Class A...	14,600	33,753	Ω Yadea Group Holdings Ltd.....	503,856	836,741
Xinfengming Group Co. Ltd., Class A...	44,200	70,950	Yangling Metron New Material, Inc., Class A.....	16,100	41,806
Xingfa Aluminium Holdings Ltd.....	49,000	43,730	* Yangmei Chemical Co. Ltd., Class A...	71,000	20,466
Xinhua Winshare Publishing & Media Co. Ltd., Class H...	215,000	299,049	Ω Yangtze Optical Fibre & Cable Joint Stock Co. Ltd., Class H.....	67,500	142,287
Xinluanet Co. Ltd., Class A.....	11,400	36,178	Yangzhou Yangjie Electronic Technology Co. Ltd., Class A.....	9,800	58,504
Xinjiang Communications Construction Group Co. Ltd., Class A...	26,400	39,150	Yankershop Food Co. Ltd., Class A.....	6,860	50,501
Xinjiang Joinworld Co. Ltd., Class A...	28,500	27,609	Yantai China Pet Foods Co. Ltd., Class A.....	8,500	45,006
Xinjiang Xuefeng Sci-Tech Group Co. Ltd., Class A...	55,100	66,773	Yantai Dongcheng Pharmaceutical Co. Ltd., Class A...	13,700	23,981
#* Xinte Energy Co. Ltd., Class H.....	253,200	237,400			

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Yantai Eddie Precision Machinery Co. Ltd., Class A.....	17,520	\$ 41,503	Yongjin Technology Group Co. Ltd.....	13,700	\$ 38,096
Yantai Jereh Oilfield Services Group Co. Ltd., Class A...	17,800	101,934	YongXing Special Materials Technology Co. Ltd., Class A.....	13,199	70,401
Yantai Zhenghai Bio-tech Co. Ltd., Class A.....	4,800	13,320	* Yonyou Network Technology Co. Ltd., Class A.....	13,900	21,031
Yantai Zhenghai Magnetic Material Co. Ltd., Class A...	13,300	21,967	Yotrio Group Co. Ltd., Class A.....	68,400	32,175
* Yatsen Holding Ltd., ADR.....	20,551	65,147	Youcare Pharmaceutical Group Co. Ltd., Class A.....	12,223	24,807
#* Yeahka Ltd.....	64,400	67,782	Youngor Fashion Co. Ltd., Class A.....	41,200	46,405
Yealink Network Technology Corp. Ltd., Class A.....	15,179	86,120	Yongyu Co. Ltd., Class A.....	7,900	33,392
Yeebo International Holdings Ltd.....	62,000	31,202	Youzu Interactive Co. Ltd., Class A.....	21,900	26,604
YGSOFT, Inc., Class A.....	51,436	40,557	YTO Express Group Co. Ltd., Class A...	58,500	110,730
Yibin Tianyuan Group Co. Ltd., Class A...	46,360	26,311	Yuan Longping High-tech Agriculture Co. Ltd., Class A.....	9,456	13,322
#*Ω YiChang HEC ChangJiang Pharmaceutical Co. Ltd., Class H...	179,000	211,467	# Yuexiu Property Co. Ltd.....	797,058	499,218
Yifeng Pharmacy Chain Co. Ltd., Class A.....	22,831	71,944	Yuexiu Services Group Ltd.....	156,000	63,246
Yihai International Holding Ltd.....	208,000	358,806	Yuexiu Transport Infrastructure Ltd....	284,752	134,663
Yinbang Clad Material Co. Ltd., Class A.....	21,200	32,261	* Yueyang Forest & Paper Co. Ltd., Class A.....	49,700	33,400
Yindu Kitchen Equipment Co. Ltd., Class A.....	6,300	22,276	Yum China Holdings, Inc. (9987 HK).....	47,200	2,152,650
Yip's Chemical Holdings Ltd.....	88,000	16,743	Yum China Holdings, Inc. (YUMC US)....	40,430	1,869,887
Yiren Digital Ltd., Sponsored ADR....	52,378	297,507	YUNDA Holding Group Co. Ltd., Class A.....	84,092	87,396
Ω Yixin Group Ltd.....	730,500	75,362	Yunnan Baiyao Group Co. Ltd., Class A.....	15,498	123,893
Yixintang Pharmaceutical Group Co. Ltd., Class A.....	31,600	54,315	Yunnan Chihong Zinc&Germanium Co. Ltd., Class A...	63,700	48,823
Yizumi Holdings Co. Ltd., Class A.....	15,900	45,496	Yunnan Copper Co. Ltd., Class A.....	59,600	105,150
Yonfer Agricultural Technology Co. Ltd., Class A.....	67,100	118,612	Yunnan Energy Investment Co. Ltd., Class A.....	24,500	38,345
* Yonghui Superstores Co. Ltd., Class A...	18,900	14,265			

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Yunnan Energy New Material Co. Ltd., Class A.	17,952	\$ 71,713	Zhejiang Communications Technology Co. Ltd., Class A.	100,800	\$ 53,576
Yunnan Nantian Electronics Information Co. Ltd., Class A.	12,600	27,884	Zhejiang Crystal-Optech Co. Ltd., Class A.	25,600	77,551
Yunnan Tin Co. Ltd., Class A.	38,200	76,554	Zhejiang Dahua Technology Co. Ltd., Class A.	41,500	86,973
Yusys Technologies Co. Ltd., Class A. ...	14,700	39,669	Zhejiang Daily Digital Culture Group Co. Ltd., Class A.	18,200	25,692
Yutong Bus Co. Ltd., Class A.	52,400	205,938	Zhejiang Dingli Machinery Co. Ltd., Class A.	7,840	73,078
Yutong Heavy Industries Co. Ltd., Class A.	14,300	22,875	* Zhejiang Dun'An Artificial Environment Co. Ltd., Class A.	31,600	49,345
Zangge Mining Co. Ltd., Class A.	17,100	72,738	Zhejiang Expressway Co. Ltd., Class H. ...	553,399	398,271
ZBOM Home Collection Co. Ltd., Class A.	14,742	23,549	Zhejiang Garden Biopharmaceutical Co. Ltd., Class A. ...	25,800	49,209
Zengame Technology Holding Ltd.	136,000	40,048	Zhejiang Gongdong Medical Technology Co. Ltd., Class A.	5,200	21,225
Zhangzhou Pientzhuang Pharmaceutical Co. Ltd., Class A. ...	5,500	153,859	Zhejiang Haikong Nanke Huatie Digital Intelligence & Technology Co. Ltd.	27,000	19,544
Zhaojin Mining Industry Co. Ltd., Class H.	509,000	807,157	Zhejiang Hailiang Co. Ltd., Class A.	42,600	62,165
Zhefu Holding Group Co. Ltd., Class A. ...	146,600	60,641	Zhejiang Hailide New Material Co. Ltd., Class A.	19,500	11,899
Zhejiang Asia-Pacific Mechanical & Electronic Co. Ltd., Class A.	22,700	24,997	Zhejiang HangKe Technology, Inc. Co., Class A.	15,826	38,682
Zhejiang Ausun Pharmaceutical Co. Ltd., Class A. ...	20,860	24,330	Zhejiang Hangmin Co. Ltd., Class A. ...	40,400	39,686
* Zhejiang Century Huatong Group Co. Ltd., Class A. ...	68,700	47,989	* Zhejiang Hisoar Pharmaceutical Co. Ltd., Class A. ...	30,700	21,026
Zhejiang Cfmoto Power Co. Ltd., Class A.	3,900	111,020	Zhejiang Huace Film & Television Co. Ltd., Class A.	32,400	33,756
Zhejiang Changsheng Sliding Bearings Co. Ltd., Class A. ...	4,900	36,592	Zhejiang Huahai Pharmaceutical Co. Ltd., Class A. ...	22,110	47,315
Zhejiang China Commodities City Group Co. Ltd., Class A.	64,700	114,991	Zhejiang Huakang Pharmaceutical Co. Ltd., Class A. ...	5,100	9,887
Zhejiang Chint Electrics Co. Ltd., Class A.	36,700	112,085			

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Zhejiang Huangma Technology Co. Ltd., Class A.	25,700	\$ 39,435	Zhejiang NHU Co. Ltd., Class A.	55,176	\$171,358
* Zhejiang Huatong Meat Products Co. Ltd., Class A.	13,600	21,551	Zhejiang Orient Financial Holdings Group Co. Ltd., Class A.	67,340	47,538
Zhejiang Huayou Cobalt Co. Ltd., Class A.	27,540	111,287	* Zhejiang Orient Gene Biotech Co. Ltd., Class A.	9,572	37,932
Zhejiang Jiahua Energy Chemical Industry Co. Ltd., Class A.	63,100	68,832	Zhejiang Qianjiang Motorcycle Co. Ltd., Class A.	17,500	48,125
Zhejiang Jiechang Linear Motion Technology Co. Ltd., Class A.	12,100	44,963	Zhejiang Runtu Co. Ltd., Class A.	45,300	43,125
Zhejiang Jiemei Electronic & Technology Co. Ltd., Class A.	10,500	27,355	Zhejiang Sanhua Intelligent Controls Co. Ltd., Class A.	14,740	62,274
Zhejiang Jinggong Integration Technology Co. Ltd., Class A.	12,700	27,716	Zhejiang Sanmei Chemical Industry Co. Ltd., Class A.	8,700	51,996
Zhejiang Jingsheng Mechanical & Electrical Co. Ltd., Class A.	26,100	110,320	Zhejiang Semir Garment Co. Ltd., Class A.	91,100	78,112
Zhejiang Jingu Co. Ltd., Class A.	15,000	23,650	Zhejiang Shaoxing RuiFeng Rural Commercial Bank Co. Ltd., Class A.	63,800	49,029
Zhejiang Jingxin Pharmaceutical Co. Ltd., Class A.	37,420	63,239	Zhejiang Shouxiangu Pharmaceutical Co. Ltd., Class A.	6,700	18,511
Zhejiang JIULI Hi-tech Metals Co. Ltd., Class A.	20,300	69,550	Zhejiang Shuanghuan Driveline Co. Ltd., Class A.	7,200	34,725
Zhejiang Jiuzhou Pharmaceutical Co. Ltd., Class A.	26,500	47,608	Zhejiang Songyuan Automotive Safety Systems Co. Ltd., Class A.	8,600	36,553
Zhejiang Juhua Co. Ltd., Class A.	42,000	149,278	Zhejiang Southeast Space Frame Co. Ltd., Class A.	46,800	26,917
Zhejiang Lante Optics Co. Ltd., Class A.	8,359	31,422	Zhejiang Sunoren Solar Technology Co. Ltd.	17,400	20,023
Zhejiang Longsheng Group Co. Ltd., Class A.	49,400	65,923	* Zhejiang Sunriver Culture Tourism Co. Ltd., Class A.	35,000	37,529
Zhejiang Medicine Co. Ltd., Class A.	41,500	86,325	Zhejiang Supor Co. Ltd., Class A.	6,400	46,893
Zhejiang Meida Industrial Co. Ltd., Class A.	27,000	27,481	Zhejiang Taihua New Material Group Co. Ltd., Class A.	29,200	43,774
Zhejiang Narada Power Source Co. Ltd., Class A.	14,200	27,411	* Zhejiang Tiantie Science & Technology Co. Ltd., Class A.	32,580	18,388

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Zhejiang Tianyu Pharmaceutical Co. Ltd., Class A...	16,220	\$ 38,845	Zhende Medical Co. Ltd., Class A.	17,100	\$ 51,662
Zhejiang Wanfeng Auto Wheel Co. Ltd., Class A.	68,100	159,744	* Zhengzhou Coal Industry & Electric Power Co. Ltd., Class A.	39,700	20,702
Zhejiang Wanliyang Co. Ltd., Class A...	39,600	34,282	Zhengzhou Coal Mining Machinery Group Co. Ltd., Class H.	143,600	188,471
Zhejiang Wanma Co. Ltd., Class A.	59,300	68,865	Zhengzhou GL Tech Co. Ltd., Class A...	10,900	18,506
Zhejiang Wansheng Co. Ltd., Class A...	21,800	29,589	Zhenjiang Dongfang Electric Heating Technology Co. Ltd., Class A.	37,600	22,853
Zhejiang Weiming Environment Protection Co. Ltd., Class A.	35,294	98,563	Zheshang Securities Co. Ltd., Class A...	19,400	30,264
Zhejiang Weixing Industrial Development Co. Ltd., Class A.	24,000	47,601	Zhewen Interactive Group Co. Ltd., Class A.	38,900	35,112
Zhejiang Weixing New Building Materials Co. Ltd., Class A.	38,900	65,367	*# Zhihu, Inc.	18,100	20,782
Zhejiang Wolwo Bio-Pharmaceutical Co. Ltd., Class A...	7,800	21,000	*Ω ZhongAn Online P&C Insurance Co. Ltd., Class H.	340,600	529,391
Zhejiang XCC Group Co. Ltd., Class A...	4,400	26,383	Zhongji Innolight Co. Ltd., Class A.	3,780	59,862
Zhejiang Xinan Chemical Industrial Group Co. Ltd., Class A.	45,640	50,507	Zhongjin Gold Corp. Ltd., Class A.	80,400	147,323
Zhejiang Xinao Textiles, Inc., Class A.	21,700	19,581	* ZhongMan Petroleum & Natural Gas Group Corp. Ltd., Class A.	13,000	34,538
Zhejiang Yasha Decoration Co. Ltd., Class A.	49,500	25,514	* Zhongnongfa Seed Industry Group Co. Ltd., Class A.	25,000	22,714
Zhejiang Yinlun Machinery Co. Ltd., Class A.	26,200	72,860	Zhongshan Broad Ocean Motor Co. Ltd., Class A.	63,400	50,174
Zhejiang Yonggui Electric Equipment Co. Ltd., Class A...	8,100	18,881	Zhongshan Public Utilities Group Co. Ltd., Class A.	32,000	38,811
Zhejiang Yonghe Refrigerant Co. Ltd., Class A.	14,700	42,435	Zhongsheng Group Holdings Ltd.	406,500	642,874
* Zhejiang Yongtai Technology Co. Ltd., Class A.	25,500	29,409	Zhongtai Securities Co. Ltd., Class A...	51,600	44,288
Zhejiang Zhaolong Interconnect Technology Co. Ltd., Class A.	3,200	24,775	*†† Zhongtian Financial Group Co. Ltd., Class A.	321,400	0
			Zhongtong Bus Holding Co. Ltd., Class A.	15,400	24,357
			* Zhongyu Energy Holdings Ltd.	283,455	162,962

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			COLOMBIA — (Continued)		
Zhongyuan			Bancolombia SA (CIB		
Environment-Protection			US), Sponsored		
Co. Ltd., Class A...	19,900	\$ 23,589	ADR.....	10,787	\$ 426,626
Ω Zhou Hei Ya			Bolsa de Valores de		
International			Colombia.....	3,425	9,350
Holdings Co. Ltd....	627,500	137,869	Celsia SA ESP.....	80,465	71,184
Zhuhai Huafa			Cementos Argos SA..	88,766	218,274
Properties Co. Ltd.,			* Corp. Financiera		
Class A.....	34,765	25,569	Colombiana SA.....	54,953	229,743
Zhuzhou CRRC			Grupo Energia		
Times Electric Co.			Bogota SA ESP....	148,716	95,489
Ltd., Class H.....	152,150	586,475	Interconexion		
Zhuzhou Hongda			Electrica SA ESP...	42,289	185,850
Electronics Corp.			Mineros SA.....	75,622	87,671
Ltd., Class A.....	7,700	30,536	Promigas SA ESP....	13,434	22,587
Zhuzhou Kibing			TOTAL COLOMBIA.....		<u>1,706,477</u>
Group Co. Ltd.,			CZECH REPUBLIC — (0.1%)		
Class A.....	63,100	49,801	Komercni Banka AS...	12,854	471,524
* Zhuzhou Smelter			Ω Moneta Money Bank		
Group Co. Ltd.,			AS.....	96,077	<u>542,779</u>
Class A.....	19,900	22,739	TOTAL CZECH		
Zhuzhou Times New			REPUBLIC.....		<u>1,014,303</u>
Material			EGYPT — (0.0%)		
Technology Co.			Commercial		
Ltd., Class A.....	26,400	44,562	International Bank		
ZJAMP Group Co.			- Egypt (CIB)		
Ltd., Class A.....	16,900	20,127	(CBKD LI), GDR....	362,927	533,988
ZJMI Environmental			* EFG Holding SAE		
Energy Co. Ltd.,			(EFGD LI), GDR....	2,386	1,899
Class A.....	23,500	40,979	* EFG Holding SAE		
# Zonqing			(EFGZF US),		
Environmental Ltd..	24,000	19,216	GDR.....	12,944	<u>10,355</u>
# Zoomlion Heavy			TOTAL EGYPT.....		<u>546,242</u>
Industry Science &			GREECE — (0.5%)		
Technology Co.			Aegean Airlines SA...	17,670	198,762
Ltd., Class H.....	293,000	217,623	* Aktor SA Holding		
ZTE Corp., Class H...	141,920	496,154	Company Technical		
ZTO Express			& Energy Projects..	13,548	72,334
Cayman, Inc.			Alpha Services &		
(2057 HK).....	90,750	1,737,472	Holdings SA.....	399,847	735,620
ZTO Express			Athens Water Supply		
Cayman, Inc. (ZTO			& Sewage Co. SA..	9,716	61,424
US), ADR.....	37,307	696,149	Autohellas Tourist &		
*Ω Zylox-Tonbridge			Trading SA.....	7,900	89,492
Medical			Bank of Greece.....	9,494	141,520
Technology Co.			Ellaktor SA.....	32,777	76,059
Ltd.....	18,500	<u>26,471</u>	ElvalHalcor SA.....	25,552	55,349
TOTAL CHINA.....		<u>421,209,224</u>	Eurobank Ergasias		
COLOMBIA — (0.1%)			Services &		
Almacenes Exito SA,			Holdings SA.....	313,849	785,478
BDR.....	43,515	72,301	*†† FF Group.....	11,777	0
Bancolombia SA			Fourlis Holdings SA...	17,514	74,577
(BCOLO CB).....	28,040	287,402	GEK Terna SA.....	26,348	510,329

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
GREECE — (Continued)			INDIA — (18.7%)		
Hellenic Exchanges -			360 ONE WAM Ltd....	60,350	\$701,531
Athens Stock			* 3i Infotech Ltd.....	86,375	28,249
Exchange SA.....	11,596	\$ 59,586	3M India Ltd.....	395	134,270
Hellenic			63 Moons		
Telecommunications			Technologies Ltd....	11,990	103,389
Organization SA....	26,133	395,164	Aarti Industries Ltd....	57,016	292,895
Helleniq Energy			Aarti Pharmalabs		
Holdings SA.....	51,677	401,528	Ltd.....	14,254	95,688
Ideal Holdings SA.....	8,328	51,936	* Aavas Financiers		
Intracom Holdings			Ltd.....	18,600	366,311
SA.....	28,810	92,441	ABB India Ltd.....	4,767	323,141
Jumbo SA.....	22,346	603,682	Accelya Solutions		
Kri-Kri Milk Industry			India Ltd.....	1,695	28,140
SA.....	4,083	68,031	Action Construction		
* LAMDA Development			Equipment Ltd.....	15,624	228,951
SA.....	21,414	154,288	* Adani Energy		
Metlen Energy &			Solutions Ltd.....	52,632	455,114
Metals SA.....	19,680	707,430	* Adani Green Energy		
Motor Oil Hellas			Ltd.....	32,738	378,372
Corinth Refineries			Adani Total Gas Ltd...	33,358	246,100
SA.....	24,847	548,985	* Adani Wilmar Ltd.....	22,071	67,744
National Bank of			ADF Foods Ltd.....	22,990	71,421
Greece SA.....	101,865	882,717	* Aditya Birla Capital		
Piraeus Financial			Ltd.....	137,298	282,743
Holdings SA.....	117,081	529,729	* Aditya Birla Fashion		
Piraeus Port Authority			& Retail Ltd.....	104,052	327,430
SA.....	3,226	100,023	Aditya Birla Real		
Profile Systems &			Estate Ltd.....	22,804	563,645
Software SA.....	1,903	10,433	Advanced Enzyme		
Quest Holdings SA....	11,811	77,289	Technologies Ltd....	19,244	72,916
Sarantis SA.....	7,247	85,682	Aegis Logistics Ltd....	63,627	511,858
Terna Energy SA.....	8,291	171,994	* Aether Industries		
Thrace Plastics			Ltd.....	4,509	43,051
Holding & Co.....	11,889	50,157	* Affle India Ltd.....	1,131	19,680
TOTAL GREECE.....		<u>7,792,039</u>	Agarwal Industrial		
HONG KONG — (0.0%)			Corp. Ltd.....	849	11,070
Amrita Global.....	164,000	12,629	AGI Greenpac Ltd....	13,684	123,442
PAX Global			Agro Tech Foods		
Technology Ltd.....	331,000	203,770	Ltd.....	3,238	29,614
#†† Untrade.China Dili....	968,585	15,389	Ahluwalia Contracts		
TOTAL HONG KONG.....		<u>231,788</u>	India Ltd.....	14,434	141,859
HUNGARY — (0.2%)			AIA Engineering Ltd...	12,715	541,930
* 4iG Nyrt.....	18,019	63,130	Ajanta Pharma Ltd....	20,040	620,973
Magyar Telekom			Ajmera Realty & Infra		
Telecommunications			India Ltd.....	3,838	41,742
PLC.....	130,872	460,855	Akzo Nobel India		
#* MASTERPLAST Nyrt.	1,200	8,574	Ltd.....	4,369	191,103
MOL Hungarian Oil &			Alembic Ltd.....	38,303	51,639
Gas PLC.....	125,429	916,317	Alembic		
# Opus Global Nyrt....	78,422	107,966	Pharmaceuticals		
OTP Bank Nyrt.....	35,689	2,208,057	Ltd.....	26,863	283,899
TOTAL HUNGARY.....		<u>3,764,899</u>	Alkyl Amines		
			Chemicals.....	4,362	85,714
			* Allcargo Gati Ltd.....	16,070	13,422
			Allcargo Logistics		
			Ltd.....	164,560	80,183

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
* Allcargo Terminals			*Ω Avenue Supermarts		
Ltd.....	41,140	\$ 15,598	Ltd.....	7,834	\$ 330,404
Allied Digital Services			Axis Bank Ltd.		
Ltd.....	7,760	20,680	(AXSB IN).....	443,751	5,032,534
Amara Raja Energy			* AXISCADES		
& Mobility Ltd.....	66,017	787,554	Technologies Ltd....	4,408	34,204
* Amber Enterprises			Bajaj Auto Ltd.....	11,331	1,158,031
India Ltd.....	5,867	437,804	Bajaj Consumer Care		
Ambika Cotton Mills			Ltd.....	40,812	89,077
Ltd.....	875	15,308	Bajaj Finance Ltd.....	42,174	3,830,671
Amrutanjan Health			Bajaj Finserv Ltd.....	69,255	1,387,734
Care Ltd.....	2,022	15,544	* Bajaj Hindusthan		
Anant Raj Ltd.....	55,047	377,887	Sugar Ltd.....	494,081	157,856
Andhra Sugars Ltd. ...	25,805	25,590	Bajaj Holdings &		
Angel One Ltd.....	19,929	537,595	Investment Ltd.....	6,407	851,899
*Ω Antony Waste			Balaji Amines Ltd.....	4,328	85,617
Handling Cell Ltd....	2,458	17,575	Balkrishna Industries		
Anup Engineering			Ltd.....	20,605	657,189
Ltd.....	2,718	88,504	Balrampur Chini Mills		
Apar Industries Ltd....	9,235	794,140	Ltd.....	64,088	357,304
APL Apollo Tubes			Banco Products India		
Ltd.....	48,102	837,344	Ltd.....	39,738	206,405
Apollo Pipes Ltd.....	3,606	18,046	Ω Bandhan Bank Ltd....	317,320	552,851
Apollo Tyres Ltd.....	199,907	1,003,713	Bank of Baroda.....	210,432	516,551
Aptech Ltd.....	7,613	13,749	Bank of India.....	146,663	189,244
* Arman Financial			Bank of Maharashtra..	358,842	210,848
Services Ltd.....	1,208	19,679	Bannari Amman		
Arvind Fashions Ltd...	23,253	127,901	Sugars Ltd.....	1,410	58,476
Arvind Ltd.....	118,484	463,041	BASF India Ltd.....	4,992	265,113
Arvind SmartSpaces			Bata India Ltd.....	22,969	342,506
Ltd.....	3,774	35,228	BEML Ltd.....	7,913	351,232
Asahi India Glass			Berger Paints India		
Ltd.....	26,662	206,374	Ltd.....	67,119	366,529
* Ashapura Minechem			* BF Utilities Ltd.....	5,676	52,035
Ltd.....	8,664	47,173	Bhagiradha		
Ashiana Housing			Chemicals &		
Ltd.....	17,142	64,458	Industries Ltd.....	6,110	20,596
Ashok Leyland Ltd....	556,702	1,391,521	Bhansali Engineering		
* Ashoka Buildcon Ltd..	101,292	299,662	Polymers Ltd.....	56,361	79,075
* Asian Granito India			Bharat Bijlee Ltd.....	3,390	126,147
Ltd.....	39,862	27,974	Bharat Forge Ltd.....	58,000	826,449
Asian Paints Ltd.....	53,012	1,407,050	Bharat Petroleum		
Astral Ltd.....	27,004	468,828	Corp. Ltd.....	210,876	633,685
AstraZeneca Pharma			Bharat Rasayan Ltd..	340	40,312
India Ltd.....	813	67,849	* Bharat Wire Ropes		
* Atul Auto Ltd.....	3,716	22,130	Ltd.....	5,468	11,835
Atul Ltd.....	5,157	373,556	Bharti Airtel Ltd.....	503,201	9,418,199
Ω AU Small Finance			Biocon Ltd.....	83,052	345,547
Bank Ltd.....	47,213	327,275	Birlasoft Ltd.....	84,675	521,334
AurionPro Solutions			* BL Kashyap & Sons		
Ltd.....	10,496	180,479	Ltd.....	10,978	8,318
Automotive Axles			* Black Box Ltd.....	26,907	159,457
Ltd.....	1,422	28,024	BLS International		
Avadh Sugar &			Services Ltd.....	6,736	34,008
Energy Ltd.....	6,289	32,393	Blue Dart Express		
Avanti Feeds Ltd.....	16,476	134,224	Ltd.....	1,912	146,314
			Blue Star Ltd.....	38,182	800,535

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
Bombay Burmah			* Choice International		
Trading Co.....	14,764	\$ 358,935	Ltd.....	15,010	\$ 87,894
Bombay Dyeing & Manufacturing Co.			Cholamandalam		
Ltd.....	17,099	31,512	Financial Holdings		
* Borosil Ltd.....	9,517	42,443	Ltd.....	57,246	1,004,454
* Borosil Renewables			Cholamandalam		
Ltd.....	12,458	75,592	Investment &		
* Borosil Scientific Ltd..	5,753	10,524	Finance Co. Ltd.....	97,302	1,444,186
Bosch Ltd.....	679	225,179	CIE Automotive India		
Brigade Enterprises			Ltd.....	64,286	343,079
Ltd.....	38,206	508,978	* Cigniti Technologies		
* Brightcom Group			Ltd.....	2,829	48,384
Ltd.....	644,356	76,252	City Union Bank Ltd..	133,340	266,767
Britannia Industries			Clean Science &		
Ltd.....	20,607	1,218,871	Technology Ltd.....	2,031	33,691
BSE Ltd.....	16,979	1,035,706	CMS Info Systems		
Camlicon Consultants			Ltd.....	21,563	107,290
Pvt. Ltd.....	3,098	4,532	*Ω Coffee Day		
* Camlin Fine Sciences			Enterprises Ltd.....	16,288	4,924
Ltd.....	25,411	36,954	Coforge Ltd.....	11,584	1,097,925
Can Fin Homes Ltd....	51,290	393,305	Colgate-Palmolive		
Canara Bank.....	461,269	493,833	India Ltd.....	32,157	1,046,002
Cantabil Retail India			Computer Age		
Ltd.....	4,993	16,362	Management		
* Capacit'e			Services Ltd.....	13,908	575,763
Infraprojects Ltd....	19,654	81,869	Confidence		
Carborundum			Petroleum India		
Universal Ltd.....	41,823	571,287	Ltd.....	42,126	33,241
Care Ratings Ltd.....	10,849	155,109	Container Corp. of		
* Cartrade Tech Ltd....	4,990	94,906	India Ltd.....	51,103	457,499
Carysil Ltd.....	3,723	29,561	Control Print Ltd.....	2,567	19,969
Castrol India Ltd.....	148,816	303,530	Coromandel		
CCL Products India			International Ltd.....	53,793	1,121,699
Ltd.....	36,971	265,818	Cosmo First Ltd.....	5,699	49,107
CE Info Systems			Craftsman		
Ltd.....	2,914	56,962	Automation Ltd.....	1,943	93,715
Ceat Ltd.....	12,032	397,291	CreditAccess		
Central Depository			Grameen Ltd.....	28,525	349,892
Services India Ltd..	43,206	651,540	CRISIL Ltd.....	7,030	437,349
Centum Electronics			Crompton Greaves		
Ltd.....	1,210	23,988	Consumer		
Century Enka Ltd.....	9,604	59,545	Electricals Ltd.....	204,411	805,389
Century Plyboards			* CSB Bank Ltd.....	28,433	100,372
India Ltd.....	25,804	239,289	Cummins India Ltd....	24,451	825,399
Cera Sanitaryware			Cyient Ltd.....	32,110	535,881
Ltd.....	1,969	152,296	*Ω D.P. Abhushan Ltd....	493	9,219
CG Power &			Dabur India Ltd.....	87,868	536,192
Industrial Solutions			Dalmia Bharat Sugar		
Ltd.....	160,303	1,176,228	& Industries Ltd.....	9,275	37,423
* Chalet Hotels Ltd.....	21,998	194,703	Datamatics Global		
Chambal Fertilisers &			Services Ltd.....	8,328	58,139
Chemicals Ltd.....	104,020	602,529	DB Corp. Ltd.....	37,729	113,522
* Chemplast Sanmar			DCB Bank Ltd.....	94,744	129,685
Ltd.....	3,811	20,838	DCM Shriram		
Chennai Petroleum			Industries Ltd.....	11,158	21,943
Corp. Ltd.....	16,754	104,370	DCM Shriram Ltd.....	18,837	253,204
			* DCW Ltd.....	83,262	75,787

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
Deepak Fertilisers & Petrochemicals Corp. Ltd.....	33,488	\$ 436,997	*Ω Eris Lifesciences Ltd.....	16,152	\$ 228,993
Deepak Nitrite Ltd.....	21,526	576,001	ESAB India Ltd.....	1,997	115,031
* Delhivery Ltd.....	96,564	358,069	Escorts Kubota Ltd....	9,092	382,872
* DEN Networks Ltd....	84,810	38,418	Eveready Industries India Ltd.....	2,650	10,800
* Dhampur Sugar Mills Ltd.....	16,913	29,819	Everest Industries Ltd.....	4,404	32,246
* Dhani Services Ltd....	105,487	94,064	Everest Kanto Cylinder Ltd.....	17,733	31,918
* Dhanlaxmi Bank Ltd...	144,571	43,723	Exide Industries Ltd...	167,085	722,469
Dhanuka Agritech Ltd.....	7,284	122,364	* Expleo Solutions Ltd..	795	11,128
Ω Dilip Buildcon Ltd.....	22,705	113,518	Fairchem Organics Ltd.....	1,090	13,988
* Dish TV India Ltd.....	456,098	44,063	FDC Ltd.....	30,677	164,574
* Dishman Carbogen Amcis Ltd.....	29,525	78,805	Federal Bank Ltd.....	687,942	1,479,349
Divi's Laboratories Ltd.....	9,668	618,953	* Federal-Mogul Goetze India Ltd....	2,017	9,103
Dixon Technologies India Ltd.....	12,707	2,191,896	FIEM Industries Ltd....	4,582	73,946
DLF Ltd.....	62,154	531,885	Filatex India Ltd.....	60,404	34,133
Dodla Dairy Ltd.....	803	10,521	Fine Organic Industries Ltd.....	2,787	142,781
Dollar Industries Ltd...	4,718	23,032	Fineotex Chemical Ltd.....	11,314	42,257
Ω Dr. Lal PathLabs Ltd..	14,337	469,041	* Fino Payments Bank Ltd.....	6,095	20,440
Dreamfolks Services Ltd.....	1,809	7,589	Finolex Cables Ltd....	33,325	383,676
* Dredging Corp. of India Ltd.....	1,423	12,447	Finolex Industries Ltd.....	115,362	273,293
* Dwarikesh Sugar Industries Ltd.....	47,280	27,613	Firstsource Solutions Ltd.....	143,548	552,302
Dynacons Systems & Solutions Ltd.....	1,573	21,833	Force Motors Ltd.....	2,387	173,470
Dynamatic Technologies Ltd....	340	27,431	* Fusion Finance Ltd....	11,064	22,513
eClerx Services Ltd....	12,138	423,212	* G R Infraprojects Ltd.....	1,443	21,195
Edelweiss Financial Services Ltd.....	272,403	342,703	Gabriel India Ltd.....	41,823	223,875
Eicher Motors Ltd.....	20,322	1,216,749	GAIL India Ltd. (GAIL IN).....	521,268	1,059,835
* EID Parry India Ltd....	50,617	477,752	Galaxy Surfactants Ltd.....	4,294	117,831
EIH Associated Hotels.....	10,998	47,604	* Ganesh Benzoplast Ltd.....	5,583	8,030
Eimco Elecon India Ltd.....	452	8,533	Ganesh Housing Corp. Ltd.....	7,737	120,853
Elecon Engineering Co. Ltd.....	23,814	146,355	Ganesha Ecosphere Ltd.....	4,086	81,200
Elgi Equipments Ltd...	69,209	431,780	Garware Hi-Tech Films Ltd.....	1,498	62,468
Emami Ltd.....	86,856	587,827	Garware Technical Fibres Ltd.....	19,935	187,149
Ω Endurance Technologies Ltd....	12,236	279,742	Gateway Distriparks Ltd.....	141,906	125,015
Engineers India Ltd....	114,790	225,364	GE Vernova T&D India Ltd.....	10,366	212,046
Epigral Ltd.....	4,939	104,516	* Genesys International Corp. Ltd.....	5,899	56,170
EPL Ltd.....	65,458	171,531			
* Equinox India Developments Ltd..	218,593	363,937			
Ω Equitas Small Finance Bank Ltd...	170,899	132,524			

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
Geojit Financial Services Ltd.....	65,181	\$ 66,744	Gujarat Pipavav Port Ltd.....	144,453	\$ 252,474
GHCL Ltd.....	44,127	370,204	Gujarat State Fertilizers & Chemicals Ltd.....	120,107	283,765
GHCL Textiles Ltd.....	44,127	47,578	Gujarat State Petronet Ltd.....	198,246	786,452
GIC Housing Finance Ltd.....	19,511	41,667	Gulf Oil Lubricants India Ltd.....	6,831	80,365
Gillette India Ltd.....	2,641	261,654	Hariom Pipe Industries Ltd.....	2,177	11,882
Ω Gland Pharma Ltd.....	7,045	123,027	Ω Harsha Engineers Ltd.....	5,187	24,832
GlaxoSmithKline Pharmaceuticals Ltd.....	14,084	320,015	* Hathway Cable & Datacom Ltd.....	233,385	40,339
GMM Pfaunder Ltd.....	8,264	113,147	Hatsun Agro Product Ltd.....	22,928	248,461
* GMR Airports Ltd.....	649,783	542,000	Havells India Ltd.....	34,877	628,497
* GNA Axles Ltd.....	4,188	17,551	HBL Engineering Ltd.....	53,925	369,594
* Go Fashion India Ltd.....	5,563	57,048	HCL Technologies Ltd.....	217,744	4,332,562
Godawari Power & Ispat Ltd.....	109,680	227,481	Ω HDFC Asset Management Co. Ltd.....	24,715	1,138,031
Ω Godrej Agrovet Ltd....	13,078	111,547	Ω HDFC Bank Ltd.....	716,106	14,022,790
* Godrej Industries Ltd.....	27,030	277,119	Ω HDFC Life Insurance Co. Ltd.....	45,086	331,517
* Godrej Properties Ltd.....	16,283	434,840	HEG Ltd.....	35,055	158,823
* Gokaldas Exports Ltd.....	15,218	165,441	Heritage Foods Ltd....	27,458	136,866
Goldiam International Ltd.....	15,377	86,909	Hero MotoCorp Ltd. (HMCL IN).....	33,775	1,685,853
Goodyear India Ltd....	3,147	34,423	Hester Biosciences Ltd.....	1,012	22,370
Granules India Ltd.....	78,534	502,827	* Heubach Colorants India Ltd.....	7,185	46,248
Graphite India Ltd.....	29,753	162,803	HFCL Ltd.....	323,839	364,842
Grauer & Weil India Ltd.....	74,446	83,632	HG Infra Engineering Ltd.....	11,008	161,073
Gravita India Ltd.....	10,189	238,311	Hikal Ltd.....	9,188	37,533
Great Eastern Shipping Co. Ltd. ..	66,135	749,360	HIL Ltd.....	2,556	58,891
Greaves Cotton Ltd....	45,523	138,311	Himadri Speciality Chemical Ltd.....	89,176	504,770
Greenlam Industries Ltd.....	13,155	83,223	Himatsingka Seide Ltd.....	28,946	53,121
Greenpanel Industries Ltd.....	32,075	127,389	Hinduja Global Solutions Ltd.....	3,017	21,637
Greenply Industries Ltd.....	26,592	85,560	* Hindustan Construction Co. Ltd.....	332,179	122,474
Grindwell Norton Ltd..	14,073	307,888	Hindustan Copper Ltd.....	73,557	200,804
Gufic Biosciences Ltd.....	2,910	15,249	* Hindustan Foods Ltd.....	6,417	37,550
Gujarat Alkalies & Chemicals Ltd.....	11,190	89,419	Hindustan Unilever Ltd.....	76,638	2,184,412
Gujarat Ambuja Exports Ltd.....	80,259	105,211			
Gujarat Fluorochemicals Ltd.....	8,670	355,728			
Gujarat Gas Ltd.....	33,997	190,257			
Gujarat Narmada Valley Fertilizers & Chemicals Ltd.....	42,461	270,652			

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
Hindware Home			Indigo Paints Ltd.....	1,658	\$ 24,043
Innovation Ltd.....	10,616	\$ 28,099	Indo Count Industries		
Hitachi Energy India			Ltd.....	37,669	129,046
Ltd.....	2,171	320,472	Indoco Remedies		
Hi-Tech Pipes Ltd.....	15,257	22,874	Ltd.....	12,559	36,091
Hle Glascoat Ltd.....	4,365	15,841	*Ω IndoStar Capital		
* HLV Ltd.....	95,692	17,312	Finance Ltd.....	4,591	13,575
Ω Home First Finance			Indraprastha Gas		
Co. India Ltd.....	14,096	162,172	Ltd.....	141,678	329,307
Honda India Power			* Indus Towers Ltd.....	419,263	1,668,655
Products Ltd.....	1,898	55,008	IndusInd Bank Ltd.....	67,112	768,504
HPL Electric & Power			Infibeam Avenues		
Ltd.....	2,310	12,855	Ltd.....	510,318	133,389
Huhtamaki India Ltd...	11,366	29,568	Info Edge India Ltd....	12,605	1,120,273
I G Petrochemicals			Infosys Ltd. (INFO		
Ltd.....	3,997	19,984	IN).....	657,952	14,340,574
# ICICI Bank Ltd. (IBN			# Infosys Ltd. (INFY		
US), Sponsored			ADR.....	87,126	1,912,416
ADR.....	233,479	6,693,857	Ingersoll Rand India		
ICICI Bank Ltd.			Ltd.....	3,630	155,948
(ICICIBC IN).....	488,233	7,026,785	* Inox Wind Energy		
Ω ICICI Lombard			Ltd.....	270	29,093
General Insurance			* Inox Wind Ltd.....	175,904	339,792
Co. Ltd.....	27,408	588,750	Insecticides India		
Ω ICICI Prudential Life			Ltd.....	5,335	39,943
Insurance Co. Ltd...	31,125	221,224	Intellect Design		
Ω ICICI Securities Ltd....	36,752	349,097	Arena Ltd.....	31,821	295,831
ICRA Ltd.....	1,008	72,698	*Ω InterGlobe Aviation		
* IDFC First Bank Ltd...	1,397,008	1,016,550	Ltd.....	19,946	992,895
* IFB Industries Ltd.....	2,707	43,066	IOL Chemicals &		
* IFCI Ltd.....	182,679	117,968	Pharmaceuticals		
Igarashi Motors India			Ltd.....	11,131	46,198
Ltd.....	1,061	8,068	ION Exchange India		
* IIFL Capital Services			Ltd.....	19,456	130,432
Ltd.....	90,784	264,065	IRB Infrastructure		
IIFL Finance Ltd.....	119,531	489,203	Developers Ltd.....	425,087	280,895
* Imagicaaworld			Ω IRCON International		
Entertainment Ltd...	27,765	20,802	Ltd.....	142,602	360,266
India Nippon			ISGEC Heavy		
Electricals Ltd.....	1,257	9,189	Engineering Ltd.....	13,999	186,316
India Power Corp.			ITD Cementation		
Ltd.....	152,487	26,757	India Ltd.....	81,758	507,736
Ω IndiaMart InterMesh			J Kumar Infraprojects		
Ltd.....	6,244	148,955	Ltd.....	26,887	227,752
Indian Bank.....	55,050	351,319	Jagran Prakashan		
Ω Indian Energy			Ltd.....	39,685	35,375
Exchange Ltd.....	156,664	314,309	* Jai Balaji Industries		
Indian Hotels Co.			Ltd.....	16,565	25,707
Ltd.....	105,031	924,146	Jai Corp. Ltd.....	10,895	17,063
Indian Hume Pipe			* Jain Irrigation		
Co. Ltd.....	1,302	4,797	Systems Ltd.....	62,752	51,020
Indian Oil Corp. Ltd....	388,258	575,019	Jammu & Kashmir		
Indian Railway			Bank Ltd.	214,245	244,226
Catering & Tourism			Jamna Auto		
Corp. Ltd.....	39,219	372,025	Industries Ltd.....	98,308	101,602
Ω Indian Railway					
Finance Corp. Ltd...	219,803	380,626			

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
Jash Engineering Ltd.....	1,860	\$ 12,530	Kirloskar Industries Ltd.....	302	\$ 13,389
JB Chemicals & Pharmaceuticals Ltd.....	31,244	633,687	Kirloskar Oil Engines Ltd.....	45,359	471,316
JBM Auto Ltd.....	21,174	196,039	Kirloskar Pneumatic Co. Ltd.....	4,908	64,179
Jindal Drilling & Industries Ltd.....	4,578	47,203	Kitex Garments Ltd....	12,090	26,603
Jindal Poly Films Ltd.....	3,455	34,582	KNR Constructions Ltd.....	78,899	271,407
Jindal Saw Ltd.....	221,326	634,399	Kolte-Patil Developers Ltd.....	11,761	38,591
Jindal Stainless Ltd....	129,429	971,819	Kopran Ltd.....	12,383	26,088
* Jio Financial Services Ltd.....	265,004	740,924	Kotak Mahindra Bank Ltd.....	86,368	1,887,588
* JITF Infralogistics Ltd.....	4,303	26,510	KPIT Technologies Ltd.....	67,692	1,100,252
JK Paper Ltd.....	51,275	215,888	KPR Mill Ltd.....	33,229	354,837
JK Tyre & Industries Ltd.....	80,490	295,954	KRBL Ltd.....	25,358	80,701
JM Financial Ltd.....	203,225	257,223	Krsnaa Diagnostics Ltd.....	3,412	33,169
JTEKT India Ltd.....	28,591	50,277	KSB Ltd.....	17,455	141,562
Jubilant Foodworks Ltd.....	132,158	1,067,174	Ksolves India Ltd.....	1,704	19,585
Jubilant Ingrevia Ltd...	17,901	143,969	L&T Finance Ltd.....	245,767	412,060
Jubilant Pharmova Ltd.....	38,331	428,533	Ω L&T Technology Services Ltd.....	6,682	415,975
Jupiter Wagons Ltd....	28,593	132,310	LA Opala RG Ltd.....	10,121	31,620
* Just Dial Ltd.....	9,641	98,848	Laxmi Organic Industries Ltd.....	25,081	62,524
Jyothy Labs Ltd.....	64,369	296,136	*Ω Lemon Tree Hotels Ltd.....	108,716	170,276
* Jyoti Structures Ltd....	229,291	61,836	LG Balakrishnan & Bros Ltd.....	13,711	213,976
Kajaria Ceramics Ltd.....	31,668	360,861	LIC Housing Finance Ltd.....	178,268	1,229,872
Kalpataru Projects International Ltd....	54,286	661,931	Lloyds Engineering Works Ltd.....	109,084	97,528
Kamdhenu Ltd.....	16,110	7,629	Lloyds Metals & Energy Ltd.....	5,121	72,929
Kansai Nerolac Paints Ltd.....	56,800	152,778	LMW Ltd.....	1,072	193,906
Karnataka Bank Ltd. .	80,960	178,214	LT Foods Ltd.....	85,633	385,047
Karur Vysya Bank Ltd.	221,304	607,789	Ω LTIMindtree Ltd.....	19,895	1,355,780
Kaveri Seed Co. Ltd...	10,033	104,624	Lumax Auto Technologies Ltd....	17,711	110,716
KDDL Ltd.....	2,574	70,844	Lumax Industries Ltd.....	1,385	34,825
KEC International Ltd.....	50,474	490,463	LUX Industries Ltd. . .	2,738	49,354
KEI Industries Ltd.....	23,857	1,108,572	Mahanagar Gas Ltd... Maharashtra	19,385	307,212
* Kellton Tech Solutions Ltd.....	7,971	13,389	Maharashtra Scooters Ltd.....	840	90,246
Kennametal India Ltd.....	2,523	70,425	Maharashtra Seamless Ltd.....	26,789	191,475
Kewal Kiran Clothing Ltd.....	6,875	44,369	Mahindra & Mahindra Financial Services Ltd.....	189,725	622,233
Kirloskar Brothers Ltd.....	15,580	333,564	Mahindra & Mahindra Ltd.....	167,531	5,777,285
* Kirloskar Electric Co. Ltd.....	9,045	17,666			
Kirloskar Ferrous Industries Ltd.....	32,419	212,988			

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
* Mahindra Holidays & Resorts India Ltd....	26,275	\$ 102,689	Muthoot Finance Ltd..	46,432	\$1,203,198
Mahindra Lifespace Developers Ltd.....	34,608	166,792	* Nalwa Sons Investments Ltd.....	309	21,959
Ω Mahindra Logistics Ltd.....	8,042	34,190	*Ω Navkar Corp. Ltd.....	21,553	30,568
* Man Industries India Ltd.....	11,126	37,213	Navneet Education Ltd.....	43,763	70,976
Man Infraconstruction Ltd.....	66,230	153,807	* Nazara Technologies Ltd.....	5,645	60,956
Manappuram Finance Ltd.....	314,625	709,165	NBCC India Ltd.....	117,988	135,075
Marico Ltd.....	135,338	1,046,277	NELCO Ltd.....	3,866	45,377
Ω Marine Electricals India Ltd.....	27,197	65,556	Neogen Chemicals Ltd.....	2,988	65,571
Maruti Suzuki India Ltd.....	14,284	2,023,268	NESCO Ltd.....	11,313	125,509
Ω MAS Financial Services Ltd.....	23,631	68,652	* Network18 Media & Investments Ltd.....	42,666	25,895
Mastek Ltd.....	7,940	235,564	Neuland Laboratories Ltd.....	4,643	754,125
Ω Matrimony.com Ltd....	1,070	7,441	Newgen Software Technologies Ltd....	20,786	251,569
* Max Estates Ltd.....	12,691	77,663	NHPC Ltd.....	543,227	505,715
* Max Financial Services Ltd.....	7,350	94,639	NIIT Learning Systems Ltd.....	36,285	197,009
Mayur Uniquoters Ltd.....	9,607	61,235	NIIT Ltd.....	36,285	62,281
Mazagon Dock Shipbuilders Ltd....	9,562	273,201	Nilkamal Ltd.....	2,955	58,463
Ω Medi Assist Healthcare Services Ltd.....	7,998	52,545	Ω Nippon Life India Asset Management Ltd.....	69,564	466,478
* Medplus Health Services Ltd.....	9,090	75,014	Nitin Spinners Ltd....	5,171	24,728
* Meghmani Organics Ltd.....	31,708	28,408	NOCIL Ltd.....	46,637	124,901
*Ω Metropolis Healthcare Ltd.....	10,176	209,877	NRB Bearings Ltd....	30,952	91,201
Ω Minda Corp. Ltd.....	35,037	229,556	Nucleus Software Exports Ltd.....	4,468	47,672
Mishra Dhatu Nigam Ltd.....	14,968	56,565	Nuvama Wealth Management Ltd....	2,740	176,085
MM Forgings Ltd.....	11,976	59,832	Oberoi Realty Ltd....	25,204	525,404
MOIL Ltd.....	33,311	118,561	* OCCL Ltd.....	364	378
Mold-Tek Packaging Ltd.....	2,105	13,403	* Odigma Consultancy Solutions Ltd.....	5,733	3,754
Monte Carlo Fashions Ltd.....	7,517	59,084	One 97 Communications Ltd.....	57,591	512,246
Motherson Sumi Wiring India Ltd....	632,024	407,937	* Onesource Specialty Pharma Ltd.....	14,593	261,394
Motilal Oswal Financial Services Ltd.....	101,348	743,597	* Optiemus Infracom Ltd.....	3,204	24,053
Mphasis Ltd.....	30,029	986,933	Oracle Financial Services Software Ltd.....	9,038	949,209
MPS Ltd.....	1,542	46,900	Orient Electric Ltd....	33,170	83,889
MRF Ltd.....	751	987,062	Oriental Aromatics Ltd.....	439	1,762
Mrs Bectors Food Specialities Ltd.....	14,189	240,737	Oriental Hotels Ltd....	27,350	46,892
Mukand Ltd.....	5,726	7,673	Page Industries Ltd....	1,369	706,314
			Paisalo Digital Ltd....	365,684	181,976
			* Pakka Ltd.....	6,623	19,588
			Panama Petrochem Ltd.....	12,821	55,985

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Ω Parag Milk Foods Ltd., Class F.....	20,587	\$ 40,245
* Paramount Communications Ltd.....	24,044	19,904
Patanjali Foods Ltd....	13,050	271,167
* Patel Engineering Ltd.....	246,677	140,760
* PB Fintech Ltd.....	21,312	424,970
* PC Jeweller Ltd.....	712,610	117,867
PDS Ltd.....	9,123	52,468
Pearl Global Industries Ltd.....	4,305	70,068
* Peninsula Land Ltd....	50,781	20,813
Persistent Systems Ltd.....	32,425	2,256,777
Petronet LNG Ltd.....	412,796	1,500,419
PG Electroplast Ltd....	28,447	255,134
Phoenix Mills Ltd.	22,718	428,770
PI Industries Ltd.....	16,074	645,216
Pidilite Industries Ltd.....	20,429	678,912
Piramal Enterprises Ltd.....	50,304	590,640
Pitti Engineering Ltd...	3,865	51,429
PIX Transmissions Ltd.....	848	20,586
*Ω PNB Gilts Ltd.....	7,393	8,415
*Ω PNB Housing Finance Ltd.....	46,633	474,436
PNC Infratech Ltd.....	68,642	252,881
Pokarna Ltd.....	1,802	26,759
Poly Medicare Ltd.....	8,473	227,719
Polycab India Ltd.....	10,419	722,844
Polyplex Corp. Ltd.....	3,776	49,208
Poonawalla Fincorp Ltd.....	71,160	254,253
Power Finance Corp. Ltd.....	482,126	2,346,958
Power Grid Corp. of India Ltd.....	444,174	1,544,294
Power Mech Projects Ltd.....	7,156	176,973
Praj Industries Ltd....	50,301	365,779
Prakash Pipes Ltd....	3,326	17,197
Ω Prataap Snacks Ltd...	3,362	38,312
Precision Camshafts Ltd.....	3,589	12,303
Precision Wires India Ltd.....	17,154	31,364
Prestige Estates Projects Ltd.....	43,898	700,353
* Pricol Ltd.....	27,417	158,450
Prince Pipes & Fittings Ltd.....	16,968	72,497
Privi Speciality Chemicals Ltd.....	2,721	55,340

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Procter & Gamble Health Ltd.....	3,293	\$ 204,909
Procter & Gamble Hygiene & Health Care Ltd.....	2,169	363,900
* PSP Projects Ltd.....	5,467	40,094
* PTC India Financial Services Ltd.....	130,035	56,243
PTC India Ltd.....	124,013	204,792
Punjab National Bank.	338,432	394,133
Puravankara Ltd.....	22,913	76,872
* PVR Inox Ltd.....	8,267	103,434
Ω Quess Corp. Ltd.....	28,544	194,310
R Systems International Ltd.....	12,310	60,262
Rail Vikas Nigam Ltd.....	65,392	357,803
Rain Industries Ltd....	85,963	143,209
* Rajesh Exports Ltd....	11,590	24,898
Rallis India Ltd.....	36,557	101,279
Ramco Industries Ltd.....	17,856	51,578
* Ramco Systems Ltd...	8,780	36,730
Ramkrishna Forgings Ltd.....	50,143	452,162
* Ramky Infrastructure Ltd.....	7,335	46,606
Rane Holdings Ltd....	761	12,651
Rashtriya Chemicals & Fertilizers Ltd.....	107,630	201,737
* Rategain Travel Technologies Ltd....	2,898	23,302
Ratnamani Metals & Tubes Ltd.....	9,623	315,197
Ω RBL Bank Ltd.....	205,290	389,277
REC Ltd.....	455,670	2,362,680
Redington Ltd.....	374,937	889,336
Redtape Ltd.....	21,209	164,359
Refex Industries Ltd...	3,890	20,849
Reliance Industrial Infrastructure Ltd....	4,025	44,929
Ω Reliance Industries Ltd. (RIGD LI), GDR.	197	11,540
Reliance Industries Ltd. (RIL IN).....	252,254	3,673,628
Ω Reliance Industries Ltd. (RLNIY US), GDR.	86,638	5,085,651
* Religare Enterprises Ltd.....	27,579	75,462
Repco Home Finance Ltd.....	19,971	90,261
Rico Auto Industries Ltd.....	28,598	28,410
RITES Ltd.....	61,212	184,651

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
Rossari Biotech Ltd....	3,724	\$ 31,094	Shanthy Gears Ltd.....	5,846	\$ 33,235
Route Mobile Ltd.....	7,896	109,101	Sharda Cropchem		
* RPSG Ventures Ltd...	3,954	43,898	Ltd.....	9,213	62,006
* RSWM Ltd.....	18,172	34,479	Sharda Motor		
Rupa & Co. Ltd.....	4,478	11,764	Industries Ltd.....	5,638	116,790
Safari Industries India			Share India		
Ltd.....	9,000	249,129	Securities Ltd.....	25,564	72,234
Saksoft Ltd.....	14,025	31,895	* Sheela Foam Ltd.....	6,711	70,973
*Ω Salasar Techno			* Shilpa Medicare Ltd...	16,072	131,372
Engineering Ltd.....	258,891	37,005	Shipping Corp. of		
Sammaan Capital			India Land &		
Ltd.....	206,746	333,955	Assets Ltd.....	79,327	52,624
Samvardhana			Shipping Corp. of		
Motherson			India Ltd.....	79,327	178,808
International Ltd.....	652,331	1,056,924	Shivalik Bimetal		
Sandhar			Controls Ltd.....	5,855	34,826
Technologies Ltd....	9,738	49,316	* Shoppers Stop Ltd....	15,826	104,649
Sandur Manganese &			* Shree Renuka		
Iron Ores Ltd.....	3,261	14,685	Sugars Ltd.....	177,088	77,037
Sangam India Ltd.....	4,409	19,777	Shriram Finance Ltd...	352,655	2,213,589
Sanghvi Movers Ltd...	28,540	83,079	Shriram Pistons &		
* Sanofi Consumer			Rings Ltd.....	5,625	131,292
Healthcare India			* Shriram Properties		
Ltd.....	1,182	64,099	Ltd.....	21,479	21,683
Ω Sansera Engineering			Siemens Ltd.....	4,010	280,211
Ltd.....	13,413	195,134	* SIS Ltd.....	18,554	71,610
* Sapphire Foods India			Siyaram Silk Mills		
Ltd.....	66,294	220,672	Ltd.....	11,087	97,755
Saregama India Ltd...	17,903	97,462	SJS Enterprises Ltd...	7,831	88,995
Sasken Technologies			SJVN Ltd.....	165,485	185,358
Ltd.....	2,274	51,989	SKF India Ltd.....	9,711	451,640
* Satin Creditcare			Skipper Ltd.....	5,145	25,869
Network Ltd.....	25,445	42,404	SML ISUZU Ltd.....	418	6,448
Savita Oil			Snowman Logistics		
Technologies Ltd....	11,370	62,152	Ltd.....	49,401	35,147
SBI Cards &			Sobha Ltd.....	19,233	294,151
Payment Services			* Solara Active Pharma		
Ltd.....	58,631	526,852	Sciences Ltd.....	2,507	14,816
Ω SBI Life Insurance			Somany Ceramics		
Co. Ltd.....	56,314	962,775	Ltd.....	8,051	47,155
Schaeffler India Ltd....	8,670	342,301	Sonata Software Ltd..	76,315	467,310
* Schneider Electric			South Indian Bank		
Infrastructure Ltd....	23,412	183,828	Ltd.....	591,857	176,741
* SEAMEC Ltd.....	2,917	35,105	* SP Apparels Ltd.....	2,998	28,419
Senco Gold Ltd.....	2,858	15,420	* Spandana Sphoorty		
* SEPC Ltd.....	287,033	59,061	Financial Ltd.....	12,337	46,499
* Sequent Scientific			SRF Ltd.....	40,372	1,311,622
Ltd.....	34,602	65,597	* Star Cement Ltd.....	23,860	58,300
Seshasayee Paper &			State Bank of India		
Boards Ltd.....	18,452	62,200	(SBID LI), GDR.....	758	67,404
Ω SH Kelkar & Co. Ltd..	19,183	47,242	State Bank of India		
Shaily Engineering			(SBIN IN).....	345,608	3,073,023
Plastics Ltd.....	3,787	67,008	State Bank of India		
Shakti Pumps India			(SBKFF US), GDR.	5,453	484,226
Ltd.....	24,768	268,871	* Sterlite Technologies		
Shankara Building			Ltd.....	37,796	46,969
Products Ltd.....	3,629	26,044			

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
Strides Pharma			Tata Motors Ltd.....	486,145	\$3,998,751
Science Ltd.....	29,185	\$ 230,575	TCI Express Ltd.....	3,568	31,822
* Stylam Industries			TD Power Systems		
Ltd.....	3,236	72,505	Ltd.....	56,541	238,202
Styrenix Performance			* TeamLease Services		
Materials Ltd.....	4,025	114,450	Ltd.....	1,700	47,904
* Subex Ltd.....	185,975	39,478	Tech Mahindra Ltd....	88,324	1,699,572
Subros Ltd.....	11,222	83,022	Techno Electric &		
Sudarshan Chemical			Engineering Co.		
Industries Ltd.....	18,585	212,849	Ltd.....	5,829	72,249
Sumitomo Chemical			Tega Industries Ltd....	5,396	93,662
India Ltd.....	21,921	129,228	Texmaco Rail &		
Sun TV Network Ltd...	53,547	381,676	Engineering Ltd.....	102,092	231,830
Sundaram Finance			Thejo Engineering		
Ltd.....	17,197	907,627	Ltd.....	409	8,296
Sundaram-Clayton			Thermax Ltd.....	959	41,994
Ltd.....	2,777	69,637	Thirumalai Chemicals		
Sundram Fasteners			Ltd.....	39,033	107,204
Ltd.....	42,894	514,315	Thomas Cook India		
Sunteck Realty Ltd....	29,355	161,092	Ltd.....	57,162	102,778
Suprajit Engineering			Ω Thyrocare		
Ltd.....	34,194	160,614	Technologies Ltd....	8,171	74,779
Supreme Industries			Time Technoplast		
Ltd.....	12,482	569,759	Ltd.....	87,932	406,012
Supreme Petrochem			Timken India Ltd.....	11,080	363,426
Ltd.....	35,684	251,250	Tips Music Ltd.....	10,402	77,389
Supriya Lifescience			Titagarh Rail System		
Ltd.....	4,161	34,513	Ltd.....	26,768	315,096
* Suratwala Business			Titan Co. Ltd.....	51,149	2,053,154
Group Ltd.....	7,685	10,515	Torrent Power Ltd....	34,185	575,359
Surya Roshni Ltd.....	7,170	21,618	Tourism Finance		
* Sutlej Textiles &			Corp. of India Ltd...	39,599	64,618
Industries Ltd.....	15,744	9,962	Transformers &		
* Suzlon Energy Ltd....	1,021,857	682,018	Rectifiers India		
Swaraj Engines Ltd....	2,802	110,076	Ltd.....	4,911	50,603
Swelect Energy			TransIndia Real		
Systems Ltd.....	517	5,132	Estate Ltd.....	41,140	16,614
Symphony Ltd.....	1,275	18,257	Transport Corp. of		
TAJGVK Hotels &			India Ltd.....	15,066	184,679
Resorts Ltd.....	4,833	19,544	Trent Ltd.....	30,142	1,996,430
Talbro Automotive			Trident Ltd.....	493,925	176,501
Components Ltd....	2,708	8,964	Triveni Engineering &		
Tamil Nadu			Industries Ltd.....	40,566	179,314
Newsprint &			Triveni Turbine Ltd....	38,438	295,445
Papers Ltd.....	20,871	40,289	TTK Prestige Ltd.....	12,250	103,731
Tamilnad Mercantile			Tube Investments of		
Bank Ltd.....	10,410	52,776	India Ltd.....	29,231	1,118,062
Tanla Platforms Ltd....	26,856	170,959	TV Today Network		
* TARC Ltd.....	53,968	83,662	Ltd.....	14,618	32,455
Tata Chemicals Ltd....	80,890	915,178	TVS Holdings Ltd.....	2,529	272,520
Tata Communications			TVS Motor Co. Ltd....	49,260	1,391,923
Ltd.....	30,412	570,983	TVS Srichakra Ltd....	2,015	72,378
Tata Consultancy			Uflex Ltd.....	16,579	91,431
Services Ltd.....	118,339	5,602,024	* Ugro Capital Ltd.....	23,219	53,844
Tata Consumer			Ω Ujjivan Small Finance		
Products Ltd.....	57,123	675,105	Bank Ltd.....	305,527	126,139
Tata Elxsi Ltd.....	8,368	611,516			

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
* Unichem			West Coast Paper		
Laboratories Ltd....	9,330	\$ 75,244	Mills Ltd.....	23,761	\$ 145,273
Union Bank of India			* Westlife Foodworld		
Ltd.....	398,765	528,062	Ltd.....	25,414	209,581
Universal Cables			Whirlpool of India		
Ltd.....	1,264	9,302	Ltd.....	10,092	132,357
UNO Minda Ltd.....	62,820	681,840	Windlas Biotech Ltd..	2,051	22,528
* UPL Ltd.....	168,719	1,099,274	Wipro Ltd.....	453,651	1,626,753
* Urja Global Ltd.....	42,326	7,311	Wonderla Holidays		
Usha Martin Ltd.....	56,679	225,455	Ltd.....	11,107	90,612
UTI Asset			Yasho Industries Ltd..	693	15,414
Management Co.			* Yes Bank Ltd.....	2,473,445	547,578
Ltd.....	22,187	266,230	Zee Entertainment		
* V2 Retail Ltd.....	8,796	187,686	Enterprises Ltd.....	372,193	451,627
* VA Tech Wabag Ltd...	21,305	336,792	Zensar Technologies		
Vaibhav Global Ltd....	19,165	60,393	Ltd.....	68,025	674,907
* Valor Estate Ltd.....	82,406	148,490	ZF Commercial		
Vardhman Textiles			Vehicle Control		
Ltd.....	71,969	376,197	Systems India Ltd..	853	108,587
*Ω Varroc Engineering			* Zomato Ltd.....	440,279	1,123,963
Ltd.....	19,549	124,492			
Varun Beverages			TOTAL INDIA.....		<u>305,771,693</u>
Ltd.....	248,622	1,540,336	INDONESIA — (1.4%)		
* Vascon Engineers			* Adhi Karya Persero		
Ltd.....	33,744	19,209	Tbk. PT.....	1,028,425	13,748
Vedant Fashions Ltd..	3,034	32,856	Adi Sarana Armada		
Veedol Corporation			Tbk. PT.....	778,400	32,212
Ltd.....	2,844	49,822	* Agung Semesta		
Venky's India Ltd.....	2,715	57,114	Sejahtera Tbk. PT..	1,060,900	712
* Veranda Learning			* Alam Sutera Realty		
Solutions Ltd.....	4,033	11,401	Tbk. PT.....	6,226,300	55,024
Vesuvius India Ltd....	2,987	147,857	Arwana Citramulia		
V-Guard Industries			Tbk. PT.....	1,905,200	71,772
Ltd.....	68,621	288,336	Aspirasi Hidup		
Vidhi Specialty Food			Indonesia Tbk. PT..	3,662,100	171,367
Ingredients Ltd.....	3,169	18,040	Astra Agro Lestari		
* Vikas Lifecare Ltd....	327,503	14,702	Tbk. PT.....	250,667	90,293
Vimta Labs Ltd.....	1,593	15,696	Astra Otoparts Tbk.		
Vinati Organics Ltd....	7,186	138,382	PT.....	444,800	55,877
Vindhya Telelinks			Avia Avian Tbk. PT....	4,044,200	101,603
Ltd.....	3,102	59,690	Bank Amar Indonesia		
VIP Industries Ltd.....	4,547	19,405	Tbk. PT.....	1,597,862	17,426
* VL E-Governance &			Bank BTPN Syariah		
IT Solutions Ltd.....	21,625	36,838	Tbk. PT.....	1,126,400	63,845
* V-Mart Retail Ltd.....	1,320	48,692	* Bank Bukopin Tbk.		
* Vodafone Idea Ltd....	3,782,439	392,989	PT.....	13,112,043	42,544
Voltamp			Bank Central Asia		
Transformers Ltd....	2,940	281,020	Tbk. PT.....	5,161,400	2,981,636
Voltas Ltd.....	37,718	547,650	* Bank China		
VRL Logistics Ltd.....	14,872	79,898	Construction Bank		
VST Tillers Tractors			Indonesia Tbk. PT..	4,112,500	18,422
Ltd.....	2,106	112,577	Bank Mandiri Persero		
* Websol Energy			Tbk. PT.....	9,290,488	3,413,532
System Ltd.....	9,186	141,989	* Bank Mayapada		
Welspun Corp. Ltd....	60,698	517,041	International Tbk.		
Welspun Enterprises			PT.....	6,494,246	81,975
Ltd.....	35,938	248,734			
Welspun Living Ltd....	152,614	242,128			

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)			INDONESIA — (Continued)		
Bank Maybank			* Citra Marga		
Indonesia Tbk. PT..	6,214,700	\$ 77,019	Nusaphala		
* Bank Nationalnobu			Persada Tbk. PT...	1,345,302	\$327,659
Tbk. PT.....	515,300	17,318	Dayamitra		
Bank Negara			Telekomunikasi PT.	3,013,900	118,472
Indonesia Persero			Dharma Satya		
Tbk. PT.....	2,210,000	642,956	Nusantara Tbk. PT.	2,128,100	127,259
* Bank Neo Commerce			Elnusa Tbk. PT.....	1,746,000	48,187
Tbk. PT.....	2,864,700	36,850	Erajaya Swasembada		
Bank OCBC Nisp			Tbk. PT.....	5,078,600	119,539
Tbk. PT.....	1,188,200	97,290	ESSA Industries		
* Bank Pan Indonesia			Indonesia Tbk. PT..	3,734,800	194,316
Tbk. PT.....	1,364,500	153,393	Gajah Tunggul Tbk.		
Bank Pembangunan			PT.....	418,200	29,845
Daerah Jawa Barat			Garudafood Putra		
Dan Banten Tbk.			Putri Jaya Tbk. PT.	3,882,200	94,845
PT.....	1,601,943	92,351	Hexindo Adiperkasa		
Bank Pembangunan			Tbk. PT.....	105,600	31,220
Daerah Jawa			Hillcon Tbk. PT.....	157,000	20,224
Timur Tbk. PT.....	1,735,000	61,230	Impack Pratama		
Bank Rakyat			Industri Tbk. PT....	2,994,200	59,161
Indonesia Persero			Indah Kiat Pulp &		
Tbk. PT.....	7,548,786	1,949,302	Paper Tbk. PT.....	804,200	332,270
Bank Syariah			Indofood CBP		
Indonesia Tbk. PT..	2,572,261	460,216	Sukses Makmur		
Bank Tabungan			Tbk. PT.....	286,200	201,767
Negara Persero			Indofood Sukses		
Tbk. PT.....	2,178,081	139,082	Makmur Tbk. PT....	1,417,500	682,207
Barito Pacific Tbk.			Indomobil Sukses		
PT.....	2,220,303	124,841	Internasional Tbk.		
BFI Finance			PT.....	472,400	23,903
Indonesia Tbk. PT..	3,877,100	209,130	Indosat Tbk. PT.....	1,320,000	186,653
* Bintang Oto Global			Industri Jamu Dan		
Tbk. PT.....	353,100	12,680	Farmasi Sido		
BISI International			Muncul Tbk. PT....	2,799,372	98,723
Tbk. PT.....	932,700	62,924	*†† Inti Agri Resources		
Blue Bird Tbk. PT....	295,600	29,623	Tbk. PT.....	3,873,200	0
* Buana Lintas Lautan			* Intiland Development		
Tbk. PT.....	8,333,400	72,732	Tbk. PT.....	1,708,900	16,542
* Bukalapak.com Tbk.			Japfa Comfeed		
PT.....	25,282,400	182,202	Indonesia Tbk. PT..	2,423,400	296,002
* Bumi Resources			Jasa Marga Persero		
Minerals Tbk. PT...	12,257,400	286,781	Tbk. PT.....	565,926	146,698
* Bumi Serpong Damai			Jaya Real Property		
Tbk. PT.....	2,174,000	126,615	Tbk. PT.....	562,800	25,572
* Capital Financial			* Kawasan Industri		
Indonesia Tbk. PT..	1,014,100	39,517	Jababeka Tbk. PT..	8,814,068	102,134
Chandra Asri Pacific			KMI Wire & Cable		
Tbk. PT.....	151,600	66,011	Tbk. PT.....	1,054,000	24,506
Charoen Pokphand			Map Aktif Adiperkasa		
Indonesia Tbk. PT..	903,615	258,804	PT.....	3,588,000	215,622
Ciputra Development			Matahari Department		
Tbk. PT.....	4,780,100	287,865	Store Tbk. PT.....	303,900	29,711
Cisarua Mountain			Mayora Indah Tbk.		
Dairy Tbk. PT.....	327,600	98,617	PT.....	1,404,425	210,994
			MD Entertainment		
			Tbk. PT.....	179,100	43,716

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)			INDONESIA — (Continued)		
* Media Nusantara			Sariguna Primatirta		
Citra Tbk. PT.....	2,884,200	\$ 49,537	Tbk. PT.....	1,029,900	\$ 94,717
* Merdeka Battery			* Sawit Sumbermas		
Materials Tbk. PT...	860,500	20,122	Sarana Tbk. PT....	1,628,300	203,028
* Merdeka Copper			Selamat Sempurna		
Gold Tbk. PT.....	1,085,421	103,596	Tbk. PT.....	1,169,600	126,643
Metrodata Electronics			* Sinar Mas Multiartha		
Tbk. PT.....	2,389,000	82,663	Tbk. PT.....	16,500	15,451
Metropolitan Kentjana			*†† Sri Rejeki Isman Tbk.		
Tbk. PT.....	9,800	14,977	PT.....	6,771,700	11,373
Mitra Adiperkasa Tbk.			Steel Pipe Industry of		
PT.....	4,680,600	368,574	Indonesia PT.....	1,516,900	25,125
Mitra Pinasthika			Sumber Alfaria		
Mustika Tbk. PT....	665,400	40,007	Trijaya Tbk. PT....	3,303,900	581,648
* MNC Digital			Summarecon Agung		
Entertainment Tbk.			Tbk. PT.....	4,993,220	141,192
PT.....	764,900	32,728	Surya Semesta		
* MNC Land Tbk. PT...	10,467,300	88,073	Internusa Tbk. PT..	2,192,100	134,378
Mulia Industrindo			*†† Suryainti Permata		
Tbk. PT.....	1,559,300	30,395	Tbk. PT.....	1,280,000	0
Nippon Indosari			Telkom Indonesia		
Corpindo Tbk. PT...	471,744	27,477	Persero Tbk. PT		
Pabrik Kertas Tjiwi			(TLK US), ADR....	42,948	688,027
Kimia Tbk. PT.....	631,300	224,484	Telkom Indonesia		
* Pacific Strategic			Persero Tbk. PT		
Financial Tbk. PT...	324,800	22,921	(TLKM IJ).....	1,536,500	247,453
Pakuwon Jati Tbk.			Temas Tbk. PT.....	3,434,000	28,451
PT.....	7,517,900	181,615	Tempo Scan Pacific		
* Panin Financial Tbk.			Tbk. PT.....	330,100	49,819
PT.....	5,975,200	154,410	Tower Bersama		
* Paninvest Tbk. PT....	314,700	20,342	Infrastructure Tbk.		
Pantai Indah Kapuk			PT.....	754,000	95,807
Dua Tbk. PT.....	65,500	46,397	*†† Trada Alam Minera		
Perusahaan			Tbk. PT.....	12,608,800	0
Perkebunan			Transcoal Pacific		
London Sumatra			Tbk. PT.....	318,300	127,889
Indonesia Tbk. PT..	1,671,500	106,414	Triputra Agro		
*†† Pool Advista			Persada PT.....	3,639,800	176,323
Indonesia Tbk. PT..	350,400	202	Tunas Baru Lampung		
* PP Persero Tbk. PT...	995,000	20,260	Tbk. PT.....	1,575,685	58,934
Prodia Widyahusada			Ultrajaya Milk		
Tbk. PT.....	61,100	9,598	Industry & Trading		
Puradelta Lestari			Co. Tbk. PT.....	1,078,000	102,801
Tbk. PT.....	3,337,300	30,070	Unilever Indonesia		
*†† Rimo International			Tbk. PT.....	1,734,600	173,084
Lestari Tbk. PT....	18,540,300	0	* Vale Indonesia Tbk.		
Rukun Raharja Tbk.			PT.....	605,854	111,177
PT.....	486,500	123,811	* Waskita Beton		
Salim Ivomas			Precast Tbk. PT....	4,254,600	3,907
Pratama Tbk. PT...	1,908,700	44,505	*†† Waskita Karya		
Sampoerna Agro Tbk.			Persero Tbk. PT....	3,281,726	7,627
PT.....	487,800	64,642	* Wijaya Karya Persero		
Samudera Indonesia			Tbk. PT.....	1,077,449	14,542
Tbk. PT.....	4,974,500	78,080	XL Axiata Tbk. PT....	3,041,649	423,021
Sarana Menara					
Nusantara Tbk. PT.	10,744,100	417,283	TOTAL INDONESIA.....		<u>22,650,684</u>

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
KUWAIT — (0.6%)			KUWAIT — (Continued)		
A'ayan Leasing & Investment Co. KSCP.....	336,575	\$170,320	Kuwait International Bank KSCP.....	384,855	\$ 256,674
A'ayan Real Estate Co. SAK.....	51,762	16,422	Kuwait Real Estate Co. KSC.....	256,128	273,791
Agility Public Warehousing Co. KSC.....	273,481	222,201	Kuwait Telecommunications Co.....	126,666	228,805
Al Ahli Bank of Kuwait KSCP.....	161,939	155,650	Mabanee Co. KPSC..	113,969	293,894
Ali Alghanim Sons Automotive Co. KSCC.....	32,792	110,705	Mezzan Holding Co. KSCC.....	59,259	178,545
* Alimtiyah Investment Group KSC.....	438,888	88,732	Mobile Telecommunications Co. KSCP.....	739,692	1,083,965
Arzan Financial Group for Financing & Investment KPSC...	261,619	243,187	* National Bank of Kuwait SAKP.....	823,301	2,570,558
* Asiya Capital Investments Co. KSCP.....	335,749	44,599	* National Consumer Holding Co. SAK...	70,870	23,630
Boubyan Bank KSCP.....	53,160	108,139	National Industries Group Holding SAK.....	555,352	476,658
Boubyan Petrochemicals Co. KSCP.....	145,361	313,810	National Investments Co. KSCP.....	220,422	185,622
Bursa Kuwait Securities Co. KPSC.....	31,948	252,581	* Privatization Holding Co. KSCP.....	96,075	14,968
Burgan Bank SAK....	194,340	130,182	Salhia Real Estate Co. KSCP.....	116,882	156,341
Combined Group Contracting Co. SAK.....	41,185	83,491	Securities House KSC.....	156,467	38,092
Commercial Facilities Co. SAKP.....	68,938	59,214	Specialities Group Holding Co. KSCC..	50,827	21,586
Commercial Real Estate Co. KSC....	383,605	244,738	* Sultan Center Food Products Co. KSC..	4,567	1,435
Gulf Bank KSCP.....	371,349	370,247	* Warba Bank KSCP....	606,314	463,356
Gulf Cables & Electrical Industries Group Co. KSCP...	31,732	186,244	TOTAL KUWAIT.....		<u>9,788,206</u>
Heavy Engineering & Ship Building Co. KSCP.....	47,681	131,759	MALAYSIA — (1.5%)		
Humansoft Holding Co. KSC.....	33,856	281,595	Able Global Bhd.....	41,700	17,454
* IFA Hotels & Resorts-KPSC.....	3,581	24,590	# Aeon Co. M Bhd.....	300,700	100,956
Integrated Holding Co. KCSC.....	85,708	144,139	# AEON Credit Service M Bhd.....	90,180	118,312
* Jazeera Airways Co. KSCP.....	32,853	101,085	AFFIN Bank Bhd.....	215,477	135,651
Kuwait Financial Centre SAK.....	71,459	36,656	Ajinomoto Malaysia Bhd.....	7,500	24,929
			Alliance Bank Malaysia Bhd.....	395,800	461,275
			Allianz Malaysia Bhd.....	23,400	99,759
			AME Elite Consortium Bhd....	127,000	48,317
			AMMB Holdings Bhd. (AMM MK).....	474,375	599,594
			Ancom Nylex Bhd.....	203,882	45,235
			Apex Healthcare Bhd.....	30,850	16,798
			* Astro Malaysia Holdings Bhd.....	350,300	17,267

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>	
MALAYSIA — (Continued)			MALAYSIA — (Continued)			
Aumas Resources			#	Frontken Corp. Bhd...	399,650	\$336,208
Bhd.....	295,500	\$ 57,880	#	Gamuda Bhd.....	362,238	327,339
Aurelius Technologies				Gas Malaysia Bhd.....	96,300	88,466
Bhd.....	44,100	31,106		Genting Plantations		
Axiata Group Bhd.....	805,348	400,189		Bhd.....	73,400	94,610
#	Bank Islam Malaysia			Globetronics		
Bhd.....	289,730	159,108		Technology Bhd.....	78,700	8,954
Batu Kawan Bhd.....	39,200	177,228	*	Greatech Technology		
* Berjaya Food Bhd.....	300,172	26,159	Bhd.....	248,400	111,125	
#* Bermaz Auto Bhd.....	306,800	87,982		Guan Chong Bhd.....	90,600	85,813
Beshom Holdings			#	HAP Seng		
Bhd.....	94,811	17,409		Consolidated Bhd...	102,120	75,562
* Bumi Armada Bhd.....	1,459,600	215,402		Hap Seng Plantations		
Bursa Malaysia Bhd...	235,900	441,552		Holdings Bhd.....	101,200	43,111
# Cahya Mata Sarawak				Hartalega Holdings		
Bhd.....	334,800	79,172	#*	Bhd.....	111,100	82,276
# CB Industrial Product				Hengyuan Refining		
Holding Bhd.....	114,580	29,293	Co. Bhd.....	61,100	27,363	
CCK Consolidated			#	Hextar Global Bhd.....	334,560	64,921
Holdings Bhd.....	38,000	11,840		Hiap Teck Venture		
CELCOMDIGI Bhd...	494,200	415,093	Bhd.....	695,000	51,301	
* Chin Hin Group Bhd...	28,400	14,380		Hong Leong Bank		
CIMB Group				Bhd.....	25,090	113,481
Holdings Bhd.....	1,193,549	2,142,580		Hong Leong		
* Coastal Contracts				Financial Group		
Bhd.....	100,500	31,558		Bhd.....	40,913	165,908
Crescendo Corp.				Hong Leong		
Bhd.....	35,100	11,056		Industries Bhd.....	26,900	80,567
CSC Steel Holdings			#	Hume Cement		
Bhd.....	104,200	26,126		Industries Bhd.....	31,200	19,975
CTOS Digital Bhd.....	375,700	100,082		Hup Seng Industries		
D&O Green				Bhd.....	164,800	40,605
Technologies Bhd...	146,000	57,775		IGB Bhd.....	96,820	58,448
#* Dagang NeXchange				IJM Corp. Bhd.....	441,414	235,580
Bhd.....	936,800	76,288	#	Inari Amertron Bhd...	260,563	147,252
# Datasonic Group				IOI Corp. Bhd.....	382,705	318,819
Bhd.....	511,900	45,176		IOI Properties Group		
Dayang Enterprise				Bhd.....	295,710	139,555
Holdings Bhd.....	244,545	115,950	*	Iskandar Waterfront		
Dialog Group Bhd.....	351,414	149,400	City Bhd.....	181,700	20,652	
# DRB-Hicom Bhd.....	391,300	86,637	#	ITMAX SYSTEM		
# Duopharma Biotech			Bhd.....	51,900	40,049	
Bhd.....	139,397	39,040	#	JAKS Resources		
Dutch Lady Milk				Bhd.....	727,080	20,249
Industries Bhd.....	6,400	43,733	#	Jaya Tiasa Holdings		
# Eastern & Oriental				Bhd.....	239,505	66,427
Bhd.....	297,900	58,276	*	JCY International		
Eco World				Bhd.....	195,300	19,724
Development			#	Keck Seng Malaysia		
Group Bhd.....	361,200	141,210		Bhd.....	49,000	63,649
* Ekovest Bhd.....	793,150	59,279		Kelington Group		
Farm Fresh Bhd.....	206,100	79,858		Bhd.....	87,200	65,048
FGV Holdings Bhd...	217,300	53,540	#	Kenanga Investment		
# Formosa Prosonic				Bank Bhd.....	262,900	55,090
Industries Bhd.....	83,700	52,180		Kerjaya Prospek		
Fraser & Neave				Group Bhd.....	145,309	69,533
Holdings Bhd.....	37,600	214,352				

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)			MALAYSIA — (Continued)		
#	Kim Loong		*	Muhibbah	
	Resources Bhd.....	89,860		Engineering M	
*	KNM Group Bhd.....	277,084		Bhd.....	254,850
	Kossan Rubber			My EG Services	
	Industries Bhd.....	468,500		Bhd.....	1,568,110
	Kretam Holdings		#	Nationgate Holdings	
	Bhd.....	266,200		Bhd.....	141,500
#*	KSL Holdings Bhd.....	131,700		Nylex Malaysia Bhd...	3,235
#	Kuala Lumpur		#††	OCK Group Bhd.....	213,600
	Kepong Bhd.....	83,372		Oriental Holdings	
#	Lagenda Properties			Bhd.....	22,300
	Bhd.....	143,100		OSK Holdings Bhd....	402,763
	LBS Bina Group		#	PA Resources Bhd....	267,300
	Bhd.....	391,772		Padini Holdings Bhd..	223,650
	Leong Hup			Panasonic	
	International Bhd....	426,800		Manufacturing	
	Lii Hen Industries			Malaysia Bhd.....	7,300
	Bhd.....	58,700		Pantech Group	
#*Ω	Lotte Chemical Titan			Holdings Bhd.....	219,367
	Holding Bhd.....	258,476		Paramount Corp.	
	LPI Capital Bhd.....	85,900		Bhd.....	122,940
	Magni-Tech			Pecca Group Bhd....	76,700
	Industries Bhd.....	96,933		Perak Transit Bhd....	281,850
	Mah Sing Group		#	Perdana Petroleum	
	Bhd.....	614,652	#*	Bhd.....	266,400
	Malayan Banking			Petron Malaysia	
	Bhd.....	589,330		Refining &	
	Malayan Flour Mills			Marketing Bhd.....	41,100
	Bhd.....	285,450		PPB Group Bhd.....	92,260
	Malaysia Airports			Press Metal	
	Holdings Bhd.....	192,384		Aluminium	
#	Malaysia Smelting			Holdings Bhd.....	464,700
	Corp. Bhd.....	91,400		Public Bank Bhd.....	1,956,150
	Malaysian Pacific			QES Group Bhd.....	76,700
	Industries Bhd.....	30,363		QL Resources Bhd....	333,759
	Malaysian Resources		#*	Ranhill Utilities Bhd....	180,264
	Corp. Bhd.....	797,188	#	RCE Capital Bhd.....	256,800
	Matrix Concepts		#	REDtone Digital	
	Holdings Bhd.....	383,075		Bhd.....	83,100
#	Maxis Bhd.....	340,100		RHB Bank Bhd.....	388,278
	MBM Resources			Sam Engineering &	
	Bhd.....	60,030		Equipment M Bhd..	58,500
	MBSB Bhd.....	690,095	*	Sapura Energy Bhd...	2,737,511
	Media Prima Bhd.....	328,100		Sarawak Oil Palms	
	Mega First Corp.			Bhd.....	170,320
	Bhd.....	238,800		Scientex Bhd.....	226,400
	Mi Technovation			SD Guthrie Bhd.....	382,249
	Bhd.....	92,300	#	Secure Waste	
#	MKH Bhd.....	164,215		Infrastructure	
	MKH Oil Palm East			Corp.....	634,800
	Kalimantan Bhd....	23,459		SFP Tech Holdings	
	MNRB Holdings		#	Bhd.....	212,600
	Bhd.....	186,567		Sime Darby Property	
Ω	Mr. DIY Group M			Bhd.....	900,600
	Bhd.....	718,900		SKP Resources Bhd..	363,500
		270,168	*	Solarvest Holdings	
				Bhd.....	101,700
					38,224

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)			MEXICO — (Continued)		
Southern Cable			# America Movil SAB		
Group Bhd.....	48,700	\$ 11,944	de CV (AMXB		
SP Setia Bhd. Group..	590,168	177,931	MM).....	3,261,741	\$2,290,239
# Sunway Construction			Arca Continental SAB		
Group Bhd.....	101,010	77,948	de CV.....	59,316	540,376
* Supermax Corp.			* Axtel SAB de CV.....	49,838	2,742
Bhd.....	487,374	116,709	Ω Banco del Bajío SA...	450,674	1,034,797
# Suria Capital			Bolsa Mexicana de		
Holdings Bhd.....	55,420	22,137	Valores SAB de		
# Syarikat Takaful			CV.....	161,806	250,026
Malaysia Keluarga			Cemex SAB de CV		
Bhd.....	166,169	134,725	(CEMEXCPO MM)..	586,116	346,205
# Ta Ann Holdings			Cemex SAB de CV		
Bhd.....	107,926	97,220	(CX US),		
Taliworks Corp. Bhd...	197,300	34,260	Sponsored ADR....	178,620	1,059,217
Telekom Malaysia			* Cia Minera Autlan		
Bhd.....	140,763	207,835	SAB de CV.....	25,536	8,121
Tenaga Nasional			Coca-Cola Femsa		
Bhd.....	161,100	491,054	SAB de CV (KOF		
Thong Guan			US), Sponsored		
Industries Bhd.....	95,800	30,445	ADR.....	5,019	393,941
# TIME dotCom Bhd....	195,500	203,618	Coca-Cola Femsa		
#* Tropicana Corp.			SAB de CV		
Bhd.....	229,628	60,177	(KOFUBL MM).....	22,065	172,723
# TSH Resources Bhd..	285,100	76,051	* Consorcio ARA SAB		
Uchi Technologies			de CV.....	285,651	44,525
Bhd.....	115,170	99,956	* Controladora AXTEL		
UEM Sunrise Bhd.....	532,564	110,173	SAB de CV.....	1,529,960	26,432
United Malacca Bhd...	20,100	23,254	* Controladora Vuela		
United Plantations			Cia de Aviacion		
Bhd.....	42,000	288,299	SAB de CV		
UOA Development			(VOLARA MM),		
Bhd.....	185,440	70,743	Class A.....	86,656	73,768
Uzma Bhd.....	137,400	22,154	Corp. Actinver SAB		
Velesto Energy Bhd...	1,498,935	63,748	de CV.....	9,800	8,631
ViTrox Corp. Bhd.....	42,600	36,937	Corp. Inmobiliaria		
VS Industry Bhd.....	892,800	209,168	Vesta SAB de CV...	216,741	565,752
#* Wasco Bhd.....	102,300	23,815	Corporativo Fragua		
#* WCT Holdings Bhd....	392,235	73,205	SAB de CV.....	1,041	28,434
# Wellcall Holdings			El Puerto de		
Bhd.....	160,650	56,610	Liverpool SAB de		
Westports Holdings			CV, Class C1.....	42,829	213,794
Bhd.....	140,900	144,712	#*†† Empresas ICA SAB		
Yinson Holdings			de CV.....	72,400	0
Bhd.....	452,137	236,109	* Financiera		
* YNH Property Bhd....	169,208	18,167	Independencia		
YTL Corp. Bhd.....	841,547	357,973	SAB de CV		
# YTL Power			SOFOM ENR.....	10,475	3,516
International Bhd....	281,000	196,553	Fomento Economico		
TOTAL MALAYSIA.....		<u>25,264,503</u>	Mexicano SAB de		
			CV (FEMSAUBD		
MEXICO — (2.0%)			MM).....	95,177	809,799
Alfa SAB de CV,			GCC SAB de CV.....	65,647	606,384
Class A.....	1,764,816	1,438,459	Genera SAB de CV..	623,689	815,353
# Alpek SAB de CV.....	105,367	73,424	Gruma SAB de CV,		
# Alsea SAB de CV.....	183,741	391,920	Class B.....	49,499	854,181

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
MEXICO — (Continued)			MEXICO — (Continued)		
Grupo Aeroportuario del Centro Norte SAB de CV.....	91,877	\$ 867,515	* Industrias CH SAB de CV.....	98,329	\$ 830,164
# Grupo Aeroportuario del Pacifico SAB de CV (GAPB MM), Class B.....	27,704	511,271	*# Industrias Penoles SAB de CV.....	48,199	683,536
Grupo Aeroportuario del Pacifico SAB de CV (PAC US), ADR.....	3,507	650,022	Kimberly-Clark de Mexico SAB de CV, Class A.....	359,226	535,493
Grupo Aeroportuario del Sureste SAB de CV (ASR US), ADR.....	1,793	492,125	KUO SAB de CV.....	28,603	61,424
Grupo Aeroportuario del Sureste SAB de CV (ASURB MM), Class B.....	10,582	287,913	La Comer SAB de CV.....	156,590	257,079
# Grupo Bimbo SAB de CV.....	218,932	573,690	Megacable Holdings SAB de CV.....	400,943	783,621
Grupo Carso SAB de CV.....	68,740	390,374	* Minera Frisco SAB de CV, Class A1....	658,986	109,714
# Grupo Comercial Chedraui SA de CV.....	78,207	450,968	#*Ω Nemark SAB de CV... #	942,675	104,630
Grupo Elektra SAB de CV.....	2,722	45,057	Orbia Advance Corp. SAB de CV.....	335,133	212,511
Grupo Financiero Banorte SAB de CV, Class O.....	415,484	2,884,044	Organizacion Cultiba SAB de CV.....	24,314	12,660
* Grupo Financiero Inbursa SAB de CV, Class O.....	279,873	596,293	Organizacion Soriana SAB de CV, Class B.....	220,844	310,985
Grupo Herdez SAB de CV.....	59,765	161,021	* Promotora de Hoteles Norte 19 SAB De CV.....	142,008	30,839
* Grupo Hotelero Santa Fe SAB de CV.....	21,807	4,152	Promotora y Operadora de Infraestructura SAB de CV (PINFRA MM).....	56,927	529,793
Grupo Industrial Saltillo SAB de CV.....	114,458	92,243	Promotora y Operadora de Infraestructura SAB de CV (PINFRAL MM), Class L.....	17,304	132,156
Grupo Mexico SAB de CV.....	462,620	2,258,180	Qualitas Controladora SAB de CV.....	66,930	557,319
* Grupo Pochteca SAB de CV.....	35,990	10,421	Regional SAB de CV.....	110,786	722,178
# Grupo Rotoplas SAB de CV.....	64,745	55,647	#* Sitios Latinoamerica SAB de CV.....	326,340	49,293
* Grupo Simec SAB de CV (SIM US), Sponsored ADR....	2,821	69,100	* Vista Energy SAB de CV (VIST US), ADR.....	32,384	1,747,117
* Grupo Simec SAB de CV (SIMECB MM)..	38,410	337,334	* Vista Energy SAB de CV (VISTAA MM)...	2,091	112,613
Grupo Televisa SAB (TLEVICPO MM)...	725,130	275,047	* Vitro SAB de CV.....	86,697	32,215
*Ω Grupo Traxion SAB de CV.....	129,609	104,015	Wal-Mart de Mexico SAB de CV.....	419,691	1,093,279
			TOTAL MEXICO.....		<u>32,077,810</u>
			PERU — (0.1%)		
			Cia de Minas Buenaventura SAA, ADR.....	11,850	151,206
			Credicorp Ltd.....	4,064	744,118

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
PERU — (Continued)			PHILIPPINES — (Continued)		
*†† Fossal SAA, ADR.....	2	\$ 3	Manila Electric Co.....	27,600	\$ 211,568
Intercorp Financial Services, Inc.....	4,492	<u>133,772</u>	Manila Water Co., Inc.....	520,500	241,520
TOTAL PERU.....		<u>1,029,099</u>	Megaworld Corp.....	4,257,600	128,872
PHILIPPINES — (0.6%)			Metropolitan Bank & Trust Co.....	551,865	654,248
* 8990 Holdings, Inc....	437,000	66,796	Ω Monde Nissin Corp....	251,500	28,583
Aboitiz Equity Ventures, Inc.....	242,600	133,735	Nickel Asia Corp.....	1,764,600	65,502
ACEN Corp.....	2,019,900	107,150	Petron Corp.....	1,456,800	58,838
Apex Mining Co., Inc.....	1,119,000	75,799	Philcomsat Holdings Corp.....	27,762	50,874
* Atlas Consolidated Mining & Development Corp.....	602,000	40,643	* Philex Mining Corp....	819,300	45,660
Ayala Corp.....	27,296	254,096	Philippine National Bank.....	176,952	86,402
Ayala Land, Inc.....	663,960	252,632	Philippine Seven Corp.....	82,300	92,447
* AyalaLand Logistics Holdings Corp.....	481,300	13,009	Philippine Stock Exchange, Inc.....	5,304	16,610
Bank of the Philippine Islands...	289,830	577,359	*†† Phoenix Petroleum Philippines, Inc.....	189,140	5,055
BDO Unibank, Inc....	394,219	928,047	PLDT, Inc. (PHI US), Sponsored ADR....	1,138	25,821
* Cebu Air, Inc.....	50,500	25,055	PLDT, Inc. (TEL PM)..	12,390	283,554
Cebu Landmasters, Inc.....	465,178	20,944	Puregold Price Club, Inc.....	518,160	219,139
Century Pacific Food, Inc.....	340,400	213,670	RFM Corp.....	532,000	36,062
China Banking Corp...	382,037	608,932	Rizal Commercial Banking Corp.....	339,756	150,455
Converge Information & Communications Technology Solutions, Inc.....	1,063,200	290,494	Robinsons Land Corp.....	814,666	175,213
Cosco Capital, Inc....	908,900	83,241	Robinsons Retail Holdings, Inc.....	111,690	65,434
D&L Industries, Inc....	820,700	84,149	Security Bank Corp....	137,476	170,579
* DITO CME Holdings Corp.....	1,352,000	37,040	Shakey's Pizza Asia Ventures, Inc.....	93,500	12,584
DoubleDragon Corp...	395,590	65,650	* Shell Pilipinas Corp....	226,990	25,982
Filinvest Development Corp.....	54,700	4,515	SM Investments Corp.....	8,005	106,651
First Philippine Holdings Corp.....	137,850	138,062	SM Prime Holdings, Inc.....	534,212	211,265
* Global Ferronickel Holdings, Inc.....	762,228	13,062	SSI Group, Inc.....	238,000	12,055
Globe Telecom, Inc....	8,335	315,182	STI Education Systems Holdings, Inc.....	437,000	10,444
GT Capital Holdings, Inc.....	31,499	266,571	Synergy Grid & Development Phils, Inc.....	367,800	66,557
International Container Terminal Services, Inc.....	105,880	632,207	Union Bank of the Philippines.....	256,483	151,070
JG Summit Holdings, Inc.....	772,928	213,558	Universal Robina Corp.....	232,850	242,213
Jollibee Foods Corp...	79,300	301,344	Vista Land & Lifescapes, Inc.....	1,905,400	49,022
Keepers Holdings, Inc.....	494,000	20,384	Vistamalls, Inc.....	47,400	1,301
MacroAsia Corp.....	197,440	17,461	Wilcon Depot, Inc....	459,300	<u>65,983</u>
			TOTAL PHILIPPINES.....		<u>9,568,350</u>

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
POLAND — (1.0%)			POLAND — (Continued)		
* 11 bit studios SA.....	278	\$ 13,195	Neuca SA.....	447	\$ 92,456
AB SA.....	4,499	122,329	Orange Polska SA....	120,912	236,895
* Agora SA.....	16,251	43,036	ORLEN SA.....	94,663	1,248,208
Alior Bank SA.....	47,922	1,106,132	PCC Rokita SA.....	1,073	19,461
*Ω Allegro.eu SA.....	19,557	143,524	* Pepco Group NV.....	32,464	137,059
Amica SA.....	2,295	37,547	PlayWay SA.....	504	38,185
Apator SA.....	7,981	35,114	* Polimex-Mostostal		
Arctic Paper SA.....	13,128	53,936	SA.....	34,390	23,376
ASBISc Enterprises			Powszechna Kasa		
PLC.....	15,181	82,549	Oszczednosci		
Asseco Poland SA....	23,667	686,838	Bank Polski SA.....	64,572	1,059,415
Asseco South			Powszechny Zaklad		
Eastern Europe			Ubezpieczen SA....	91,094	1,116,960
SA.....	6,656	78,630	Santander Bank		
Auto Partner SA.....	25,348	113,843	Polska SA.....	1,391	172,672
Bank Handlowy w			* Selvita SA.....	2,662	29,182
Warszawie SA.....	7,422	178,876	Stalexport Autostrady		
#* Bank Millennium SA...	167,057	425,964	SA.....	50,770	37,470
* Bank Ochrony			Synektik SA.....	1,788	96,459
Srodowiska SA.....	27,288	81,117	* Tauron Polska		
Bank Polska Kasa			Energia SA.....	347,589	362,705
Opieki SA.....	31,431	1,232,973	* TEN Square Games		
Benefit Systems SA...	742	543,995	SA.....	1,011	19,414
* Bioton SA.....	12,311	11,054	Text SA.....	2,715	38,745
Boryszew SA.....	48,112	62,561	Torpol SA.....	6,218	53,934
Budimex SA.....	3,301	386,525	Unimot SA.....	1,266	47,904
* CCC SA.....	5,425	228,016	Votum SA.....	3,220	29,934
CD Projekt SA.....	2,418	125,047	VRG SA.....	93,660	74,351
Celon Pharma SA....	5,344	31,729	Warsaw Stock		
#* CI Games SA.....	22,569	8,976	Exchange.....	4,693	47,860
#* Cognor Holding SA...	102,333	163,493	Wawel SA.....	61	9,123
Cyber Folks SA.....	2,157	85,350	Wirtualna Polska		
#* Cyfrowy Polsat SA...	48,153	182,495	Holding SA.....	6,453	123,370
Develia SA.....	172,377	237,443	Ω XTB SA.....	17,331	278,895
*Ω Dino Polska SA.....	5,898	652,462			
Dom Development			TOTAL POLAND.....		17,167,931
SA.....	3,585	187,535			
* Echo Investment SA..	52,622	55,815	QATAR — (0.9%)		
Erbud SA.....	1,249	11,842	* Aamal Co.....	913,228	228,759
* Fabryki Mebli Forte			Ahli Bank QSC.....	13,624	12,911
SA.....	8,318	65,358	Al Khaleej Takaful		
Globe Trade Centre			Group QSC.....	116,352	77,311
SA.....	52,134	50,514	Al Meera Consumer		
* Grenevia SA.....	95,610	53,704	Goods Co. QSC....	35,928	143,551
* Grupa Azoty SA.....	13,747	74,452	Al Rayan Bank.....	808,009	529,738
# Grupa Kety SA.....	4,116	771,096	Alijarah Holding Co.		
Grupa Pracuj SA.....	1,379	18,888	QPSC.....	109,752	23,902
*Ω HUUUGE, Inc.....	7,568	33,856	Baladna.....	378,513	142,440
ING Bank Slaski SA...	5,770	403,610	Barwa Real Estate		
Inter Cars SA.....	2,487	356,200	Co.....	710,771	558,869
KGHM Polska Miedz			Commercial Bank		
SA.....	22,962	704,062	PSQC.....	839,243	1,059,720
KRUK SA.....	4,520	475,260	* Dlala Brokerage &		
LPP SA.....	188	758,545	Investments		
* mBank SA.....	2,702	417,189	Holding Co. QSC...	110,409	36,165
Mirbud SA.....	33,062	99,697	Doha Bank QPSC....	1,077,832	612,445
Mo-BRUK SA.....	777	69,731	Doha Insurance Co.		
* Mostostal Zabrze SA..	9,074	11,795	QSC.....	143,882	100,646

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
QATAR — (Continued)			SAUDI ARABIA — (3.5%)		
Gulf International Services QSC.....	612,447	\$ 568,080	Abdullah Al Othaim Markets Co.....	181,860	\$ 518,741
Gulf Warehousing Co.....	188,919	163,719	* Advanced Petrochemical Co...	44,422	371,914
Industries Qatar QSC.....	82,762	312,062	Al Babtain Power & Telecommunication Co.....	17,873	219,303
* Leshan Bank LLC.....	552,637	200,282	* Al Hassan Ghazi Ibrahim Shaker Co.....	5,105	40,398
Mannai Corp. QSC....	116,821	117,804	Al Jouf Agricultural Development Co....	5,970	91,229
Mazaya Real Estate Development QPSC.....	332,402	54,050	* Al Khaleej Training & Education Co.....	5,436	48,399
Mesaieed Petrochemical Holding Co.....	535,113	224,846	Al Rajhi Bank.....	228,984	6,039,256
Ooredoo QPSC.....	226,733	804,541	* Al Rajhi Co. for Co-operative Insurance.....	7,291	337,679
Qatar Aluminum Manufacturing Co...	1,107,251	415,678	* Al Yamamah Steel Industries Co.....	5,681	60,191
Qatar Fuel QSC.....	73,930	311,009	Alamar Foods.....	4,715	95,847
Qatar Industrial Manufacturing Co. QSC.....	147,641	106,029	Alandalus Property Co.....	14,474	95,262
Qatar Insurance Co. SAQ.....	834,146	499,957	Alaseel Co.....	79,886	89,373
Qatar International Islamic Bank QSC..	146,531	428,252	Al-Dawaa Medical Services Co.....	2,117	44,962
Qatar Islamic Bank QPSC.....	117,872	666,790	Aldrees Petroleum & Transport Services Co.....	19,995	757,126
Qatar Islamic Insurance Group....	24,888	60,496	Alinma Bank.....	198,062	1,575,666
Qatar National Bank QPSC.....	862,234	3,953,652	AlJazira Takaful Ta'awuni Co.....	4,362	19,881
Qatar Navigation QSC.....	290,313	873,012	* AlKhorayef Water & Power Technologies Co....	5,044	208,444
QLM Life & Medical Insurance Co. WLL.....	75,538	42,598	* Allianz Saudi Fransi Cooperative Insurance Co.....	5,274	23,061
Salam International Investment Ltd. QSC.....	439,066	83,187	Almarai Co. JSC.....	117,715	1,847,591
United Development Co. QSC.....	788,454	249,070	Almunajem Foods Co.....	7,091	185,677
Vodafone Qatar QSC.....	1,147,594	649,493	* Alujain Corp.....	15,476	153,877
* Widam Food Co.....	19,080	12,929	Arab National Bank...	205,040	1,168,866
Zad Holding Co.....	34,130	138,767	Ω Arabian Centres Co...	41,346	233,840
TOTAL QATAR.....		<u>14,462,760</u>	Arabian Contracting Services Co.....	6,520	266,541
RUSSIA — (0.0%)			Arabian Drilling Co....	9,011	254,754
*†† PhosAgro PJSC.....	113	0	Arabian Internet & Communications Services Co.....	7,173	609,737
*†† Polyus PJSC (PLZL LI), GDR.....	6,402	0	* Arabian Pipes Co.....	21,319	74,302
*†† Sberbank of Russia PJSC (SBER LI), Sponsored ADR....	286,504	0	* Arabian Shield Cooperative Insurance Co.....	10,205	56,800
*†† VTB Bank PJSC (VTBR LI), GDR....	431,770	0	Arriyadh Development Co....	40,943	379,607

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)			SAUDI ARABIA — (Continued)		
* ARTEX Industrial			National Co. for		
Investment Co.....	10,808	\$ 45,285	Glass Industries ...	4,364	\$ 64,752
Astra Industrial			National Co. for		
Group Co.....	13,300	666,288	Learning &		
Ataa Educational Co..	6,276	124,932	Education.....	3,840	186,316
Bank AlBilad.....	118,893	1,263,868	National Gas &		
* Bank Al-Jazira.....	167,650	841,587	Industrialization		
Banque Saudi Fransi.	178,210	762,513	Co.....	6,443	180,652
Bawan Co.....	16,280	252,143	Nayifat Finance Co....	39,061	155,747
BinDawood Holding			* Perfect Presentation		
Co.....	98,390	172,849	For Commercial		
Bupa Arabia for			Services Co.....	3,339	12,867
Cooperative			Power & Water Utility		
Insurance Co.....	15,731	779,993	Co. for Jubail &		
Catrion Catering			Yanbu.....	4,764	65,253
Holding Co.....	16,632	587,528	* Rabigh Refining &		
* Chubb Arabia			Petrochemical Co...	112,182	244,497
Cooperative			Retal Urban		
Insurance Co.....	1,907	28,639	Development Co....	81,744	369,643
Co. for Cooperative			Riyad Bank.....	223,768	1,746,957
Insurance	18,053	730,743	Riyadh Cables Group		
* Dar Al Arkan Real			Co.....	4,067	153,612
Estate			SABIC Agri-Nutrients		
Development Co....	186,251	819,120	Co.....	57,814	1,772,449
East Pipes Integrated			Sahara International		
Co. for Industry....	4,393	182,802	Petrochemical Co...	117,555	730,274
Electrical Industries			* Saudi Arabian Mining		
Co.....	279,240	543,568	Co.....	145,382	1,885,955
Ethiad Etisalat Co....	146,062	2,253,223	Saudi Aramco Base		
Gulf Insurance			Oil Co.....	10,824	321,660
Group.....	7,624	65,241	Saudi Automotive		
* Herfy Food Services			Services Co.....	14,997	292,906
Co.....	13,155	89,656	Saudi Awwal Bank....	152,123	1,457,128
Jamjoom			Saudi Basic		
Pharmaceuticals			Industries Corp....	77,396	1,382,285
Factory Co.....	1,662	72,405	* Saudi Ceramic Co....	24,541	233,782
Jarir Marketing Co....	159,400	544,555	Saudi Ground		
L'Azurde Co. for			Services Co.....	2,793	40,050
Jewelry.....	3,119	11,788	Saudi Industrial		
Leejam Sports Co.			Investment Group...	133,456	623,760
JSC.....	10,386	504,223	Saudi Investment		
* Mediterranean & Gulf			Bank	220,199	886,130
Cooperative			* Saudi Kayan		
Insurance &			Petrochemical Co...	312,748	568,508
Reinsurance Co....	32,019	221,518	Saudi National Bank .	307,335	2,799,413
* Methanol Chemicals			Saudi Paper		
Co.....	3,453	15,247	Manufacturing Co...	6,278	117,170
* Middle East Paper			* Saudi Pharmaceutical		
Co.....	12,090	122,537	Industries &		
* Middle East			Medical Appliances		
Specialized Cables			Corp.....	21,416	193,496
Co.....	7,754	93,403	* Saudi Public		
Mobile			Transport Co.....	27,268	147,907
Telecommunications			* Saudi Real Estate		
Co. Saudi Arabia...	328,876	929,053	Co.....	50,888	364,180
* National Agriculture			* Saudi Reinsurance		
Development Co. ...	73,454	501,196	Co.....	35,261	555,940

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)			SOUTH AFRICA — (Continued)		
* Saudi Research & Media Group.....	10,402	\$ 736,158	Capitec Bank Holdings Ltd.....	8,846	\$1,408,451
Saudi Steel Pipe Co..	7,166	139,702	Cashbuild Ltd.....	5,673	59,909
Saudi Tadawul Group Holding Co.....	3,401	190,685	Caxton & CTP Publishers & Printers Ltd.....	26,485	17,276
Saudi Telecom Co.....	463,800	5,374,627	City Lodge Hotels Ltd.....	170,526	39,187
Saudia Dairy & Foodstuff Co.....	5,302	466,937	Clicks Group Ltd.....	62,711	1,206,705
* Savola Group	54,601	567,327	Coronation Fund Managers Ltd.....	84,403	165,262
Scientific & Medical Equipment House Co.....	3,383	46,709	Curro Holdings Ltd....	84,118	56,324
* Seera Group Holding.	63,072	404,668	DataTec Ltd.....	128,147	338,617
* SHL Finance Co.....	21,077	100,329	Ω Dis-Chem Pharmacies Ltd....	168,787	308,050
* Sinad Holding Co.....	33,006	127,709	Discovery Ltd.....	54,258	525,173
Sumou Real Estate Co.....	5,171	72,890	DRDGOLD Ltd. (DRD SJ).	84,660	86,208
Sustained Infrastructure Holding Co.....	24,005	229,435	# DRDGOLD Ltd. (DRD US), Sponsored ADR.	5,808	58,487
Tanmiah Food Co.....	2,784	92,844	Famous Brands Ltd... FirstRand Ltd.....	27,058	85,876
Theeb Rent A Car Co.....	10,087	212,432	Foschini Group Ltd....	472,939	1,924,153
United Electronics Co.....	15,439	404,996	Gold Fields Ltd. (GFI US), Sponsored ADR.	187,974	1,428,467
United International Transportation Co...	20,025	457,301	Grindrod Ltd.....	128,570	2,176,690
* Walaa Cooperative Insurance Co.....	21,371	140,238	Harmony Gold Mining Co. Ltd. (HAR SJ)..	340,259	223,112
Yanbu National Petrochemical Co...	20,368	203,619	# Harmony Gold Mining Co. Ltd. (HMY US), Sponsored ADR.	39,235	446,398
TOTAL SAUDI ARABIA.....		<u>56,616,122</u>	Hudaco Industries Ltd.....	185,961	2,095,780
SOUTH AFRICA — (3.1%)			Impala Platinum Holdings Ltd.....	13,408	145,356
Absa Group Ltd.....	196,897	1,953,115	Investec Ltd.....	213,522	1,171,950
Adcock Ingram Holdings Ltd.....	36,601	130,511	Italtile Ltd.....	36,951	235,826
Advtech Ltd.....	284,045	500,270	JSE Ltd.....	167,964	110,836
AECI Ltd.....	63,580	282,117	* KAP Ltd.....	28,314	179,270
Alexander Forbes Group Holdings Ltd.....	187,471	82,431	Kumba Iron Ore Ltd...	1,555,097	225,260
Altron Ltd., Class A...	122,825	141,551	Lewis Group Ltd.....	15,330	318,410
Anglo American Platinum Ltd.....	16,670	584,842	* Metair Investments Ltd.....	26,714	112,206
Anglogold Ashanti PLC (AU US).....	32,813	991,281	Momentum Group Ltd.....	63,347	29,628
Astral Foods Ltd.....	17,584	167,023	Motus Holdings Ltd....	844,400	1,300,343
* Aveng Ltd.....	62,877	41,435	Mpact Ltd.....	102,148	600,860
AVI Ltd.....	139,425	734,917	Mr. Price Group Ltd...	67,311	101,392
Barloworld Ltd.....	95,505	549,116	MTN Group Ltd.....	99,533	1,326,854
Bid Corp. Ltd.....	36,442	927,969	* MultiChoice Group....	411,102	2,521,695
Bidvest Group Ltd....	76,789	1,047,529	* Nampak Ltd.....	128,091	741,290
* Blue Label Telecoms Ltd.....	310,079	106,887	* Naspers Ltd., Class N.	1,494	35,778
* Brait PLC.....	1,170,650	125,413	Nedbank Group Ltd...	6,439	1,357,535
			NEPI Rockcastle NV..	108,045	1,589,633
			Ninety One Ltd.....	111,039	836,957
				88,763	162,971

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)			SOUTH KOREA — (Continued)		
Northam Platinum			* ADTechnology Co.		
Holdings Ltd.....	109,118	\$ 737,701	Ltd.....	2,141	\$ 25,925
Oceana Group Ltd....	44,494	160,022	Advanced Nano		
Old Mutual Ltd.			Products Co. Ltd....	879	39,528
(OMU SJ).....	1,918,696	1,269,824	Advanced Process		
Omnia Holdings Ltd...	101,675	364,615	Systems Corp.....	6,270	70,892
OUTsurance Group			* Aekyung Chemical		
Ltd.....	96,788	325,344	Co. Ltd.....	6,856	32,051
Ω Pepkor Holdings Ltd..	500,139	689,308	Aekyung Industrial		
* Pick n Pay Stores			Co. Ltd.....	4,364	36,362
Ltd.....	164,833	253,333	* Agabang&Company...	11,629	43,197
PSG Financial			Ahnlab, Inc.....	1,478	77,250
Services Ltd.....	343,202	335,593	* Air Busan Co. Ltd....	25,072	41,220
Raubex Group Ltd....	86,543	227,076	AJ Networks Co.		
Reunert Ltd.....	11,046	40,452	Ltd.....	6,444	17,437
RFG Holdings Ltd.....	55,653	60,055	* Ajin Industrial Co.		
Sanlam Ltd.....	235,264	1,025,696	Ltd.....	9,270	17,065
Santam Ltd.....	18,796	368,833	AK Holdings, Inc.....	2,900	19,890
Sappi Ltd.....	336,651	861,327	* Alteogen, Inc.....	1,460	369,884
Shoprite Holdings			* ALUKO Co. Ltd.....	29,610	40,533
Ltd.....	92,955	1,418,898	* Amicogen, Inc.....	5,986	14,757
#* Sibanye Stillwater			* Amorepacific Corp....	2,764	245,405
Ltd. (SBSW US),			AMOREPACIFIC		
ADR.....	20,876	79,539	Group.....	5,878	97,209
* Sibanye Stillwater			* Anam Electronics Co.		
Ltd. (SSW SJ).....	1,194,964	1,151,567	Ltd.....	28,466	24,467
Southern Sun Ltd....	132,365	59,121	* Ananti, Inc.....	29,900	121,520
* SPAR Group Ltd.	72,390	543,085	* Anapass, Inc.....	1,884	25,485
Spur Corp. Ltd.....	41,270	76,407	* Anterogen Co. Ltd....	1,871	28,442
Stadio Holdings Ltd....	92,501	34,569	Aplus Asset Advisor		
Standard Bank Group			Co. Ltd.....	5,743	16,192
Ltd.....	204,066	2,378,863	* APS, Inc.....	5,387	17,373
Super Group Ltd.....	247,204	374,749	Asia Pacific Satellite,		
* Telkom SA SOC Ltd...	172,194	308,510	Inc.....	1,533	14,619
* Tiger Brands Ltd.....	59,820	885,113	Asia Paper		
* Transaction Capital			Manufacturing Co.		
Ltd.....	200,339	24,116	Ltd.....	11,730	61,045
Truworths			* Atec Co. Ltd.....	1,127	19,980
International Ltd....	164,068	754,617	Atinum Investment		
Vodacom Group Ltd...	121,330	709,622	Co. Ltd.....	16,983	24,324
We Buy Cars			Avaco Co. Ltd.....	2,325	23,560
Holdings Ltd.....	65,467	142,655	Baiksan Co. Ltd.....	7,419	72,292
Wilson Bayly			* Beno Tnr, Inc.....	4,734	5,863
Holmes-Ovcon			BGF Co. Ltd.....	15,592	36,062
Ltd.....	25,843	289,526	BGF retail Co. Ltd....	2,482	176,509
Woolworths Holdings			BGFecomaterials Co.		
Ltd.....	249,483	775,391	Ltd.....	10,866	20,633
Zeda Ltd.....	134,033	89,050	BH Co. Ltd.....	17,482	181,302
TOTAL SOUTH AFRICA....		<u>50,935,159</u>	* BHI Co. Ltd.....	7,679	115,167
SOUTH KOREA — (10.2%)			Bingrae Co. Ltd.....	3,085	155,296
* 3S Korea Co. Ltd.....	8,243	10,302	Bio Plus Co. Ltd.....	10,739	48,580
* Able C&C Co. Ltd....	6,004	27,844	* Biodyne Co. Ltd.....	1,722	16,585
* ABOV Semiconductor			* Bioneer Corp.....	2,941	36,651
Co. Ltd.....	1,421	8,048	BioNote, Inc.....	6,867	23,041
* Abpro Bio Co. Ltd....	45,652	12,202	BIT Computer Co.		
			Ltd.....	4,460	14,845
			* BNC Korea Co. Ltd....	17,845	54,416

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
BNK Financial Group, Inc.....	94,208	\$785,293	* ContentreeJoongAng Corp.....	2,874	\$ 15,446
Boditech Med, Inc.....	4,522	51,563	Coocon Corp.....	2,150	23,463
Bookook Securities Co. Ltd.....	1,360	25,646	* Coreana Cosmetics Co. Ltd.....	10,367	16,767
* Bosung Power Technology Co. Ltd.....	5,041	10,271	* Cosmax, Inc.....	3,076	346,282
Brand X Co. Ltd.....	5,593	23,450	* Cosmecca Korea Co. Ltd.....	2,209	77,994
* Bubang Co. Ltd.....	3,072	3,765	* CosmoAM&T Co. Ltd.....	1,777	64,003
*†† Bucket Studio Co. Ltd.....	16,344	2,430	* Cosmochemical Co. Ltd.....	4,734	65,300
* Bukwang Pharmaceutical Co. Ltd.....	6,443	20,680	Coway Co. Ltd.....	21,620	1,143,719
BYC Co. Ltd.....	1,390	28,028	Cowintech Co. Ltd.....	2,973	30,140
* C&C International Co. Ltd.....	1,155	27,740	CR Holdings Co. Ltd.....	12,587	48,290
* C&G Hi Tech Co. Ltd.....	2,131	16,874	* Creative & Innovative System.....	12,661	61,877
* Cafe24 Corp.....	5,387	151,399	Creverse, Inc.....	2,158	21,201
* CammSys Corp.....	4,581	2,456	* CrystalGenomics Invites Co. Ltd.....	9,498	15,585
* Cape Industries Ltd....	7,657	37,504	CS Wind Corp.....	8,116	232,073
* Caregen Co. Ltd.....	5,450	112,187	* CTC BIO, Inc.....	2,673	14,177
* Celltrion Pharm, Inc....	2,679	97,368	* Cube Entertainment, Inc.....	1,866	17,578
* Cheil Worldwide, Inc..	26,065	307,173	Cuckoo Holdings Co. Ltd.....	3,956	61,726
* Chemtronics Co. Ltd..	2,899	42,251	Cuckoo Homesys Co. Ltd.....	4,387	58,194
Cheryong Electric Co. Ltd.....	4,562	172,729	* Curexo, Inc.....	2,908	19,842
Chinyang Holdings Corp.....	9,810	21,085	D.I Corp.....	5,094	58,724
* Chips&Media, Inc.....	1,793	23,952	*†† DA Technology Co. Ltd.....	29,845	1,561
* Choil Aluminum Co. Ltd.....	23,460	23,766	Dae Hwa Pharmaceutical Co. Ltd.....	2,081	15,306
* Chong Kun Dang Pharmaceutical Corp.....	2,943	174,380	Dae Won Kang Up Co. Ltd.....	23,068	61,520
* Choong Ang Vaccine Laboratory.....	2,468	16,545	*†† Dae Yu Co. Ltd.....	6,267	1,859
*†† Chorokbaem Media Co. Ltd.....	6,960	4,852	* Daea TI Co. Ltd.....	7,647	16,561
* Chunbo Co. Ltd.....	765	19,357	* Daechang Co. Ltd.....	33,874	29,279
* CJ Bioscience, Inc....	1,625	10,829	Daedong Corp.....	11,227	91,808
* CJ CGV Co. Ltd.....	34,530	120,934	Daeduck Co. Ltd.....	9,954	46,591
CJ CheilJedang Corp.....	3,674	609,084	Daeduck Electronics Co. Ltd.....	14,736	186,000
CJ Corp.....	5,972	389,765	Daehan Flour Mill Co. Ltd.....	512	44,515
* CJ ENM Co. Ltd.....	6,527	239,943	Daehan Steel Co. Ltd.....	6,724	76,590
CJ Freshway Corp....	4,127	58,506	* Dae-II Corp.....	10,593	29,677
CJ Logistics Corp.....	4,090	223,709	* Daejoo Electronic Materials Co. Ltd....	1,744	121,911
* CKD Bio Corp.....	1,229	18,461	Daesang Corp.....	12,237	157,223
* Classys, Inc.....	5,466	202,467	Daesang Holdings Co. Ltd.....	6,972	49,663
* CLIO Cosmetics Co. Ltd.....	1,429	18,560	* Daesung Energy Co. Ltd.....	2,270	12,671
* CoAsia Corp.....	590	1,568			
* Com2uS Holdings Corp.....	1,402	29,784			
*# Com2uSCorp.....	3,864	125,459			

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
* Daesung Private Equity, Inc.....	2,638	\$ 3,432	* Dongjin Semichem Co. Ltd.....	12,771	\$ 190,181
* Daewon Cable Co. Ltd.....	8,447	20,795	* Dongkoo Bio & Pharma Co. Ltd.....	3,136	10,739
Daewon Pharmaceutical Co. Ltd.....	7,986	80,082	* DongKook Pharmaceutical Co. Ltd.....	9,657	100,277
Daewon San Up Co. Ltd.....	6,131	24,950	Dongkuk CM Co. Ltd.....	2,480	10,709
* Daewoo Engineering & Construction Co. Ltd.....	109,310	252,791	Dongkuk Holdings Co. Ltd.....	11,386	56,752
Daihan Pharmaceutical Co. Ltd.....	2,228	39,360	Dongkuk Industries Co. Ltd.....	13,609	39,796
Daishin Securities Co. Ltd.....	13,697	156,275	Dongkuk Steel Mill Co. Ltd.....	14,759	89,748
* Danal Co. Ltd.....	31,311	67,313	Dongsuh Cos., Inc.....	7,872	125,530
Daol Investment & Securities Co. Ltd...	15,603	31,305	Dongsung Chemical Co. Ltd.....	15,215	40,706
* Daou Data Corp.....	7,570	52,309	Dongsung Finetec Co. Ltd.....	5,270	76,757
Daou Technology, Inc.....	14,004	171,221	* Dongsung Pharmaceutical Co. Ltd.....	2,759	7,887
* Dasan Networks, Inc.....	13,256	32,244	* Dongwha Enterprise Co. Ltd.....	2,375	13,828
* Dawonsys Co. Ltd.....	8,387	55,423	Dongwon Development Co. Ltd.....	20,377	31,193
DB Financial Investment Co. Ltd.....	18,822	70,566	Dongwon F&B Co. Ltd.....	4,485	91,223
DB HiTek Co. Ltd.....	19,415	428,270	Dongwon Systems Corp.....	1,631	42,288
DB Insurance Co. Ltd.....	19,760	1,314,769	Dongwoon Anatech Co. Ltd.....	5,817	79,464
* DB, Inc.....	25,215	21,051	Dongyang E&P, Inc....	2,221	27,211
* Dear U Co. Ltd.....	2,839	69,717	* Dongyang Steel Pipe Co. Ltd.....	19,283	8,594
* Dentium Co. Ltd.....	2,353	112,209	Doosan Bobcat, Inc...	22,622	743,167
Deutsch Motors, Inc...	11,957	34,658	Doosan Co. Ltd.....	2,626	507,467
Device ENG Co. Ltd..	1,929	15,658	* Doosan Enerbility Co. Ltd.....	89,510	1,460,844
* Devsisters Co. Ltd.....	1,502	30,086	* Doosan Fuel Cell Co. Ltd.....	7,326	81,729
* Dexter Studios Co. Ltd.....	2,597	12,798	Doosan Tesna, Inc....	4,233	85,576
DGB Financial Group, Inc.....	91,952	581,299	Douzone Bizon Co. Ltd.....	5,092	238,831
DI Dong Il Corp.....	5,014	171,175	* Dream Security Co. Ltd.....	11,309	27,442
Digital Daesung Co. Ltd.....	10,620	52,442	* Dreamtech Co. Ltd....	13,722	67,508
* DIO Corp.....	3,189	38,134	* DRTECH Corp.....	6,589	9,771
DIT Corp.....	1,126	13,155	* DSK Co. Ltd.....	6,678	18,516
* DK Tech Co. Ltd.....	5,029	24,799	* Duk San Neolux Co. Ltd.....	2,327	43,963
DL E&C Co. Ltd.....	15,656	336,098	*†† E Investment&Development Co. Ltd.....	34,114	6,128
DL Holdings Co. Ltd...	5,712	125,066			
* DMS Co. Ltd.....	10,092	42,196			
DN Automotive Corp..	10,541	151,239			
Dohwa Engineering Co. Ltd.....	5,055	22,722			
Dong-A ST Co. Ltd....	2,112	72,735			
Dongbang Transport Logistics Co. Ltd....	28,165	41,438			

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Easy Holdings Co. Ltd.....	26,721	\$ 49,184
* Echo Marketing, Inc...	5,078	34,121
* Eco Volt Co. Ltd.....	16,063	11,245
* Ecoplastic Corp.....	18,180	29,885
*# Ecopro BM Co. Ltd....	5,622	501,800
* Ecopro Co. Ltd.....	7,792	324,022
# Ecopro HN Co. Ltd....	5,003	103,770
* EG Corp.....	493	2,007
*†† Ehwa Technologies Information Co. Ltd.....	40,504	4,711
* Elentec Co. Ltd.....	4,724	15,300
* E-MART, Inc.....	5,518	243,964
* EMRO, Inc.....	1,576	75,112
* EM-Tech Co. Ltd.....	1,475	25,875
* Enchem Co. Ltd.....	618	54,858
* ENF Technology Co. Ltd.....	6,285	82,978
* Enplus Co. Ltd.....	9,314	6,271
* Enzychem Lifesciences Corp...	26,948	28,231
* Eo Technics Co. Ltd...	680	66,095
*†† E-TRON Co. Ltd.....	112,634	2,907
* Eubiotics Co. Ltd....	6,321	53,926
* Eugene Corp.....	25,711	58,181
* Eugene Investment & Securities Co. Ltd...	27,685	45,668
* Eugene Technology Co. Ltd.....	3,965	99,683
* EV Advanced Material Co. Ltd....	20,082	25,006
* E-World.....	15,432	15,247
* Exicon Co. Ltd.....	2,110	18,177
* F&F Co. Ltd.....	5,448	239,742
* Fasoo Co. Ltd.....	1,847	6,116
* Fila Holdings Corp....	11,191	301,307
* Fine M-Tec Co. Ltd....	5,699	19,485
* Fine Semitech Corp...	2,702	32,740
*†† Flask Co. Ltd.....	13,763	2,804
* Foonsung Co. Ltd.....	8,532	29,568
* FSN Co. Ltd.....	3,829	4,785
* Fursys, Inc.....	1,797	50,996
* Gabia, Inc.....	4,174	46,080
* GAEASOFT.....	6,369	34,501
* Galaxia Moneytree Co. Ltd.....	2,236	12,241
* GAMSUNG Corp. Co. Ltd.....	22,439	47,495
* Gaon Cable Co. Ltd...	1,829	75,461
* GC Cell Corp.....	2,015	30,460
* Genexine, Inc.....	8,313	26,430
* Geumhwa PSC Co. Ltd.....	1,944	33,538
* Giantstep, Inc.....	2,395	9,739
* Global Standard Technology Co. Ltd.....	5,893	72,083

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Global Tax Free Co. Ltd.....	14,089	\$ 37,997
* GnBS eco Co. Ltd.....	8,673	22,573
* GnCenergy Co. Ltd....	2,911	24,754
* GOLFZON Co. Ltd....	2,432	100,403
* Gradient Corp.....	5,742	45,474
* Green Chemical Co. Ltd.....	1,042	4,562
* Green Cross Corp.....	1,560	147,303
* Green Cross Holdings Corp.....	4,455	44,628
* Green Cross Wellbeing Corp.....	5,116	30,593
* GS Engineering & Construction Corp..	18,049	213,636
* GS P&L Co. Ltd.....	3,407	45,067
* GS Retail Co. Ltd....	14,367	150,891
* Gwangju Shinsegae Co. Ltd.....	1,600	32,030
* HAESUNG DS Co. Ltd.....	7,619	129,831
* Haesung Industrial Co. Ltd.....	8,882	35,532
* Han Kuk Carbon Co. Ltd.....	13,090	124,438
* Hana Financial Group, Inc.....	77,010	3,187,471
* Hana Materials, Inc....	2,798	46,895
* Hana Micron, Inc.....	20,978	146,062
* Hana Technology Co. Ltd.....	922	13,260
* Hana Tour Service, Inc.....	4,085	156,756
* Hanall Biopharma Co. Ltd.....	2,248	62,437
* Hancorn, Inc.....	7,257	119,064
* Handok, Inc.....	4,481	36,232
* Handsome Co. Ltd....	6,972	70,577
* Hanil Feed Co. Ltd....	5,197	12,968
* Hanjin Kal Corp.....	2,408	138,522
* Hanjin Transportation Co. Ltd.....	4,408	58,688
* Hankook Cosmetics Manufacturing Co. Ltd.....	267	8,425
* Hankook Shell Oil Co. Ltd.....	303	65,757
* Hankook Tire & Technology Co. Ltd.....	28,779	807,426
* Hanmi Semiconductor Co. Ltd.....	7,089	543,493
* HanmiGlobal Co. Ltd.....	4,233	50,838
* Hannong Chemicals, Inc.....	1,919	17,967

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
Hanon Systems.....	62,357	\$ 182,495	* HD Korea		
Hansae Co. Ltd.....	7,860	70,775	Shipbuilding &		
Hansol Chemical Co.			Offshore		
Ltd.....	3,080	195,031	Engineering Co.		
Hansol Holdings Co.			Ltd.....	5,560	\$881,274
Ltd.....	19,120	30,829	HDC Holdings Co.		
* Hansol IONES Co.			Ltd.....	17,474	149,800
Ltd.....	2,622	11,154	HDC Hyundai		
Hansol Paper Co.			Development		
Ltd.....	9,682	56,441	Co-Engineering &		
Hansol Technics Co.			Construction.....	19,170	218,105
Ltd.....	14,047	37,631	* HD-Hyundai Marine		
Hanssem Co. Ltd.....	2,297	73,880	Engine.....	4,552	87,153
* Hanwha Engine.....	2,890	45,137	* Hecto Financial Co.		
* Hanwha Galleria			Ltd.....	2,589	24,892
Corp.....	65,690	53,863	* Hecto Innovation Co.		
Hanwha General			Ltd.....	3,956	32,029
Insurance Co. Ltd...	27,895	77,758	* Helixmith Co. Ltd.....	15,600	27,772
* Hanwha Investment			* Heung-A Shipping		
& Securities Co.			Co. Ltd.....	29,145	35,965
Ltd.....	55,055	135,532	High Tech Pharm Co.		
Hanwha Life			Ltd.....	1,900	20,985
Insurance Co. Ltd...	82,836	141,556	# HK inno N Corp.....	6,518	158,689
* Hanwha Ocean Co.			HL Holdings Corp.....	3,298	78,022
Ltd.....	2,745	107,303	HL Mando Co. Ltd.....	18,506	563,205
Hanwha Solutions			* HLB Biostep Co. Ltd..	7,726	12,356
Corp.....	25,968	350,171	* HLB Life Science Co.		
* Hanyang Digatech			Ltd.....	13,176	96,044
Co. Ltd.....	2,583	16,589	* HLB, Inc.....	4,622	254,755
Hanyang Eng Co.			HMM Co. Ltd.....	51,945	677,072
Ltd.....	5,655	63,580	* Home Center		
* Hanyang Securities			Holdings Co. Ltd....	8,129	5,081
Co. Ltd.....	5,181	42,490	# Hotel Shilla Co. Ltd....	7,445	195,381
* Harim Co. Ltd.....	26,787	53,682	HS Hyosung		
Harim Holdings Co.			Advanced		
Ltd.....	29,300	109,669	Materials Corp.....	1,052	126,782
* HB SOLUTION Co.			* HS Hyosung Corp.....	689	13,593
Ltd.....	7,112	13,844	HS Industries Co.		
* HB Technology Co.			Ltd.....	14,609	48,140
Ltd.....	31,571	52,498	* Hugel, Inc.....	991	160,987
HD Hyundai Co. Ltd...	16,365	930,904	* Humasis Co. Ltd.....	23,980	27,971
HD Hyundai			Humedix Co. Ltd.....	2,503	57,538
Construction			Huons Co. Ltd.....	3,731	64,060
Equipment Co.			Huons Global Co.		
Ltd.....	7,281	331,615	Ltd.....	2,929	70,406
HD Hyundai Electric			Husteel Co. Ltd.....	17,299	52,725
Co. Ltd.....	5,196	1,451,778	Hwa Shin Co. Ltd.....	9,790	48,767
* HD Hyundai Energy			Hwangkum Steel &		
Solutions Co. Ltd....	2,525	41,905	Technology Co.		
* HD Hyundai Heavy			Ltd.....	4,431	15,043
Industries Co. Ltd...	997	212,049	Hwaseung Enterprise		
HD Hyundai Infracore			Co. Ltd.....	8,077	59,044
Co. Ltd.....	81,644	410,813	* HYBE Co. Ltd.....	1,652	254,958
* HD Hyundai Mipo.....	3,029	257,451	Hy-Lok Corp.....	4,195	82,306
			Hyosung Corp.....	3,097	97,049
			Hyosung Heavy		
			Industries Corp.....	1,729	530,370

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
Hyosung TNC Corp...	1,627	\$ 248,963	* Infinit HealthCare Co.		
Hyundai Autoever Corp.....	1,496	146,153	Ltd.....	5,469	\$ 15,859
Hyundai Bioland Co. Ltd.....	5,522	17,416	Innocean Worldwide, Inc.....	9,240	117,191
* Hyundai BNG Steel Co. Ltd.....	4,900	41,961	* InnoWireless Co. Ltd.....	1,882	29,402
HYUNDAI Corp.....	4,150	55,916	Innox Advanced Materials Co. Ltd....	7,249	134,286
Hyundai Department Store Co. Ltd.....	7,377	254,960	* Insun ENT Co. Ltd....	13,154	49,464
Hyundai Elevator Co. Ltd.....	7,812	284,107	* Insung Information Co. Ltd.....	9,259	11,744
Hyundai Engineering & Construction Co. Ltd.....	20,458	435,513	Intellian Technologies, Inc...	1,921	52,264
Hyundai Ezwel Co. Ltd.....	8,898	29,898	Intelligent Digital Integrated Security Co. Ltd.....	1,743	17,877
Hyundai Futurenet Co. Ltd.....	10,966	25,225	* Interflex Co. Ltd.....	5,184	32,459
Hyundai Glovis Co. Ltd.....	14,478	1,479,051	†† Interojo Co. Ltd.....	2,350	15,103
Hyundai Green Food..	5,844	56,172	INTOPS Co. Ltd.....	6,004	88,689
Hyundai Home Shopping Network Corp.....	2,566	85,342	iNtRON Biotechnology, Inc..	4,530	17,672
* Hyundai Livart Furniture Co. Ltd....	6,686	34,436	IS Dongseo Co. Ltd...	8,536	113,210
Hyundai Marine & Fire Insurance Co. Ltd.....	24,522	416,193	ISC Co. Ltd.....	1,934	88,137
Hyundai Mobis Co. Ltd.....	7,979	1,439,855	i-SENS, Inc.....	3,076	38,030
Hyundai Motor Co....	39,061	5,497,798	* ISU Abxis Co. Ltd.....	3,988	12,171
Hyundai Motor Securities Co. Ltd...	9,906	44,892	* ISU Chemical Co. Ltd.....	5,097	22,302
Hyundai Movex Co. Ltd.....	9,201	25,322	* ISU Specialty Chemical.....	4,650	104,244
Hyundai Steel Co....	21,332	338,129	IsuPetasys Co. Ltd....	11,986	313,635
Hyundai Wia Corp....	8,192	218,590	* ITEK, Inc.....	8,093	30,151
HyVision System, Inc.....	6,036	70,904	* ITM Semiconductor Co. Ltd.....	1,624	14,227
* i3system, Inc.....	1,104	34,784	* Jahwa Electronics Co. Ltd.....	7,183	75,915
* Icure Pharm, Inc.....	2,386	2,785	JB Financial Group Co. Ltd.....	46,009	623,749
iFamilySC Co. Ltd....	1,320	22,244	* Jeju Air Co. Ltd.....	13,916	70,438
* Iljin Electric Co. Ltd....	6,844	152,081	* Jeju Semiconductor Corp.....	9,125	86,952
* Iljin Hysolus Co. Ltd...	1,181	12,763	* JETEMA Co. Ltd.....	3,077	13,801
* Iljin Power Co. Ltd....	4,220	27,075	Jinsung T.E.C.....	6,490	42,253
Ilshin Spinning Co. Ltd.....	8,435	47,296	* JNTC Co. Ltd.....	3,202	47,795
Ilyang Pharmaceutical Co. Ltd.....	5,086	39,058	*†† Jokwang ILI Co. Ltd..	21,810	2,056
iMarketKorea, Inc....	9,902	53,305	* JoyCity Corp.....	1,775	1,868
InBody Co. Ltd.....	3,960	65,635	Jusung Engineering Co. Ltd.....	9,605	206,777
Industrial Bank of Korea.....	90,362	962,614	JVM Co. Ltd.....	1,903	27,461
			JW Life Science Corp.....	4,771	34,436
			JYP Entertainment Corp.....	8,984	461,853
			K Car Co. Ltd.....	5,037	46,084
			K Ensol Co. Ltd.....	2,244	20,270
			Kakao Corp.....	16,277	427,348
			* Kakao Games Corp...	9,865	109,634
			KakaoBank Corp.....	17,985	260,692
			* Kakaopay Corp.....	3,031	55,935

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
*†† Kanglim Co. Ltd.....	825	\$ 3,219
KB Financial Group, Inc. (105560 KS)...	59,620	3,735,301
# KB Financial Group, Inc. (KB US), ADR..	10,427	651,375
KC Co. Ltd.....	3,423	37,564
KC Tech Co. Ltd.....	3,975	82,221
KCC Corp.....	1,438	244,458
KCC Glass Corp.....	5,228	129,153
KCTC.....	13,067	33,922
KEC Corp.....	72,307	40,123
KEPCO Engineering & Construction Co., Inc.....	1,335	62,929
KEPCO Plant Service & Engineering Co. Ltd.....	13,182	419,735
Keyang Electric Machinery Co. Ltd.....	4,700	5,152
KG Chemical Corp....	16,105	41,075
KG Dongbusteel.....	23,894	97,059
KG Eco Solution Co. Ltd.....	12,156	41,272
* KG Mobility Co.....	27,602	70,780
Kginicis Co. Ltd.....	7,291	43,028
KGMobilians Co. Ltd.....	9,604	29,739
KH Vatec Co. Ltd.....	10,320	70,808
Kia Corp.....	67,227	4,690,954
* Kib Plug Energy.....	116,791	41,395
KINX, Inc.....	1,034	51,493
* KISCO Corp.....	7,715	41,906
* KISCO Holdings Co. Ltd.....	3,689	47,083
KISWIRE Ltd.....	5,401	67,055
KIWOOM Securities Co. Ltd.....	6,044	518,107
* KMW Co. Ltd.....	3,770	24,789
* KNJ Co. Ltd.....	1,991	19,013
Koh Young Technology, Inc.....	12,171	135,943
Kolmar BNH Co. Ltd..	4,947	42,312
Kolmar Holdings Co. Ltd.....	4,314	20,156
* Kolon Corp.....	3,612	34,872
* Kolon Enp, Inc.....	7,122	25,860
Kolon Global Corp....	2,282	13,913
* Kolon Industries, Inc..	9,355	179,664
* Kolon Life Science, Inc.....	583	8,836
* KoMiCo Ltd.....	2,410	62,194
KONA I Co. Ltd.....	3,514	52,289
Korea Asset In Trust Co. Ltd.....	31,622	60,430
Korea Cast Iron Pipe Industries Co. Ltd...	7,209	30,310

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Korea Circuit Co. Ltd.....	7,616	\$ 53,190
* Korea District Heating Corp.....	743	21,540
Korea Electric Terminal Co. Ltd....	3,099	167,137
Korea Electronic Power Industrial Development Co. Ltd.....	4,827	39,523
Korea Export Packaging Industrial Co. Ltd....	8,450	16,694
Korea Fuel-Tech Corp.....	10,279	34,134
* Korea Gas Corp.....	5,875	137,616
* Korea Information & Communications Co. Ltd.....	10,169	55,882
Korea Information Certificate Authority, Inc.....	8,741	27,784
Korea Investment Holdings Co. Ltd....	14,096	766,521
* Korea Line Corp.....	96,454	111,982
Korea Movenex Co. Ltd.....	14,544	59,656
Korea Petrochemical Ind Co. Ltd.....	1,862	116,338
Korea Petroleum Industries Co.....	1,683	14,820
Korea Pharma Co. Ltd.....	615	6,606
Korea Ratings Corp...	564	35,389
* Korea Real Estate Investment & Trust Co. Ltd.....	87,316	59,879
Korea Zinc Co. Ltd....	1,239	700,562
Korean Air Lines Co. Ltd.....	69,484	1,179,640
Korean Reinsurance Co.....	70,890	401,198
Kortek Corp.....	5,563	30,750
* KOSES Co. Ltd.....	2,518	11,830
KPX Chemical Co. Ltd.....	1,121	32,721
* Krafton, Inc.....	6,898	1,718,674
KSS LINE Ltd.....	8,802	51,353
# KT Corp. (KT US), Sponsored ADR....	12,498	216,590
KT Skylife Co. Ltd....	9,022	27,041
KTCS Corp.....	9,824	19,257
Kukdong Oil & Chemicals Co. Ltd.....	10,859	25,577
* Kukje Pharma Co. Ltd.....	4,142	13,977

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
* Kukjeon Pharmaceutical Co. Ltd.....	2,139	\$ 5,202	* Lotte Data Communication Co.....	2,926	\$ 39,127
* Kumho HT, Inc..... Kumho Petrochemical Co. Ltd.....	61,887	29,959	Lotte Energy Materials Corp..... LOTTE Fine Chemical Co. Ltd...	7,078	106,417
* Kumho Tire Co., Inc... * KUMHOE&C Co. Ltd.....	5,573	403,232	LOTTE Himart Co. Ltd.....	8,374	228,216
KX Innovation Co. Ltd.....	55,881	201,215	* Lotte Non-Life Insurance Co. Ltd...	1,295	6,657
* Kyeryong Construction Industrial Co. Ltd....	636	1,080	Lotte Rental Co. Ltd... Lotte Shopping Co. Ltd.....	32,778	44,100
Kyobo Securities Co. Ltd.....	3,585	7,132	Lotte Wellfood Co. Ltd.....	8,583	167,448
* Kyongbo Pharmaceutical Co. Ltd.....	4,158	35,334	LS Corp..... * LS Eco Energy Ltd.... * LS Electric Co. Ltd....	4,330	160,298
Kyung Dong Navien Co. Ltd.....	12,508	46,746	* LS Marine Solution Co. Ltd.....	1,356	95,590
Kyungbang Co. Ltd.... Kyung-In Synthetic Corp.....	3,389	188,421	LTC Co. Ltd.....	6,232	505,010
L&C Bio Co. Ltd.....	5,365	23,092	* LVMC Holdings..... * LX Hausys Ltd.....	48,539	55,439
* L&F Co. Ltd.....	15,465	29,930	LX Semicon Co. Ltd... M.I.Tech Co. Ltd.....	4,303	91,315
* L&K Biomed Co. Ltd..	1,727	27,174	Macquarie Korea Infrastructure Fund.....	5,553	215,107
* LabGenomics Co. Ltd.....	1,457	87,480	Maeil Dairies Co. Ltd.....	6,029	30,967
* Lake Materials Co. Ltd.....	1,817	8,919	* MAKUS, Inc.....	89,053	643,107
* LB Semicon, Inc..... Lee Ku Industrial Co. Ltd.....	14,945	28,584	* Manho Rope & Wire Ltd.....	2,167	49,286
LEENO Industrial, Inc.....	15,024	118,455	* Mcnex Co. Ltd.....	5,043	31,154
LF Corp.....	19,980	52,770	* MDS Tech, Inc.....	810	14,028
LG Corp.....	6,154	17,397	* Mediana Co. Ltd.....	7,522	118,862
* LG Display Co. Ltd. (034220 KS).....	2,523	368,335	* Medipost Co. Ltd.....	12,968	10,977
* LG Display Co. Ltd. (LPL US), ADR.....	9,746	109,259	* Medytox, Inc.....	4,570	14,629
LG Electronics, Inc....	12,299	630,497	* Meerecompany, Inc....	6,328	48,384
#* LG Energy Solution Ltd.....	74,561	471,882	* MegaStudy Co. Ltd....	1,166	94,412
LG H&H Co. Ltd.....	121,612	392,807	* MegaStudyEdu Co. Ltd.....	1,878	31,776
LG HelloVision Co. Ltd.....	34,829	2,006,707	#* Meritz Financial Group, Inc.....	3,816	28,012
LG Innotek Co. Ltd....	1,522	366,413	META BIOMED Co. Ltd.....	4,374	117,144
LG Uplus Corp.....	2,344	492,947	Mgame Corp.....	27,768	2,172,083
* LigaChem Biosciences, Inc....	16,371	27,304	Mi Chang Oil Industrial Co. Ltd....	5,123	14,336
LOT Vacuum Co. Ltd.....	5,465	554,904	* MiCo Ltd.....	7,410	26,108
Lotte Chemical Corp..	102,489	706,211	* Mirae Asset Life Insurance Co. Ltd...	382	23,518
Lotte Corp.....	8,123	116,121	* Mirae Asset Securities Co. Ltd...	11,862	72,529

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
* Mirae Asset Venture Investment Co. Ltd.....	5,218	\$ 16,936	NICE Holdings Co. Ltd.....	9,918	\$ 72,343
Miwon Chemicals Co. Ltd.....	571	30,640	Nice Information & Telecommunication, Inc.....	3,525	41,913
Miwon Commercial Co. Ltd.....	595	69,676	NICE Information Service Co. Ltd.....	14,058	118,472
* Miwon Holdings Co. Ltd.....	324	16,582	* Nong Shim Holdings Co. Ltd.....	900	39,351
Miwon Specialty Chemical Co. Ltd...	519	48,185	NongShim Co. Ltd.....	1,168	279,606
* MK Electron Co. Ltd...	8,599	52,316	NOROO Paint & Coatings Co. Ltd....	4,323	22,452
MNTech Co. Ltd.....	3,027	16,326	NOVAREX Co. Ltd....	6,315	30,865
* MONAYONGPYONG..	12,765	35,572	* Novatech Co. Ltd.....	1,574	20,850
Moorim P&P Co. Ltd..	14,195	26,073	NPC.....	7,683	22,225
Motonic Corp.....	4,135	23,970	* OCI Co. Ltd.....	2,797	131,258
Motrex Co. Ltd.....	7,187	51,979	* OCI Holdings Co. Ltd.....	6,021	325,969
MS Autotech Co. Ltd.....	13,133	22,313	ONEJOON Co. Ltd....	3,406	24,310
Multicampus Co. Ltd..	1,262	25,315	OptoElectronics Solutions Co. Ltd....	3,068	29,415
Myoung Shin Industrial Co. Ltd....	15,191	113,428	* Orbitech Co. Ltd.....	3,429	5,453
Namhae Chemical Corp.....	10,948	48,181	Oriental Precision & Engineering Co. Ltd.....	7,890	30,397
* Namsun Aluminum Co. Ltd.....	35,479	35,251	Orion Corp.....	8,704	604,807
* Namuga Co. Ltd.....	2,390	20,995	Orion Holdings Corp..	12,345	128,563
Namyang Dairy Products Co. Ltd....	1,750	79,796	* OSTEONIC Co. Ltd...	3,992	22,136
* Nature & Environment Co. Ltd.....	31,751	12,937	* Osung Advanced Materials Co. Ltd....	28,148	27,689
Nature Holdings Co. Ltd.....	6,062	38,683	Otogi Corp.....	866	228,138
NAVER Corp.....	6,313	934,873	Paik Kwang Industrial Co. Ltd.....	13,688	66,135
NCSOFT Corp.....	1,737	205,561	Pan Ocean Co. Ltd....	108,116	246,095
NeoPharm Co. Ltd....	4,164	31,560	Park Systems Corp....	1,480	238,827
* Neosem, Inc.....	2,981	19,057	Partron Co. Ltd.....	21,696	109,915
Neowiz.....	6,353	81,272	* Pearl Abyss Corp.....	2,533	50,375
* Neowiz Holdings Corp.....	1,665	19,168	People & Technology, Inc.....	6,960	192,458
* Nepes Ark Corp.....	3,300	26,233	PHA Co. Ltd.....	3,537	24,374
* NEPES Corp.....	6,613	31,020	#* PharmaResearch Co. Ltd.....	2,487	411,310
* Neptune Co.....	8,029	31,142	* PharmGen Science, Inc.....	9,054	26,755
*Ω Netmarble Corp.....	3,768	114,175	* Pharmicell Co. Ltd....	3,802	20,782
New Power Plasma Co. Ltd.....	10,930	34,482	* Philenergy Co. Ltd....	251	2,296
* Newflex Technology Co. Ltd.....	3,847	13,216	Philoptics Co. Ltd....	2,468	52,272
* Nexen Corp.....	9,997	29,712	* PI Advanced Materials Co. Ltd....	3,994	47,817
Nexen Tire Corp.....	18,926	71,843	* Polaris Office Corp....	5,235	21,334
* Nexon Games Co. Ltd.....	7,208	65,248	Pond Group Co. Ltd...	3,753	13,812
NEXTIN, Inc.....	2,537	99,747	* PonyLink Co. Ltd.....	18,582	14,938
NH Investment & Securities Co. Ltd...	54,362	537,788	Poongsan Holdings Corp.....	2,812	49,579
NHN Corp.....	7,894	100,970	# Posco DX Co. Ltd....	12,040	154,733
* NHN KCP Corp.....	8,874	43,206	POSCO Future M Co. Ltd.....	756	73,609

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
Posco M-Tech Co.			Samsung		
Ltd.....	2,492	\$ 21,081	Electro-Mechanics		
POSCO Steeleon Co.			Co. Ltd.....	10,571	\$ 968,229
Ltd.....	1,308	25,568	Samsung Electronics		
* Power Logics Co.			Co. Ltd. (005930		
Ltd.....	9,071	33,546	KS).....	742,884	26,531,151
* Prestige Biologics			Samsung Electronics		
Co. Ltd.....	3,146	10,324	Co. Ltd. (SMSN		
Protec Co. Ltd.....	1,341	24,263	LI), GDR.....	2,721	2,432,490
PSK Holdings, Inc.....	740	26,985	Samsung		
# PSK, Inc.....	7,547	97,966	Engineering Co.		
Pulmuone Co. Ltd.....	3,936	27,987	Ltd.....	55,607	685,910
* Pumtech Korea Co.			Samsung Fire &		
Ltd.....	1,886	61,049	Marine Insurance		
* Rainbow Robotics.....	502	102,623	Co. Ltd.....	5,670	1,479,850
* Refine Co. Ltd.....	6,522	56,597	* Samsung Heavy		
Reyon			Industries Co. Ltd...	59,577	529,783
Pharmaceutical			* Samsung Life		
Co. Ltd.....	2,366	20,695	Insurance Co. Ltd...	11,553	704,973
RFHIC Corp.....	4,654	52,992	* Samsung		
RFTech Co. Ltd.....	16,022	42,148	Pharmaceutical		
* Robostar Co. Ltd.....	1,376	28,503	Co. Ltd.....	27,070	27,071
* Robotis Co. Ltd.....	784	22,686	Samsung SDI Co.		
Rorze Systems			Ltd.....	6,622	1,003,297
Corp.....	5,257	62,495	Samsung SDS Co.		
* S&S Tech Corp.....	4,117	82,459	Ltd.....	6,207	513,194
S-1 Corp.....	6,233	255,461	Samsung Securities		
* Sajo Industries Co.			Co. Ltd.....	25,299	789,141
Ltd.....	851	19,720	* SAMT Co. Ltd.....	22,161	39,901
* Sajodaerim Corp.....	1,835	49,772	Samwha Capacitor		
Sam Young			Co. Ltd.....	2,639	52,039
Electronics Co.			Samwha Electric Co.		
Ltd.....	4,997	35,872	Ltd.....	511	13,311
* Sam Yung Trading			Samyang Corp.....	1,532	47,338
Co. Ltd.....	6,134	52,719	Samyang Foods Co.		
Sam-A Aluminum Co.			Ltd.....	1,600	749,297
Ltd.....	357	8,217	Samyang Holdings		
Samchully Co. Ltd....	516	31,786	Corp.....	2,127	93,066
Samho Development			Samyang Tongsang		
Co. Ltd.....	8,183	17,264	Co. Ltd.....	846	28,127
SAMHWA Paints			Samyoung Co. Ltd....	6,764	20,079
Industrial Co. Ltd....	4,793	20,125	* Sang-A Frontec Co.		
Samick THK Co. Ltd..	2,406	16,812	Ltd.....	2,614	29,710
* Samil Pharmaceutical			* Sangbo Corp.....	1,404	1,142
Co. Ltd.....	3,172	28,726	Sangsin Energy		
* Samji Electronics Co.			Display Precision		
Ltd.....	5,168	33,035	Co. Ltd.....	3,457	16,879
Samjin			Saramin Co. Ltd.....	3,271	39,356
Pharmaceutical			Satrec Initiative Co.		
Co. Ltd.....	2,505	29,595	Ltd.....	829	25,624
Sammok S-Form Co.			* SBI Investment		
Ltd.....	2,476	33,935	Korea Co. Ltd.....	40,530	21,331
*Ω Samsung Biologics			* SD Biosensor, Inc....	22,479	172,951
Co. Ltd.....	1,880	1,390,440	SeAH Besteel		
Samsung C&T Corp...	14,814	1,214,397	Holdings Corp.....	7,225	95,517
Samsung Card Co.			SeAH Holdings		
Ltd. (029780 KS)...	10,089	290,636	Corp.....	419	27,463

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
SeAH Steel Corp.....	565	\$ 53,519	* SK		
SeAH Steel Holdings Corp.....	1,326	186,645	Biopharmaceuticals Co. Ltd.....	2,724	\$ 202,710
Sebang Co. Ltd.....	6,012	47,520	* SK Bioscience Co. Ltd.....	2,633	88,242
Sebang Global Battery Co. Ltd.....	3,144	174,628	SK Chemicals Co. Ltd.....	4,083	115,978
# Seegene, Inc.....	10,177	164,968	SK Discovery Co. Ltd.....	4,063	97,665
Sejin Heavy Industries Co. Ltd...	6,360	38,745	* SK Eternix Co. Ltd....	7,447	63,011
Sempio Foods Co.....	730	11,911	SK Gas Ltd.....	963	143,564
Seobu T&D.....	15,654	59,443	SK Hynix, Inc.....	102,180	13,756,451
Seohan Co. Ltd.....	57,673	31,334	*Ω SK IE Technology Co. Ltd.....	5,228	82,078
#* Seohee Construction Co. Ltd.....	59,699	63,234	* SK Innovation Co. Ltd.....	1,555	135,513
* Seojin System Co. Ltd.....	11,556	195,396	* SK oceanplant Co. Ltd.....	8,234	68,589
* Seoul Auction Co. Ltd.....	2,218	10,428	SK Securities Co. Ltd.....	170,647	56,117
# Seoul Semiconductor Co. Ltd.....	18,042	89,513	SK Telecom Co. Ltd. (017670 KS).....	11,303	430,409
Seoyon Co. Ltd.....	6,326	29,534	SK Telecom Co. Ltd. (SKM US), Sponsored ADR....	1,259	26,847
Ltd.....	6,625	57,126	* SKC Co. Ltd.....	1,474	157,319
* Seronics Co. Ltd.....	1,868	12,948	SL Corp.....	8,218	180,145
*†† Sewon E&C Co. Ltd... SFA Engineering Corp.....	21,080	2,553	SM Entertainment Co. Ltd.....	2,113	120,927
	7,382	96,247	* SMEC Co. Ltd.....	7,175	18,410
* SFA Semicon Co. Ltd.....	9,757	21,750	SNT Holdings Co. Ltd.....	3,470	61,464
SGC Energy Co. Ltd.....	4,711	76,278	* SOCAR, Inc.....	1,653	18,180
* Shin Heung Energy & Electronics Co. Ltd.....	15,489	48,571	S-Oil Corp.....	14,277	597,238
Shinhan Financial Group Co. Ltd. (055550 KS).....	80,720	2,811,797	Solid, Inc.....	22,414	122,649
Shinil Electronics Co. Ltd.....	12,080	11,647	* SOLUM Co. Ltd.....	17,252	222,893
Shinsegae International, Inc....	7,738	54,223	Solus Advanced Materials Co. Ltd....	8,382	57,469
Shinsegae, Inc.....	4,370	397,974	Songwon Industrial Co. Ltd.....	7,797	66,377
* Shinsung Delta Tech Co. Ltd.....	5,603	353,595	Soop Co. Ltd.....	3,056	167,796
* Shinsung E&G Co. Ltd.....	33,933	27,686	Soosan Heavy Industries Co. Ltd... Co. Ltd.....	20,342	28,638
Shinwon Corp.....	17,258	16,739	Soulbrain Co. Ltd.....	1,580	181,819
Shinyoung Securities Co. Ltd.....	1,754	91,549	Soulbrain Holdings Co. Ltd.....	2,191	51,825
* Showbox Corp.....	9,860	19,767	SPC Samlip Co. Ltd... SPG Co. Ltd.....	1,112	35,767
* Silicon2 Co. Ltd.....	6,923	145,484	ST Pharm Co. Ltd.....	2,271	48,562
Silla Co. Ltd.....	2,472	14,221	STIC Investments, Inc.....	1,215	71,975
* SIMMTECH Co. Ltd... SIMPAC, Inc.....	6,900	57,845	Straffic Co. Ltd.....	7,920	45,494
	1,268	3,485	* Studio Dragon Corp... Sukgyung AT Co. Ltd.....	10,920	31,205
Sindoh Co. Ltd.....	2,207	58,700	* Ltd.....	4,596	118,360
* Sinil Pharm Co. Ltd....	1,949	8,789	* Sung Kwang Bend Co. Ltd.....	508	16,671
				7,865	155,573

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
* Sungchang Enterprise Holdings Ltd.....	19,774	\$ 18,866	Union Semiconductor Equipment & Materials Co. Ltd....	7,723	\$ 34,935
* Sungeel Hitech Co. Ltd.....	785	21,409	Uniquet Corp.....	4,583	19,543
Sungwoo Hitech Co. Ltd.....	28,667	100,534	* Unison Co. Ltd.....	19,128	10,406
* Suprema, Inc.....	2,463	41,541	* UniTest, Inc.....	4,160	38,410
* SY Co. Ltd.....	12,322	34,440	* Unitrontech Co. Ltd....	8,834	33,204
* Synergy Innovation Co. Ltd.....	10,345	20,314	Value Added Technology Co. Ltd.....	4,333	56,713
* Synopex, Inc.....	34,633	139,043	* Viatron Technologies, Inc.....	4,608	26,087
* Systems Technology, Inc.....	2,030	28,862	*†† Vidente Co. Ltd.....	19,231	8,246
T&L Co. Ltd.....	1,763	94,569	* Vieworks Co. Ltd.....	2,184	31,783
Tae Kyung Industrial Co. Ltd.....	2,012	6,770	* Vina Tech Co. Ltd.....	615	11,593
* Taekwang Industrial Co. Ltd.....	146	63,118	* VIOL Co. Ltd.....	6,250	35,013
TAEKYUNG BK Co. Ltd.....	7,843	24,360	* Vitzro Tech Co. Ltd....	4,197	21,730
* Taewoong Co. Ltd....	4,985	41,731	* Vitzrocell Co. Ltd.....	4,413	75,255
Taeyang Metal Industrial Co. Ltd....	5,628	11,225	* VM, Inc.....	2,268	11,488
* Taihan Electric Wire Co. Ltd.....	15,922	142,748	* VT Co. Ltd.....	7,135	157,121
TCC Steel.....	1,820	34,325	Webcash Corp.....	5,284	33,498
TechWing, Inc.....	5,601	171,862	Webzen, Inc.....	6,567	62,245
Telechips, Inc.....	3,499	37,620	* Wemade Max Co. Ltd.....	1,085	6,804
TES Co. Ltd.....	3,436	41,933	Whanin Pharmaceutical Co. Ltd.....	5,935	48,083
TK Corp.....	8,069	122,741	* Wins Co. Ltd.....	3,865	30,285
TKG Huchems Co. Ltd.....	8,732	101,728	* Wireless Power Amplifier Module, Inc.....	5,205	16,918
TLB Co. Ltd.....	2,610	23,994	WiSoL Co. Ltd.....	10,907	40,042
Tokai Carbon Korea Co. Ltd.....	2,058	103,883	Won Tech Co. Ltd.....	15,831	59,923
Tongyang Life Insurance Co. Ltd...	24,537	78,037	* Wonik Holdings Co. Ltd.....	21,371	41,200
Tongyang, Inc.....	72,698	35,044	* WONIK IPS Co. Ltd...	4,142	63,585
* Top Engineering Co. Ltd.....	5,710	18,337	Wonik Materials Co. Ltd.....	3,195	39,308
* Toptec Co. Ltd.....	10,660	32,763	Wonik QnC Corp.....	6,335	80,638
Tovis Co. Ltd.....	6,051	82,519	Woojin, Inc.....	3,958	21,143
TS Corp.....	19,785	36,191	* Wooree Bio Co. Ltd...	11,301	20,765
* TSE Co. Ltd.....	713	20,924	Woori Financial Group, Inc. (316140 KS).....	195,291	2,148,609
* TSI Co. Ltd.....	1,964	6,891	Woori Financial Group, Inc. (WF US), Sponsored ADR.....	291	9,516
* Tuksu Construction Co. Ltd.....	3,773	17,444	#* Woori Technology Investment Co. Ltd.....	12,348	62,099
TYM Corp.....	18,418	62,608	* Woori Technology, Inc.....	30,076	42,843
Ubiquoss Holdings, Inc.....	2,043	14,502	* Woory Industrial Co. Ltd.....	2,716	18,493
Ubiquoss, Inc.....	6,216	32,781	* Woosu AMS Co. Ltd...	5,919	12,176
Uju Electronics Co. Ltd.....	3,176	45,737			
* Uni-Chem Co. Ltd....	17,481	16,385			
Unid Co. Ltd.....	2,411	107,792			

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			TAIWAN — (Continued)		
Worldex Industry & Trading Co. Ltd.....	3,984	\$ 45,337	* Acon Holding, Inc.....	183,475	\$ 73,485
* Wysiwyg Studios Co. Ltd.....	28,958	25,946	Acter Group Corp. Ltd.....	52,534	723,009
Y G-1 Co. Ltd.....	9,847	34,287	Action Electronics Co. Ltd.....	103,000	53,676
* YC Corp.....	2,877	21,935	# Actron Technology Corp.....	26,000	124,084
Yesco Holdings Co. Ltd.....	755	26,282	# ADATA Technology Co. Ltd.....	184,122	425,872
* Yest Co. Ltd.....	1,865	16,542	Addcn Technology Co. Ltd.....	18,913	105,873
* YG Entertainment, Inc.....	3,131	107,023	* Adimmune Corp.....	138,000	93,628
* YG PLUS.....	8,831	24,253	Adlink Technology, Inc.....	30,000	68,388
* YMT Co. Ltd.....	2,063	14,095	Advanced Analog Technology, Inc.....	9,000	16,349
Youlchon Chemical Co. Ltd.....	1,863	38,992	Advanced Ceramic X Corp.....	21,000	101,435
Young Poong Corp....	188	53,936	Advanced Energy Solution Holding Co. Ltd.....	19,000	686,944
Young Poong Precision Corp.....	4,334	35,224	Advanced International Multitech Co. Ltd....	67,000	152,553
Youngone Corp.....	12,475	375,248	*# Advanced Optoelectronic Technology, Inc.....	49,000	30,846
Youngone Holdings Co. Ltd.....	3,354	188,189	Advanced Power Electronics Corp....	29,000	72,027
Yuanta Securities Korea Co. Ltd.....	49,301	90,466	# Advanced Wireless Semiconductor Co.....	52,000	148,572
YuHwa Securities Co. Ltd.....	13,635	20,541	# Advancetek Enterprise Co. Ltd..	129,908	323,752
* Yungjin Pharmaceutical Co. Ltd.....	9,902	13,724	Advantech Co. Ltd....	62,959	720,789
* Zeus Co. Ltd.....	4,722	41,984	* AEON Motor Co. Ltd.....	22,000	19,492
Zinus, Inc.....	3,957	58,133	Aero Win Technology Corp.....	10,000	11,403
TOTAL SOUTH KOREA....		<u>167,919,519</u>	AGV Products Corp... AIC, Inc.....	230,172	81,558
TAIWAN — (21.3%)			# Airtac International Group.....	13,121	136,416
104 Corp.....	5,000	33,488	# Alchip Technologies Ltd.....	36,382	948,716
91APP, Inc.....	28,000	75,132	Alexander Marine Co. Ltd.....	18,000	1,674,535
Aaeon Technology, Inc.....	11,546	40,493	* ALI Corp.....	14,163	82,712
ABC Taiwan Electronics Corp....	42,860	25,450	Allied Circuit Co. Ltd..	58,579	58,640
Abico Avy Co. Ltd.....	64,054	64,978	Allied Supreme Corp.....	15,000	47,743
# Ability Enterprise Co. Ltd.....	114,508	201,160	Allis Electric Co. Ltd... Allmind Holdings Corp.....	25,000	219,321
# Ability Opto-Electronics Technology Co. Ltd.....	19,528	118,238	Alltek Technology Corp.....	76,082	223,765
AcBel Polytech, Inc....	373,757	344,989	# Alltek Technology Corp.....	8,000	17,188
Accton Technology Corp.....	89,858	2,063,444	* ACES Electronic Co. Ltd.....	99,813	100,088
Acer Cyber Security, Inc.....	5,157	30,605			
Acer E-Enabling Service Business, Inc.....	7,000	55,603			
# Acer, Inc.....	640,287	719,169			
* ACES Electronic Co. Ltd.....	60,117	113,430			

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Alltop Technology Co. Ltd.....	23,751	\$ 189,427	Asia Polymer Corp....	198,385	\$ 87,108
# Alpha Networks, Inc...	112,272	118,280	Asia Tech Image, Inc.....	26,000	87,246
# Altek Corp.....	157,102	174,745	Asia Vital Components Co. Ltd.....	64,422	1,084,668
Amazing Microelectronic Corp.....	29,144	73,122	ASIX Electronics Corp.....	19,000	58,034
# Ambassador Hotel ...	103,000	169,316	ASMedia Technology, Inc.....	6,312	380,953
AMIDA Technology, Inc.....	6,000	9,961	ASolid Technology Co. Ltd.....	17,000	25,861
AMPACS Corp.....	37,000	46,449	ASPEED Technology, Inc.....	8,258	870,967
# Ampak Technology, Inc.....	18,000	73,652	ASROCK, Inc.....	19,000	132,293
Ampire Co. Ltd.....	52,000	50,145	Asustek Computer, Inc.....	109,996	2,002,201
Ample Electronic Technology Co. Ltd.....	9,000	28,398	ATE Energy International Co. Ltd.....	43,000	36,093
# AMPOC Far-East Co. Ltd.....	46,000	136,954	Aten International Co. Ltd.....	45,000	102,554
# AmTRAN Technology Co. Ltd.....	324,408	176,275	Auden Techno Corp...	17,000	54,455
* Amulaire Thermal Technology, Inc....	40,000	36,110	Audix Corp.....	42,800	86,984
Anji Technology Co. Ltd.....	37,337	44,840	AUO Corp. (2409 TT).....	1,582,400	681,858
# Anpec Electronics Corp.....	35,317	178,676	AUO Corp. (AUOTY US), ADR.	3,683	15,099
Aopen, Inc.....	13,000	18,224	# AURAS Technology Co. Ltd.....	11,000	203,975
AP Memory Technology Corp....	5,000	45,655	Aurora Industries, Inc.....	42,000	26,758
Apac Opto Electronics, Inc....	18,000	53,669	Aurora Corp.....	23,585	45,553
Apacer Technology, Inc.....	46,506	63,216	Avalue Technology, Inc.....	25,000	68,560
APAQ Technology Co. Ltd.....	8,000	30,429	AVer Information, Inc.....	16,000	19,763
APCB, Inc.....	77,000	36,666	# Avermedia Technologies.....	57,000	82,891
Apex Biotechnology Corp.....	48,477	45,585	Awea Mechantronic Co. Ltd.....	13,230	12,101
# Apex Dynamics, Inc...	7,000	170,108	Axiomtek Co. Ltd.....	34,383	132,810
* Apex International Co. Ltd.....	93,505	96,424	Azurewave Technologies, Inc...	41,000	68,567
Apex Science & Engineering.	71,628	24,440	Bafang Yunji International Co. Ltd.....	18,000	82,413
ARBOR Technology Corp.....	19,000	27,858	Bank of Kaohsiung Co. Ltd.....	317,980	112,381
Arcadyan Technology Corp.....	76,755	414,999	Basso Industry Corp..	69,000	87,965
Ardentec Corp.....	326,411	681,649	# BenQ Materials Corp.....	83,000	75,138
ARES International Corp.....	14,000	21,526	BES Engineering Corp.....	707,000	223,764
Argosy Research, Inc.....	31,558	138,527	Billion Electric Co. Ltd.....	19,000	16,707
# ASE Technology Holding Co. Ltd....	441,089	2,289,475			
Asia Cement Corp....	534,696	665,707			
Asia Optical Co., Inc..	108,000	511,233			

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

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	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
# Bin Chuan Enterprise Co. Ltd.....	53,650	\$ 90,452
Bionet Corp.....	5,851	14,579
Bionime Corp.....	11,000	22,263
* Biostar Microtech International Corp...	54,000	40,333
Bioteque Corp.....	23,010	86,118
Bizlink Holding, Inc....	68,406	1,294,564
Bon Fame Co. Ltd.....	17,000	43,952
Bora Pharmaceuticals Co. Ltd.....	17,989	437,278
Brave C&H Supply Co. Ltd.....	9,000	25,746
Bright Led Electronics Corp....	47,100	31,569
Brightek Optoelectronic Co. Ltd.....	23,000	33,533
Brighten Optix Corp...	4,497	17,617
Brighton-Best International Taiwan, Inc.....	214,331	222,818
Brilliant Network & Automation Integrated System Co. Ltd.....	15,208	100,094
# Browave Corp.....	30,000	150,721
C Sun Manufacturing Ltd.....	37,062	212,925
* Cameo Communications, Inc.....	95,044	30,854
Capital Futures Corp.....	49,629	87,644
# Capital Securities Corp.....	674,902	528,436
#* Career Technology MFG. Co. Ltd.....	252,933	113,870
Carnival Industrial Corp.....	71,499	19,420
* Casing Macron Technology Co. Ltd.....	34,000	19,303
Castles Technology Co. Ltd.....	40,862	101,213
Caswell, Inc.....	22,000	76,028
Catcher Technology Co. Ltd.....	144,509	867,894
Cathay Chemical Works.....	17,000	26,127
Cathay Consolidated, Inc.....	8,799	28,307
Cathay Financial Holding Co. Ltd.....	993,178	2,002,524

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Cathay Real Estate Development Co. Ltd.....	278,300	\$ 194,624
Cayman Engley Industrial Co. Ltd....	25,785	27,047
CCP Contact Probes Co. Ltd.....	42,000	45,472
* Celxpert Energy Corp.....	39,764	44,789
Cenra, Inc.....	60,500	68,301
Center Laboratories, Inc.....	286,949	352,803
# Central Reinsurance Co. Ltd.....	204,873	158,907
Century Iron & Steel Industrial Co. Ltd....	89,000	432,384
Chailease Holding Co. Ltd.....	462,042	1,612,210
Chain Chon Industrial Co. Ltd.....	88,516	38,758
* ChainQui Construction Development Co. Ltd.....	41,171	19,626
# Chaintech Technology Corp....	32,000	34,137
Champion Microelectronic Corp.....	21,600	38,375
Chang Hwa Commercial Bank Ltd.....	1,181,175	652,251
Chang Wah Electromaterials, Inc.....	170,240	225,343
Chang Wah Technology Co. Ltd.....	234,500	242,869
# Channel Well Technology Co. Ltd.....	102,000	241,525
Chant Sincere Co. Ltd.....	28,000	60,318
Charoen Pokphand Enterprise.....	91,676	259,115
CHC Healthcare Group.....	58,000	78,357
CHC Resources Corp.....	34,379	70,196
Chen Full International Co. Ltd.....	46,000	62,455
Chenbro Micom Co. Ltd.....	25,000	197,140
# Cheng Loong Corp....	477,480	281,095

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
* Cheng Mei Materials Technology Corp....	238,153	\$ 99,879	Ching Feng Home Fashions Co. Ltd....	60,478	\$ 54,016
Cheng Shin Rubber Industry Co. Ltd....	751,808	1,130,993	Chin-Poon Industrial Co. Ltd.....	192,113	210,049
Cheng Uei Precision Industry Co. Ltd....	202,159	417,496	* Chip Hope Co. Ltd....	6,000	10,742
# Chenming Electronic Technology Corp....	43,000	181,153	Chipbond Technology Corp.....	370,000	718,314
Chia Chang Co. Ltd...	60,000	73,346	ChipMOS Technologies, Inc. (8150 TT).....	343,594	328,843
# Chia Hsin Cement Corp.....	218,280	114,097	ChipMOS Technologies, Inc. (IMOS US), ADR...	2,049	40,684
Chicony Electronics Co. Ltd.....	226,350	1,048,181	Chlitina Holding Ltd....	25,754	84,805
Chicony Power Technology Co. Ltd.....	105,731	404,836	Chong Hong Construction Co. Ltd.....	97,361	247,814
Chief Telecom, Inc.....	11,900	159,857	Chroma ATE, Inc.....	79,466	894,888
Chien Kuo Construction Co. Ltd.....	64,432	54,013	Chun YU Works & Co. Ltd.....	66,150	50,551
Chien Shing Harbour Service Co. Ltd....	31,000	43,025	Chun Yuan Steel Industry Co. Ltd....	243,999	133,074
* Chien Shing Stainless Steel Co. Ltd.....	76,000	24,992	# Chung Hung Steel Corp.....	455,889	267,764
China Airlines Ltd....	1,329,062	1,044,372	Chung Hwa Chemical Industrial Works Ltd.....	44,000	37,320
China Bills Finance Corp.....	374,000	171,576	Chung Hwa Food Industrial Co. Ltd....	20,700	54,204
China Container Terminal Corp.....	34,000	31,764	#* Chung Hwa Pulp Corp.....	196,246	97,229
China Ecotek Corp....	11,000	20,172	Chung Lien Co. Ltd....	18,000	22,932
# China Electric Manufacturing Corp.....	127,170	57,619	Chung-Hsin Electric & Machinery Manufacturing Corp.....	172,000	805,239
China Fineblanking Technology Co. Ltd.....	14,721	12,370	Chunghwa Precision Test Tech Co. Ltd...	7,000	168,879
China General Plastics Corp.....	198,602	75,742	Chunghwa Telecom Co. Ltd. (2412 TT)..	255,800	976,781
China Glaze Co. Ltd..	60,680	35,163	# Chunghwa Telecom Co. Ltd. (CHT US), Sponsored ADR....	12,202	473,926
#* China Man-Made Fiber Corp.....	663,965	151,050	Chyang Sheng Texting Co. Ltd.....	40,000	30,258
China Metal Products.....	143,190	131,036	CKM Applied Materials Corp.....	27,000	29,422
# China Motor Corp....	119,600	292,657	# Cleanaway Co. Ltd. (8422 TT).....	38,000	207,510
#* China Petrochemical Development Corp.....	1,961,033	443,707	# Clevo Co.....	190,869	295,444
# China Steel Chemical Corp.....	90,227	253,685	CMC Magnetics Corp.....	538,132	159,050
China Steel Corp.....	1,873,940	1,146,831	C-Media Electronics, Inc.....	24,000	41,074
China Steel Structure Co. Ltd.....	38,000	58,997	#* CoAsia Electronics Corp.....	60,094	73,490
China Wire & Cable Co. Ltd.....	53,120	56,126	Collins Co. Ltd.....	50,000	25,782
Chinese Maritime Transport Ltd.....	35,120	42,114			

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Compal Electronics, Inc.....	1,023,086	\$1,128,396	Davicom Semiconductor, Inc.....	19,000	\$ 16,110
Compeq Manufacturing Co. Ltd.....	428,000	894,347	Daxin Materials Corp.....	27,000	182,281
Complex Micro Interconnection Co. Ltd.....	25,000	30,622	De Licacy Industrial Co. Ltd.....	139,345	72,921
Compucase Enterprise.....	38,000	93,053	Delpha Construction Co. Ltd.....	46,000	54,982
Concord International Securities Co. Ltd...	131,116	56,727	Delta Electronics, Inc.....	234,940	3,061,277
# Concord Securities Co. Ltd.....	336,957	145,103	Depo Auto Parts Ind Co. Ltd.....	51,000	331,325
Continental Holdings Corp.....	209,250	187,995	DFI, Inc.....	14,000	30,186
Control Technology Co. Ltd.....	33,000	47,958	Dimerco Data System Corp.....	30,884	114,855
Coremax Corp.....	38,674	63,869	# Dimerco Express Corp.....	80,643	198,019
# Coretronic Corp.....	140,600	342,402	DingZing Advanced Materials, Inc.....	3,000	13,952
Co-Tech Development Corp.....	116,541	190,578	D-Link Corp.....	258,136	182,393
Cowealth Medical Holding Co. Ltd.....	27,216	16,794	Donpon Precision, Inc.....	46,000	45,843
Coxon Precise Industrial Co. Ltd....	33,000	17,059	Dr. Wu Skincare Co. Ltd.....	5,000	22,695
Creative Sensor, Inc...	27,000	39,484	Draytek Corp.....	26,000	29,319
CTBC Financial Holding Co. Ltd.....	3,220,612	3,833,446	Drewloong Precision, Inc.....	12,446	57,365
CTCI Advanced Systems, Inc.....	5,000	25,646	* Dyaco International, Inc.....	53,835	51,380
CTCI Corp.....	321,555	386,946	# Dynamic Holding Co. Ltd.....	152,382	265,426
CTI Traffic Industries Co. Ltd.....	6,000	21,274	Dynamic Medical Technologies, Inc...	6,050	16,703
Cub Elecparts, Inc....	31,000	96,668	# Dynapack International Technology Corp....	70,000	434,295
CviLux Corp.....	40,902	60,720	E Ink Holdings, Inc....	102,000	856,143
Cyberlink Corp.....	28,000	82,188	E.Sun Financial Holding Co. Ltd....	2,275,937	1,919,351
# CyberPower Systems, Inc.....	25,200	265,474	Eastech Holding Ltd...	16,000	62,765
* CyberTAN Technology, Inc....	144,576	132,228	* Eastern Media International Corp...	128,197	65,772
Cystech Electronics Corp.....	8,400	23,261	Eclat Textile Co. Ltd...	59,279	944,431
DA CIN Construction Co. Ltd.....	118,200	198,253	eCloudvalley Digital Technology Co. Ltd.....	15,000	52,496
Dafeng TV Ltd.....	28,396	44,997	Edison Opto Corp....	56,789	41,265
Dah San Electric Wire & Cable Co. Ltd.....	45,645	81,470	# Edom Technology Co. Ltd.....	88,615	76,551
Da-Li Development Co. Ltd.....	162,244	207,336	eGalax_eMPIA Technology, Inc....	24,467	29,934
Darfon Electronics Corp.....	117,000	154,778	* EirGenix, Inc.....	35,000	85,673
Darwin Precisions Corp.....	202,000	77,111	Elan Microelectronics Corp.....	175,959	791,940
Data Image Corp.....	19,000	26,756	E-Lead Electronic Co. Ltd.....	27,176	48,066

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
E-LIFE MALL Corp....	40,000	\$ 95,958	# Excellence Opto,		
#* Elite Advanced Laser			Inc.....	68,000	\$ 52,366
Corp.....	43,928	438,833	Excelsior Medical Co.		
Elite Material Co.			Ltd.....	55,792	146,564
Ltd.....	79,909	1,466,807	# EZconn Corp.....	14,642	274,758
Elite Semiconductor			Far Eastern		
Microelectronics			Department Stores		
Technology, Inc....	98,000	178,756	Ltd.....	397,370	267,130
Elitegroup Computer			Far Eastern		
Systems Co. Ltd....	162,235	109,128	International Bank..	978,464	400,346
eMemory Technology,			Far Eastern New		
Inc.....	16,000	1,579,193	Century Corp.....	987,560	935,433
Emerging Display			Far EasTone		
Technologies			Telecommunications		
Corp.....	74,000	60,145	Co. Ltd.....	503,000	1,348,747
ENE Technology,			Faraday Technology		
Inc.....	17,000	22,211	Corp.....	54,351	360,132
Ennoconn Corp.....	50,915	438,522	Farcent Enterprise		
Ennostar, Inc.....	326,227	459,859	Co. Ltd.....	11,000	17,859
EnTie Commercial			Farglory F T Z		
Bank Co. Ltd.....	218,500	93,431	Investment Holding		
* Epileds Technologies,			Co. Ltd.....	72,418	92,991
Inc.....	32,000	29,632	# Farglory Land		
Episil-Precision, Inc....	59,078	76,953	Development Co.		
Eris Technology			Ltd.....	129,442	293,499
Corp.....	9,055	56,153	Feature Integration		
# Eson Precision Ind			Technology, Inc....	14,000	28,302
Co. Ltd.....	67,000	118,209	* Federal Corp.....	129,000	71,529
Eternal Materials Co.			Feedback Technology		
Ltd.....	513,321	440,082	Corp.....	21,633	79,581
Eurocharm Holdings			Feng Hsin Steel Co.		
Co. Ltd.....	13,000	79,574	Ltd.....	220,550	447,157
Eva Airways Corp.....	1,436,990	2,071,867	Feng TAY Enterprise		
Ever Supreme Bio			Co. Ltd.....	201,265	800,296
Technology Co.			* FineMat Applied		
Ltd.....	11,656	63,385	Materials Co. Ltd....	12,000	12,662
* Everest Textile Co.			FineTek Co. Ltd.....	13,824	76,840
Ltd.....	211,837	45,938	Firich Enterprises Co.		
Evergreen Aviation			Ltd.....	119,395	111,658
Technologies			* First Copper		
Corp.....	69,000	217,951	Technology Co.		
Evergreen			Ltd.....	39,000	43,912
International			First Financial		
Storage &			Holding Co. Ltd.....	2,365,828	1,996,402
Transport Corp.....	265,000	242,178	First Hi-Tec		
Evergreen Marine			Enterprise Co. Ltd..	35,709	116,582
Corp. Taiwan Ltd....	283,342	1,757,524	First Hotel.....	129,746	58,605
EVERGREEN Steel			First Insurance Co.		
Corp.....	75,000	200,908	Ltd.	103,606	79,659
# Everlight Electronics			* First Steamship Co.		
Co. Ltd.....	222,149	555,046	Ltd.....	384,425	82,605
* Everspring Industry			# FIT Holding Co. Ltd..	72,000	128,978
Co. Ltd.....	67,700	24,066	Fitipower Integrated		
Evertop Wire Cable			Technology, Inc....	58,250	397,575
Corp.....	58,000	32,130	* Fittech Co. Ltd.....	10,509	32,868
# Excel Cell Electronic			# FLEXium		
Co. Ltd.....	40,000	26,003	Interconnect, Inc....	196,001	380,189

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Flytech Technology			# Fu Hua Innovation		
Co. Ltd.....	48,373	\$136,646	Co. Ltd.....	167,045	\$ 162,566
FocalTech Systems			Fubon Financial		
Co. Ltd.....	89,963	207,633	Holding Co. Ltd.....	827,877	2,319,037
Forcecon Tech Co.			Fulgent Sun		
Ltd.....	34,971	144,676	International		
* Forest Water			Holding Co. Ltd.....	92,401	393,383
Environment			Fullerton Technology		
Engineering Co.			Co. Ltd.....	78,000	54,872
Ltd.....	23,925	27,310	#* Fulltech Fiber Glass		
Formosa Advanced			Corp.....	225,704	200,349
Technologies Co.			Fusheng Precision		
Ltd.....	93,000	81,275	Co. Ltd.....	49,000	487,803
Formosa Chemicals			Fwusow Industry Co.		
& Fibre Corp.....	710,378	605,061	Ltd.....	128,644	56,051
* Formosa Electronic			G Shank Enterprise		
Industries, Inc.....	31,000	32,088	Co. Ltd.....	75,059	192,088
Formosa Oilseed			Gallant Micro		
Processing Co.			Machining Co. Ltd..	2,000	33,118
Ltd.....	29,400	40,947	Gamania Digital		
Formosa Optical			Entertainment Co.		
Technology Co.			Ltd.....	56,000	129,349
Ltd.....	17,000	57,389	#* GCS Holdings, Inc....	41,000	174,513
Formosa			GEM Services, Inc....	28,670	61,090
Petrochemical			* GEM Terminal		
Corp.....	170,000	186,967	Industrial Co. Ltd....	26,000	17,821
Formosa Plastics			Gemtek Technology		
Corp.....	558,134	613,161	Corp.....	206,574	203,651
Formosa Sumco			* General Interface		
Technology Corp....	29,000	79,327	Solution Holding		
# Formosa Taffeta Co.			Ltd.....	130,000	205,602
Ltd.....	410,000	235,450	General Plastic		
Formosan Rubber			Industrial Co. Ltd....	34,384	35,792
Group, Inc.....	91,548	72,154	Generalplus		
Formosan Union			Technology, Inc.....	31,000	49,188
Chemical.....	178,847	111,049	Genesys Logic, Inc....	27,000	141,267
Fortune Electric Co.			# Genius Electronic		
Ltd.....	35,600	602,242	Optical Co. Ltd.....	45,979	622,283
Founding			Genovate		
Construction &			Biotechnology Co.		
Development Co.			Ltd.....	36,482	26,570
Ltd.....	77,460	46,054	GeoVision, Inc.....	33,164	56,308
Foxconn Technology			Getac Holdings		
Co. Ltd.....	236,536	560,396	Corp.....	131,000	471,488
Foxsemicon			GFC Ltd.....	27,500	86,435
Integrated			Giantplus Technology		
Technology, Inc....	40,562	374,719	Co. Ltd.....	140,000	58,594
# Franbo Lines Corp....	119,328	64,528	Gigabyte Technology		
Froch Enterprise Co.			Co. Ltd.....	123,000	929,999
Ltd.....	108,713	54,409	* Gigasolar Materials		
# FSP Technology, Inc..	67,886	134,336	Corp.....	19,897	42,530
Fu Chun Shin			* Gigastorage Corp....	147,000	60,679
Machinery			Global Brands		
Manufacture Co.			Manufacture Ltd....	179,172	357,863
Ltd.....	69,854	34,006	# Global Lighting		
			Technologies, Inc...	42,000	71,484

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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Global Mixed Mode			#* HannStar Display		
Technology, Inc.....	39,000	\$267,158	Corp.....	1,106,000	\$ 269,562
Global PMX Co. Ltd...	32,000	100,222	#* HannsTouch Holdings		
Global Unichip Corp...	24,000	951,618	Co.....	281,781	71,481
# Globalwafers Co.			Hanpin Electron Co.		
Ltd.....	62,000	638,956	Ltd.....	26,000	44,533
Globe Union			Harvatek Corp.....	66,052	42,559
Industrial Corp.....	127,298	53,913	Heran Co. Ltd.....	20,000	62,533
# Gloria Material			Hi-Clearance, Inc.....	13,707	59,404
Technology Corp....	300,708	442,319	Highlight Tech Corp...	33,708	50,660
* GlycoNex, Inc.....	30,000	21,705	Highwealth		
# GMI Technology, Inc..	63,970	98,974	Construction Corp..	481,331	621,404
Gold Circuit			Hi-Lai Foods Co.		
Electronics Ltd.....	136,836	899,235	Ltd.....	8,000	37,089
Golden Long Teng			HIM International		
Development Co.			Music, Inc.....	13,190	46,582
Ltd.....	46,000	37,634	Hitron Technology,		
Goldsun Building			Inc.....	66,799	57,726
Materials Co. Ltd....	429,735	578,203	# Hiwin Technologies		
Good Finance			Corp.....	72,380	641,034
Securities Co. Ltd...	39,000	28,015	# Hiyes International		
Good Will Instrument			Co. Ltd.....	16,866	90,012
Co. Ltd.....	42,859	56,235	Ho Tung Chemical		
# Gordon Auto Body			Corp.....	465,035	113,979
Parts.....	71,000	80,496	Hocheng Corp.....	112,586	55,681
Gourmet Master Co.			Holdings-Key Electric		
Ltd.....	59,052	185,993	Wire & Cable Co.		
Grand Fortune			Ltd.....	28,000	38,125
Securities Co. Ltd...	157,000	59,399	Holiday		
#* Grand Pacific			Entertainment Co.		
Petrochemical.....	536,456	184,219	Ltd.....	23,600	55,688
# Grand Process			Holtek		
Technology Corp....	5,000	220,383	Semiconductor,		
GrandTech CG			Inc.....	63,000	92,918
Systems, Inc.....	24,915	41,638	Holy Stone		
Grape King Bio Ltd....	62,000	274,959	Enterprise Co. Ltd..	77,500	204,809
Great China Metal			Hon Hai Precision		
Industry.....	78,000	54,863	Industry Co. Ltd.		
Great Taipei Gas Co.			(2317 TT).....	1,124,599	6,004,946
Ltd.....	115,000	106,397	Hong Ho Precision		
Great Tree Pharmacy			Textile Co. Ltd.....	27,000	31,616
Co. Ltd.....	34,311	155,625	Hong Pu Real Estate		
Great Wall Enterprise			Development Co.		
Co. Ltd.....	345,448	541,234	Ltd.....	80,609	76,605
Greatek Electronics,			# Hong TAI Electric		
Inc.....	192,000	359,001	Industrial.....	121,000	113,724
Green World FinTech			Hong YI Fiber		
Service Co. Ltd....	40,000	76,988	Industry Co.....	68,000	30,518
Group Up Industrial			Horizon Securities		
Co. Ltd.....	22,000	148,871	Co. Ltd.....	166,420	54,385
GTM Holdings Corp...	63,000	65,982	# Hota Industrial		
Gudeng Precision			Manufacturing Co.		
Industrial Co. Ltd....	25,442	363,155	Ltd.....	104,000	187,324
* Hai Kwang Enterprise			# Hotai Finance Co.		
Corp.....	52,450	26,423	Ltd.....	107,060	260,956
Hannstar Board			Hotai Motor Co. Ltd...	77,220	1,416,270
Corp.....	171,795	271,813			

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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
* Hotron Precision Electronic Industrial Co. Ltd....	32,272	\$ 26,475	Innolux Corp.....	1,934,922	\$ 819,638
Hsin Ba Ba Corp.....	10,207	33,884	# Inpaq Technology Co. Ltd.....	49,344	119,034
# Hsin Kuang Steel Co. Ltd.....	121,788	174,587	# Insyde Software Corp.....	13,200	159,147
Hsin Yung Chien Co. Ltd.....	18,364	50,631	Intai Technology Corp.....	16,800	57,913
Hsing TA Cement Co.....	68,000	36,025	Integrated Service Technology, Inc.....	48,345	195,209
#* HTC Corp.....	363,000	646,356	* IntelliEPI, Inc.....	5,000	14,801
Hu Lane Associate, Inc.....	36,570	200,453	Interactive Digital Technologies, Inc...	14,000	35,425
HUA ENG Wire & Cable Co. Ltd.....	135,000	104,292	#* International CSRC Investment Holdings Co.....	442,400	170,779
Hua Jung Components Co. Ltd.....	70,000	33,791	International Games System Co. Ltd.....	70,000	1,999,940
Hua Nan Financial Holdings Co. Ltd....	2,240,879	1,906,290	# Inventec Corp.....	470,181	693,100
# Hua Yu Lien Development Co. Ltd.....	31,000	110,671	# Iron Force Industrial Co. Ltd.....	22,816	64,640
# Huaku Development Co. Ltd.....	141,311	476,267	I-Sheng Electric Wire & Cable Co. Ltd....	57,000	88,797
Huang Hsiang Construction Corp..	56,000	106,897	# ITE Technology, Inc...	79,202	339,103
# Huikwang Corp.....	22,000	19,707	# ITEQ Corp.....	98,628	218,095
Hung Ching Development & Construction Co. Ltd.....	72,000	78,252	# Jarlytec Co. Ltd.....	29,000	143,917
Hung Sheng Construction Ltd....	175,200	126,358	# Jean Co. Ltd.....	78,981	59,720
Huxen Corp.....	28,000	42,610	Jentech Precision Industrial Co. Ltd....	15,498	641,399
Hwa Fong Rubber Industrial Co. Ltd....	103,849	57,087	Jetway Information Co. Ltd.....	19,500	25,520
Hwacom Systems, Inc.....	64,000	39,765	Jetwell Computer Co. Ltd.....	10,000	47,791
# Hwang Chang General Contractor Co. Ltd.....	74,930	178,188	Jia Wei Lifestyle, Inc..	27,592	58,276
IBF Financial Holdings Co. Ltd....	1,235,499	542,881	Jih Lin Technology Co. Ltd.....	24,000	36,359
ICARES Medicus, Inc.....	7,700	29,513	* Ji-Haw Industrial Co. Ltd.....	12,000	6,725
Ichia Technologies, Inc.....	134,897	149,360	Jiin Yeeh Ding Enterprise Co. Ltd..	22,400	41,466
# I-Chiun Precision Industry Co. Ltd....	74,115	231,243	JMC Electronics Co. Ltd.....	20,000	21,736
* Ideal Bike Corp.....	94,899	23,426	Jochu Technology Co. Ltd.....	16,000	11,137
IEI Integration Corp....	71,680	166,942	Johnson Chemical Pharmaceutical Works Corp.....	5,000	10,806
# Infortrend Technology, Inc.....	110,798	103,742	Johnson Health Tech Co. Ltd.....	36,000	205,886
Info-Tek Corp.....	37,000	45,381	Joinsoon Electronics Manufacturing Co. Ltd.....	54,857	27,952
# Ingentec Corp.....	7,350	40,085	# JPC connectivity, Inc.....	34,875	141,213
Innodisk Corp.....	38,034	235,491	JPP Holding Co. Ltd..	1,050	5,566
			# JSL Construction & Development Co. Ltd.....	28,291	78,222

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
K Laser Technology, Inc.....	71,000	\$ 41,789	Ko Ja Cayman Co. Ltd.....	20,000	\$ 25,736
Kaimei Electronic Corp.....	51,587	106,577	KS Terminals, Inc.....	70,760	156,925
Kaori Heat Treatment Co. Ltd.....	23,983	211,629	Kung Long Batteries Industrial Co. Ltd....	33,000	152,039
Kaulin Manufacturing Co. Ltd.....	53,000	21,833	* Kung Sing Engineering Corp...	210,404	65,717
Kedge Construction Co. Ltd.....	37,160	79,089	Kuo Toong International Co. Ltd.....	101,625	164,433
Keding Enterprises Co. Ltd.....	15,000	59,190	Kuo Yang Construction Co. Ltd.....	103,366	64,743
KEE TAI Properties Co. Ltd.....	192,064	81,644	Kwong Lung Enterprise Co. Ltd..	58,000	103,137
Kenda Rubber Industrial Co. Ltd....	353,050	284,771	L&K Engineering Co. Ltd.....	97,812	727,930
Kent Industrial Co. Ltd.....	32,000	25,868	La Kaffa International Co. Ltd.....	11,000	31,775
Kerry TJ Logistics Co. Ltd.....	100,000	117,988	Lang, Inc.....	16,000	21,940
* Key Ware Electronics Co. Ltd.....	80,959	25,479	Lanner Electronics, Inc.....	51,961	151,808
Keystone Microtech Corp.....	11,000	159,388	Largan Precision Co. Ltd. (3008 TT).....	16,306	1,347,466
KGI Financial Holding Co. Ltd.....	2,505,999	1,310,000	# Laser Tek Taiwan Co. Ltd.....	27,550	46,682
KHGEARS International Ltd....	13,000	82,245	Laster Tech Corp. Ltd.....	57,105	56,279
Kindom Development Co. Ltd.....	213,700	330,169	* Leader Electronics, Inc.....	71,799	30,984
King Chou Marine Technology Co. Ltd.....	33,660	42,733	* Lealea Enterprise Co. Ltd.....	395,940	101,993
King Polytechnic Engineering Co. Ltd.....	32,550	50,467	LEE CHI Enterprises Co. Ltd.....	95,000	37,800
King Slide Works Co. Ltd.....	12,050	545,824	Lelon Electronics Corp.....	60,694	186,746
King Yuan Electronics Co. Ltd.....	459,529	1,537,772	Lemtech Holdings Co. Ltd.....	15,115	65,293
King's Town Bank Co. Ltd.....	389,000	604,040	Leo Systems, Inc.....	27,000	24,560
#* King's Town Construction Co. Ltd.....	41,348	76,545	* Leofoo Development Co. Ltd.....	68,254	38,641
Kingstate Electronics Corp.....	17,000	21,992	* Li Peng Enterprise Co. Ltd.....	325,806	70,384
Kinik Co.....	34,000	308,306	# Lian HWA Food Corp.....	54,480	242,856
Kinko Optical Co. Ltd.....	76,769	61,691	Lida Holdings Ltd.....	46,320	32,468
Kinpo Electronics.....	577,028	432,190	Lien Hwa Industrial Holdings Corp.....	197,335	296,649
Kinsus Interconnect Technology Corp....	168,009	489,378	* Lily Textile.....	11,000	10,227
KMC Kuei Meng International, Inc....	29,761	114,624	Lingsen Precision Industries Ltd.....	208,000	109,014
KNH Enterprise Co. Ltd.....	43,000	25,759	Lintes Technology Co. Ltd.....	8,143	37,269
			# Lion Travel Service Co. Ltd.....	36,000	140,791
			Lite-On Technology Corp.....	351,395	1,150,027

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Liton Technology Corp.....	32,000	\$ 42,499	#* Megaforce Co. Ltd....	31,000	\$ 36,606
* Long Bon International Co. Ltd.....	61,180	35,228	# Meiloon Industrial Co.....	44,520	34,882
Long Da Construction & Development Corp.....	89,000	87,643	Mercuries & Associates Holding Ltd.....	302,341	147,981
* Longchen Paper & Packaging Co. Ltd.....	436,349	147,979	Mercuries Data Systems Ltd.....	15,763	12,077
Longwell Co.....	63,000	147,852	* Mercuries Life Insurance Co. Ltd...	1,683,377	332,665
Loop Telecommunication International, Inc....	21,000	43,337	Merida Industry Co. Ltd.....	89,735	426,372
Lotes Co. Ltd.....	31,508	1,775,247	Merry Electronics Co. Ltd.....	113,866	363,579
Lumax International Corp. Ltd.....	42,142	137,837	# METAAGE Corp.....	32,000	54,650
#* Lung Yen Life Service Corp.....	80,000	128,697	* Metatech AP, Inc.....	9,000	13,685
Lungteh Shipbuilding Co. Ltd.....	34,650	113,318	#* Microbio Co. Ltd.....	194,248	186,433
Luxe Green Energy Technology Co. Ltd.....	14,420	9,913	Micro-Star International Co. Ltd.....	183,233	1,002,897
# LuxNet Corp.....	12,617	91,920	Mildef Crete, Inc.....	29,000	72,869
# M3 Technology, Inc....	11,000	35,393	MIN AIK Technology Co. Ltd.....	61,200	42,525
# M31 Technology Corp.....	3,000	57,443	Mitac Holdings Corp...	340,125	743,027
Macauto Industrial Co. Ltd.....	29,000	49,870	Mitake Information Corp.....	6,000	12,001
Machvision, Inc.....	9,676	107,461	* Mobiletron Electronics Co. Ltd.....	26,440	31,708
Macroblock, Inc.....	18,000	40,900	# momo.com, Inc.....	24,276	260,805
Macronix International Co. Ltd.....	1,011,201	587,367	* MOSA Industrial Corp.....	108,154	71,083
MacroWell OMG Digital Entertainment Co. Ltd.....	7,000	20,016	* Mosel Vitelic, Inc.....	31,000	28,536
# Makalot Industrial Co. Ltd.....	59,657	631,516	Motech Industries, Inc.....	137,000	85,501
Marketch International Corp...	41,000	184,868	MPI Corp.....	44,000	1,144,898
# Materials Analysis Technology, Inc....	34,360	254,732	# MSSCORPS Co. Ltd.....	23,763	119,941
Maxigen Biotech, Inc.....	13,650	20,856	Nak Sealing Technologies Corp.....	31,000	107,554
Mayer Steel Pipe Corp.....	98,710	83,339	Namchow Holdings Co. Ltd.....	88,000	133,617
Mechema Chemicals International Corp...	24,000	45,265	Nan Juen International Co. Ltd.....	4,000	17,706
* Medeon Biodesign, Inc.....	23,309	26,622	* Nan Kang Rubber Tire Co. Ltd.....	67,000	91,944
MediaTek, Inc.....	183,360	7,940,776	Nan Liu Enterprise Co. Ltd.....	18,000	35,897
Mega Financial Holding Co. Ltd.....	1,235,075	1,452,404	Nan Pao Resins Chemical Co. Ltd...	27,000	264,568
			#* Nan Ren Lake Leisure Amusement Co. Ltd.....	94,000	39,793

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Nan Ya Plastics Corp.....	697,674	\$ 682,088	Optimax Technology Corp.....	50,000	\$ 49,970
Nan Ya Printed Circuit Board Corp.....	72,072	295,410	Orient Semiconductor Electronics Ltd.....	251,310	252,355
Nang Kuang Pharmaceutical Co. Ltd.....	21,000	26,621	# Oriental Union Chemical Corp.....	250,821	112,804
Nantex Industry Co. Ltd.....	122,964	124,726	O-TA Precision Industry Co. Ltd.....	35,935	76,982
#* Nanya Technology Corp.....	291,000	261,643	Pacific Construction Co.....	143,000	48,886
National Aerospace Fasteners Corp.....	10,000	29,341	Pacific Hospital Supply Co. Ltd.....	23,094	66,493
National Petroleum Co. Ltd.....	45,000	87,112	PADAUK Technology Co. Ltd.....	8,000	19,288
* Netronix, Inc.....	34,000	128,725	* Paiho Shih Holdings Corp.....	82,910	64,681
* New Asia Construction & Development Corp.....	81,000	42,195	Pan Asia Chemical Corp.....	118,151	49,052
New Best Wire Industrial Co. Ltd....	36,600	33,212	Pan German Universal Motors Ltd.....	12,000	108,321
* Newmax Technology Co. Ltd.....	33,000	25,022	Pan Jit International, Inc.....	177,300	256,835
Nexcom International Co. Ltd.....	44,000	72,598	# Pan-International Industrial Corp.....	215,514	263,813
Nichidenbo Corp.....	83,193	168,593	Panion & BF Biotech, Inc.....	31,969	79,781
Nidec Chaun-Choung Technology Corp....	7,000	37,796	Parade Technologies Ltd.....	24,400	516,600
Nien Hsing Textile Co. Ltd.....	58,110	34,259	* Paragon Technologies Co. Ltd.....	23,000	15,395
Nien Made Enterprise Co. Ltd.....	72,000	945,166	* PChome Online, Inc... #	56,208	72,385
Niko Semiconductor Co. Ltd.....	39,672	55,013	PCL Technologies, Inc.....	29,961	132,858
Nishoku Technology, Inc.....	21,400	94,539	P-Duke Technology Co. Ltd.....	27,442	77,273
North-Star International Co. Ltd.....	18,428	32,606	# Pegatron Corp.....	513,037	1,492,719
Nova Technology Corp.....	19,000	148,286	# Pegavision Corp.....	28,198	315,636
# Novatek Microelectronics Corp.....	153,000	2,404,406	* PharmaEngine, Inc... *	40,000	117,134
# Nuvoton Technology Corp.....	87,000	240,105	Corp.....	22,263	463,279
O-Bank Co. Ltd.....	584,362	176,362	* Phihong Technology Co. Ltd.....	156,000	167,425
Ocean Plastics Co. Ltd.....	95,000	102,965	# Phison Electronics Corp.....	41,000	583,402
OFCO Industrial Corp.....	45,097	27,504	Phoenix Silicon International Corp... #	69,486	254,652
OK Biotech Co. Ltd....	54,214	33,110	Phoenix Tours International, Inc.... *	28,000	58,370
#* Oneness Biotech Co. Ltd.....	62,633	149,981	Phytohealth Corp.....	81,000	40,217
			Pixart Imaging, Inc....	67,030	488,426
			Planet Technology Corp.....	21,000	96,105
			Plastron Precision Co. Ltd.....	59,628	26,670

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Polytronics			# Raydium		
Technology Corp....	42,269	\$ 72,147	Semiconductor		
# Posiflex Technology,			Corp.....	32,000	\$ 375,172
Inc.....	22,346	225,728	* RDC Semiconductor		
Pou Chen Corp.....	574,144	636,742	Co. Ltd.....	11,000	65,204
Power Wind Health			Realtek		
Industry, Inc.....	20,632	71,253	Semiconductor		
#* Powerchip			Corp.....	78,268	1,289,139
Semiconductor			Rechi Precision Co.		
Manufacturing			Ltd.....	173,173	141,776
Corp.....	787,000	474,431	# Rexon Industrial		
Powertech			Corp. Ltd.....	53,000	50,417
Technology, Inc....	285,400	990,611	# Rich Development		
Powertip Technology			Co. Ltd.....	293,811	86,719
Corp.....	53,000	20,589	* Right WAY Industrial		
Poya International			Co. Ltd.....	78,000	29,053
Co. Ltd.....	24,108	356,294	* RiTdisplay Corp.....	19,000	23,523
President Chain			* Ritek Corp.....	325,288	131,953
Store Corp.....	189,000	1,491,401	Rodex Fasteners		
President Securities			Corp.....	25,000	28,013
Corp.....	432,872	342,643	* Roo Hsing Co. Ltd...	183,000	17,378
Primax Electronics			Ruentex		
Ltd.....	251,000	621,614	Development Co.		
Prince Housing &			Ltd.....	356,751	454,998
Development			Ruentex Engineering		
Corp.....	455,087	140,226	& Construction		
Princeton Technology			Co.....	35,154	163,059
Corp.....	57,000	26,794	Ruentex Industries		
Pro Hawk Corp.....	8,000	39,360	Ltd.....	157,963	330,840
Progate Group Corp..	4,176	19,952	Run Long		
Prolific Technology,			Construction Co.		
Inc.....	27,000	21,177	Ltd.....	276,541	299,904
# Promate Electronic			Sakura Development		
Co. Ltd.....	96,000	225,774	Co. Ltd.....	135,809	219,655
# Prosperity Dielectrics			# Sampo Corp.....	151,200	129,099
Co. Ltd.....	52,032	64,507	San Fang Chemical		
Qisda Corp.....	426,439	449,924	Industry Co. Ltd.....	92,992	107,122
QST International			# San Far Property		
Corp.....	35,600	65,783	Ltd.....	120,248	76,069
Qualipoly Chemical			San Fu Chemical Co.		
Corp.....	42,198	62,969	Ltd.....	19,000	70,752
Quang Viet			San Shing Fastech		
Enterprise Co. Ltd..	27,000	80,988	Corp.....	50,479	84,292
Quanta Computer,			Sanitar Co. Ltd.....	24,000	31,020
Inc.....	289,715	2,296,899	Sanyang Motor Co.		
Quanta Storage, Inc...	103,000	313,990	Ltd.....	238,684	509,450
* Quintain Steel Co.			Savior Lifetec Corp....	119,447	72,954
Ltd.....	143,134	47,551	SCI Pharmtech, Inc....	25,705	67,194
Radiant			Scientech Corp.....	15,000	166,990
Opto-Electronics			ScinoPharm Taiwan		
Corp.....	123,144	748,866	Ltd.....	105,000	71,375
Radium Life Tech Co.			SciVision Biotech,		
Ltd.....	309,106	98,465	Inc.....	16,000	59,020
Rafael			SDI Corp.....	75,000	208,825
Microelectronics,			Sea & Land		
Inc.....	8,024	37,490	Integrated Corp.....	37,700	28,170

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Sea Sonic Electronics Co. Ltd.....	21,000	\$ 44,111	Shinkong Textile Co. Ltd.....	73,800	\$ 96,440
Securitag Assembly Group Co. Ltd.....	4,000	12,288	Shiny Brands Group Co. Ltd.....	3,000	13,458
Senao International Co. Ltd.....	34,000	33,808	Shiny Chemical Industrial Co. Ltd....	62,602	293,795
Senao Networks, Inc.....	15,119	82,956	* Shun On Electronic Co. Ltd.....	14,000	11,597
# Sensortek Technology Corp....	15,000	105,974	# Shuttle, Inc.....	167,000	97,149
Sercomm Corp.....	142,000	537,605	Sigurd Microelectronics Corp.....	269,538	571,124
Sesoda Corp.....	118,315	134,351	Silergy Corp.....	58,000	673,961
# Shanghai Commercial & Savings Bank Ltd...	835,799	1,073,548	# Silicon Integrated Systems Corp.....	180,895	335,489
Shan-Loong Transportation Co. Ltd.....	48,000	25,548	Simple Technology Co. Ltd.....	48,400	587,562
Sharehope Medicine Co. Ltd.....	40,344	34,628	Sinbon Electronics Co. Ltd.....	62,917	500,449
Sheh Fung Screws Co. Ltd.....	18,000	27,954	Sincere Navigation Corp.....	163,240	121,534
Sheng Yu Steel Co. Ltd.....	53,000	38,977	Single Well Industrial Corp.....	17,000	15,236
ShenMao Technology, Inc....	44,435	88,549	Sinher Technology, Inc.....	29,000	28,387
Shieh Yih Machinery Industry Co. Ltd....	60,000	58,916	Sinmag Equipment Corp.....	20,979	98,235
Shih Her Technologies, Inc...	29,000	121,604	Sino-American Silicon Products, Inc.....	185,000	655,795
#* Shih Wei Navigation Co. Ltd.....	183,752	88,873	Sinon Corp.....	189,000	255,753
* Shihlin Development Co. Ltd.....	24,000	8,616	SinoPac Financial Holdings Co. Ltd....	2,762,639	1,901,578
Shihlin Electric & Engineering Corp...	63,000	354,584	Sinopower Semiconductor, Inc.....	9,900	28,716
Shin Hsiung Natural Gas Co. Ltd.....	20,714	29,001	Sinyi Realty, Inc.....	124,549	106,217
* Shin Kong Financial Holding Co. Ltd....	3,318,183	1,235,640	Sirtec International Co. Ltd.....	40,600	37,226
# Shin Ruenn Development Co. Ltd.....	64,785	114,904	Sitronix Technology Corp.....	59,434	375,849
Shin Shin Natural Gas Co.....	18,000	21,593	Siward Crystal Technology Co. Ltd.....	79,000	58,270
# Shin Zu Shing Co. Ltd.....	82,174	523,766	Soft-World International Corp...	25,000	93,715
Shinfox Energy Co. Ltd.....	34,000	117,169	Solar Applied Materials Technology Corp....	251,339	457,681
* Shining Building Business Co. Ltd....	198,397	62,831	Solteam, Inc.....	40,850	65,931
Shinkong Insurance Co. Ltd.....	122,000	385,530	* Solytech Enterprise Corp.....	63,000	23,932
Shinkong Synthetic Fibers Corp.....	597,191	273,708	Song Shang Electronics Co. Ltd.....	30,000	22,863
			Sonix Technology Co. Ltd.....	66,000	81,502

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Southeast Cement			Syncmold Enterprise		
Co. Ltd.....	65,000	\$ 39,396	Corp.....	58,000	\$ 167,914
Speed Tech Corp.....	54,000	84,861	#* SYNergy ScienTech		
# Sporton International,			Corp.....	20,000	35,964
Inc.....	48,740	299,870	Syngen Biotech Co.		
# Sports Gear Co. Ltd...	27,000	111,168	Ltd.....	5,000	18,709
St. Shine Optical Co.			Synnex Technology		
Ltd.....	29,000	167,101	International Corp...	241,967	520,065
Standard Chemical &			Syscom Computer		
Pharmaceutical			Engineering Co.....	16,000	27,505
Co. Ltd.....	43,000	80,520	# Sysgration.....	19,000	22,335
Standard Foods			Systex Corp.....	83,000	324,345
Corp.....	185,642	197,920	# T3EX Global		
Stark Technology,			Holdings Corp.....	61,000	141,462
Inc.....	50,200	220,603	TA Chen Stainless		
# S-Tech Corp.....	92,468	75,331	Pipe.....	627,298	648,895
STL Technology Co.			Ta Ya Electric Wire &		
Ltd.....	13,000	28,477	Cable.....	336,710	419,336
Sumeekeo Industries			Tah Hsin Industrial		
Co. Ltd.....	10,000	26,680	Corp.....	24,024	49,985
Sun Max Tech Ltd.....	12,000	18,137	# TA-I Technology Co.		
#* Sun Yad Construction			Ltd.....	55,936	76,122
Co. Ltd.....	86,937	35,888	#* Tai Tung		
Sunfun Info Co. Ltd....	39,370	40,802	Communication		
Sunjuice Holdings			Co. Ltd.....	60,715	41,033
Co. Ltd.....	7,000	27,622	Taichung Commercial		
* Sunko INK Co. Ltd....	68,200	31,526	Bank Co. Ltd.....	1,080,167	620,478
SunMax			TaiDoc Technology		
Biotechnology Co.			Corp.....	29,458	128,193
Ltd.....	12,000	100,445	# Taiflex Scientific Co.		
Sunny Friend			Ltd.....	106,208	145,582
Environmental			Tailyn Technologies,		
Technology Co.			Inc.....	22,000	22,061
Ltd.....	35,982	90,524	# Taimide Tech, Inc.....	46,117	93,671
Sunonwealth Electric			Tainan Enterprises		
Machine Industry			Co. Ltd.....	43,000	45,096
Co. Ltd.....	114,000	334,429	# Tainan Spinning Co.		
Sunplus Innovation			Ltd.....	602,568	251,471
Technology, Inc.....	8,000	34,851	* Tainergy Tech Co.		
#* Sunplus Technology			Ltd.....	57,000	21,684
Co. Ltd.....	218,000	185,721	Tai-Saw Technology		
Sunrex Technology			Co. Ltd.....	42,000	29,551
Corp.....	72,631	136,473	# Taishin Financial		
# Sunspring Metal			Holding Co. Ltd.....	2,419,274	1,284,171
Corp.....	50,625	47,847	TaiSol Electronics		
Superior Plating			Co. Ltd.....	37,000	66,644
Technology Co.			* Taisun Enterprise Co.		
Ltd.....	7,000	12,925	Ltd.....	96,000	56,903
Supreme Electronics			Taita Chemical Co.		
Co. Ltd.....	267,027	487,595	Ltd.....	54,050	21,917
Swancor Holding Co.			TAI-TECH Advanced		
Ltd.....	33,000	86,120	Electronics Co.		
Sweeten Real Estate			Ltd.....	25,000	84,744
Development Co.			Taiwan Business		
Ltd.....	86,114	79,709	Bank.....	2,171,607	992,017
# Symtek Automation					
Asia Co. Ltd.....	33,488	225,656			

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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Taiwan Chinsan			Taiwan		
Electronic			Semiconductor		
Industrial Co. Ltd....	40,419	\$ 46,808	Manufacturing Co.		
Taiwan Cooperative			Ltd. (TSM US),		
Financial Holding			Sponsored ADR....	35,859	\$7,506,006
Co. Ltd.....	1,669,704	1,237,972	Taiwan Shin Kong		
Taiwan Environment			Security Co. Ltd....	129,251	161,571
Scientific Co. Ltd....	40,280	31,937	Taiwan Steel Union		
# Taiwan Fertilizer Co.			Co. Ltd.....	9,000	28,996
Ltd.....	261,000	413,764	* Taiwan Styrene		
Taiwan Fire & Marine			Monomer.....	218,164	67,060
Insurance Co. Ltd...	106,520	93,298	Taiwan Surface		
Taiwan Fructose Co.			Mounting		
Ltd.....	34,980	17,517	Technology Corp....	154,845	488,062
Taiwan FU Hsing			Taiwan Taxi Co. Ltd...	16,800	65,510
Industrial Co. Ltd....	71,000	112,112	* Taiwan TEA Corp.....	257,648	150,539
#* Taiwan Glass			Taiwan Union		
Industry Corp.....	497,442	252,587	Technology Corp....	135,000	668,303
Taiwan High Speed			Taiwan-Asia		
Rail Corp.....	393,000	326,475	Semiconductor		
Taiwan Hon Chuan			Corp.....	150,043	123,998
Enterprise Co. Ltd..	174,245	853,846	Taiyen Biotech Co.		
# Taiwan Hopax			Ltd.....	51,712	50,091
Chemicals			* Tang Eng Iron Works		
Manufacturing Co.			Co. Ltd.....	36,000	34,360
Ltd.....	100,114	113,977	#* Tatung Co. Ltd.....	304,688	403,131
#* Taiwan IC Packaging			Tatung System		
Corp.....	38,000	16,659	Technologies, Inc...	9,000	22,978
†† Taiwan Land			* TBI Motion		
Development			Technology Co.		
Corp.....	335,217	5,147	Ltd.....	27,000	41,089
Taiwan Line Tek			TCI Co. Ltd.....	43,153	151,529
Electronic.....	40,810	31,986	Te Chang		
# Taiwan Mask Corp....	107,000	156,954	Construction Co.		
Taiwan Mobile Co.			Ltd.....	37,247	70,235
Ltd.....	554,800	1,862,598	Teco Electric &		
Taiwan Navigation			Machinery Co.		
Co. Ltd.....	107,000	94,489	Ltd.....	283,000	458,741
Taiwan Paiho Ltd.....	153,068	311,398	Tehmag Foods Corp..	13,470	130,643
Taiwan PCB Techvest			Tera Autotech Corp....	34,701	26,851
Co. Ltd.....	158,733	162,740	Test Research, Inc....	81,571	307,909
Taiwan Sakura Corp...	85,600	216,693	Test Rite International		
Taiwan Sanyo			Co. Ltd.....	77,568	47,684
Electric Co. Ltd....	60,800	71,492	Thermaltake		
Taiwan Secom Co.			Technology Co.		
Ltd.....	130,795	490,186	Ltd.....	27,096	27,756
Taiwan			Thinking Electronic		
Semiconductor Co.			Industrial Co. Ltd....	37,000	182,877
Ltd.....	117,000	186,833	# Thye Ming Industrial		
Taiwan			Co. Ltd.....	54,700	109,694
Semiconductor			Tofu Restaurant Co.		
Manufacturing Co.			Ltd.....	8,360	60,284
Ltd. (2330 TT).....	2,171,214	72,460,110	Ton Yi Industrial		
			Corp.....	426,300	195,031
			Tong Hsing Electronic		
			Industries Ltd.....	104,630	396,821

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Tong Ming Enterprise Co. Ltd.....	16,000	\$ 16,021	TZE Shin International Co. Ltd.....	55,000	\$ 36,382
Tong Yang Industry Co. Ltd.....	155,640	508,807	* U-BEST Innovative Technology Co. Ltd.....	68,000	32,099
# Tong-Tai Machine & Tool Co. Ltd.....	101,711	87,601	Ubright Optronics Corp.....	15,000	34,435
Top Union Electronics Corp.....	54,615	52,118	UDE Corp.....	37,000	99,783
Topco Scientific Co. Ltd.....	88,307	774,015	Ultra Chip, Inc.....	24,000	51,795
Topco Technologies Corp.....	24,122	50,222	U-MEDIA Communications, Inc.....	16,000	24,023
Topkey Corp.....	36,000	222,975	U-Ming Marine Transport Corp.....	254,000	443,207
Topoint Technology Co. Ltd.....	73,386	73,224	Unic Technology Corp.....	34,000	28,908
* TPK Holding Co. Ltd.....	147,000	167,207	Unimicron Technology Corp....	338,312	1,410,702
Trade-Van Information Services Co.....	29,000	81,134	# Union Bank of Taiwan.....	450,474	211,361
Transart Graphics Co. Ltd.....	15,000	22,923	* Union Insurance Co. Ltd.....	42,000	40,916
# Transcend Information, Inc.....	102,890	269,299	Uni-President Enterprises Corp....	1,278,577	3,035,777
Transcom, Inc.....	29,480	110,221	Unitech Computer Co. Ltd.....	45,000	49,321
Tripod Technology Corp.....	121,170	710,662	#* Unitech Printed Circuit Board Corp.....	333,265	306,339
# Trusval Technology Co. Ltd.....	17,327	90,408	* United Alloy-Tech Co.....	25,000	30,202
Tsang Yow Industrial Co. Ltd.....	30,000	24,484	United Integrated Services Co. Ltd....	74,400	1,146,613
Tsann Kuen Enterprise Co. Ltd..	35,081	32,217	# United Microelectronics Corp. (2303 TT)....	2,007,081	2,392,854
# TSC Auto ID Technology Co. Ltd.....	16,573	104,723	United Orthopedic Corp.....	36,141	102,648
# TSEC Corp.....	220,000	113,510	United Radiant Technology.....	48,000	28,696
TSRC Corp.....	298,452	185,195	United Recommend International Co. Ltd.....	21,817	38,241
TST Group Holding Ltd.....	4,800	14,290	#* United Renewable Energy Co. Ltd.....	620,347	188,458
Ttet Union Corp.....	16,000	70,888	*†† Unity Opto Technology Co. Ltd.....	275,593	0
TTFB Co. Ltd.....	12,717	78,450	Univacco Technology, Inc.....	28,000	41,470
TTY Biopharm Co. Ltd.....	108,000	247,883	Universal Cement Corp.....	133,620	115,094
* Tul Corp.....	14,000	30,038	Universal Microelectronics Co. Ltd.....	24,000	17,013
Tung Ho Steel Enterprise Corp....	294,448	608,719			
# Tung Thih Electronic Co. Ltd.....	37,400	96,006			
TURVO International Co. Ltd.....	14,843	100,032			
TXC Corp.....	161,204	478,524			
# TYC Brother Industrial Co. Ltd....	83,091	160,694			
Tycoons Group Enterprise.....	161,476	43,399			
Tyntek Corp.....	117,922	75,112			

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Universal Microwave			Wei Chuan Foods		
Technology, Inc.....	8,000	\$ 109,284	Corp.....	176,000	\$ 95,667
Universal Textile Co.			# Weikeng Industrial		
Ltd.....	16,000	8,134	Co. Ltd.....	206,725	212,498
# Universal Vision			Well Shin Technology		
Biotechnology Co.			Co. Ltd.....	46,160	84,238
Ltd.....	28,928	180,170	Welldone Co.....	30,000	43,692
UPC Technology			WELLELL, Inc.....	29,000	21,544
Corp.....	385,532	103,673	Wholetech System		
Userjoy Technology			Hitech Ltd.....	24,000	76,696
Co. Ltd.....	23,575	53,858	* Win Semiconductors		
# USI Corp.....	377,332	133,604	Corp.....	150,141	470,202
* Usun Technology Co.			* Winbond Electronics		
Ltd.....	17,000	25,837	Corp.....	1,062,486	461,174
U-Tech Media Corp....	37,000	18,168	Winmate, Inc.....	19,000	96,118
Utechzone Co. Ltd....	23,000	77,326	# Winstek		
UVAT Technology Co.			Semiconductor Co.		
Ltd.....	14,000	33,503	Ltd.....	34,000	112,414
Value Valves Co.			*†† Wintek Corp.....	461,871	0
Ltd.....	22,000	61,698	WinWay Technology		
Vanguard			Co. Ltd.....	8,000	290,055
International			# Wisdom Marine Lines		
Semiconductor			Co. Ltd.....	272,501	516,276
Corp.....	363,475	1,041,807	# Wiselink Co. Ltd.....	38,600	111,176
Ve Wong Corp.....	43,000	48,465	Wistron Corp.....	457,017	1,499,861
Ventec International			Wistron NeWeb		
Group Co. Ltd.....	37,000	90,122	Corp.....	137,260	589,494
VIA Labs, Inc.....	5,000	17,984	WITS Corp.....	22,385	70,919
Via Technologies,			Wiwynn Corp.....	18,000	1,186,604
Inc.....	13,000	36,912	Wonderful Hi-Tech		
Viking Tech Corp.....	35,000	41,246	Co. Ltd.....	69,683	72,695
Visco Vision, Inc.....	21,000	104,207	Wowprime Corp.....	54,387	370,677
VisEra Technologies			WPG Holdings Ltd....	374,779	800,450
Co. Ltd.....	23,000	224,541	WT Microelectronics		
# Visual Photonics			Co. Ltd.....	122,284	412,232
Epitaxy Co. Ltd....	60,757	297,834	WUS Printed Circuit		
Vivotek, Inc.....	20,000	78,822	Co. Ltd.....	80,712	112,852
Voltronic Power			* XAC Automation		
Technology Corp....	18,017	1,016,918	Corp.....	24,000	16,171
Wafer Works Corp....	289,249	216,341	# XinTec, Inc.....	49,000	307,306
# Waffer Technology			X-Legend		
Corp.....	79,070	143,115	Entertainment Co.		
Wah Hong Industrial			Ltd.....	9,000	27,211
Corp.....	33,694	42,143	# Xxentria Technology		
Wah Lee Industrial			Materials Corp.....	87,182	149,750
Corp.....	95,480	333,823	Ya Horng Electronic		
# Walsin Lihwa Corp....	776,764	577,942	Co. Ltd.....	20,000	34,474
# Walsin Technology			Yageo Corp.....	67,364	1,093,304
Corp.....	174,345	487,460	# Yang Ming Marine		
Walton Advanced			Transport Corp.....	499,000	1,023,904
Engineering, Inc....	140,000	57,159	Yankey Engineering		
# Wan Hai Lines Ltd....	186,355	427,242	Co. Ltd.....	20,117	288,580
WAN HWA Enterprise			# YC INOX Co. Ltd.....	187,624	115,347
Co.....	40,000	15,211	YCC Parts		
WEI Chih Steel			Manufacturing Co.		
Industrial Co. Ltd....	84,000	55,282	Ltd.....	23,000	39,008

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Yea Shin International Development Co. Ltd.....	107,122	\$ 99,959	# Zero One Technology Co. Ltd.....	61,422	\$ 238,252
* Yeh-Chiang Technology Corp....	14,000	12,744	Zhen Ding Technology Holding Ltd.....	252,000	902,636
# Yem Chio Co. Ltd.....	213,061	110,748	* Zig Sheng Industrial Co. Ltd.....	187,231	53,051
Yen Sun Technology Corp.....	26,000	36,089	* Zinwell Corp.....	147,010	65,980
* Yeong Guan Energy Technology Group Co. Ltd.....	48,659	54,228	Zippy Technology Corp.....	51,000	95,800
YFC-Boneagle Electric Co. Ltd.....	54,704	40,859	Zyxel Group Corp....	143,826	167,392
YFY, Inc.....	540,891	491,193	TOTAL TAIWAN.....		<u>348,980,678</u>
Yi Jinn Industrial Co. Ltd.....	85,155	51,411	THAILAND — (1.4%)		
# Yieh Phui Enterprise Co. Ltd.....	438,325	205,753	AAPICO Hitech PCL (AH/F TB).....	122,332	51,948
Yonyu Plastics Co. Ltd.....	39,000	29,489	* Absolute Clean Energy PCL.....	859,800	32,937
Young Fast Optoelectronics Co. Ltd.....	41,298	69,192	Advanced Information Technology PCL....	454,000	58,241
* Young Optics, Inc.....	22,000	38,982	AEON Thana Sinsap Thailand PCL.....	37,700	129,865
# Youngtek Electronics Corp.....	77,257	142,757	After You PCL.....	87,400	24,267
# Yuan High-Tech Development Co. Ltd.....	8,400	46,333	Airports of Thailand PCL.....	362,100	594,091
Yuanta Financial Holding Co. Ltd.....	1,770,230	1,861,763	* AJ Plast PCL.....	79,465	6,135
# Yuanta Futures Co. Ltd.....	50,968	131,353	Allianz Ayudhya Capital PCL.....	16,500	15,189
Yuen Chang Stainless Steel Co. Ltd.....	57,837	29,236	AMA Marine PCL.....	65,800	8,168
Yuen Foong Yu Consumer Products Co. Ltd....	36,000	45,939	Amata Corp. PCL.....	290,700	215,813
Yulon Finance Corp...	126,213	436,359	AP Thailand PCL.....	771,202	182,066
Yulon Motor Co. Ltd...	298,141	451,055	Asia Plus Group Holdings PCL.....	764,400	52,662
Yung Chi Paint & Varnish Manufacturing Co. Ltd.....	23,362	53,579	* Asia Precision PCL...	176,500	9,329
Yungshin Construction & Development Co. Ltd.....	59,000	225,057	Asia Sermkij Leasing PCL, NVDR.....	111,500	28,806
YungShin Global Holding Corp.....	98,000	156,273	Asian Alliance International PCL...	136,100	21,622
Yusin Holding Corp....	11,000	41,929	Asian Insulators PCL	149,155	15,325
Zeng Hsing Industrial Co. Ltd.....	36,906	120,010	Asian Sea Corp. PCL.....	76,100	17,627
Zenitron Corp.....	94,000	84,445	# Asset World Corp. PCL.....	997,500	93,604
			Assetwise PCL.....	152,000	35,207
			B Grimm Power PCL	159,000	71,768
			Bangchak Corp. PCL	414,200	424,347
			Bangchak Sriracha PCL.....	303,700	48,249
			Bangkok Airways PCL.....	94,900	52,699
			Bangkok Aviation Fuel Services PCL	28,500	8,294
			Bangkok Bank PCL (BBLF TB).....	170,100	777,889
			# Bangkok Commercial Asset Management PCL.....	706,500	120,635

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)			THAILAND — (Continued)		
Bangkok Expressway & Metro PCL.....	1,052,335	\$ 210,936	Forth Corp. PCL.....	95,400	\$ 25,355
Bangkok Land PCL...	5,830,300	90,030	Forth Smart Service PCL.....	59,200	11,603
Bangkok Life Assurance PCL, NVDR.....	88,940	47,540	Fortune Parts Industry PCL.....	205,200	11,212
* Bangkok Ranch PCL..	394,200	20,486	* GFPT PCL.....	193,100	52,755
# BEC World PCL.....	427,599	51,807	* Global Green Chemicals PCL.....	54,700	6,660
# Berli Jucker PCL.....	288,500	191,048	Global Power Synergy PCL.....	49,200	44,926
* Betagro PCL.....	112,300	58,026	* Green Tech Ventures PCL.....	2,983,500	10,632
* Better World Green PCL.....	1,839,200	15,839	*†† Group Lease PCL, NVDR.....	135,800	492
* Beyond Securities PCL.....	137,100	2,972	Gulf Energy Development PCL..	210,300	360,648
BKI Holdings PCL.....	28,780	246,136	Gunkul Engineering PCL.....	1,707,800	100,414
Bluebik Group PCL..	46,400	49,604	# Haad Thip PCL.....	109,500	52,027
#* BTS Group Holdings PCL.....	991,900	181,149	Hana Microelectronics PCL.....	266,901	187,049
# Cal-Comp Electronics Thailand PCL, Class F.....	1,750,578	397,681	Heng Leasing & Capital PCL.....	196,000	6,402
Central Pattana PCL..	223,500	351,759	Home Product Center PCL.....	1,241,527	322,594
Central Plaza Hotel PCL.....	102,600	86,071	Hwa Fong Rubber Thailand PCL.....	162,600	20,569
Central Retail Corp. PCL.....	422,466	417,135	ICC International PCL.....	34,913	33,176
CH Karnchang PCL...	343,972	168,539	Ichitan Group PCL....	232,700	87,759
Charoen Pokphand Foods PCL.....	796,193	520,156	Index Livingmall PCL..	102,800	45,485
Chayo Group PCL....	265,586	18,770	# Indorama Ventures PCL.....	259,800	177,443
CK Power PCL.....	501,000	43,145	Intouch Holdings PCL.....	11,200	32,344
Com7 PCL.....	252,600	165,024	# IRPC PCL.....	4,183,800	140,392
CP ALL PCL.....	327,200	505,253	IT City PCL.....	52,200	6,138
CP Aextra PCL.....	67,807	53,863	* I-TAIL Corp. PCL.....	111,100	56,086
Delta Electronics Thailand PCL.....	369,800	1,383,661	* Italian-Thai Development PCL..	1,501,700	20,513
* Demco PCL.....	239,100	20,307	Jasmine International PCL.....	1,046,163	60,580
Dhipaya Group Holdings PCL.....	196,300	117,751	#* Jasmine Technology Solution PCL.....	61,800	99,100
Diamond Building Products PCL.....	152,800	33,804	# Jaymart Group Holdings PCL.....	189,300	61,273
Don Muang Tollway PCL.....	150,500	47,373	# JMT Network Services PCL.....	280,837	122,593
Dynasty Ceramic PCL.....	1,511,600	70,474	Jubilee Enterprise PCL.....	20,400	6,028
Eastern Polymer Group PCL.....	402,600	40,409	Kang Yong Electric PCL.....	2,400	20,383
Eastern Water Resources Development & Management PCL..	345,900	21,776	Karmarts PCL.....	339,966	97,926
Ekachai Medical Care PCL.....	151,987	29,337	Kaset Thai International Sugar Corp. PCL.....	141,500	10,841
# Energy Absolute PCL.....	1,420,800	130,794			
Erawan Group PCL...	794,500	79,273			
Exotic Food PCL.....	52,700	27,856			

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)			THAILAND — (Continued)		
Kasikornbank PCL (KBANKF TB).....	60,700	\$292,009	Polyplex Thailand PCL.....	141,900	\$ 43,402
KCE Electronics PCL.....	362,400	236,757	Precious Shipping PCL.....	386,800	70,066
KGI Securities Thailand PCL.....	761,400	94,511	Premier Marketing PCL.....	106,600	26,591
Kiatnakin Phatra Bank PCL.....	52,500	81,069	Prima Marine PCL....	514,700	111,576
Krung Thai Bank PCL.....	484,850	329,712	Property Perfect PCL.....	4,335,345	16,736
# Krungthai Card PCL...	160,600	242,033	PTG Energy PCL.....	581,700	128,691
Lalin Property PCL....	208,900	35,049	PTT Global Chemical PCL.....	340,556	217,430
Lam Soon Thailand PCL.....	132,400	19,187	# PTT Oil & Retail Business PCL.....	399,700	137,684
Land & Houses PCL (LHF TB).....	1,472,300	201,116	# Quality Houses PCL..	3,535,813	179,547
Land & Houses PCL (LHR TB), NVDR...	64,820	8,854	R&B Food Supply PCL.....	203,600	34,462
LH Financial Group PCL.....	1,530,300	34,991	Ratchthani Leasing PCL.....	1,581,597	61,056
Loxley PCL.....	697,570	28,172	# Regional Container Lines PCL.....	175,200	124,864
LPN Development PCL.....	545,600	35,644	#* RS PCL.....	418,440	13,296
Major Cineplex Group PCL.....	204,500	85,019	S Hotels & Resorts PCL.....	455,800	27,071
* Malee Group PCL.....	41,300	10,731	Sabina PCL.....	48,400	25,583
Master Style Pcl.....	16,900	14,554	Saha Pathana Inter-Holding PCL...	18,700	32,208
MBK PCL.....	291,952	157,789	Sahamitr Pressure Container PCL.....	114,700	31,506
MC Group PCL.....	194,800	57,269	Saha-Union PCL.....	37,800	34,797
MCS Steel PCL.....	220,500	40,597	Saksiam Leasing PCL.....	214,900	26,803
# Mega Lifesciences PCL.....	134,200	125,532	* Samart Corp. PCL....	178,000	34,358
Minor International PCL.....	795,771	567,142	Sansiri PCL.....	5,663,833	287,607
MK Restaurants Group PCL.....	126,600	66,167	# Sappe PCL.....	44,100	72,027
* Mono Next PCL.....	320,200	12,456	SC Asset Corp. PCL..	883,396	70,304
# Moshi Moshi Retail Corp. PLC.....	42,900	45,225	SCB X PCL.....	120,400	446,919
Muang Thai Insurance PCL.....	5,800	18,257	SCG Ceramics PCL...	291,200	1,643
Muangthai Capital PCL.....	148,700	193,189	SCG Packaging PCL..	249,599	122,298
Namyong Terminal PCL.....	218,500	19,985	SCGJWD Logistics PCL.....	57,100	14,243
Netbay PCL.....	57,700	25,359	SEAFCO PCL.....	326,018	21,299
Ngern Tid Lor PCL....	291,925	143,904	Siam Cement PCL ...	83,200	380,484
Noble Development PCL.....	419,800	27,675	Siam Global House PCL.....	215,996	64,141
Northeast Rubber PCL.....	678,900	98,786	Siam Wellness Group PCL.....	228,750	37,700
Origin Property PCL...	429,350	43,604	Siamgas & Petrochemicals PCL.....	299,100	65,726
# Osotspa PCL.....	237,600	114,302	* Singer Thailand PCL..	172,900	34,657
PCS Machine Group Holding PCL.....	188,600	19,938	Singha Estate PCL....	557,400	11,752
#* Plan B Media PCL....	798,532	170,733	SiS Distribution Thailand PCL.....	20,900	16,137
* Platinum Group PCL..	387,400	21,628	# SISB PCL.....	68,200	51,644
			* SKY ICT PCL.....	100,600	62,735
			* SNC Former PCL.....	138,100	23,581

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)			THAILAND — (Continued)		
Somboon Advance			# Tisco Financial Group		
Technology PCL....	100,650	\$ 31,981	PCL (TISCO/F TB).	65,500	\$ 193,534
SPCG PCL.....	215,700	51,563	TKS Technologies		
# Sri Trang			PCL.....	157,730	25,761
Agro-Industry PCL..	376,400	175,486	TMBThanachart Bank		
Sri Trang Gloves			PCL.....	3,788,750	222,768
Thailand PCL.....	411,698	99,639	TMT Steel PCL.....	169,300	15,887
# Srinanaporn			TOA Paint Thailand		
Marketing PCL.....	203,300	73,653	PCL.....	221,900	79,732
Srisawad Capital			TQM Alpha PCL.....	88,866	50,140
1969 PCL.....	436,830	16,864	Triple i Logistics PCL.	142,800	20,779
# Srisawad Corp. PCL..	200,518	220,317	* True Corp. PCL.....	1,121,203	389,549
Srivichai Vejvivat			TTW PCL.....	334,200	88,822
PCL.....	174,700	40,984	Union Auction PCL....	87,100	19,528
Star Petroleum			Unique Engineering		
Refining PCL.....	746,800	117,536	& Construction		
Starflex PCL.....	89,100	7,461	PCL.....	252,650	17,406
* STP & I PCL.....	582,880	51,235	United Paper PCL....	138,000	31,555
# Supalai PCL.....	422,825	210,942	Univanich Palm Oil		
* Super Energy Corp.			PCL.....	336,700	96,986
PCL.....	9,042,200	59,073	Vanachai Group PCL.	262,120	23,196
Susco PCL.....	266,700	21,859	#* VGI PCL.....	1,174,900	106,064
SVI PCL.....	150,800	30,451	WHA Corp. PCL.....	1,135,200	160,462
Syntec Construction			WHA Utilities &		
PCL.....	574,800	25,433	Power PCL.....	374,300	43,126
TAC Consumer PCL..	154,800	19,215	Workpoint		
# Taokaenoi Food &			Entertainment		
Marketing PCL.....	251,900	61,713	PCL.....	100,560	16,573
* Tata Steel Thailand			#* Xspring Capital PCL..	2,834,500	79,964
PCL.....	1,512,800	26,505	TOTAL THAILAND.....		<u>22,444,311</u>
Thai Life Insurance			TURKEY — (0.9%)		
PCL.....	54,800	17,087	* Adese Alisveris		
Thai Oil PCL.....	379,714	293,172	Merkezleri Ticaret		
Thai President Foods			AS.....	823,860	47,309
PCL.....	4,100	24,168	Agesa Hayat ve		
Thai Stanley Electric			Emeklilik AS.....	16,407	64,254
PCL (STANLY/F			Akbank TAS.....	682,429	1,233,393
TB).....	11,300	73,152	* Akenerji Elektrik		
Thai Stanley Electric			Uretim AS.....	96,369	38,040
PCL (STANLY-R			Aksa Akrilik Kimya		
TB), NVDR.....	3,900	25,247	Sanayii AS.....	513,375	165,273
Thai Union Group			* Aksigorta AS.....	107,839	24,153
PCL.....	555,532	197,962	Alarko Holding AS....	30,112	72,271
Thai Vegetable Oil			* Albaraka Turk Katilim		
PCL.....	197,140	122,938	Bankasi AS.....	669,162	133,570
Thai Wah PCL.....	229,800	16,924	* Alkim Alkali Kimya		
# Thaicom PCL.....	219,600	74,341	AS.....	66,442	32,128
Thaifoods Group			* Anadolu Anonim Turk		
PCL.....	675,500	63,388	Sigorta Sirketi.....	76,589	235,836
Thanachart Capital			Anadolu Hayat		
PCL.....	63,600	93,960	Emeklilik AS.....	31,796	88,193
# Thoresen Thai			Anadolu Isuzu		
Agencies PCL.....	602,400	79,783	Otomotiv Sanayi		
Tipco Asphalt PCL			Ve Ticaret AS,		
(TASCO/F TB).....	255,600	137,383	Class C.....	14,142	24,387
TIPCO Foods PCL....	117,300	35,530			

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)			TURKEY — (Continued)		
* Anel Elektrik Proje			# Dogus Otomotiv		
Taahhut ve Ticaret			Servis ve Ticaret		
AS.....	55,852	\$ 22,130	AS.....	23,955	\$125,726
#* Arcelik AS.....	17,190	60,755	Eczacibasi Yatirim		
ARD Grup Bilisim			Holding Ortakligi		
Teknolojileri AS.....	82,766	83,510	AS.....	7,974	41,989
* Arsan Tekstil Ticaret			EGE Endustri VE		
ve Sanayi AS.....	30,567	17,086	Ticaret AS.....	229	60,431
Astor Transformator			EGE Gubre Sanayii		
Enerji Turizm			AS.....	19,870	38,215
Insaat Ve Petrol			EIS Eczacibasi Ilac		
Sanayi Ticaret AS...	12,685	41,617	ve Sinai ve		
ATP YAZILIM VE			Finansal Yatirimlar		
TEKNOLOJI AS....	3,620	11,054	Sanayi ve Ticaret		
Aydem Yenilenebilir			AS.....	38,670	48,273
Enerji AS.....	50,447	31,190	Ω Enerjisa Enerji AS.....	49,402	84,263
Aygaz AS.....	22,056	97,777	Enka Insaat ve		
* Baticim Bati Anadolu			Sanayi AS.....	141,785	192,274
Cimento Sanayii			Erbosan Erciyas Boru		
AS.....	459,606	56,093	Sanayii ve Ticaret		
* Bera Holding AS.....	283,731	134,989	AS.....	4,929	24,200
BIM Birlesik			# Eregli Demir ve Celik		
Magazalar AS.....	29,852	457,969	Fabrikalari TAS.....	306,128	191,405
Bogazici Beton			Escar Turizm		
Sanayi Ve Ticaret			Tasimacilik Ticaret		
AS.....	38,420	24,951	AS.....	43,738	55,324
* Borusan Birlesik Boru			* Escort Teknoloji		
Fabrikalari Sanayi			Yatirim AS.....	18,484	26,121
ve Ticaret AS.....	1,793	19,660	Europap Tezol Kagit		
Borusan Yatirim ve			Sanayi VE Ticaret		
Pazarlama AS.....	598	29,995	AS.....	48,731	23,752
* Bosch Fren			* Europen Endustri		
Sistemleri Sanayi			Insaat Sanayi VE		
ve Ticaret AS.....	616	10,988	Ticaret AS.....	303,472	36,134
Brisa Bridgestone			# Ford Otomotiv Sanayi		
Sabanci Sanayi ve			AS.....	5,305	137,501
Ticaret AS.....	5,486	12,896	GEN Ilac VE Saglik		
Bursa Cimento			Urunleri Sanayi VE		
Fabrikasi AS.....	292,293	68,860	Ticaret AS.....	11,350	37,209
Celebi Hava Servisi			Gentas Genel Metal		
AS.....	946	50,752	Sanayi ve Ticaret		
* Cemas Dokum			AS.....	32,170	9,857
Sanayi AS.....	355,741	29,177	* Girsim Elektrik		
Cemtas Celik Makina			Sanayi Taahut Ve		
Sanayi Ve Ticaret			Ticaret AS.....	11,241	16,040
AS.....	109,278	27,319	Global Yatirim		
Coca-Cola Icecek			Holding AS.....	272,496	133,642
AS.....	122,614	194,717	Goltas Goller Bolgesi		
Deva Holding AS.....	14,705	29,267	Cimento Sanayi ve		
Dogan Sirketler			Ticaret AS.....	5,378	63,358
Grubu Holding AS..	308,404	116,709	* Gozde Girisim		
Doganlar Mobilya			Sermayesi Yatirim		
Grubu Imalat			Ortakligi AS.....	108,648	70,972
Sanayi ve Ticaret			* GSD Holding AS.....	438,423	44,234
AS.....	27,795	6,446	* Gubre Fabrikalari		
			TAS.....	2,203	16,409

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)			TURKEY — (Continued)		
* Hitit Bilgisayar Hizmetleri AS.....	12,651	\$ 14,737	Osmanli Yatirim Menkul Degerler AS.....	51,034	\$ 13,053
Indeks Bilgisayar Sistemleri Muhendislik Sanayi ve Ticaret AS.....	212,979	45,570	* Oyak Yatirim Menkul Degerler AS.....	37,618	34,994
* Is Finansal Kiralama AS.....	190,849	69,515	* Pegasus Hava Tasimaciligi AS.....	72,805	475,321
* Isiklar Enerji ve Yapi Holding AS.....	271,958	66,116	* Peker Gayrimenkul Yatirim Ortakligi AS.....	701,547	26,976
* Izmir Demir Celik Sanayi AS.....	315,488	46,258	Penta Teknoloji Urunleri Dagitim Ticaret AS.....	24,144	10,492
Jantsa Jant Sanayi Ve Ticaret AS.....	42,208	28,735	#* Petkim Petrokimya Holding AS.....	235,010	114,584
Kalekim Kimyevi Maddeler Sanayi ve Ticaret AS.....	46,960	42,015	* Pinar SUT Mamulleri Sanayii AS.....	25,501	6,910
* Karsan Otomotiv Sanayii Ve Ticaret AS.....	116,473	39,040	Platform Turizm Tasimacilik Gida Insaat Temizlik Hizmetleri Sanayi VE Ticaret AS.....	13,790	12,428
* Katmerciler Arac Ustu Ekipman Sanayi ve Ticaret AS.....	378,691	21,423	* Polisan Holding AS... Politeknik Metal Sanayi ve Ticaret AS.....	30,016	9,177
* Kerevitas Gida Sanayi ve Ticaret AS.....	113,669	40,861	* Qua Granite Hayal.... Sarkuysan Elektrolitik Bakir Sanayi ve Ticaret AS.....	212	40,117
Kervan Gida Sanayi Ve Ticaret AS.....	286,749	17,140	* Sasa Polyester Sanayi AS.....	293,057	28,084
Kiler Holding AS.....	18,824	15,245	Sekerbank Turk AS... Selcuk Ecza Deposu Ticaret ve Sanayi AS.....	44,819	87,289
Kocaer Celik Sanayi Ve Ticaret AS.....	186,316	62,424	* Sok Marketler Ticaret AS.....	104,300	113,117
# Kontrolmatik Enerji Ve Muhendislik AS..	18,216	18,155	SUN Tekstil Sanayi Ve Ticaret AS.....	18,345	18,758
* Konya Kagit Sanayi VE Ticaret AS.....	6,523	7,312	Suwen Tekstil Sanayi Pazarlama AS.....	17,618	10,621
* Kordsa Teknik Tekstil AS.....	27,607	52,356	* TAV Havalimanlari Holding AS.....	40,897	316,715
* Koza Anadolu Metal Madencilik Isletmeleri AS.....	30,869	59,775	* Tekfen Holding AS....	71,630	127,203
Logo Yazilim Sanayi Ve Ticaret AS.....	19,744	66,210	# Tofas Turk Otomobil Fabrikasi AS.....	32,287	200,174
* Margun Enerji Uretim Sanayi VE Ticaret AS.....	36,377	23,323	* Tukas Gida Sanayi ve Ticaret AS.....	269,890	47,079
Ω Mavi Giyim Sanayi Ve Ticaret AS, Class B.....	132,280	261,624	* Tumosan Motor ve Traktor Sanayi AS..	13,757	42,915
* Menderes Tekstil Sanayi ve Ticaret AS.....	86,587	24,425	#* Turk Altin Isletmeleri AS.....	60,735	38,188
#* MIA Teknoloji AS.....	108,660	112,501	* Turk Hava Yollari AO..	126,473	1,116,541
Naturelgaz Sanayi ve Ticaret AS.....	120,868	19,147	* Turk Prysmian Kablo ve Sistemleri AS....	7,196	6,113
* Orge Enerji Elektrik Taahhut AS.....	24,876	58,854			

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)			UNITED ARAB EMIRATES — (Continued)		
#* Turk			Abu Dhabi National		
Telekomunikasyon			Oil Co. for		
AS.....	148,117	\$ 208,639	Distribution PJSC...	629,226	\$ 615,875
# Turk Traktor ve Ziraat			* Abu Dhabi Ports Co.		
Makineleri AS.....	7,818	149,480	PJSC.....	247,431	333,453
Turkcell Iletisim			ADNOC Drilling Co.		
Hizmetleri AS.....	323,023	971,493	PJSC.....	461,814	678,799
# Turkiye Garanti			Agility Global PLC....	1,131,499	406,557
Bankasi AS.....	135,943	482,460	Agthia Group PJSC...	166,034	278,770
# Turkiye Petrol			Air Arabia PJSC.....	1,040,403	874,415
Rafinerileri AS.....	256,187	1,007,879	* Ajman Bank PJSC....	430,264	198,892
Turkiye Sigorta AS....	390,558	195,361	* AL Seer Marine		
* Turkiye Sinai			Supplies &		
Kalkinma Bankasi			Equipment Co.		
AS.....	815,991	309,518	LLC.....	80,018	82,199
* Turkiye Vakiflar			Aldar Properties		
Bankasi TAO,			PJSC.....	321,386	668,655
Class D.....	711,788	543,972	Alpha Dhabi Holding		
#* Ulker Biskuvi Sanayi			PJSC.....	39,711	123,210
AS.....	61,053	205,046	* Amlak Finance		
* Vakif Finansal			PJSC.....	492,109	115,033
Kiralama AS.....	813,902	44,895	* Apex Investment Co.		
Vakko Tekstil ve			PSC.....	163,340	207,514
Hazir Giyim Sanayi			*†† Arabtec Holding		
Isletmeleri AS.....	7,266	15,737	PJSC.....	166,414	0
Vestel Beyaz Esya			* Aramex PJSC.....	334,290	257,425
Sanayi ve Ticaret			Burjeel Holdings		
AS.....	188,295	79,621	PLC.....	332,546	180,830
* Vestel Elektronik			Deyaar Development		
Sanayi ve Ticaret			PJSC.....	461,896	116,888
AS.....	64,859	110,732	Dubai Financial		
Yapi ve Kredi			Market PJSC.....	611,766	244,606
Bankasi AS.....	983,191	841,286	Dubai Investments		
* Yatas Yatak ve			PJSC.....	1,224,801	722,926
Yorgan Sanayi ve			Dubai Islamic Bank		
Ticaret AS.....	43,261	33,087	PJSC.....	738,143	1,544,412
* Yayla Agro Gida			Emaar Development		
Sanayi VE Nakliyat			PJSC.....	278,461	994,539
AS.....	91,970	24,247	Emaar Properties		
* YEO Teknoloji Enerji			PJSC.....	1,292,037	4,742,177
VE Endustri AS.....	27,703	42,211	Emirates Driving Co...	103,274	78,042
#* Zorlu Enerji Elektrik			Emirates Integrated		
Uretim AS.....	888,396	<u>100,939</u>	Telecommunications		
TOTAL TURKEY.....		<u>15,018,956</u>	Co. PJSC.....	331,868	711,383
UNITED ARAB EMIRATES — (1.7%)			Emirates NBD Bank		
Abu Dhabi			PJSC.....	366,178	2,078,472
Commercial Bank			* Emirates Reem		
PJSC.....	593,143	1,933,042	Investments PJSC..	12,985	10,397
Abu Dhabi Islamic			Emirates		
Bank PJSC.....	537,519	2,281,783	Telecommunications		
Abu Dhabi National			Group Co. PJSC...	439,192	2,043,787
Hotels.....	1,962,596	314,153	* EMSTEEL Building		
Abu Dhabi National			Materials PJSC....	669,236	225,730
Insurance Co.			* Eshraq Investments		
PSC.....	78,793	134,062	PJSC.....	636,289	61,123
			Fertiglobe PLC.....	322,183	217,469

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED ARAB EMIRATES — (Continued)			BRAZIL — (Continued)		
First Abu Dhabi Bank			Centrais Eletricas de		
PJSC.....	632,751	\$ 2,503,016	Santa Catarina SA,		
* Ghitha Holding			7.823%.....	5,750	\$ 78,693
PJSC.....	8,805	59,128	Cia de Ferro Ligas		
* Gulf Navigation			da Bahia		
Holding PJSC.....	69,076	99,209	FERBASA,		
* Gulf Pharmaceutical			6.755%.....	49,505	65,989
Industries PSC.....	129,775	54,364	Cia De Sanena Do		
* Manazel PJSC.....	681,581	62,608	Parana, 6.145%....	361,836	318,245
* Multiply Group PJSC..	975,831	560,190	Cia Energetica de		
National Bank of Ras			Minas Gerais,		
Al-Khaimah PSC... ..	25,254	45,171	12.126%.....	369,747	693,428
National Central			Cia Energetica do		
Cooling Co. PJSC..	188,795	150,175	Ceara, 3.969%.....	4,882	20,801
Palms Sports PrJSC..	12,421	29,771	Cia Paranaense de		
* Presight AI Holding			Energia - Copel		
PLC.....	78,427	49,066	Class B, 4.376%....	313,391	520,169
RAK Properties			Energisa SA,		
PJSC.....	546,338	179,574	5.739%.....	177	211
Ras Al Khaimah			Eucatex SA Industria		
Ceramics.....	298,761	209,876	e Comercio,		
Salik Co. PJSC.....	253,803	334,581	10.332%.....	35,500	81,460
* Space42 PLC.....	370,864	205,856	Gerdau SA, 4.549%...	168,110	495,351
Taaleem Holdings			Grazziotin SA,		
PJSC.....	73,102	84,233	10.264%.....	3,154	14,124
TECOM Group			Isa Energia Brasil		
PJSC.....	135,101	114,467	SA, 3.307%.....	54,103	220,335
* Union Properties			Itau Unibanco		
PJSC.....	554,961	64,748	Holding SA,		
TOTAL UNITED ARAB			7.138%.....	312,819	1,809,774
EMIRATES.....		<u>28,282,651</u>	Klabin SA, 6.025%....	2	2
TOTAL COMMON			Marcopolo SA,		
STOCKS.....		<u>1,612,098,526</u>	6.623%.....	191,764	273,337
PREFERRED STOCKS — (0.5%)			Raizen SA, 1.381%...	502,096	163,240
BRAZIL — (0.5%)			Randon SA		
* Alpargatas SA.....	65,000	68,959	Implementos e		
Banco ABC Brasil			Participacoes,		
SA, 8.156%.....	51,841	178,923	3.992%.....	121,826	189,909
Ω Banco BMG SA,			Schulz SA, 7.640%...	53,046	56,458
9.788%.....	74,500	48,187	Unipar Carbocloro		
Banco Bradesco SA,			SA, 8.335%.....	18,004	151,079
9.216%.....	497,739	1,029,708	Usinas Siderurgicas		
Banco do Estado do			de Minas Gerais		
Rio Grande do Sul			SA Usiminas,		
SA, 9.604%.....	113,073	200,449	5.137%.....	226,986	<u>214,011</u>
Banco Mercantil do			TOTAL BRAZIL.....		<u>7,327,731</u>
Brasil SA, 5.771%..	6,300	41,126	CHILE — (0.0%)		
Banco Pan SA,			Coca-Cola Embonor		
3.500%.....	133,918	158,115	SA Class B,		
Banco Pine SA,			8.154%.....	65,507	85,235
10.738%.....	39,152	29,813	Embotelladora		
Centrais Eletricas			Andina SA,		
Brasileiras SA,			8.954%.....	29,996	<u>100,137</u>
9.184%.....	30,300	205,835	TOTAL CHILE.....		<u>185,372</u>

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
COLOMBIA — (0.0%)			TAIWAN — (Continued)		
Grupo Aval Acciones y Valores SA, 4.663%.....	609,847	\$ 79,621	* Hwang Chang General Contractor Co. Ltd. Rights.....	4,683	\$ 2,990
Grupo de Inversiones Suramericana SA, 4.888%.....	14,525	<u>98,929</u>	* Leader Electronics, Inc. Rights.....	2,929	0
TOTAL COLOMBIA.....		<u>178,550</u>	* Sun Yad Construction Co. Ltd. Rights 02/18/2025.....	14,079	<u>710</u>
PHILIPPINES — (0.0%)			TOTAL TAIWAN.....		<u>5,069</u>
Cebu Air, Inc., 6.000%.....	75,375	<u>47,671</u>	THAILAND — (0.0%)		
TOTAL PREFERRED STOCKS.....		<u>7,739,324</u>	* Better World Green PCL Warrants.....	306,533	0
RIGHTS/WARRANTS — (0.0%)			* Better World Green PCL Warrants 08/13/2025.....	306,533	182
BRAZIL — (0.0%)			#* Energy Absolute PCL Warrants 02/28/2028.....	236,800	0
* Banco Pine SA Warrants 12/31/2049.....	76	39	* Jasmine International PCL Warrants 10/10/2031.....	523,082	6,213
* Diagnosticos da America SA Warrants 04/30/2025.....	437	40	* Northeast Rubber PCL Warrants 05/15/2026.....	113,150	1,781
* Empreendimentos Pague Menos SA Rights 02/20/2025..	9,761	200	* Thoresen Thai Agencies PCL Rights.....	301,200	0
* Equatorial Energia SA Rights 02/13/2025.....	650	528	* VGI PCL Warrants 09/03/2025.....	213,210	<u>8,674</u>
* Smartfit Escola de Ginastica e Danca SA Rights 02/04/2025.....	1,545	<u>894</u>	TOTAL THAILAND.....		<u>16,850</u>
TOTAL BRAZIL.....		<u>1,701</u>	TOTAL RIGHTS/WARRANTS....		<u>28,436</u>
SOUTH KOREA — (0.0%)			TOTAL INVESTMENT SECURITIES		
* Hyundai Motor Securities Co. Ltd. Rights 02/27/2025..	6,929	<u>4,816</u>	(Cost \$1,212,897,744)....		<u>1,619,866,286</u>
TAIWAN — (0.0%)					<u>Value†</u>
* Career Technology Co. Ltd. Rights 02/10/2025.....	14,303	350	@§ The DFA Short Term Investment Fund....	1,604,286	<u>18,558,382</u>
* CCP Contact Probes Co. Ltd. Rights.....	6,876	1,019	TOTAL INVESTMENTS — (100.0%)		
			(Cost \$1,231,454,849)^..		<u>\$1,638,424,668</u>

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

As of January 31, 2025, the value of Rule 144A securities amounted to \$71,849,872 or 4.4% of net assets.

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Assets				
Common Stocks				
Brazil.....	\$ 39,302,121	\$ 2,278	—	\$ 39,304,399
Chile.....	1,617,801	6,932,922	—	8,550,723
China.....	29,506,939	391,624,342	\$ 77,943	421,209,224
Colombia.....	1,618,806	87,671	—	1,706,477
Czech Republic.....	—	1,014,303	—	1,014,303
Egypt.....	10,355	535,887	—	546,242
Greece.....	—	7,792,039	—	7,792,039
Hong Kong.....	—	216,399	15,389	231,788
Hungary.....	—	3,764,899	—	3,764,899
India.....	14,441,298	291,330,395	—	305,771,693
Indonesia.....	688,027	21,943,455	19,202	22,650,684
Kuwait.....	—	9,788,206	—	9,788,206
Malaysia.....	—	25,264,470	33	25,264,503
Mexico.....	31,684,248	393,562	—	32,077,810
Peru.....	1,029,096	—	3	1,029,099
Philippines.....	25,821	9,537,474	5,055	9,568,350
Poland.....	—	17,167,931	—	17,167,931
Qatar.....	—	14,462,760	—	14,462,760
Saudi Arabia.....	—	56,616,122	—	56,616,122
South Africa.....	5,401,777	45,533,382	—	50,935,159
South Korea.....	1,342,202	166,518,888	58,429	167,919,519
Taiwan.....	8,095,999	340,879,532	5,147	348,980,678
Thailand.....	110,447	22,331,729	2,135	22,444,311
Turkey.....	—	15,018,956	—	15,018,956
United Arab Emirates.....	—	28,282,651	—	28,282,651
Preferred Stocks				
Brazil.....	7,327,731	—	—	7,327,731
Chile.....	—	185,372	—	185,372
Colombia.....	178,550	—	—	178,550
Philippines.....	—	47,671	—	47,671
Rights/Warrants				
Brazil.....	—	1,701	—	1,701
South Korea.....	—	4,816	—	4,816
Taiwan.....	—	5,069	—	5,069
Thailand.....	—	16,850	—	16,850
Securities Lending Collateral.....	—	18,558,382	—	18,558,382
Total Investments in Securities.....	\$142,381,218	\$1,495,860,114	\$183,336<>	\$1,638,424,668

<> 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.

DIMENSIONAL VA U.S. TARGETED VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (96.4%)			COMMUNICATION SERVICES — (Continued)		
COMMUNICATION SERVICES — (3.7%)			* Liberty Latin America		
* Advantage Solutions,			Ltd. (LILA US),		
Inc.....	79,523	\$ 209,941	Class A.....	18,962	\$ 117,185
* AMC Networks, Inc.,			* Liberty Latin America		
Class A.....	16,241	156,401	Ltd. (LILAK US),		
* Angi, Inc.....	20,353	36,635	Class C.....	69,155	423,920
ATN International,			* Liberty Media		
Inc.....	7,699	119,719	Corp.-Liberty Live		
* Bandwidth, Inc.,			(LLYVA US),		
Class A.....	10,048	178,553	Class A.....	805	57,936
* Boston Omaha Corp.,			* Liberty Media		
Class A.....	13,414	195,040	Corp.-Liberty Live		
* Bumble, Inc., Class A..	30,914	250,713	(LLYVK US),		
* BuzzFeed, Inc.....	4,714	11,502	Class C.....	1,864	137,172
# Cable One, Inc.....	1,605	487,936	* Lions Gate		
* Cardlytics, Inc.....	15,304	46,830	Entertainment Corp.		
* Cars.com, Inc.....	22,753	407,734	(LGF/B US),		
* Cumulus Media, Inc.,			Class B.....	18,203	127,785
Class A.....	5,163	4,595	* Madison Square		
* DHI Group, Inc.....	22,706	64,258	Garden		
Entravision			Entertainment		
Communications			Corp.....	8,035	291,992
Corp., Class A.....	31,641	68,028	* Magnite, Inc.....	50,992	877,062
* EW Scripps Co.,			* Marchex, Inc.,		
Class A.....	33,487	62,956	Class B.....	494	993
* Frontier			Marcus Corp.....	13,447	270,554
Communications			* National CineMedia,		
Parent, Inc.....	68,161	2,437,437	Inc.....	20,653	136,103
* Gaia, Inc.....	2,866	16,107	Nexstar Media Group,		
* Gambling.com Group			Inc.....	11,420	1,749,772
Ltd.....	6,316	88,992	* Nextdoor Holdings,		
* Gannett Co., Inc.....	53,130	240,148	Inc.....	18,716	49,036
Gray Media, Inc.....	40,200	150,348	* Outbrain, Inc.....	8,572	51,518
* Integral Ad Science			# Paramount Global		
Holding Corp.....	37,418	393,263	(PARA US),		
Interpublic Group of			Class B.....	85,904	934,636
Cos., Inc.....	71,191	2,041,046	# Paramount Global		
John Wiley & Sons,			(PARAA US),		
Inc. (WLY US),			Class A.....	1,850	42,199
Class A.....	14,933	611,208	* Playstudios, Inc.....	12,335	21,586
* Liberty Broadband			* PubMatic, Inc.,		
Corp. (LBRDA US),			Class A.....	8,000	120,960
Class A.....	5,333	405,468	* Reservoir Media, Inc...	1,588	13,196
* Liberty Broadband			Saga		
Corp. (LBRDK US),			Communications,		
Class C.....	31,068	2,381,673	Inc., Class A.....	2,918	36,329
* Liberty Global Ltd.			Scholastic Corp.....	15,350	297,944
(LBTYA US),			Shenandoah		
Class A.....	34,218	393,849	Telecommunications		
* Liberty Global Ltd.			Co.....	20,372	220,018
(LBTYK US),			Shutterstock, Inc.....	5,023	148,279
Class C.....	32,836	385,166	Sinclair, Inc.....	11,958	175,185

DIMENSIONAL VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
# Sirius XM Holdings, Inc.....	38,781	\$ 931,132
* SPAR Group, Inc.....	4,912	9,873
* Sphere Entertainment Co.....	11,754	547,736
* Spok Holdings, Inc.....	6,453	103,764
* Sunrise Communications AG, ADR, Class A...	13,410	666,879
* TechTarget, Inc.....	621	10,576
* TEGNA, Inc.....	63,695	1,160,523
* Telephone & Data Systems, Inc.....	43,900	1,551,865
* Thryv Holdings, Inc.....	4,046	70,845
* TripAdvisor, Inc.....	22,841	401,088
* TrueCar, Inc.....	39,501	135,883
* U.S. Cellular Corp.....	22,033	1,383,672
* Urban One, Inc. (UONE US).....	2,835	3,827
* Urban One, Inc. (UONEK US).....	7,214	6,458
* Vimeo, Inc.....	37,548	251,947
* WideOpenWest, Inc....	20,225	86,361
* Yelp, Inc.....	10,231	408,626
* Ziff Davis, Inc.....	14,982	807,380
* ZoomInfo Technologies, Inc....	40,159	413,236
TOTAL COMMUNICATION SERVICES.....		<u>27,098,577</u>
CONSUMER DISCRETIONARY — (14.4%)		
* 1-800-Flowers.com, Inc., Class A.....	15,632	125,525
* 1stdibs.com, Inc.....	9,776	38,029
* Academy Sports & Outdoors, Inc.....	27,579	1,442,657
* Adient PLC.....	32,435	565,342
* ADT, Inc.....	130,445	1,001,818
* Adtalem Global Education, Inc.....	20,071	2,150,206
# Advance Auto Parts, Inc.....	14,758	715,763
* A-Mark Precious Metals, Inc.....	11,160	314,377
* American Axle & Manufacturing Holdings, Inc.....	58,417	305,521
* American Eagle Outfitters, Inc.....	72,825	1,175,395
* American Outdoor Brands, Inc.....	6,121	105,159
* American Public Education, Inc.....	8,469	187,758
* America's Car-Mart, Inc.....	3,267	159,070
#* AMMO, Inc.....	8,130	14,228
* Aptiv PLC.....	80,923	5,051,214

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
Aramark.....	10,093	\$ 392,719
Ark Restaurants Corp.....	411	5,409
* Arko Corp.....	17,934	126,793
* Asbury Automotive Group, Inc.....	6,699	1,987,459
* Aterian, Inc.....	421	947
* Autoliv, Inc.....	4,886	472,281
* AutoNation, Inc.....	12,303	2,319,731
* Bally's Corp.....	1,772	32,215
* Bassett Furniture Industries, Inc.....	5,100	74,256
* Beazer Homes USA, Inc.....	12,245	271,349
* Big 5 Sporting Goods Corp.....	7,076	10,826
* Biglari Holdings, Inc. (BH US), Class B....	769	178,416
* Biglari Holdings, Inc. (BH/A US), Class A..	30	33,297
* BJ's Restaurants, Inc..	10,427	377,353
* BorgWarner, Inc.....	81,218	2,590,854
* Brunswick Corp.....	15,284	1,030,753
* Build-A-Bear Workshop, Inc.....	2,607	110,380
* Caesars Entertainment, Inc...	34,099	1,229,269
* Caleres, Inc.....	13,403	245,677
* Capri Holdings Ltd.....	31,902	790,532
* Carriage Services, Inc.....	4,840	198,198
* Carter's, Inc.....	4,624	249,326
* Cato Corp., Class A....	9,508	31,852
* Cavco Industries, Inc...	2,578	1,311,274
* Century Casinos, Inc...	4,358	13,684
* Century Communities, Inc.....	13,543	1,034,414
* Chegg, Inc.....	34,010	52,375
* Citi Trends, Inc.....	3,912	101,321
* Clarus Corp.....	12,720	61,819
* ContextLogic, Inc., Class A.....	4,210	32,712
* Cooper-Standard Holdings, Inc.....	4,792	73,893
* Cracker Barrel Old Country Store, Inc...	1,099	71,413
* Crocs, Inc.....	4,115	420,018
* Crown Crafts, Inc.....	1,600	7,248
* Culp, Inc.....	4,293	23,139
* Dana, Inc.....	56,109	894,377
* Designer Brands, Inc., Class A.....	19,219	96,672
* Destination XL Group, Inc.....	24,758	67,342
# Dillard's, Inc., Class A..	2,039	954,476
* Dorman Products, Inc.....	7,547	990,770

DIMENSIONAL VA U.S. TARGETED VALUE PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Dream Finders Homes, Inc., Class A.....	2,461	\$ 56,775
* Duluth Holdings, Inc., Class B.....	12,388	36,173
* El Pollo Loco Holdings, Inc.....	18,381	218,182
Escalade, Inc.....	3,057	45,305
Ethan Allen Interiors, Inc.....	12,381	384,059
* Figs, Inc., Class A....	20,076	114,232
* First Watch Restaurant Group, Inc.....	19,583	410,851
* Five Below, Inc.....	3,447	323,260
Flexsteel Industries, Inc.....	1,708	84,256
* Foot Locker, Inc.....	35,299	707,745
* Fossil Group, Inc.....	1,522	2,542
* Full House Resorts, Inc.....	8,023	43,084
* Funko, Inc., Class A..	13,644	191,016
* Gap, Inc.....	112,981	2,719,453
* Genesco, Inc.....	6,619	275,681
* Gentherm, Inc.....	3,365	128,375
* G-III Apparel Group Ltd.....	20,294	633,579
Golden Entertainment, Inc.....	10,039	328,677
* Goodyear Tire & Rubber Co.....	110,906	983,736
* GoPro, Inc., Class A..	54,312	52,797
Graham Holdings Co., Class B.....	1,508	1,400,661
* Green Brick Partners, Inc.....	11,839	715,904
Group 1 Automotive, Inc.....	5,468	2,496,087
* GrowGeneration Corp.....	22,304	31,226
Guess?, Inc.....	19,177	247,575
Hamilton Beach Brands Holding Co., Class A.....	1,500	25,665
Harley-Davidson, Inc...	43,366	1,173,484
Haverty Furniture Cos., Inc. (HVT US).....	7,037	157,840
* Helen of Troy Ltd.....	8,103	500,603
* Hilton Grand Vacations, Inc.....	13,850	570,620
* Holley, Inc.....	15,747	48,028
Hooker Furnishings Corp.....	6,091	77,538
* Hovnanian Enterprises, Inc., Class A.....	1,025	135,700

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* JAKKS Pacific, Inc.....	3,836	\$ 115,387
Johnson Outdoors, Inc., Class A.....	4,868	157,723
KB Home.....	25,961	1,741,983
# Kohl's Corp.....	40,192	530,936
Krispy Kreme, Inc.....	41,045	372,278
Lakeland Industries, Inc.....	3,668	85,061
* Lands' End, Inc.....	11,127	138,531
* Landsea Homes Corp.....	11,126	92,346
* Latham Group, Inc....	13,947	101,813
* Laureate Education, Inc.....	47,890	896,501
La-Z-Boy, Inc.....	19,420	916,624
* Lazydays Holdings, Inc.....	4,239	3,603
LCI Industries.....	7,317	766,748
Lear Corp.....	16,962	1,595,955
* Legacy Housing Corp.....	7,524	192,991
Leggett & Platt, Inc....	21,086	222,668
* LGI Homes, Inc.....	8,812	786,735
* Life Time Group Holdings, Inc.....	38,158	1,106,200
Lifetime Brands, Inc....	10,226	66,264
* Lincoln Educational Services Corp.....	11,266	183,861
Lithia Motors, Inc.....	8,655	3,255,145
LKQ Corp.....	45,316	1,694,365
* Lovesac Co.....	4,732	120,950
* M/I Homes, Inc.....	5,985	752,913
Macy's, Inc.....	96,000	1,495,680
* Malibu Boats, Inc., Class A.....	6,985	267,456
Marine Products Corp.....	5,374	50,462
* MarineMax, Inc.....	10,455	317,414
Marriott Vacations Worldwide Corp.....	12,343	1,071,002
* MasterCraft Boat Holdings, Inc.....	4,740	86,315
* Mattel, Inc.....	62,807	1,170,722
Meritage Homes Corp.....	19,382	1,509,276
* MGM Resorts International.....	4,159	143,402
* Mister Car Wash, Inc..	7,556	60,599
#* Mobileye Global, Inc., Class A.....	7,681	126,929
* Modine Manufacturing Co.....	624	63,305
* Mohawk Industries, Inc.....	23,030	2,816,569
Monarch Casino & Resort, Inc.....	777	66,309
Monro, Inc.....	10,995	215,942

DIMENSIONAL VA U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Motorcar Parts of America, Inc.....	9,753	\$ 64,662
Movado Group, Inc.....	8,389	160,398
* National Vision Holdings, Inc.....	27,141	309,407
Newell Brands, Inc.....	116,661	1,161,944
* ODP Corp.....	15,998	361,555
OneSpaWorld Holdings Ltd.....	7,063	150,866
* OneWater Marine, Inc., Class A.....	5,322	96,169
Oxford Industries, Inc..	5,610	470,455
Patrick Industries, Inc.....	14,053	1,365,108
* Penn Entertainment, Inc.....	32,008	659,365
Penske Automotive Group, Inc.....	14,206	2,352,940
Perdoceo Education Corp.....	35,199	1,013,027
* Petco Health & Wellness Co., Inc....	56,204	192,218
* PetMed Express, Inc...	5,743	27,337
Phinia, Inc.....	14,970	761,823
* Playa Hotels & Resorts NV.....	53,362	654,218
# Polaris, Inc.....	10,438	497,893
#* Portillo's, Inc., Class A.....	7,736	107,608
PVH Corp.....	23,653	2,119,309
RCI Hospitality Holdings, Inc.....	2,105	116,912
Rocky Brands, Inc.....	3,792	94,952
* Sally Beauty Holdings, Inc.....	12,672	137,745
Shoe Carnival, Inc.....	14,057	380,382
Signet Jewelers Ltd....	17,468	1,034,630
* Skechers USA, Inc., Class A.....	5,473	412,336
Smith & Wesson Brands, Inc.....	23,502	246,536
#* Solid Power, Inc.....	14,592	20,283
* Solo Brands, Inc., Class A.....	14,521	14,231
Sonic Automotive, Inc., Class A.....	11,603	861,523
* Sonos, Inc.....	8,622	118,897
* Sportsman's Warehouse Holdings, Inc.....	19,768	40,327
Standard Motor Products, Inc.....	10,327	320,344
* Stitch Fix, Inc., Class A.....	20,362	95,905
* Stoneridge, Inc.....	10,877	56,234
Strategic Education, Inc.....	9,212	904,895

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Strattec Security Corp.....	2,014	\$ 75,444
* Stride, Inc.....	14,654	1,976,825
Sturm Ruger & Co., Inc.....	2,443	86,971
Superior Group of Cos., Inc.....	6,372	96,153
* Taylor Morrison Home Corp.....	49,823	3,211,591
# Thor Industries, Inc....	18,449	1,897,295
* Tile Shop Holdings, Inc.....	17,417	131,324
* Tilly's, Inc., Class A....	10,706	46,357
Toll Brothers, Inc.....	3,199	434,456
* Topgolf Callaway Brands Corp.....	66,954	526,258
* Traeger, Inc.....	13,972	34,092
* Tri Pointe Homes, Inc.....	45,325	1,670,679
* Under Armour, Inc. (UA US), Class C....	74,642	562,054
* Under Armour, Inc. (UAA US), Class A..	69,844	583,197
* Unifi, Inc.....	9,361	59,255
* Universal Electronics, Inc.....	7,047	70,470
Upbound Group, Inc....	15,986	469,029
* Urban Outfitters, Inc....	32,112	1,779,647
* Vera Bradley, Inc.....	15,150	56,661
* Visteon Corp.....	6,125	514,867
* VOXX International Corp.....	10,845	80,036
Weyco Group, Inc.....	4,829	172,588
Whirlpool Corp.....	3,772	396,098
Winnebago Industries, Inc.....	14,411	688,846
Worthington Enterprises, Inc.....	17,941	751,728
* Zumiez, Inc.....	9,329	148,891
TOTAL CONSUMER DISCRETIONARY.....		<u>106,901,819</u>
CONSUMER STAPLES — (5.7%)		
Alico, Inc.....	4,231	130,696
Andersons, Inc.....	17,271	703,793
B&G Foods, Inc.....	27,989	181,369
* BellRing Brands, Inc...	21,842	1,689,479
* Boston Beer Co., Inc., Class A.....	1,966	492,817
Bunge Global SA.....	26,191	1,993,921
Calavo Growers, Inc...	4,647	106,370
Cal-Maine Foods, Inc..	16,522	1,782,724
Campbell's Co.....	18,654	723,216
* Central Garden & Pet Co. (CENT US).....	4,869	177,670

DIMENSIONAL VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
* Central Garden & Pet Co. (CENTA US), Class A.....	20,397	\$ 636,182
* Chefs' Warehouse, Inc.....	13,864	746,715
Conagra Brands, Inc...	90,218	2,335,744
* Coty, Inc., Class A....	142,000	1,040,860
* Darling Ingredients, Inc.....	41,073	1,538,595
Dole PLC.....	25,264	344,096
Edgewell Personal Care Co.....	19,405	646,187
* Farmer Bros Co.....	6,541	11,316
Flowers Foods, Inc....	16,665	325,801
Fresh Del Monte Produce, Inc.....	23,841	726,912
* Grocery Outlet Holding Corp.....	30,997	501,841
* Hain Celestial Group, Inc.....	27,223	137,748
Ingles Markets, Inc., Class A.....	7,277	481,883
Ingredion, Inc.....	19,791	2,700,284
J&J Snack Foods Corp.....	862	118,292
J.M. Smucker Co.....	32,310	3,453,616
John B Sanfilippo & Son, Inc.....	988	71,472
Limoneira Co.....	1,720	39,663
# MGP Ingredients, Inc...	5,815	210,096
* Mission Produce, Inc... Molson Coors Beverage Co., Class B.....	61,663	3,376,049
* Natural Alternatives International, Inc....	1,808	7,684
Natural Grocers by Vitamin Cottage, Inc.....	8,045	350,279
* Nature's Sunshine Products, Inc.....	7,774	108,136
Nu Skin Enterprises, Inc., Class A.....	11,695	76,602
Oil-Dri Corp. of America.....	4,764	200,183
* Olaplex Holdings, Inc..	6,036	9,416
* Performance Food Group Co.....	23,520	2,124,091
* Pilgrim's Pride Corp....	27,123	1,262,304
* Post Holdings, Inc.....	23,347	2,478,518
PriceSmart, Inc.....	10,602	964,464
Reynolds Consumer Products, Inc.....	9,851	271,986
Seaboard Corp.....	289	704,680
* Seneca Foods Corp. (SENEA US), Class A.....	2,914	212,460

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
* Simply Good Foods Co.....	23,512	\$ 893,456
SpartanNash Co.....	17,893	326,189
Spectrum Brands Holdings, Inc.....	12,065	1,020,216
Tootsie Roll Industries, Inc.....	4,702	146,044
* TreeHouse Foods, Inc.....	22,996	793,822
* United Natural Foods, Inc.....	24,213	720,095
Universal Corp.....	12,343	655,660
* USANA Health Sciences, Inc.....	5,417	176,432
Utz Brands, Inc.....	2,287	30,554
Village Super Market, Inc., Class A.....	5,738	195,723
Walgreens Boots Alliance, Inc.....	11,917	122,507
Weis Markets, Inc.....	12,183	823,084
* Willamette Valley Vineyards, Inc.....	206	1,197
TOTAL CONSUMER STAPLES.....		<u>42,324,352</u>
ENERGY — (9.0%)		
Adams Resources & Energy, Inc.....	489	18,558
* Amplify Energy Corp...	18,572	99,174
* Antero Resources Corp.....	100,793	3,761,595
# APA Corp.....	93,817	2,057,407
Archrock, Inc.....	39,338	1,105,004
Ardmore Shipping Corp.....	20,003	237,436
Atlas Energy Solutions, Inc.....	6,587	151,238
Berry Corp.....	36,589	159,528
* Bristow Group, Inc....	11,552	385,490
California Resources Corp.....	24,603	1,210,468
ChampionX Corp.....	15,163	434,268
Chord Energy Corp. (CHRD US).....	11,829	1,330,171
Civitas Resources, Inc.....	28,780	1,460,873
* Clean Energy Fuels Corp.....	99,591	329,646
* CNX Resources Corp.....	71,377	1,954,302
#* Comstock Resources, Inc.....	90,611	1,681,740
Core Laboratories, Inc.....	656	11,132
Core Natural Resources, Inc.....	20,691	1,869,225

DIMENSIONAL VA U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)			ENERGY — (Continued)		
Crescent Energy Co., Class A.....	9,604	\$ 144,636	# Noble Corp. PLC.....	16,009	\$ 513,088
# CVR Energy, Inc.....	23,771	450,460	Nordic American Tankers Ltd.....	89,134	240,662
Delek U.S. Holdings, Inc.....	28,103	501,920	# Northern Oil & Gas, Inc.....	31,015	1,114,989
DHT Holdings, Inc.....	80,340	909,449	NOV, Inc.....	115,254	1,665,420
* DMC Global, Inc.....	9,940	80,912	* NPK International, Inc.....	42,501	294,107
Dorian LPG Ltd.....	19,585	470,823	* Oil States International, Inc.....	23,301	118,369
* DT Midstream, Inc.....	25,436	2,571,071	Ovintiv, Inc.....	74,702	3,153,918
Energy Services of America Corp.....	1,852	22,243	* Par Pacific Holdings, Inc.....	12,866	215,120
Epsilon Energy Ltd.....	6,821	41,062	Patterson-UTI Energy, Inc.....	108,868	878,565
Evolution Petroleum Corp.....	11,610	61,649	PBF Energy, Inc., Class A.....	47,516	1,390,318
* Expro Group Holdings NV.....	35,866	452,988	Peabody Energy Corp.....	52,289	949,045
* Forum Energy Technologies, Inc....	4,078	73,893	Permian Resources Corp.....	214,787	3,146,630
FutureFuel Corp.....	22,698	123,931	* PHX Minerals, Inc.....	15,007	56,576
* Geospace Technologies Corp....	4,922	44,741	* PrimeEnergy Resources Corp.....	646	140,763
* Gevo, Inc.....	37,657	66,276	* ProPetro Holding Corp.....	47,514	421,924
Granite Ridge Resources, Inc.....	34,492	213,506	Range Resources Corp.....	45,273	1,676,912
* Green Plains, Inc.....	14,161	126,458	Ranger Energy Services, Inc., Class A.....	8,194	134,300
* Gulf Island Fabrication, Inc.....	8,360	59,941	* REX American Resources Corp.....	8,179	341,228
* Gulfport Energy Corp..	1,921	342,918	Riley Exploration Permian, Inc.....	7,403	245,409
* Hallador Energy Co....	16,152	173,311	RPC, Inc.....	82,897	508,159
* Helix Energy Solutions Group, Inc.....	74,063	593,985	SandRidge Energy, Inc.....	16,894	200,194
Helmerich & Payne, Inc.....	37,645	1,189,206	* Scorpio Tankers, Inc....	21,314	1,014,973
HF Sinclair Corp.....	67,266	2,426,957	* SEACOR Marine Holdings, Inc.....	10,107	68,525
* Innovex International, Inc.....	17,393	270,983	* Seadrill Ltd.....	23,676	856,124
International Seaways, Inc.....	18,014	701,645	Select Water Solutions, Inc.....	42,441	530,513
Kodiak Gas Services, Inc.....	10,595	495,634	SFL Corp. Ltd.....	55,132	581,643
* Kosmos Energy Ltd....	127,185	404,448	Sitio Royalties Corp., Class A.....	17,617	354,806
Liberty Energy, Inc.....	63,928	1,170,522	SM Energy Co.....	41,393	1,571,278
# Magnolia Oil & Gas Corp., Class A.....	43,398	1,028,533	Smart Sand, Inc.....	3,473	8,300
* Mammoth Energy Services, Inc.....	9,096	27,197	Solaris Energy Infrastructure, Inc....	6,467	176,484
Matador Resources Co.....	43,286	2,510,588	* Talos Energy, Inc.....	54,429	539,936
Murphy Oil Corp.....	61,922	1,648,983	Teekay Corp. Ltd.....	39,916	285,000
* Nabors Industries Ltd..	3,363	192,431	Teekay Tankers Ltd., Class A.....	14,514	608,427
NACCO Industries, Inc., Class A.....	3,182	100,647	* TETRA Technologies, Inc.....	34,096	141,498
* National Energy Services Reunited Corp.....	2,926	27,651			
* Natural Gas Services Group, Inc.....	5,881	153,906			

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	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)			FINANCIALS — (Continued)		
* Tidewater, Inc.....	8,362	\$ 460,830	BankFinancial Corp....	6,411	\$ 86,420
#* Transocean Ltd.....	309,638	1,213,781	BankUnited, Inc.....	28,884	1,187,421
VAALCO Energy, Inc...	40,235	164,964	Bankwell Financial		
* Valaris Ltd.....	17,824	854,483	Group, Inc.....	2,946	91,856
* Vital Energy, Inc.....	12,376	394,794	Banner Corp.....	14,954	1,056,799
Vitesse Energy, Inc.....	10,848	280,746	Bar Harbor		
World Kinect Corp.....	30,874	872,808	Bankshares.....	7,076	224,168
		<u>66,518,368</u>	BayCom Corp.....	5,636	157,752
TOTAL ENERGY.....			BCB Bancorp, Inc.....	8,990	97,362
			Berkshire Hills		
FINANCIALS — (27.6%)			Bancorp, Inc.....	21,316	626,904
1st Source Corp.....	9,136	573,010	* Blue Foundry		
* Acacia Research			Bancorp.....	8,269	80,623
Corp.....	27,140	118,330	* Blue Ridge		
ACNB Corp.....	2,594	106,613	Bankshares, Inc....	11,319	38,145
Affiliated Managers			#* BM Technologies, Inc..	2,712	13,560
Group, Inc.....	1,919	360,657	BOK Financial Corp....	20,617	2,276,529
Alerus Financial			Bread Financial		
Corp.....	7,409	156,626	Holdings, Inc.....	19,436	1,230,882
Ally Financial, Inc.....	98,111	3,823,386	* Bridgewater		
Amalgamated			Bancshares, Inc....	9,928	140,183
Financial Corp.....	10,424	364,215	* Brighthouse Financial,		
* Ambac Financial			Inc.....	25,341	1,563,793
Group, Inc.....	22,313	259,500	Brookline Bancorp,		
Amerant Bancorp,			Inc.....	38,982	476,750
Inc.....	11,899	276,057	Burke & Herbert		
American Coastal			Financial Services		
Insurance Corp.....	627	7,643	Corp.....	2,550	163,991
Ameris Bancorp.....	30,230	1,984,599	Business First		
AmeriServ Financial,			Bancshares, Inc....	8,569	231,277
Inc.....	6,300	17,073	* BV Financial, Inc.....	2,653	40,432
Ames National Corp....	4,229	76,672	Byline Bancorp, Inc....	15,732	461,577
Arrow Financial Corp... Associated	6,960	185,206	C&F Financial Corp....	1,703	130,143
Banc-Corp.....	69,447	1,745,898	Cadence Bank.....	62,482	2,199,366
Associated Capital			* California BanCorp. ...	979	16,251
Group, Inc.,			Camden National		
Class A.....	738	26,989	Corp.....	6,763	306,770
Assured Guaranty			Capital Bancorp, Inc....	3,528	109,439
Ltd.....	25,165	2,380,609	Capital City Bank		
# Atlantic Union			Group, Inc.....	8,430	310,983
Bankshares Corp....	36,253	1,369,276	Capitol Federal		
* Atlanticus Holdings			Financial, Inc.....	58,512	348,146
Corp.....	5,316	316,143	* Carter Bankshares,		
Auburn National			Inc.....	9,177	161,699
BanCorp, Inc.....	44	939	Cass Information		
Axis Capital Holdings			Systems, Inc.....	1,872	77,108
Ltd.....	29,845	2,716,492	Cathay General		
* Axos Financial, Inc....	22,189	1,551,677	Bancorp.....	28,379	1,347,719
BancFirst Corp.....	249	29,651	Central Pacific		
Bank First Corp.....	1,299	131,433	Financial Corp.....	13,002	388,630
Bank of Hawaii Corp... Bank of Marin	316	23,545	CF Bankshares, Inc....	1,337	32,676
Bancorp.....	8,173	206,532	Chemung Financial		
Bank of NT Butterfield			Corp.....	1,723	87,098
& Son Ltd.....	8,768	321,698	Citizens & Northern		
Bank OZK.....	42,165	2,141,560	Corp.....	7,327	156,285
Bank7 Corp.....	1,055	45,323	Citizens Community		
			Bancorp, Inc.....	2,817	44,621

DIMENSIONAL VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
Citizens Financial Services, Inc.....	222	\$ 13,595	Equity Bancshares, Inc., Class A.....	7,811	\$ 340,560
Civista Bancshares, Inc.....	7,147	157,663	ESSA Bancorp, Inc.....	1,308	27,350
CNB Financial Corp....	8,080	204,424	Essent Group Ltd.....	35,381	2,060,943
CNO Financial Group, Inc.....	28,926	1,155,304	Evans Bancorp, Inc....	2,228	96,606
Colony Bankcorp, Inc..	6,665	112,305	* EZCORP, Inc., Class A.....	26,696	320,619
Columbia Banking System, Inc.....	29,033	810,021	F&G Annuities & Life, Inc.....	1,825	83,786
* Columbia Financial, Inc.....	12,433	183,884	Farmers & Merchants Bancorp, Inc.....	2,394	65,045
Comerica, Inc.....	42,020	2,828,786	Farmers National Banc Corp.....	13,132	180,696
Community Financial System, Inc.....	14,191	929,936	FB Financial Corp.....	15,963	843,006
Community Trust Bancorp, Inc.....	9,389	502,405	Federal Agricultural Mortgage Corp. (AGM US), Class C.	3,089	610,942
Community West Bancshares.....	7,208	140,484	Fidelis Insurance Holdings Ltd.....	2,563	42,290
ConnectOne Bancorp, Inc.....	16,353	414,385	* Finance of America Cos., Inc., Class A...	556	13,878
* Consumer Portfolio Services, Inc.....	9,697	115,006	Financial Institutions, Inc.....	8,034	211,857
* CrossFirst Bankshares, Inc....	19,184	311,548	First American Financial Corp.....	30,759	1,944,584
* Customers Bancorp, Inc.....	14,992	854,244	First BanCorp.....	53,323	1,106,985
CVB Financial Corp....	36,821	767,350	First Bancorp, Inc.....	4,291	110,879
DigitalBridge Group, Inc.....	38,290	420,041	First Bancorp/Southern Pines NC.....	16,179	713,979
Dime Community Bancshares, Inc....	15,816	493,934	First Bancshares, Inc..	9,894	379,435
Donegal Group, Inc. (DGICA US), Class A.....	12,902	191,337	First Bank.....	7,880	119,855
Donegal Group, Inc. (DGICB US), Class B.....	592	8,466	First Busey Corp.....	23,908	580,486
Eagle Bancorp Montana, Inc.....	600	9,240	First Business Financial Services, Inc.....	3,548	183,290
Eagle Bancorp, Inc....	13,374	350,533	First Commonwealth Financial Corp.....	44,620	744,262
Eastern Bankshares, Inc.....	43,999	807,822	First Community Bankshares, Inc....	8,793	381,352
* eHealth, Inc.....	10,722	106,577	First Community Corp.....	2,210	57,305
Employers Holdings, Inc.....	12,740	626,298	First Financial Bancorp.....	40,714	1,140,806
Enact Holdings, Inc....	11,269	380,667	First Financial Corp....	5,163	248,805
* Encore Capital Group, Inc.....	11,918	589,941	First Financial Northwest, Inc.....	2,949	62,342
* Enova International, Inc.....	13,515	1,518,005	First Foundation, Inc...	26,477	136,357
* Enstar Group Ltd.....	5,731	1,873,980	First Hawaiian, Inc....	43,460	1,200,365
Enterprise Bancorp, Inc.....	3,526	149,256	First Horizon Corp....	161,709	3,539,810
Enterprise Financial Services Corp.....	14,118	844,821	First Internet Bancorp..	4,583	149,268
			First Interstate BancSystem, Inc., Class A.....	32,910	1,084,384
			First Merchants Corp...	24,216	1,076,159
			First Mid Bancshares, Inc.....	7,405	280,872

DIMENSIONAL VA U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
First Northwest Bancorp.	2,324	\$ 25,448	Hilltop Holdings, Inc....	21,057	\$ 635,500
First of Long Island Corp.....	12,576	163,488	# Hingham Institution For Savings.	766	195,522
First Savings Financial Group, Inc.....	860	21,294	* Hippo Holdings, Inc....	4,931	138,068
First United Corp.....	2,632	85,751	Home Bancorp, Inc....	3,022	151,704
* First Western Financial, Inc.....	4,390	92,629	Home BancShares, Inc.....	55,980	1,690,036
* Firstsun Capital Bancorp.	344	14,517	* HomeStreet, Inc.....	8,369	84,276
Five Star Bancorp.	2,057	62,553	HomeTrust Bancshares, Inc....	4,946	181,864
Flagstar Financial, Inc.....	2,136	25,269	Hope Bancorp, Inc....	54,310	633,255
Flushing Financial Corp.....	14,992	209,138	Horace Mann Educators Corp.....	18,738	723,849
FNB Corp.....	130,724	2,051,060	Horizon Bancorp, Inc... Independent Bank Corp. (IBCP US).	10,136	368,950
# Franklin Resources, Inc.....	88,399	1,965,994	Independent Bank Corp. (INDB US).	12,774	857,902
FS Bancorp, Inc.....	3,495	141,338	International Bancshares Corp....	21,234	1,399,108
Fulton Financial Corp..	72,404	1,472,697	Invesco Ltd.....	144,954	2,787,465
* Fundamental Global, Inc.....	144	3,067	Investar Holding Corp.....	4,282	81,658
* FVCBankcorp, Inc.....	2,378	28,702	Investors Title Co.....	721	162,477
* Genworth Financial, Inc.....	185,420	1,340,587	Jackson Financial, Inc., Class A.	30,536	2,877,713
German American Bancorp, Inc.....	6,547	270,588	James River Group Holdings Ltd.....	15,764	75,352
Glacier Bancorp, Inc...	3,494	173,547	Janus Henderson Group PLC.....	48,652	2,185,934
Globe Life, Inc.....	17,747	2,166,731	Kearny Financial Corp.....	31,702	218,744
* GoHealth, Inc., Class A.	897	14,621	Kemper Corp.....	17,223	1,157,041
Great Southern Bancorp, Inc.....	6,383	375,257	* Kentucky First Federal Bancorp.	120	371
* Green Dot Corp., Class A.	19,681	174,570	* Kingstone Cos., Inc....	982	16,684
* Greenlight Capital Re Ltd., Class A.	15,670	211,545	Landmark Bancorp, Inc.....	284	6,711
Guaranty Bancshares, Inc.....	3,975	163,412	LCNB Corp.....	4,043	62,505
Hancock Whitney Corp.....	32,688	1,952,781	* LendingClub Corp.....	43,067	580,974
Hanmi Financial Corp.....	13,939	334,815	Live Oak Bancshares, Inc.....	10,355	367,499
Hanover Bancorp, Inc.....	1,044	27,760	* Maiden Holdings Ltd... MainStreet Bancshares, Inc....	762	12,657
HarborOne Bancorp, Inc.....	21,906	238,118	Mercantile Bank Corp.....	7,428	362,561
HBT Financial, Inc....	7,866	191,301	Merchants Bancorp....	8,524	357,411
Heartland Financial USA, Inc.....	15,210	983,631	Mercury General Corp.....	19,014	947,658
Heritage Commerce Corp.....	28,102	272,308	Meridian Corp.....	1,485	24,829
Heritage Financial Corp.....	15,148	389,304	Metrocity Bankshares, Inc.....	4,018	123,995
* Heritage Insurance Holdings, Inc.....	11,919	131,228	* Metropolitan Bank Holding Corp.....	3,999	256,456
			MGIC Investment Corp.....	91,916	2,347,535

DIMENSIONAL VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Mid Penn Bancorp, Inc.....	6,058	\$ 182,467
Midland States Bancorp, Inc.....	10,059	193,736
MidWestOne Financial Group, Inc.....	6,454	204,140
* Mr. Cooper Group, Inc.....	17,011	1,765,912
MVB Financial Corp... National Bank Holdings Corp., Class A.....	5,467	106,661
National Bankshares, Inc.....	12,396	534,639
Navient Corp.....	1,859	54,636
NBT Bancorp, Inc.....	63,677	870,465
* NCR Atleos Corp.....	16,316	777,131
Nelnet, Inc., Class A...	18,927	603,014
* NI Holdings, Inc.....	12,572	1,385,057
Nicolet Bankshares, Inc.....	966	14,587
* NMI Holdings, Inc.....	4,982	558,632
Northeast Bank.....	31,403	1,212,784
Northeast Community Bancorp, Inc.....	3,766	381,119
Northfield Bancorp, Inc.....	3,637	90,198
Northrim BanCorp, Inc.....	23,415	273,253
Northwest Bancshares, Inc.....	2,573	219,039
Norwood Financial Corp.....	57,327	757,290
Oak Valley Bancorp....	1,470	39,131
OceanFirst Financial Corp.....	1,867	48,299
OFG Bancorp.....	25,645	460,584
Ohio Valley Banc Corp.....	21,588	922,023
* Old Market Capital Corp.....	197	4,698
Old National Bancorp..	1,554	10,070
Old Republic International Corp....	118,603	2,828,682
Old Second Bancorp, Inc.....	66,642	2,437,764
OneMain Holdings, Inc.....	19,086	358,626
* Onity Group, Inc.....	37,119	2,061,589
OP Bancorp.....	3,382	122,158
* Oportun Financial Corp.....	3,042	40,398
Oppenheimer Holdings, Inc., Class A.....	14,967	68,848
Orange County Bancorp, Inc.....	3,740	257,387
	498	12,883

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Origin Bancorp, Inc.....	9,162	\$ 347,423
Orrstown Financial Services, Inc.....	5,160	187,514
Pacific Premier Bancorp, Inc.....	37,380	968,142
Park National Corp....	4,798	814,269
Parke Bancorp, Inc....	4,963	100,451
Pathward Financial, Inc.....	8,745	697,239
* Patriot National Bancorp, Inc.....	60	94
* Paysafe Ltd.....	15,843	307,354
PCB Bancorp.....	5,178	99,884
Peapack-Gladstone Financial Corp.....	8,909	281,970
Penns Woods Bancorp, Inc.....	2,992	91,047
PennyMac Financial Services, Inc.....	17,995	1,883,897
Peoples Bancorp of North Carolina, Inc..	1,852	52,763
Peoples Bancorp, Inc..	16,200	528,930
Peoples Financial Services Corp.....	3,356	172,733
Pinnacle Financial Partners, Inc.....	20,648	2,576,251
Plumas Bancorp.....	212	9,667
* Ponce Financial Group, Inc.....	8,672	115,077
Popular, Inc.....	24,041	2,474,781
* PRA Group, Inc.....	16,082	355,573
Preferred Bank.....	4,319	394,584
Premier Financial Corp.....	15,354	427,302
Primis Financial Corp..	13,753	152,521
Princeton Bancorp, Inc.....	440	13,429
* ProAssurance Corp....	18,506	276,850
Prosperity Bancshares, Inc.....	32,033	2,562,640
* Provident Bancorp, Inc.....	5,513	64,557
Provident Financial Holdings, Inc.....	3,183	51,055
Provident Financial Services, Inc.....	50,935	945,863
QCR Holdings, Inc.....	8,225	639,576
Radian Group, Inc.....	26,033	885,643
RBB Bancorp.....	7,237	136,128
Red River Bancshares, Inc.....	1,256	70,085
Regional Management Corp.....	4,935	176,624
Reinsurance Group of America, Inc.....	2,929	667,402
RenaissanceRe Holdings Ltd.....	2,460	572,147

DIMENSIONAL VA U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
Renasant Corp.....	25,484	\$ 990,818	Tiptree, Inc.....	18,356	\$ 367,854
* Repay Holdings Corp..	32,495	242,738	Tompkins Financial		
Republic Bancorp,			Corp.....	4,409	308,939
Inc., Class A.....	6,384	417,833	Towne Bank.....	29,337	1,049,384
Riverview Bancorp,			TriCo Bancshares.....	10,861	476,472
Inc.....	6,235	35,165	TrustCo Bank Corp....	9,640	310,022
S&T Bancorp, Inc.....	16,555	652,929	Trustmark Corp.....	24,675	925,312
Safety Insurance			UMB Financial Corp....	10,611	1,251,037
Group, Inc.....	5,028	397,262	*» Unico American Corp..	1,400	98
Sandy Spring			United Bancshares,		
Bancorp, Inc.....	17,929	606,538	Inc.....	406	11,774
Seacoast Banking			United Bankshares,		
Corp. of Florida.....	17,200	489,340	Inc.....	47,554	1,830,829
* Security National			United Community		
Financial Corp.,			Banks, Inc.....	41,127	1,364,183
Class A.....	4,387	54,267	United Fire Group,		
* Selectquote, Inc.....	15,866	68,382	Inc.....	11,071	274,672
Shore Bancshares,			United Security		
Inc.....	10,194	166,672	Bancshares.....	4,425	42,347
Sierra Bancorp.....	7,598	229,004	Unity Bancorp, Inc....	3,541	171,207
Simmons First			Universal Insurance		
National Corp.,			Holdings, Inc.....	15,869	306,906
Class A.....	47,374	1,076,337	Invest Financial		
* SiriusPoint Ltd.....	56,331	820,179	Corp.....	14,672	445,882
* Skyward Specialty			Unum Group.....	64,601	4,925,826
Insurance Group,			USCB Financial		
Inc.....	499	22,096	Holdings, Inc.....	744	14,121
SmartFinancial, Inc....	5,993	211,313	Valley National		
South Plains			Bancorp.....	175,044	1,799,452
Financial, Inc.....	4,764	171,171	* Velocity Financial,		
* Southern First			Inc.....	6,488	120,288
Bancshares, Inc....	3,517	129,426	Veritex Holdings, Inc...	17,844	478,219
Southern Missouri			Virginia National		
Bancorp, Inc.....	3,174	187,837	Bankshares Corp....	967	35,257
Southern States			Virtus Investment		
Bancshares, Inc....	1,913	62,899	Partners, Inc.....	1,823	363,688
Southside			Voya Financial, Inc....	11,291	801,548
Bancshares, Inc....	9,563	300,565	WaFd, Inc.....	36,628	1,087,119
SouthState Corp.....	35,227	3,719,619	Walker & Dunlop, Inc..	8,087	776,918
Stellar Bancorp, Inc....	9,054	257,134	Washington Trust		
* Sterling Bancorp, Inc...	2,736	12,887	Bancorp, Inc.....	6,896	225,982
Stewart Information			Waterstone Financial,		
Services Corp.....	9,563	623,412	Inc.....	11,818	162,379
Stock Yards Bancorp,			Webster Financial		
Inc.....	1,633	120,368	Corp.....	48,328	2,911,279
* StoneX Group, Inc....	10,209	1,118,090	WesBanco, Inc.....	26,651	933,851
Synovus Financial			West BanCorp, Inc....	6,124	134,299
Corp.....	41,812	2,359,033	Westamerica		
Territorial Bancorp,			BanCorp.....	3,243	167,858
Inc.....	4,375	39,506	Western Alliance		
* Texas Capital			Bancorp.....	19,557	1,718,474
Bancshares, Inc....	22,919	1,809,455	Western New England		
TFS Financial Corp....	3,540	48,569	Bancorp, Inc.....	12,440	117,185
* Third Coast			Westwood Holdings		
Bancshares, Inc....	3,400	122,570	Group, Inc.....	1,679	25,840
Timberland Bancorp,					
Inc.....	3,400	102,068			

DIMENSIONAL VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			HEALTH CARE — (Continued)		
White Mountains Insurance Group Ltd.....	798	\$ 1,542,103	* Arcturus Therapeutics Holdings, Inc.....	8,900	\$ 151,033
Wintrust Financial Corp.....	18,804	2,459,751	* Artivion, Inc.....	7,380	228,485
* World Acceptance Corp.....	2,057	290,366	* Atea Pharmaceuticals, Inc.....	22,429	68,633
WSFS Financial Corp.....	25,747	1,441,832	* aTyr Pharma, Inc.....	18,213	70,302
Zions Bancorp NA.....	48,783	2,822,584	* Avanos Medical, Inc....	20,933	360,466
TOTAL FINANCIALS.....		<u>205,644,523</u>	* Azenta, Inc.....	17,040	921,012
			* Bio-Rad Laboratories, Inc., Class A.....	6,046	2,181,880
			* Black Diamond Therapeutics, Inc....	968	2,536
HEALTH CARE — (6.4%)			* Brookdale Senior Living, Inc.....	26,556	122,954
* 23andMe Holding Co., Class A.....	575	1,783	* Caribou Biosciences, Inc.....	31,103	44,477
* 2seventy bio, Inc.....	15,982	42,512	* Castle Biosciences, Inc.....	8,613	243,490
* 89bio, Inc.....	5,373	51,581	* Century Therapeutics, Inc.....	3,631	2,980
* Aadi Bioscience, Inc....	4,944	14,239	* Certara, Inc.....	57,452	817,542
#* Absci Corp.....	11,913	44,197	* Community Health Systems, Inc.....	581	1,859
* Acadia Healthcare Co., Inc.....	13,977	630,502	* CONMED Corp.....	4,140	297,169
* Accolade, Inc.....	15,790	108,793	* CRISPR Therapeutics AG.....	5,446	226,499
* Aclaris Therapeutics, Inc.....	4,478	11,105	* Cross Country Healthcare, Inc.....	12,302	224,142
* Acrivon Therapeutics, Inc.....	1,642	9,967	* CryoPort, Inc.....	14,395	108,538
* Acumen Pharmaceuticals, Inc.....	9,637	14,456	* Cullinan Therapeutics, Inc.....	19,365	204,494
* AdaptHealth Corp.....	28,777	311,367	#* Cumberland Pharmaceuticals, Inc.....	4,400	9,944
* Addus HomeCare Corp.....	6,561	821,175	* CureVac NV.....	4,170	15,804
* Adicet Bio, Inc.....	5,272	4,666	* Cytex Biosciences, Inc.....	9,385	48,333
* Adverum Biotechnologies, Inc.....	4,289	18,100	* Definitive Healthcare Corp.....	26,830	130,394
* Allogene Therapeutics, Inc....	55,637	100,147	* Dentsply Sirona, Inc....	37,245	735,961
* Amedisys, Inc.....	9,245	855,163	* Design Therapeutics, Inc.....	9,525	46,196
* American Shared Hospital Services....	400	1,232	* DocGo, Inc.....	5,463	26,714
* American Well Corp., Class A.....	2,310	24,902	* Dynavax Technologies Corp.....	15,056	196,481
* AMN Healthcare Services, Inc.....	9,886	272,063	* Editas Medicine, Inc....	23,099	30,260
* Amneal Pharmaceuticals, Inc.....	10,904	90,067	* Elanco Animal Health, Inc.....	148,661	1,788,392
* Amphastar Pharmaceuticals, Inc.....	5,033	175,501	* Emergent BioSolutions, Inc....	17,892	201,285
* AngioDynamics, Inc....	12,827	146,356	* Enanta Pharmaceuticals, Inc.....	4,930	25,192
* ANI Pharmaceuticals, Inc.....	4,287	251,390	* Enhabit, Inc.....	20,881	175,400
* Anika Therapeutics, Inc.....	8,087	137,964	* Enovis Corp.....	22,152	1,040,701
			* Entrada Therapeutics, Inc.....	7,205	96,835

DIMENSIONAL VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)			HEALTH CARE — (Continued)		
* Envista Holdings Corp.....	60,518	\$1,241,829	* MaxCyte, Inc.....	19,188	\$ 86,538
* Erasca, Inc.....	67,348	127,288	* Monte Rosa Therapeutics, Inc....	7,641	50,889
* Evolent Health, Inc., Class A.....	17,540	183,293	* Myriad Genetics, Inc... National HealthCare Corp.....	15,100	191,317
* Fate Therapeutics, Inc.....	41,054	53,370	* Nektar Therapeutics... Neogen Corp.....	7,051	723,926
* FONAR Corp.....	2,833	44,620	* NeoGenomics, Inc....	50,263	41,583
* Fulcrum Therapeutics, Inc.....	20,844	82,542	* NextCure, Inc.....	47,686	546,482
* Fulgent Genetics, Inc..	13,562	225,672	* Nkarta, Inc.....	8,478	121,235
* GeneDx Holdings Corp.....	262	19,611	* NextCure, Inc.....	1,600	1,288
* Generation Bio Co....	19,761	15,337	* Nkarta, Inc.....	11,627	27,207
* Globus Medical, Inc., Class A.....	191	17,710	* Nuvation Bio, Inc.....	15,889	36,704
* GoodRx Holdings, Inc., Class A.....	9,389	44,786	*» OmniAb, Inc. (2200963D US).....	521	0
* Harvard Bioscience, Inc.....	14,580	24,932	*» OmniAb, Inc. (2200964D US).....	521	0
* Health Catalyst, Inc....	21,003	118,247	* OmniAb, Inc. (OABI UQ).....	43,030	138,557
* HealthStream, Inc.....	13,268	433,200	* Omnicell, Inc.....	9,365	421,331
* Hookipa Pharma, Inc...	2,015	3,949	*# OPKO Health, Inc.....	44,822	68,129
* ICU Medical, Inc.....	2,410	396,108	* OptimizeRx Corp.....	6,330	35,132
* InfuSystem Holdings, Inc.....	3,573	28,906	* Option Care Health, Inc.....	23,594	729,526
* Innoviva, Inc.....	34,028	634,282	* OraSure Technologies, Inc....	37,582	151,080
* Inogen, Inc.....	9,952	116,339	* Organogenesis Holdings, Inc.....	33,644	123,810
* Inotiv, Inc.....	5,216	22,324	* ORIC Pharmaceuticals, Inc.....	4,727	49,255
* Instil Bio, Inc.....	2,377	52,912	* Orthofix Medical, Inc... OrthoPediatrics Corp...	14,227	260,781
* Integer Holdings Corp.....	10,818	1,538,536	* Owens & Minor, Inc....	7,320	175,680
* Integra LifeSciences Holdings Corp.....	19,216	501,538	*# Pacific Biosciences of California, Inc.....	33,604	478,521
* Intellia Therapeutics, Inc.....	17,779	183,479	* Pacira BioSciences, Inc.....	16,497	25,405
* iTeos Therapeutics, Inc.....	14,753	111,238	* Patterson Cos., Inc....	16,664	438,763
* Jazz Pharmaceuticals PLC.....	12,984	1,614,820	*#* PDL BioPharma, Inc...	17,171	531,442
* Kewaunee Scientific Corp.....	775	49,833	* Pediatrux Medical Group, Inc.....	35,325	20,489
†† Kinnate Biopharma, Inc.....	1,216	85	* PepGen, Inc.....	32,133	449,219
* Kodiak Sciences, Inc...	15,660	100,224	* Performant Healthcare, Inc.....	299	386
* Kura Oncology, Inc....	9,908	78,372	* Perrigo Co. PLC.....	6,486	15,307
* Lantern Pharma, Inc...	1,052	5,207	* Personalis, Inc.....	51,654	1,286,701
* Leap Therapeutics, Inc.....	4,826	2,703	* Phibro Animal Health Corp., Class A.....	3,904	20,379
* LENSAR, Inc.....	2,300	25,530	* Pliant Therapeutics, Inc.....	6,200	135,222
* LifeStance Health Group, Inc.....	9,736	77,596	* PMV Pharmaceuticals, Inc.....	16,500	177,375
* Lifeward Ltd.....	863	1,200	* Precision BioSciences, Inc....	2,108	2,993
* Ligand Pharmaceuticals, Inc.....	5,791	674,941	* Premier, Inc., Class A..	310	1,553
* LivaNova PLC.....	6,267	313,037	* Prestige Consumer Healthcare, Inc.....	38,278	867,379
				13,772	1,057,276

DIMENSIONAL VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Puma Biotechnology, Inc.....	18,806	\$ 54,349
#* Pyxis Oncology, Inc....	6,181	9,704
* Quanterix Corp.....	12,723	116,924
* QuidelOrtho Corp.....	11,007	478,364
* Quipt Home Medical Corp.....	4,730	15,278
* RAPT Therapeutics, Inc.....	2,152	2,453
* REGENXBIO, Inc.....	15,776	127,312
* Relay Therapeutics, Inc.....	36,343	162,453
* Replimune Group, Inc.....	927	12,959
Revvity, Inc.....	4,163	525,079
* Sage Therapeutics, Inc.....	10,534	76,372
* SCYNEXIS, Inc.....	4,780	5,115
* Seer, Inc.....	10,650	25,454
Select Medical Holdings Corp.....	20,039	394,167
* Sensus Healthcare, Inc.....	5,578	45,935
* Shattuck Labs, Inc....	2,625	3,045
SIGA Technologies, Inc.....	14,350	85,813
Simulations Plus, Inc...	1,280	43,930
* Solid Biosciences, Inc.....	8,281	26,334
* Supernus Pharmaceuticals, Inc.....	19,089	732,445
* Surgery Partners, Inc..	33,349	850,066
* Sutro Biopharma, Inc..	26,500	50,880
* Tactile Systems Technology, Inc.....	6,628	116,056
* Teladoc Health, Inc.....	61,446	624,291
* Tenaya Therapeutics, Inc.....	3,554	3,767
* Tenet Healthcare Corp.....	12,346	1,739,428
* Terns Pharmaceuticals, Inc.....	27,475	122,539
* Third Harmonic Bio, Inc.....	2,917	15,343
* TruBridge, Inc.....	5,730	142,219
* TScan Therapeutics, Inc.....	11,755	30,210
Universal Health Services, Inc., Class B.....	7,104	1,339,530
Utah Medical Products, Inc.....	763	46,719
* Vanda Pharmaceuticals, Inc.....	28,944	127,643

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Varex Imaging Corp....	19,787	\$ 271,873
* Ventyx Biosciences, Inc.....	11,823	23,764
* Veracyte, Inc.....	29,345	1,334,611
* Verve Therapeutics, Inc.....	10,185	77,508
* Viatrix, Inc.....	319,691	3,606,114
* Vicarious Surgical, Inc., Class A.....	940	12,540
* Vir Biotechnology, Inc.....	30,211	314,194
* Voyager Therapeutics, Inc.....	16,157	88,056
* Werewolf Therapeutics, Inc....	2,854	3,824
* Xencor, Inc.....	845	15,447
* Zimvie, Inc.....	5,730	79,303
* Zymeworks, Inc.....	9,727	142,014
TOTAL HEALTH CARE.....		<u>47,761,491</u>
INDUSTRIALS — (15.9%)		
* 3D Systems Corp.....	31,609	113,792
* AAR Corp.....	13,656	925,331
ABM Industries, Inc....	26,971	1,439,173
ACCO Brands Corp....	46,552	244,864
Acme United Corp....	700	25,375
* AerSale Corp.....	9,416	63,746
AGCO Corp.....	24,766	2,586,313
Air Lease Corp.....	43,419	2,005,958
* Air Transport Services Group, Inc.....	34,894	775,345
Alamo Group, Inc.....	5,943	1,102,783
* Alaska Air Group, Inc..	36,232	2,653,994
Albany International Corp., Class A.....	4,000	323,000
Alight, Inc., Class A....	130,674	895,117
Allegiant Travel Co....	6,873	704,001
Allient, Inc.....	6,014	151,613
Alta Equipment Group, Inc.....	6,128	44,734
* Ameresco, Inc., Class A.....	6,432	145,556
* American Woodmark Corp.....	8,455	658,306
Apogee Enterprises, Inc.....	9,656	492,649
ArcBest Corp.....	10,750	1,027,807
Arcosa, Inc.....	14,364	1,455,073
Aris Water Solutions, Inc., Class A.....	1,747	44,601
Astec Industries, Inc....	11,802	412,008
* Astronics Corp. (ATRO US).....	11,025	195,142
* Astronics Corp. (ATROB US), Class B.....	385	7,481
* Asure Software, Inc....	9,877	116,746

DIMENSIONAL VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Atkore, Inc.....	4,277	\$ 348,319
AZZ, Inc.....	8,147	698,931
BGSF, Inc.....	3,300	17,259
* Blade Air Mobility, Inc.....	26,456	101,856
* BlueLinx Holdings, Inc.....	4,368	470,783
Boise Cascade Co.....	15,348	1,936,304
* Bowman Consulting Group Ltd.....	3,139	79,825
Brady Corp., Class A..	9,327	694,768
* BrightView Holdings, Inc.....	33,719	531,411
* Broadwind, Inc.....	4,795	8,104
* Cadeler AS (CDLR US), ADR.....	3,176	66,410
* Chart Industries, Inc....	3,733	789,865
Civeo Corp.....	5,078	119,536
#* Clarivate PLC.....	162,075	878,446
CNH Industrial NV.....	178,542	2,299,621
Columbus McKinnon Corp.....	12,840	467,633
* Commercial Vehicle Group, Inc.....	16,836	35,187
CompX International, Inc.....	200	4,902
Concentrix Corp.....	8,816	460,900
Concrete Pumping Holdings, Inc.....	16,384	138,609
* Conduent, Inc.....	109,577	433,925
Copa Holdings SA, Class A.....	5,121	477,380
#†† Costa Communications, Inc.....	574	86
Costamare, Inc.....	50,905	593,552
Covenant Logistics Group, Inc.....	8,598	238,251
* CPI Aerostructures, Inc.....	1,158	5,558
* Custom Truck One Source, Inc.....	48,874	248,769
Deluxe Corp.....	16,957	393,233
* Distribution Solutions Group, Inc.....	4,434	142,996
* DLH Holdings Corp....	5,758	43,185
* DNOW, Inc.....	52,290	778,075
Douglas Dynamics, Inc.....	3,925	101,461
* Ducommun, Inc.....	5,634	385,253
Dun & Bradstreet Holdings, Inc.....	143,948	1,770,560
* DXP Enterprises, Inc...	8,374	848,202
Eastern Co.....	2,426	65,551
EnerSys.....	8,242	800,051
Ennis, Inc.....	13,134	272,530
Enpro, Inc.....	7,374	1,369,352
* Enviri Corp.....	32,715	313,410

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
ESCO Technologies, Inc.....	8,578	\$1,138,644
Espey Mfg. & Electronics Corp.....	326	9,281
* First Advantage Corp..	11,337	214,043
* Forrester Research, Inc.....	5,429	82,792
FTAI Infrastructure, Inc.....	5,050	35,451
* FuelCell Energy, Inc....	1,839	14,124
* Gates Industrial Corp. PLC.....	98,049	2,028,634
GATX Corp.....	7,119	1,177,981
Genco Shipping & Trading Ltd.....	21,155	305,901
* Gencor Industries, Inc.....	4,211	64,807
Genpact Ltd.....	25,232	1,228,546
* Gibraltar Industries, Inc.....	10,762	660,464
Global Industrial Co....	6,784	167,633
* GMS, Inc.....	13,073	1,102,577
Gorman-Rupp Co.....	8,971	344,307
* Graham Corp.....	3,427	155,654
Granite Construction, Inc.....	12,741	1,122,992
* Great Lakes Dredge & Dock Corp.....	29,793	327,425
Greenbrier Cos., Inc....	15,471	1,025,108
* GXO Logistics, Inc....	7,326	332,967
H&E Equipment Services, Inc.....	2,251	199,641
* Hayward Holdings, Inc.....	22,788	343,187
* Healthcare Services Group, Inc.....	16,552	183,562
Heartland Express, Inc.....	29,459	337,011
Heidrick & Struggles International, Inc.....	9,674	449,744
Helios Technologies, Inc.....	7,247	323,289
Herc Holdings, Inc....	1,284	261,885
#* Hertz Global Holdings, Inc.....	27,716	114,467
Hillenbrand, Inc.....	21,507	731,023
* Hillman Solutions Corp.....	31,020	310,200
HNI Corp.....	9,143	455,779
Hub Group, Inc., Class A.....	22,742	1,014,521
* Hudson Global, Inc....	786	10,108
* Hudson Technologies, Inc.....	18,401	106,726
Hurco Cos., Inc.....	3,130	67,264
* Hyliion Holdings Corp.....	8,922	20,967

DIMENSIONAL VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)			INDUSTRIALS — (Continued)		
Hyster-Yale, Inc.....	3,227	\$ 172,386	* OPENLANE, Inc.....	45,225	\$ 918,520
* IBEX Holdings Ltd.....	5,221	114,914	* Orion Group Holdings,		
ICF International, Inc...	6,316	737,140	Inc.....	13,009	102,511
* IES Holdings, Inc.....	1,071	236,991	Oshkosh Corp.....	10,179	1,184,836
Insteel Industries, Inc..	9,840	282,310	* PAMT Corp.....	7,251	116,088
Interface, Inc.....	17,456	432,211	Pangaea Logistics		
* Janus International			Solutions Ltd.....	15,206	79,831
Group, Inc.....	36,883	305,760	Park Aerospace Corp..	8,300	120,267
JBT Marel Corp.....	2,273	302,309	Park-Ohio Holdings		
* JELD-WEN Holding,			Corp.....	5,200	129,376
Inc.....	30,555	272,551	* Paycor HCM, Inc.....	15,487	342,727
* JetBlue Airways Corp..	122,902	808,695	* Perma-Pipe		
Karat Packaging, Inc...	623	19,257	International		
Kelly Services, Inc.,			Holdings, Inc.....	2,191	33,281
Class A.....	16,207	228,195	#* Plug Power, Inc.....	51,232	95,292
Kennametal, Inc.....	30,648	734,020	Preformed Line		
* Kirby Corp.....	12,046	1,314,821	Products Co.....	2,517	378,657
Knight-Swift			Primoris Services		
Transportation			Corp.....	23,891	1,834,112
Holdings, Inc.....	58,745	3,353,752	* Proto Labs, Inc.....	10,030	418,552
Korn Ferry.....	18,463	1,305,888	Quad/Graphics, Inc....	6,884	46,260
* L.B. Foster Co.,			Quanex Building		
Class A.....	4,474	124,511	Products Corp.....	13,404	281,484
Lindsay Corp.....	686	92,054	* Quest Resource		
LSI Industries, Inc.....	11,991	252,650	Holding Corp.....	6,721	39,318
Luxfer Holdings PLC...	7,502	106,153	* Radiant Logistics, Inc..	25,143	176,504
* Manitowoc Co., Inc....	17,506	174,885	Regal Rexnord Corp...	17,716	2,812,061
ManpowerGroup, Inc....	15,247	918,174	* Resideo Technologies,		
Marten Transport Ltd...	28,726	442,380	Inc.....	50,651	1,140,661
* Masterbrand, Inc.....	31,065	538,046	Resources		
* Matrix Service Co.....	13,736	186,260	Connection, Inc.....	16,985	142,674
Matson, Inc.....	12,223	1,733,833	REV Group, Inc.....	16,037	556,484
Matthews International			Rush Enterprises, Inc.		
Corp., Class A.....	13,348	373,611	(RUSHA US),		
Maximus, Inc.....	5,901	444,286	Class A.....	26,791	1,627,553
* Mayville Engineering			Rush Enterprises, Inc.		
Co., Inc.....	7,956	126,103	(RUSHB US),		
McGrath RentCorp.....	5,993	735,161	Class B.....	4,596	263,443
* Mercury Systems,			Ryder System, Inc....	13,469	2,147,093
Inc.....	20,421	851,351	Schneider National,		
Miller Industries, Inc...	5,647	372,533	Inc., Class B.....	33,650	1,001,087
MillerKnoll, Inc.....	19,196	430,758	Science Applications		
* Mistras Group, Inc....	11,228	111,382	International Corp....	335	36,274
* Montrose			Sensata Technologies		
Environmental			Holding PLC.....	34,036	924,418
Group, Inc.....	3,216	66,957	Shyft Group, Inc.....	8,604	103,334
* MRC Global, Inc.....	30,098	441,839	* SIFCO Industries,		
MSC Industrial Direct			Inc.....	659	2,559
Co., Inc., Class A....	7,062	567,855	* SkyWest, Inc.....	21,155	2,558,063
Mueller Industries,			Standex International		
Inc.....	26,333	2,073,724	Corp.....	2,335	426,604
* MYR Group, Inc.....	2,332	330,141	# Stanley Black &		
National Presto			Decker, Inc.....	32,803	2,888,960
Industries, Inc.....	3,409	327,844	Steelcase, Inc.,		
NL Industries, Inc.....	7,073	54,462	Class A.....	35,458	407,058
* NN, Inc.....	18,016	54,769	* Stratasys Ltd.....	2,013	18,741
* Northwest Pipe Co....	5,166	249,828			
* NV5 Global, Inc.....	14,336	270,090			

DIMENSIONAL VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Sun Country Airlines Holdings, Inc.....	19,584	\$ 332,145
* Sunrun, Inc.....	55,999	506,791
* TaskUS, Inc., Class A..	1,439	23,672
* Taylor Devices, Inc.....	632	21,109
* Terex Corp.....	18,390	884,375
* Therman Group Holdings, Inc.....	15,823	437,981
* Timken Co.....	7,746	621,771
* Titan International, Inc.....	28,532	251,938
* Titan Machinery, Inc....	11,375	212,940
* Trinity Industries, Inc...	38,005	1,437,729
* TrueBlue, Inc.....	17,100	139,365
* TTEC Holdings, Inc....	4,362	16,488
* Tutor Perini Corp.....	26,998	650,382
* Twin Disc, Inc.....	5,122	57,827
* UFP Industries, Inc.....	16,180	1,871,217
* U-Haul Holding Co. (UHAL US).....	4,330	315,527
* U-Haul Holding Co. (UHAL/B US).....	29,431	1,905,363
* Ultralife Corp.....	7,629	57,828
* UniFirst Corp.....	4,908	1,051,883
* Universal Logistics Holdings, Inc.....	8,276	365,965
* V2X, Inc.....	5,057	263,621
* Vestis Corp.....	18,177	254,114
* Virco Mfg. Corp.....	6,012	65,531
* VirTra, Inc.....	4,692	29,888
# VSE Corp.....	6,543	669,676
* Wabash National Corp.....	17,347	270,613
* Werner Enterprises, Inc.....	22,424	809,506
* WESCO International, Inc.....	17,921	3,315,385
* Willdan Group, Inc....	2,425	85,712
* Willis Lease Finance Corp.....	2,750	533,280
TOTAL INDUSTRIALS.....		<u>118,396,407</u>
INFORMATION TECHNOLOGY — (6.0%)		
* 8x8, Inc.....	21,535	60,298
* 908 Devices, Inc.....	10,663	26,657
* Alpha & Omega Semiconductor Ltd...	13,931	535,229
* Amkor Technology, Inc.....	84,163	2,071,251
* Amtech Systems, Inc..	6,555	33,103
* Arrow Electronics, Inc.....	24,633	2,870,976
* ASGN, Inc.....	3,766	332,199
* AstroNova, Inc.....	1,475	17,110
* Aviat Networks, Inc....	5,428	103,403
* Avnet, Inc.....	45,439	2,347,379
* Aware, Inc.....	4,272	7,134

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Axcelis Technologies, Inc.....	346	\$ 23,528
* Bel Fuse, Inc. (BELFB US), Class B.....	5,259	426,505
* Benchmark Electronics, Inc.....	18,233	777,820
* Brightcove, Inc.....	10,373	46,056
* Calix, Inc.....	6,786	269,268
* Cambium Networks Corp.....	1,246	1,470
* Cerence, Inc.....	11,855	147,713
* CEVA, Inc.....	6,849	220,606
* Clearfield, Inc.....	4,461	162,782
* Coherent Corp.....	3,473	314,272
* Cohu, Inc.....	18,258	418,291
* Comtech Telecommunications Corp.....	14,120	28,240
* Consensus Cloud Solutions, Inc.....	366	10,365
* CoreCard Corp.....	1,270	29,350
* Corsair Gaming, Inc....	16,282	149,143
* Crane NXT Co.....	4,441	284,091
* Crexendo, Inc.....	7,993	46,120
* CSP, Inc.....	1,055	21,079
* CTS Corp.....	10,967	560,304
* Daily Journal Corp....	333	136,563
* Daktronics, Inc.....	22,360	366,928
* Diebold Nixdorf, Inc....	1,998	86,493
* Digi International, Inc..	15,127	472,719
* Digital Turbine, Inc....	17,222	45,122
* Diodes, Inc.....	13,309	784,965
* DoubleVerify Holdings, Inc.....	15,546	320,403
* DXC Technology Co....	68,205	1,481,413
* E2open Parent Holdings, Inc.....	84,144	221,299
* Eastman Kodak Co....	17,202	127,123
* eGain Corp.....	5,992	36,551
* ePlus, Inc.....	9,534	761,767
* Everspin Technologies, Inc....	5,420	33,170
* FARO Technologies, Inc.....	5,927	188,004
* Fastly, Inc., Class A....	21,661	226,791
* FormFactor, Inc.....	2,501	100,165
* Frequency Electronics, Inc.....	3,674	61,466
* Ichor Holdings Ltd.....	11,695	321,145
* Identiv, Inc.....	1,677	5,802
* Information Services Group, Inc.....	22,129	67,715
* Insight Enterprises, Inc.....	3,157	545,372
* inTEST Corp.....	5,710	52,246
* Intevac, Inc.....	13,564	47,745
* IPG Photonics Corp....	9,799	718,561

DIMENSIONAL VA U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
Juniper Networks, Inc.....	28,101	\$ 979,601
* Key Tronic Corp.....	2,718	9,921
* Kimball Electronics, Inc.....	12,465	226,614
* Knowles Corp.....	44,503	842,442
Kulicke & Soffa Industries, Inc.....	17,761	787,700
* KVH Industries, Inc.....	9,329	57,000
* Lantronix, Inc.....	10,097	39,681
* LightPath Technologies, Inc., Class A.....	3,216	9,648
* LiveRamp Holdings, Inc.....	18,017	612,578
Logility Supply Chain Solutions, Inc.....	7,589	107,157
* Magnachip Semiconductor Corp.....	21,665	87,743
* Matterport, Inc.....	51,963	270,727
* MaxLinear, Inc.....	7,873	140,612
Methode Electronics, Inc.....	12,779	144,658
* Mirion Technologies, Inc.....	32,166	509,509
* Mitek Systems, Inc.....	11,197	114,209
* N-able, Inc.....	15,700	152,133
* nCino, Inc.....	631	21,460
* NETGEAR, Inc.....	14,852	410,658
* NetScout Systems, Inc.....	33,146	790,201
Network-1 Technologies, Inc....	3,000	4,080
* nLight, Inc.....	8,650	96,620
* Olo, Inc., Class A.....	37,384	275,894
* ON24, Inc.....	15,477	106,637
* Optical Cable Corp.....	1,600	7,888
* OSI Systems, Inc.....	5,610	1,102,028
PC Connection, Inc....	11,579	859,393
* Penguin Solutions, Inc.....	3,552	72,035
* Photronics, Inc.....	25,402	583,992
* Plexus Corp.....	9,695	1,373,878
* RF Industries Ltd.....	681	3,562
* Ribbon Communications, Inc.....	65,217	267,390
Richardson Electronics Ltd.....	4,924	64,997
#* Riot Platforms, Inc.....	32,634	387,692
* Rogers Corp.....	6,727	625,947
* Sanmina Corp.....	25,647	2,147,423
* ScanSource, Inc.....	12,586	526,724
#*†† Silicon Graphics, Inc...	137	0
* SmartRent, Inc.....	29,561	43,455
SolarWinds Corp.....	53,693	798,952
* SoundThinking, Inc.....	3,442	45,951

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Synaptics, Inc.....	797	\$ 67,665
* Synchronoss Technologies, Inc....	1,130	11,164
* TD SYNEX Corp.....	30,778	4,386,173
* Telos Corp.....	8,552	26,597
* TransAct Technologies, Inc....	1,945	8,714
* TTM Technologies, Inc.....	52,171	1,282,885
* Ultra Clean Holdings, Inc.....	21,643	797,977
* Veeco Instruments, Inc.....	4,700	119,286
* Verint Systems, Inc.....	15,941	404,583
* Viasat, Inc.....	19,181	184,521
* Viavi Solutions, Inc.....	32,514	391,469
Vishay Intertechnology, Inc.....	57,059	966,009
* Vishay Precision Group, Inc.....	6,460	150,518
* WidePoint Corp.....	744	2,827
* Xerox Holdings Corp...	69,361	592,343
* Xperi, Inc.....	15,108	136,274
TOTAL INFORMATION TECHNOLOGY.....		<u>44,789,065</u>
MATERIALS — (6.0%)		
AdvanSix, Inc.....	12,400	387,872
Alcoa Corp.....	49,510	1,748,693
* Alpha Metallurgical Resources, Inc.....	5,153	943,875
* Alto Ingredients, Inc....	35,264	57,480
# Amcor PLC.....	52,636	511,622
American Vanguard Corp.....	15,311	94,622
* Ampco-Pittsburgh Corp.....	4,848	12,120
* Arcadium Lithium PLC.....	9,878	56,700
* Arq, Inc.....	10,188	63,573
* Ascent Industries Co...	912	10,296
* Ashland, Inc.....	19,726	1,252,404
* Aspen Aerogels, Inc....	4,500	52,605
* Avient Corp.....	23,469	1,006,820
* Bioceres Crop Solutions Corp.....	3,494	23,934
Cabot Corp.....	3,851	332,996
Caledonia Mining Corp. PLC.....	6,555	61,551
* Celanese Corp.....	26,878	1,909,413
* Century Aluminum Co.....	3,192	58,350
* Clearwater Paper Corp.....	8,054	258,936
* Cleveland-Cliffs, Inc....	166,211	1,702,001
* Coeur Mining, Inc.....	153,093	1,010,414

DIMENSIONAL VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)			MATERIALS — (Continued)		
Commercial Metals			* Perimeter Solutions,		
Co.....	41,752	\$2,024,555	Inc.....	19,670	\$ 245,875
Compass Minerals			Quaker Chemical		
International, Inc....	10,028	116,926	Corp.....	3,057	431,587
* Core Molding			Radius Recycling,		
Technologies, Inc....	2,490	36,777	Inc.....	13,975	167,840
Eastman Chemical			Ramaco Resources,		
Co.....	24,315	2,422,990	Inc. (METC US),		
* Ecovyst, Inc.....	49,810	386,526	Class A.....	13,103	124,085
Element Solutions,			Ramaco Resources,		
Inc.....	32,311	833,947	Inc. (METCB US),		
Ferroglobe PLC.....	32,700	127,203	Class B.....	180	1,586
First Majestic Silver			* Ranpak Holdings		
Corp. (AG US).....	33,813	192,734	Corp.....	16,457	120,465
Fortitude Gold Corp....	5,267	27,599	* Rayonier Advanced		
Friedman Industries,			Materials, Inc.....	31,099	248,792
Inc.....	2,766	41,960	†† Resolute Forest		
#* Ginkgo Bioworks			Products, Inc.....	24,714	6,581
Holdings, Inc.....	6,600	88,176	Ryerson Holding		
Graphic Packaging			Corp.....	15,125	338,195
Holding Co.....	55,145	1,512,627	Sensient Technologies		
Greif, Inc. (GEF US),			Corp.....	4,959	374,454
Class A.....	11,043	676,052	Silgan Holdings, Inc....	15,747	866,400
Greif, Inc. (GEF/B			Sonoco Products Co...	21,495	1,024,022
US), Class B.....	4,394	278,448	Stapan Co.....	8,464	536,533
HB Fuller Co.....	11,090	700,112	SunCoke Energy, Inc...	40,627	381,488
Hecla Mining Co.....	218,659	1,241,983	Sylvamo Corp.....	3,535	283,154
Huntsman Corp.....	72,681	1,223,221	* Tredegar Corp.....	15,536	121,958
Innospec, Inc.....	8,320	943,072	TriMas Corp.....	14,805	359,762
* Intrepid Potash, Inc....	6,613	173,856	Tronox Holdings PLC..	63,271	649,793
Kaiser Aluminum			U.S. Steel Corp.....	74,750	2,754,538
Corp.....	3,739	261,730	Warrior Met Coal, Inc..	17,356	915,876
Koppers Holdings,			Westlake Corp.....	2,095	239,396
Inc.....	8,891	264,596	Worthington Steel,		
Kronos Worldwide,			Inc.....	15,641	454,371
Inc.....	26,148	250,759	TOTAL MATERIALS.....		<u>44,832,244</u>
* LSB Industries, Inc....	27,966	236,033	REAL ESTATE — (1.2%)		
#* Magnera Corp.....	9,596	179,061	* AMREP Corp.....	1,949	59,172
Materion Corp.....	6,554	661,954	* Anywhere Real		
Mativ Holdings, Inc....	24,035	229,534	Estate, Inc.....	51,347	185,363
* McEwen Mining, Inc....	9,934	81,856	* Cushman & Wakefield		
Mercer International,			PLC.....	83,870	1,156,567
Inc.....	34,569	232,649	* Douglas Elliman, Inc...	29,445	52,412
* Metallus, Inc.....	21,989	328,516	* Five Point		
Minerals			Holdings LLC,		
Technologies, Inc....	15,731	1,206,410	Class A.....	16,410	107,814
Mosaic Co.....	81,902	2,284,247	* Forestar Group, Inc....	19,031	454,080
#* MP Materials Corp....	16,523	362,845	* FRP Holdings, Inc.....	7,960	243,098
Myers Industries, Inc...	10,612	127,769	* Howard Hughes		
* Nexa Resources SA...	9,879	61,645	Holdings, Inc.....	17,853	1,363,434
Northern Technologies			* Jones Lang LaSalle,		
International Corp....	1,645	19,477	Inc.....	11,024	3,117,587
* O-I Glass, Inc.....	53,397	637,560	Kennedy-Wilson		
Olin Corp.....	41,223	1,207,422	Holdings, Inc.....	46,092	417,133
Olympic Steel, Inc.....	5,630	194,066	Marcus & Millichap,		
Orion SA.....	13,849	193,194	Inc.....	13,324	508,444
Pactiv Evergreen, Inc..	31,518	559,129			

DIMENSIONAL VA U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
REAL ESTATE — (Continued)			RIGHTS/WARRANTS — (0.0%)		
Newmark Group, Inc.,			CONSUMER, CYCLICAL — (0.0%)		
Class A.....	51,131	\$ 722,481	*» Lazydays Holdings,		
* Opendoor			Inc. Rights		
Technologies, Inc....	84,579	116,719	02/05/2025.....	4,239	\$ 0
* Rafael Holdings, Inc.,			TOTAL		
Class B.....	2,100	4,326	RIGHTS/WARRANTS....		<u>0</u>
* RE/MAX Holdings,			TOTAL INVESTMENT		
Inc., Class A.....	9,594	95,748	SECURITIES		
RMR Group, Inc.,			(Cost \$572,627,100).....		<u>717,088,677</u>
Class A.....	3,378	63,067	TEMPORARY CASH INVESTMENTS — (0.2%)		
* Seaport Entertainment			‡ State Street		
Group, Inc.....	4,496	119,638	Institutional		
* Star Holdings.....	4,116	36,591	U.S. Government		
* Stratus Properties,			Money Market Fund		
Inc.....	2,386	46,026	4.330%.....	1,809,243	<u>1,809,243</u>
* Tejon Ranch Co.....	13,125	212,887	SECURITIES LENDING COLLATERAL — (3.4%)		
TOTAL REAL ESTATE.....		<u>9,082,587</u>	@§ The DFA Short Term		
UTILITIES — (0.5%)			Investment Fund	2,170,268	<u>25,105,659</u>
* Altus Power, Inc.....	54,989	221,606	TOTAL INVESTMENTS — (100.0%)		
# Brookfield Renewable			(Cost \$599,539,936)^....		<u>\$744,003,579</u>
Corp.....	37,729	1,006,987			
Genie Energy Ltd.,					
Class B.....	6,818	97,702			
MDU Resources					
Group, Inc.....	63,528	1,132,069			
* Montauk Renewables,					
Inc.....	16,153	67,519			
New Jersey					
Resources Corp.....	5,546	265,931			
Ormat Technologies,					
Inc.....	12,858	824,841			
* Sunnova Energy					
International, Inc.....	47,700	122,589			
TOTAL UTILITIES.....		<u>3,739,244</u>			
TOTAL COMMON					
STOCKS.....		<u>717,088,677</u>			

Summary of the Portfolio's investments as of January 31, 2025, 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>
Assets				
Common Stocks				
Communication Services.....	\$ 27,098,577	—	—	\$ 27,098,577
Consumer Discretionary.....	106,901,819	—	—	106,901,819
Consumer Staples.....	42,324,352	—	—	42,324,352
Energy.....	66,518,368	—	—	66,518,368
Financials.....	205,644,425	\$ 98	—	205,644,523
Health Care.....	47,740,917	—	\$ 20,574	47,761,491
Industrials.....	118,390,763	5,558	86	118,396,407
Information Technology.....	44,789,065	—	—	44,789,065

DIMENSIONAL VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Materials.....	\$ 44,825,663	—	\$ 6,581	\$ 44,832,244
Real Estate.....	9,082,587	—	—	9,082,587
Utilities.....	3,739,244	—	—	3,739,244
Temporary Cash Investments.....	1,809,243	—	—	1,809,243
Securities Lending Collateral.....	—	\$25,105,659	—	25,105,659
Total Investments in Securities.....	<u>\$718,865,023</u>	<u>\$25,111,315</u>	<u>\$27,241<></u>	<u>\$744,003,579</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.

DIMENSIONAL VA U.S. LARGE VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (98.7%)			COMMUNICATION SERVICES — (Continued)		
COMMUNICATION SERVICES — (6.6%)			* Warner Bros		
AT&T, Inc.....	369,598	\$8,770,561	Discovery, Inc.....	112,864	\$ 1,178,300
* Charter			TOTAL COMMUNICATION		
Communications,			SERVICES.....		<u>45,355,579</u>
Inc., Class A.....	1,304	450,519	CONSUMER DISCRETIONARY — (4.7%)		
Comcast Corp.,			* Aptiv PLC.....	15,921	993,789
Class A.....	200,496	6,748,695	Aramark.....	21,061	819,484
Electronic Arts, Inc.....	12,698	1,560,711	Autoliv, Inc.....	7,172	693,246
Fox Corp. (FOX US),			Best Buy Co., Inc.....	1,514	129,992
Class B.....	19,981	971,077	BorgWarner, Inc.....	27,403	874,156
Fox Corp. (FOXA US),			* Caesars		
Class A.....	20,910	1,070,174	Entertainment, Inc....	2,169	78,192
Interpublic Group of			* Capri Holdings Ltd.....	1,300	32,214
Cos., Inc.....	20,575	589,885	* CarMax, Inc.....	7,769	665,337
* Liberty Broadband			* Carnival Corp.....	43,840	1,213,053
Corp. (LBRDA US),			Dick's Sporting Goods,		
Class A.....	600	45,618	Inc.....	958	229,968
* Liberty Broadband			DR Horton, Inc.....	22,157	3,144,078
Corp. (LBRDK US),			eBay, Inc.....	34,108	2,301,608
Class C.....	6,600	505,956	Ford Motor Co.....	286,536	2,888,283
* Liberty Media			Gap, Inc.....	1,476	35,527
Corp.-Liberty			Garmin Ltd.....	7,850	1,694,423
Formula One			General Motors Co.....	91,295	4,515,451
(FWONA US),			Gentex Corp.....	3,570	92,534
Class A.....	535	47,091	Genuine Parts Co.....	6,863	797,824
* Liberty Media			Harley-Davidson, Inc....	1,373	37,153
Corp.-Liberty			Hasbro, Inc.....	1,003	58,014
Formula One			Hyatt Hotels Corp.,		
(FWONK US),			Class A.....	2,188	346,207
Class C.....	4,527	433,234	Lear Corp.....	4,194	394,613
# News Corp. (NWS			Lennar Corp. (LEN		
US), Class B.....	8,065	255,257	US), Class A.....	18,930	2,484,373
News Corp. (NWSA			Lennar Corp. (LENB		
US), Class A.....	16,744	470,841	US), Class B.....	1,507	189,566
Omnicom Group, Inc....	8,040	697,792	Lithia Motors, Inc.....	218	81,990
# Paramount Global			LKQ Corp.....	35,025	1,309,585
(PARA US), Class B.	38,139	414,952	* MGM Resorts		
# Paramount Global			International.....	7,230	249,290
(PARAA US),			* Mohawk Industries,		
Class A.....	1,652	37,682	Inc.....	618	75,581
# Sirius XM Holdings,			* NVR, Inc.....	22	176,356
Inc.....	15,842	380,367	Penske Automotive		
* Sphere Entertainment			Group, Inc.....	3,800	629,394
Co.....	154	7,177	PulteGroup, Inc.....	25,577	2,910,151
* Take-Two Interactive			PVH Corp.....	672	60,211
Software, Inc.....	7,814	1,449,575	Ralph Lauren Corp.....	2,390	596,783
T-Mobile U.S., Inc.....	28,623	6,668,300	* Rivian Automotive,		
Verizon			Inc., Class A.....	19,400	243,664
Communications,			Service Corp.		
Inc.....	217,401	8,563,425	International.....	700	54,684
Walt Disney Co.....	35,719	4,038,390	Tapestry, Inc.....	4,002	291,906
			Toll Brothers, Inc.....	3,629	492,854

DIMENSIONAL VA U.S. LARGE VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)			ENERGY — (Continued)		
Whirlpool Corp.....	7,835	\$ 822,753	Chevron Corp.....	88,385	\$13,186,158
TOTAL CONSUMER			ConocoPhillips.....	71,680	7,084,135
DISCRETIONARY.....		<u>32,704,287</u>	Coterra Energy, Inc....	58,717	1,627,635
CONSUMER STAPLES — (4.7%)			Devon Energy Corp.....	49,369	1,683,483
Albertsons Cos., Inc.,			Diamondback Energy,		
Class A.....	8,153	163,468	Inc.....	13,637	2,241,377
Archer-Daniels-Midland			EOG Resources, Inc....	31,707	3,988,424
Co.....	27,807	1,424,553	EQT Corp.....	6,928	354,159
* BellRing Brands, Inc....	3,250	251,387	Expand Energy Corp....	3,177	322,783
Bunge Global SA.....	11,955	910,134	Exxon Mobil Corp.....	220,493	23,555,267
Campbell's Co.....	12,528	485,711	Halliburton Co.....	38,410	999,428
Casey's General			Helmerich & Payne,		
Stores, Inc.....	1,226	517,090	Inc.....	818	25,841
Church & Dwight Co.,			Hess Corp.....	5,305	737,554
Inc.....	483	50,966	HF Sinclair Corp.....	3,700	133,496
Conagra Brands, Inc....	13,042	337,657	Kinder Morgan, Inc.....	48,059	1,320,661
Constellation Brands,			Marathon Petroleum		
Inc., Class A.....	12,500	2,260,000	Corp.....	23,522	3,427,391
* Coty, Inc., Class A.....	22,970	168,370	NOV, Inc.....	626	9,046
* Darling Ingredients,			Occidental Petroleum		
Inc.....	4,055	151,900	Corp.....	46,358	2,162,601
Dollar General Corp....	3,578	254,253	ONEOK, Inc.....	17,185	1,669,867
* Dollar Tree, Inc.....	21,034	1,542,844	Ovintiv, Inc.....	10,759	454,245
General Mills, Inc.....	52,942	3,183,932	Phillips 66.....	28,106	3,312,854
Hormel Foods Corp....	9,549	286,279	Schlumberger NV.....	26,058	1,049,616
J.M. Smucker Co.....	2,211	236,334	Valero Energy Corp....	25,603	3,405,199
Kenvue, Inc.....	112,658	2,398,489	Williams Cos., Inc.....	48,763	<u>2,702,933</u>
Keurig Dr. Pepper, Inc..	61,804	1,983,908	TOTAL ENERGY.....		<u>79,861,138</u>
Kraft Heinz Co.....	17,345	517,575	FINANCIALS — (24.8%)		
Kroger Co.....	81,457	5,021,009	Aflac, Inc.....	15,051	1,616,176
McCormick & Co., Inc.			Allstate Corp.....	9,573	1,841,175
(MKC US).....	2,337	180,487	Ally Financial, Inc.....	33,768	1,315,939
Molson Coors			American Financial		
Beverage Co.,			Group, Inc.....	4,681	639,237
Class B.....	11,394	623,821	American International		
Mondelez International,			Group, Inc.....	46,519	3,426,590
Inc., Class A.....	70,011	4,059,938	Arch Capital Group		
* Performance Food			Ltd.....	31,085	2,893,081
Group Co.....	5,819	525,514	Assurant, Inc.....	3,963	852,798
* Pilgrim's Pride Corp....	2,655	123,564	Axis Capital Holdings		
* Post Holdings, Inc.....	919	97,561	Ltd.....	973	88,563
Seaboard Corp.....	12	29,260	Bank of America Corp..	130,269	6,031,455
Target Corp.....	20,451	2,820,397	Bank of New York		
Tyson Foods, Inc.,			Mellon Corp.....	56,389	4,845,507
Class A.....	12,812	723,750	* Berkshire Hathaway,		
* U.S. Foods Holding			Inc., Class B.....	31,720	14,866,212
Corp.....	13,588	963,797	Blackrock, Inc.....	1,483	1,594,967
Walgreens Boots			* Block, Inc.....	4,887	443,837
Alliance, Inc.....	41,309	424,657	Capital One Financial		
Walmart, Inc.....	120	<u>11,779</u>	Corp.....	14,624	2,979,055
TOTAL CONSUMER			Carlyle Group, Inc.....	2,100	117,936
STAPLES.....		<u>32,730,384</u>	Charles Schwab Corp..	9,861	815,702
ENERGY — (11.6%)			Chubb Ltd.....	14,047	3,819,098
APA Corp.....	454	9,956	Cincinnati Financial		
Baker Hughes Co.....	95,215	4,397,029	Corp.....	3,827	524,490
			Citigroup, Inc.....	38,949	3,171,617

DIMENSIONAL VA U.S. LARGE VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)			FINANCIALS — (Continued)		
Citizens Financial			Raymond James		
Group, Inc.....	20,697	\$ 984,556	Financial, Inc.....	15,482	\$ 2,608,407
CME Group, Inc.....	922	218,071	Regions Financial		
Comerica, Inc.....	654	44,027	Corp.....	48,612	1,197,800
Corebridge Financial,			Reinsurance Group of		
Inc.....	9,686	326,999	America, Inc.....	828	188,668
Discover Financial			RenaissanceRe		
Services.....	21,571	4,337,712	Holdings Ltd.....	250	58,145
East West Bancorp,			State Street Corp.....	12,650	1,285,493
Inc.....	3,233	332,902	Synchrony Financial....	36,836	2,540,947
Everest Group Ltd.....	2,539	882,328	Synovus Financial		
F&G Annuities & Life,			Corp.....	1,104	62,288
Inc.....	389	17,859	T. Rowe Price Group,		
Fidelity National			Inc.....	7,864	919,459
Financial, Inc.....	9,333	542,901	Travelers Cos., Inc.....	20,122	4,933,512
Fidelity National			Truist Financial Corp....	28,047	1,335,598
Information Services,			U.S. Bancorp.....	52,456	2,506,348
Inc.....	42,824	3,488,871	Unum Group.....	5,925	451,781
Fifth Third Bancorp.....	55,321	2,451,274	W.R. Berkley Corp.....	13,723	807,324
First Citizens			Webster Financial		
BancShares, Inc.,			Corp.....	384	23,132
Class A.....	927	2,043,748	Wells Fargo & Co.....	122,536	9,655,837
First Horizon Corp.....	7,379	161,526	Willis Towers Watson		
* Fiserv, Inc.....	13,865	2,995,395	PLC.....	2,028	668,358
Franklin Resources,			Zions Bancorp NA.....	3,064	177,283
Inc.....	10,235	227,626			
Global Payments, Inc...	11,722	1,322,828	TOTAL FINANCIALS.....		<u>171,418,268</u>
Globe Life, Inc.....	4,255	519,493	HEALTH CARE — (14.7%)		
Goldman Sachs			Abbott Laboratories....	47,793	6,114,158
Group, Inc.....	10,148	6,498,779	* Avantor, Inc.....	14,651	326,424
Hartford Financial			Baxter International,		
Services Group, Inc..	34,008	3,793,592	Inc.....	22,262	724,851
Huntington			Becton Dickinson &		
Bancshares, Inc.....	74,250	1,277,100	Co.....	13,436	3,326,754
Intercontinental			* Biogen, Inc.....	9,156	1,317,823
Exchange, Inc.....	4,372	698,777	* BioMarin		
Jefferies Financial			Pharmaceutical, Inc..	1,200	76,032
Group, Inc.....	1,212	93,191	* Bio-Rad Laboratories,		
JPMorgan Chase &			Inc., Class A.....	918	331,288
Co.....	124,733	33,341,131	* Boston Scientific Corp..	11,051	1,131,180
KeyCorp.....	40,804	733,656	Bristol-Myers Squibb		
Lincoln National Corp...	2,459	86,458	Co.....	102,727	6,055,757
Loews Corp.....	12,719	1,086,839	* Centene Corp.....	22,713	1,454,313
M&T Bank Corp.....	7,101	1,429,005	* Charles River		
* Markel Group, Inc.....	463	846,725	Laboratories		
MetLife, Inc.....	50,464	4,365,641	International, Inc.....	2,087	343,854
Morgan Stanley.....	45,631	6,316,699	Cigna Group.....	15,959	4,695,297
Northern Trust Corp.....	11,340	1,273,369	* Cooper Cos., Inc.....	1,912	184,604
* PayPal Holdings, Inc....	1,436	127,201	CVS Health Corp.....	50,148	2,832,359
PNC Financial			Danaher Corp.....	13,412	2,987,389
Services Group, Inc..	11,815	2,374,224	* Edwards Lifesciences		
Principal Financial			Corp.....	17,162	1,243,387
Group, Inc.....	17,545	1,446,585	* Elanco Animal Health,		
Prosperity Bancshares,			Inc.....	6,840	82,285
Inc.....	567	45,360	Elevance Health, Inc....	12,979	5,135,790
Prudential Financial,			* Envista Holdings		
Inc.....	28,006	3,382,005	Corp.....	1,720	35,294

DIMENSIONAL VA U.S. LARGE VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)			INDUSTRIALS — (Continued)		
* GE HealthCare Technologies, Inc.....	36,312	\$ 3,206,350	Carrier Global Corp.....	20,250	\$1,323,945
Gilead Sciences, Inc.....	53,012	5,152,766	* Clean Harbors, Inc.....	708	164,964
* Henry Schein, Inc.....	11,024	881,920	CNH Industrial NV.....	8,381	107,947
* Hologic, Inc.....	12,948	934,069	Concentrix Corp.....	1,452	75,911
Humana, Inc.....	9,065	2,658,130	CSX Corp.....	63,364	2,082,775
* Incyte Corp.....	1,360	100,858	Cummins, Inc.....	10,809	3,850,706
* IQVIA Holdings, Inc.....	5,179	1,042,843	Deere & Co.....	10,541	5,023,419
* Jazz Pharmaceuticals PLC.....	5,515	685,901	Delta Air Lines, Inc.....	55,895	3,760,057
Johnson & Johnson....	75,893	11,547,120	Dover Corp.....	11,477	2,337,635
Labcorp Holdings, Inc...	3,485	870,553	Eaton Corp. PLC.....	18,743	6,118,465
McKesson Corp.....	3,387	2,014,418	EMCOR Group, Inc....	452	202,523
Medtronic PLC.....	26,090	2,369,494	Emerson Electric Co....	10,485	1,362,526
Merck & Co., Inc.....	19,877	1,964,245	FedEx Corp.....	13,890	3,679,044
* Moderna, Inc.....	7,095	279,685	Fortive Corp.....	14,666	1,192,786
* Molina Healthcare, Inc.....	1,833	568,981	Fortune Brands Innovations, Inc.....	12,304	881,828
Pfizer, Inc.....	142,856	3,788,541	GE Vernova, Inc.....	324	120,813
Quest Diagnostics, Inc.....	14,000	2,283,400	General Dynamics Corp.....	10,044	2,581,107
* Regeneron Pharmaceuticals, Inc.....	2,611	1,757,151	* GXO Logistics, Inc.....	407	18,498
Revvity, Inc.....	3,314	417,995	Howmet Aerospace, Inc.....	92	11,645
STERIS PLC.....	5,962	1,315,515	Hubbell, Inc.....	22	9,306
Teleflex, Inc.....	157	28,298	Huntington Ingalls Industries, Inc.....	1,502	296,285
* Tenet Healthcare Corp.....	2,208	311,085	IDEX Corp.....	597	133,913
Thermo Fisher Scientific, Inc.....	9,724	5,812,521	Ingersoll Rand, Inc.....	23,401	2,195,014
* United Therapeutics Corp.....	2,317	813,661	ITT, Inc.....	400	60,408
UnitedHealth Group, Inc.....	17,993	9,761,023	Jacobs Solutions, Inc...	7,058	989,038
Universal Health Services, Inc., Class B.....	6,859	1,293,333	JB Hunt Transport Services, Inc.....	3,729	638,479
* Vertex Pharmaceuticals, Inc.....	22	10,157	Johnson Controls International PLC.....	27,415	2,138,370
Viatis, Inc.....	50,231	566,606	Knight-Swift Transportation Holdings, Inc.....	1,347	76,900
Zimmer Biomet Holdings, Inc.....	9,350	1,023,638	L3Harris Technologies, Inc.....	8,087	1,714,525
TOTAL HEALTH CARE.....		<u>101,859,096</u>	Leidos Holdings, Inc....	6,431	913,395
INDUSTRIALS — (15.1%)			* MasTec, Inc.....	425	61,663
AECOM.....	1,339	141,184	* Middleby Corp.....	311	53,225
AGCO Corp.....	9,374	978,927	* NEXTracker, Inc., Class A.....	9,036	455,595
* Amentum Holdings, Inc.....	7,558	158,491	Norfolk Southern Corp.....	14,270	3,643,131
AMETEK, Inc.....	14,447	2,666,338	Northrop Grumman Corp.....	3,623	1,765,379
* Builders FirstSource, Inc.....	14,191	2,373,870	Oshkosh Corp.....	522	60,761
* CACI International, Inc., Class A.....	200	77,252	Otis Worldwide Corp....	2,174	207,443
Carlisle Cos., Inc.....	4,496	1,751,012	Owens Corning.....	8,674	1,600,787
			PACCAR, Inc.....	42,677	4,732,026
			Parker-Hannifin Corp....	9,126	6,452,538
			Pentair PLC.....	14,793	1,533,738
			Quanta Services, Inc....	14,616	4,496,028
			Republic Services, Inc.....	16,580	3,595,705
			RTX Corp.....	44,315	5,714,419

DIMENSIONAL VA U.S. LARGE VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)			INFORMATION TECHNOLOGY — (Continued)		
Sensata Technologies			International Business		
Holding PLC.....	515	\$ 13,987	Machines Corp.....	43	\$ 10,995
Snap-on, Inc.....	6,398	2,272,250	* IPG Photonics Corp.....	430	31,532
# Southwest Airlines Co..	27,308	838,629	Jabil, Inc.....	4,373	710,219
SS&C Technologies			Juniper Networks, Inc..	20,534	715,815
Holdings, Inc.....	23,171	1,875,692	* Keysight Technologies,		
Stanley Black &			Inc.....	8,883	1,584,283
Decker, Inc.....	7,007	617,107	* Kyndryl Holdings, Inc....	1,573	59,711
Textron, Inc.....	16,232	1,241,910	Marvell Technology,		
Trane Technologies			Inc.....	4,059	458,099
PLC.....	101	36,638	Microchip Technology,		
TransUnion.....	5,407	536,645	Inc.....	1,704	92,527
* U-Haul Holding Co.			Micron Technology,		
(UHAL US).....	1,475	107,483	Inc.....	25,020	2,282,825
U-Haul Holding Co.			* ON Semiconductor		
(UHAL/B US).....	16,075	1,040,696	Corp.....	36,695	1,920,616
* United Airlines			* Qorvo, Inc.....	5,422	449,918
Holdings, Inc.....	21,659	2,292,389	Roper Technologies,		
United Rentals, Inc....	5,402	4,095,040	Inc.....	1,196	688,477
Veralto Corp.....	4,064	420,177	Salesforce, Inc.....	18,438	6,300,265
WESCO International,			Skyworks Solutions,		
Inc.....	600	111,000	Inc.....	11,761	1,043,906
Westinghouse Air			TD SYNnex Corp.....	2,852	406,438
Brake Technologies			TE Connectivity PLC...	30,520	4,516,044
Corp.....	8,070	1,677,914	* Teledyne Technologies,		
* XPO, Inc.....	279	37,294	Inc.....	1,702	870,284
Xylem, Inc.....	6,229	772,645	Vontier Corp.....	2,863	110,369
			* Western Digital Corp....	14,132	920,417
			* Zebra Technologies		
TOTAL INDUSTRIALS.....		<u>104,569,235</u>	Corp., Class A.....	300	117,582
			* Zoom		
INFORMATION TECHNOLOGY — (8.6%)			Communications,		
* Advanced Micro			Inc.....	2,191	190,486
Devices, Inc.....	20,542	2,381,845			
* Akamai Technologies,			TOTAL INFORMATION		
Inc.....	8,499	849,050	TECHNOLOGY.....		<u>59,486,761</u>
Amdocs Ltd.....	15,020	1,324,614			
Analog Devices, Inc....	10,117	2,143,691	MATERIALS — (7.4%)		
* Aspen Technology,			Air Products &		
Inc.....	600	158,130	Chemicals, Inc.....	8,901	2,984,149
Avnet, Inc.....	1,297	67,003	# Albemarle Corp.....	5,245	441,577
Broadcom, Inc.....	54	11,949	# Amcor PLC.....	67,243	653,602
* Ciena Corp.....	1,583	137,943	Ball Corp.....	19,994	1,113,666
Cisco Systems, Inc....	187,689	11,373,953	Celanese Corp.....	6,557	465,809
Cognizant Technology			CF Industries Holdings,		
Solutions Corp.,			Inc.....	15,102	1,392,555
Class A.....	49,920	4,123,891	* Cleveland-Cliffs, Inc....	15,656	160,317
* Coherent Corp.....	781	70,673	Corteva, Inc.....	26,180	1,708,769
Corning, Inc.....	68,224	3,553,106	CRH PLC (CRHCF		
* DXC Technology Co....	2,899	62,966	US).....	14,495	1,435,440
Entegris, Inc.....	200	20,308	Crown Holdings, Inc....	2,200	193,292
* F5, Inc.....	1,080	321,041	Dow, Inc.....	78,218	3,054,413
* First Solar, Inc.....	4,833	809,624	DuPont de Nemours,		
* Flex Ltd.....	25,689	1,069,947	Inc.....	17,056	1,309,901
Hewlett Packard			Eastman Chemical		
Enterprise Co.....	108,502	2,299,157	Co.....	14,927	1,487,476
HP, Inc.....	106,724	3,468,530	FMC Corp.....	801	44,680
Intel Corp.....	90,506	1,758,532			

DIMENSIONAL VA U.S. LARGE VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)			REAL ESTATE — (Continued)		
Freeport-McMoRan, Inc.....	82,035	\$ 2,940,955	* Jones Lang LaSalle, Inc.....	693	\$ 195,980
Huntsman Corp.....	3,237	54,479	*» Millrose Properties, Inc., Class A.....	10,218	95,032
International Flavors & Fragrances, Inc.....	10,181	886,663	TOTAL REAL ESTATE.....		<u>2,651,432</u>
# International Paper Co.....	26,648	1,482,428	UTILITIES — (0.1%)		
Linde PLC.....	13,050	5,821,866	NRG Energy, Inc.....	3,461	354,545
LyondellBasell Industries NV, Class A.....	34,302	2,596,661	Vistra Corp.....	2,457	412,850
Martin Marietta Materials, Inc.....	5,040	2,742,365	TOTAL UTILITIES.....		<u>767,395</u>
Mosaic Co.....	29,416	820,412	TOTAL COMMON STOCKS		
Newmont Corp.....	49,041	2,095,032	Cost (\$422,101,053).....		<u>682,877,350</u>
Nucor Corp.....	26,837	3,446,676	TEMPORARY CASH INVESTMENTS — (0.6%)		
Packaging Corp. of America.....	10,295	2,189,335	‡ State Street Institutional U.S. Government Money Market Fund 4.330%.....	4,329,698	<u>4,329,698</u>
PPG Industries, Inc.....	16,048	1,851,618	SECURITIES LENDING COLLATERAL — (0.7%)		
Reliance, Inc.....	4,807	1,391,626	@§ The DFA Short Term Investment Fund	399,616	<u>4,622,753</u>
Royal Gold, Inc.....	782	109,339	TOTAL INVESTMENTS — (100.0%)		
Smurfit WestRock PLC.....	17,093	907,467	(Cost \$431,053,325)^.....		<u><u>\$691,829,801</u></u>
Sonoco Products Co....	945	45,020			
Steel Dynamics, Inc.....	19,007	2,436,697			
Vulcan Materials Co....	9,911	2,717,101			
Westlake Corp.....	4,309	492,389			
TOTAL MATERIALS.....		<u>51,473,775</u>			
REAL ESTATE — (0.4%)					
* CBRE Group, Inc., Class A.....	16,308	2,360,420			

Summary of the Portfolio's investments as of January 31, 2025, 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>
Assets				
Common Stocks				
Communication Services.....	\$ 45,355,579	—	—	\$ 45,355,579
Consumer Discretionary.....	32,704,287	—	—	32,704,287
Consumer Staples.....	32,730,384	—	—	32,730,384
Energy.....	79,861,138	—	—	79,861,138
Financials.....	171,418,268	—	—	171,418,268
Health Care.....	101,859,096	—	—	101,859,096
Industrials.....	104,569,235	—	—	104,569,235
Information Technology.....	59,486,761	—	—	59,486,761
Materials.....	51,473,775	—	—	51,473,775
Real Estate.....	2,556,400	\$ 95,032	—	2,651,432
Utilities.....	767,395	—	—	767,395
Temporary Cash Investments.....	4,329,698	—	—	4,329,698
Securities Lending Collateral.....	—	4,622,753	—	4,622,753
Total Investments in Securities.....	<u>\$687,112,016</u>	<u>\$4,717,785</u>	<u>—</u>	<u>\$691,829,801</u>

DIMENSIONAL VA INTERNATIONAL VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (96.4%)			BELGIUM — (Continued)		
AUSTRALIA — (6.2%)			Syensqo SA.....	8,568	\$ 675,104
ANZ Group Holdings			TOTAL BELGIUM.....		<u>2,934,745</u>
Ltd.....	157,918	\$ 2,982,056	CANADA — (10.3%)		
Aurizon Holdings Ltd....	266,121	538,581	Agnico Eagle Mines		
Bendigo & Adelaide			Ltd. (AEM US).....	5,160	479,570
Bank Ltd.....	42,211	354,227	AltaGas Ltd.....	19,080	440,323
BlueScope Steel Ltd....	88,805	1,159,641	ARC Resources Ltd.....	27,954	478,739
Challenger Ltd.....	53,101	206,246	Bank of Montreal		
Cleanaway Waste			(BMO CN).....	13,251	1,311,834
Management Ltd.....	130,471	223,403	Bank of Montreal		
# Endeavour Group Ltd....	22,984	59,953	(BMO US).....	36,571	3,621,992
Evolution Mining Ltd....	287,306	998,414	Bank of Nova Scotia		
Fortescue Ltd.....	45,989	538,594	(BNS CN).....	18,885	966,243
Harvey Norman			Bank of Nova Scotia		
Holdings Ltd.....	112,868	361,251	(BNS US).....	60,155	3,078,131
Incitec Pivot Ltd.....	224,487	414,681	Barrick Gold Corp.		
Lendlease Corp. Ltd....	41,763	166,372	(GOLD US).....	93,474	1,530,169
National Australia Bank			Canadian Imperial		
Ltd.....	220,496	5,433,385	Bank of Commerce		
New Hope Corp. Ltd....	39,703	118,370	(CM CN).....	49,997	3,149,431
Northern Star			Canadian Imperial		
Resources Ltd.....	124,343	1,316,012	Bank of Commerce		
Orica Ltd.....	54,853	594,607	(CM US).....	38,530	2,428,161
Origin Energy Ltd.....	152,913	986,193	Canadian Tire Corp.		
QBE Insurance Group			Ltd., Class A.....	4,388	494,007
Ltd.....	121,237	1,564,897	Genovus Energy, Inc.		
Rio Tinto Ltd.....	18,978	1,366,813	(CVE US).....	110,210	1,594,739
Santos Ltd.....	496,255	2,148,762	Empire Co. Ltd.,		
Sonic Healthcare Ltd....	56,484	992,296	Class A.....	15,283	449,441
South32 Ltd. (S32 AU)..	574,429	1,179,503	Endeavour Mining		
Suncorp Group Ltd.....	131,383	1,684,473	PLC.....	11,407	234,600
TPG Telecom Ltd.....	46,621	126,297	Fairfax Financial		
Westpac Banking			Holdings Ltd.....	2,064	2,778,216
Corp.....	200,033	4,150,451	* First Quantum Minerals		
Whitehaven Coal Ltd....	103,643	389,465	Ltd.....	49,651	621,427
Woodside Energy			iA Financial Corp., Inc..	15,318	1,414,545
Group Ltd. (WDS			IGM Financial, Inc.....	5,103	163,727
AU).....	142,185	2,167,011	Imperial Oil Ltd. (IMO		
Worley Ltd.....	19,466	172,968	US).....	667	44,449
# Yancoal Australia Ltd....	87,072	<u>347,087</u>	Kinross Gold Corp. (K		
TOTAL AUSTRALIA.....		<u>32,742,009</u>	CN).....	92,288	1,039,498
AUSTRIA — (0.1%)			Kinross Gold Corp.		
Erste Group Bank AG...	7,148	439,451	(KGC US).....	74,127	836,153
OMV AG.....	5,327	<u>219,362</u>	Lundin Mining Corp....	128,613	1,015,913
TOTAL AUSTRIA.....		<u>658,813</u>	# Magna International,		
BELGIUM — (0.6%)			Inc. (MGA US).....	44,732	1,774,518
Ageas SA.....	17,680	910,750	Manulife Financial		
Anheuser-Busch InBev			Corp. (MFC US).....	47,552	1,422,280
SA (ABI BB).....	6,094	300,290	MEG Energy Corp.....	37,365	612,659
KBC Group NV.....	11,746	901,009	Nutrien Ltd. (NTR CN)..	900	46,451
Solvay SA.....	4,829	147,592	Nutrien Ltd. (NTR US)..	64,702	3,340,595

DIMENSIONAL VA INTERNATIONAL VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)			DENMARK — (Continued)		
Onex Corp.....	3,995	\$ 306,411	* Vestas Wind Systems		
Pan American Silver			AS.....	54,838	\$ 754,276
Corp. (PAAS US).....	20,505	475,921	TOTAL DENMARK.....		<u>14,437,815</u>
Saputo, Inc.....	3,738	62,114	FINLAND — (0.7%)		
Suncor Energy, Inc.			# Nokia OYJ (NOK US),		
(SU CN).....	8,621	323,460	Sponsored ADR.....	34,049	156,625
Suncor Energy, Inc.			Nokia OYJ (NOKIA		
(SU US).....	115,409	4,334,762	FH).....	403,636	1,903,324
Teck Resources Ltd.			Nordea Bank Abp		
(TECK US), Class B.	81,202	3,319,538	(NDA FH).....	72,366	860,725
Teck Resources Ltd.			Stora Enso OYJ,		
(TECK/A CN),			Class R.....	56,813	<u>629,219</u>
Class A.....	200	8,265	TOTAL FINLAND.....		<u>3,549,893</u>
Teck Resources Ltd.			FRANCE — (9.8%)		
(TECKB CN),			* Alstom SA.....	5,160	102,131
Class B.....	134	5,474	Ω Amundi SA.....	2,929	206,189
Toronto-Dominion Bank			BNP Paribas SA.....	49,872	3,406,740
(TD CN).....	16,845	960,965	Bollere SE.....	60,491	357,381
Toronto-Dominion Bank			Bouygues SA.....	36,761	1,168,499
(TD US).....	100,487	5,734,793	* Canal & SA.....	29,111	66,324
Tourmaline Oil Corp....	43,196	1,967,872	Carrefour SA.....	87,166	1,241,888
West Fraser Timber			Cie de Saint-Gobain		
Co. Ltd. (WFG CN)...	9,498	823,506	SA.....	72,243	6,774,472
Whitecap Resources,			Cie Generale des		
Inc.....	51,268	<u>337,589</u>	Etablissements		
TOTAL CANADA.....		<u>54,028,481</u>	Michelin SCA.....	109,893	3,821,749
DENMARK — (2.7%)			Credit Agricole SA.....	32,751	493,046
# AP Moller - Maersk AS			Eiffage SA.....	10,913	974,933
(MAERSKA DC),			Engie SA.....	233,543	3,855,300
Class A.....	237	342,973	* Louis Hachette Group..	29,111	38,934
AP Moller - Maersk AS			Orange SA (ORA FP)...	282,052	3,033,330
(MAERSKB DC),			Publicis Groupe SA		
Class B.....	282	416,480	(PUB FP).....	13,324	1,417,033
Carlsberg AS, Class B..	14,014	1,467,842	Renault SA.....	28,046	1,439,818
# Coloplast AS, Class B..	10,747	1,237,706	Rexel SA.....	32,582	862,572
Danske Bank AS.....	32,233	962,399	Sanofi SA (SAN FP)....	51,238	5,568,650
* Demant AS.....	12,462	500,333	Societe Generale SA...	80,816	2,616,017
DSV AS.....	14,966	2,981,439	STMicroelectronics NV		
* Genmab AS (GMAB			(STM US).....	4,911	110,252
DC).....	4,778	939,149	TotalEnergies SE (TTE		
H Lundbeck AS			FP).....	228,351	13,228,865
(HLUNA DC),			# TotalEnergies SE (TTE		
Class A.....	5,935	29,635	US), Sponsored		
H Lundbeck AS			ADR.....	7,191	417,294
(HLUNB DC).....	28,803	176,256	Vinci SA.....	1,599	173,032
Novonesis			# Vivendi SE.....	29,111	<u>82,282</u>
(Novozymes) B.....	36,497	2,092,484	TOTAL FRANCE.....		<u>51,456,731</u>
Pandora AS.....	8,959	1,714,020	GERMANY — (7.0%)		
Rockwool AS (ROCKA			BASF SE.....	100,634	4,848,315
DC), Class A.....	355	125,933	Bayer AG.....	88,113	1,971,672
Rockwool AS (ROCKB			Bayerische Motoren		
DC), Class B.....	800	283,292	Werke AG.....	30,928	2,511,650
Tryg AS.....	20,416	413,598	Brenntag SE.....	1,451	91,297

DIMENSIONAL VA INTERNATIONAL VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)			HONG KONG — (Continued)		
Commerzbank AG.....	124,594	\$ 2,405,792	Swire Pacific Ltd. (87		
Continental AG.....	13,917	989,125	HK), Class B.....	92,500	\$ 129,882
* Covestro AG.....	20,608	1,267,760	Ω WH Group Ltd.....	1,241,189	968,245
Daimler Truck Holding			Xinyi Glass Holdings		
AG.....	78,171	3,442,450	Ltd.....	79,000	73,121
Deutsche Bank AG			TOTAL HONG KONG.....		<u>7,271,098</u>
(DB US).....	47,848	934,471			
Deutsche Bank AG			IRELAND — (0.2%)		
(DBK GR).....	124,505	2,436,916	AIB Group PLC.....	88,815	522,250
# Deutsche Lufthansa			Bank of Ireland Group		
AG.....	29,747	192,962	PLC.....	71,890	714,312
Deutsche Post AG.....	36,629	1,318,747	TOTAL IRELAND.....		<u>1,236,562</u>
Ω DWS Group GmbH &			ISRAEL — (0.9%)		
Co. KGaA.....	1,706	84,194	Bank Hapoalim BM.....	78,721	1,009,887
E.ON SE.....	141,227	1,672,807	Bank Leumi Le-Israel		
Evonik Industries AG... Fresenius Medical	17,755	333,401	BM.....	114,309	1,430,568
Care AG (FME GR)..	20,548	1,020,718	Clal Insurance		
* Fresenius SE & Co.			Enterprises Holdings		
KGaA.....	35,281	1,350,046	Ltd.....	10,637	278,300
#Ω Hapag-Lloyd AG.....	1,852	266,843	Delek Group Ltd.....	1,690	246,839
Heidelberg Materials			* Equital Ltd.....	614	24,697
AG.....	16,883	2,375,708	Harel Insurance		
Henkel AG & Co.			Investments &		
KGaA.....	7,921	611,876	Financial Services		
Mercedes-Benz Group			Ltd.....	17,029	270,082
AG.....	86,769	5,279,038	ICL Group Ltd.....	8,105	48,189
RWE AG.....	30,564	947,140	Israel Discount Bank		
* Talanx AG.....	1,677	142,446	Ltd., Class A.....	136,911	1,000,996
Volkswagen AG.....	3,115	326,209	Migdal Insurance &		
TOTAL GERMANY.....		<u>36,821,583</u>	Financial Holdings		
HONG KONG — (1.4%)			Ltd.....	74,606	153,353
BOC Hong Kong			Phoenix Financial Ltd..	11,201	189,201
Holdings Ltd.....	274,500	892,326	TOTAL ISRAEL.....		<u>4,652,112</u>
Ω Budweiser Brewing Co.			ITALY — (2.3%)		
APAC Ltd.....	101,400	92,833	Banco BPM SpA.....	92,447	812,627
# Cathay Pacific Airways			BPER Banca SpA.....	8,285	56,439
Ltd.....	220,090	297,156	Eni SpA (ENI IM).....	183,029	2,576,761
CK Asset Holdings			#*Ω Nexi SpA.....	6,427	32,639
Ltd.....	206,217	861,662	Stellantis NV (STLA		
CK Hutchison Holdings			US).....	10,010	131,431
Ltd.....	284,012	1,430,196	# Stellantis NV (STLA		
Ω ESR Group Ltd.....	206,800	318,300	UX).....	68,330	897,173
Hang Lung Properties			Stellantis NV (STLAM		
Ltd.....	3,197	2,529	IM).....	145,096	1,937,306
Hang Seng Bank Ltd... Henderson Land	12,600	157,885	UniCredit SpA.....	126,614	5,814,519
Development Co.			TOTAL ITALY.....		<u>12,258,895</u>
Ltd.....	74,255	205,944	JAPAN — (21.1%)		
MTR Corp. Ltd.....	67,660	212,109	Acom Co. Ltd.....	43,100	106,285
Sino Land Co. Ltd.....	397,571	381,282	# AGC, Inc.....	31,800	918,681
Sun Hung Kai			Air Water, Inc.....	22,400	279,277
Properties Ltd.....	95,362	852,474	Aisin Corp.....	57,700	652,679
Swire Pacific Ltd. (19			Alfresa Holdings Corp... Amada Co. Ltd.....	12,800	175,219
HK), Class A.....	45,500	395,154		38,200	394,433

DIMENSIONAL VA INTERNATIONAL VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Asahi Group Holdings Ltd.....	170,400	\$1,845,660	Isuzu Motors Ltd.....	73,100	\$ 982,784
Asahi Kasei Corp.....	149,600	1,016,029	Iwatani Corp.....	16,400	179,587
Bridgestone Corp.....	34,300	1,230,372	Iyogin Holdings, Inc.....	9,100	96,520
Brother Industries Ltd...	29,100	512,741	J Front Retailing Co. Ltd.....	28,400	397,914
Canon Marketing Japan, Inc.....	5,100	167,491	Japan Airlines Co. Ltd..	16,400	269,086
Chiba Bank Ltd.	30,300	258,054	Japan Post Bank Co. Ltd.....	28,100	290,664
Coca-Cola Bottlers Japan Holdings, Inc..	9,400	146,257	Japan Post Holdings Co. Ltd.....	41,800	436,559
COMSYS Holdings Corp.....	8,300	172,467	Japan Post Insurance Co. Ltd.....	10,000	194,876
Concordia Financial Group Ltd.....	57,500	333,869	JFE Holdings, Inc.....	65,400	756,314
Cosmo Energy Holdings Co. Ltd.....	8,600	371,325	JGC Holdings Corp.....	6,800	57,093
Credit Saison Co. Ltd...	16,600	391,297	JTEKT Corp.....	24,600	193,377
Dai Nippon Printing Co. Ltd.....	7,100	104,934	Kajima Corp.....	40,900	727,246
Daicel Corp.....	28,800	254,842	Kamigumi Co. Ltd.....	7,300	159,042
Dai-ichi Life Holdings, Inc.....	54,600	1,490,863	Kandenko Co. Ltd.....	4,300	68,822
Daiwa House Industry Co. Ltd.....	61,700	1,943,781	# Kawasaki Kisen Kaisha Ltd.....	14,400	182,228
Daiwa Securities Group, Inc.....	47,700	345,308	Keihan Holdings Co. Ltd.....	1,800	38,765
Denso Corp.....	29,300	405,468	Kinden Corp.....	7,000	143,192
ENEOS Holdings, Inc...	414,327	2,082,953	Kobe Steel Ltd.....	44,800	477,005
EXEO Group, Inc.....	13,600	148,490	Koito Manufacturing Co. Ltd.....	22,700	298,497
Fuji Media Holdings, Inc.....	1,800	25,389	Komatsu Ltd.....	31,900	962,208
FUJIFILM Holdings Corp.....	36,900	812,947	Kubota Corp. (6326 JP).....	107,200	1,344,645
Fukuoka Financial Group, Inc.....	9,200	249,691	Kuraray Co. Ltd.....	49,000	717,364
Fuyo General Lease Co. Ltd.....	1,800	134,155	Kyocera Corp.....	40,900	424,533
Gunma Bank Ltd.....	7,400	53,135	Kyoto Financial Group, Inc.....	10,000	150,382
Hachijuni Bank Ltd.....	22,503	147,273	Kyushu Financial Group, Inc.....	14,500	73,347
Hakuhodo DY Holdings, Inc.....	20,900	155,169	Lixil Corp.....	34,000	382,700
Hankyu Hanshin Holdings, Inc.....	25,400	646,293	LY Corp.....	129,200	377,384
Haseko Corp.....	28,900	379,341	Mabuchi Motor Co. Ltd.....	3,000	41,199
Hitachi Construction Machinery Co. Ltd....	12,900	308,887	Marubeni Corp.....	13,200	196,252
Honda Motor Co. Ltd. (7267 JP).....	402,100	3,805,935	Mazda Motor Corp.....	74,900	512,120
Hulic Co. Ltd.....	29,000	255,592	Mebuki Financial Group, Inc.....	38,440	169,963
Ibiden Co. Ltd.....	800	23,458	Medipal Holdings Corp.....	8,800	132,305
Idemitsu Kosan Co. Ltd.....	124,000	827,596	MEIJI Holdings Co. Ltd.....	19,800	398,525
Iida Group Holdings Co. Ltd.....	14,400	218,116	Mitsubishi Chemical Group Corp.....	155,500	794,241
INFRONEER Holdings, Inc.....	21,000	158,307	Mitsubishi Corp.....	62,000	988,852
Inpex Corp.....	123,500	1,473,855	Mitsubishi Electric Corp.....	50,700	831,022
			Mitsubishi Estate Co. Ltd.....	71,800	1,043,325
			Mitsubishi Gas Chemical Co., Inc...	16,700	291,849
			Mitsubishi HC Capital, Inc.....	93,500	621,783

DIMENSIONAL VA INTERNATIONAL VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Mitsubishi Logistics Corp.....	20,495	\$ 146,416	Seino Holdings Co. Ltd.....	7,900	\$ 119,256
# Mitsubishi Materials Corp.....	5,123	80,409	Sekisui Chemical Co. Ltd.....	15,400	255,218
Mitsubishi Motors Corp.....	73,100	216,825	# Sekisui House Ltd.....	54,800	1,259,467
Mitsubishi UFJ Financial Group, Inc. (8306 JP).....	521,500	6,595,093	Seven & i Holdings Co. Ltd.....	88,500	1,412,792
Mitsui Chemicals, Inc...	28,900	633,761	Shimamura Co. Ltd.....	4,600	261,744
Mitsui Fudosan Co. Ltd.....	125,200	1,130,029	Shimizu Corp.....	58,900	510,680
# Mitsui OSK Lines Ltd....	26,400	897,144	Shizuoka Financial Group, Inc.....	13,000	115,992
Mizuho Financial Group, Inc. (8411 JP).....	101,320	2,789,928	SoftBank Group Corp...	26,220	1,602,872
MS&AD Insurance Group Holdings, Inc.....	35,550	737,090	Sohgo Security Services Co. Ltd.....	1,700	11,420
Nagase & Co. Ltd.....	1,000	18,783	Sojitz Corp.....	26,394	542,517
NGK Insulators Ltd.....	29,500	378,554	Sompo Holdings, Inc....	10,791	300,918
NH Foods Ltd.....	10,200	332,921	Stanley Electric Co. Ltd.....	15,100	251,882
NHK Spring Co. Ltd.....	11,152	142,138	Subaru Corp.....	72,300	1,259,423
Nikon Corp.....	26,100	279,622	# SUMCO Corp.....	39,700	293,105
Nippon Electric Glass Co. Ltd.....	2,400	51,555	Sumitomo Bakelite Co. Ltd.....	1,000	24,081
NIPPON EXPRESS HOLDINGS, Inc.....	27,400	444,101	Sumitomo Chemical Co. Ltd.....	192,000	415,317
Nippon Steel Corp.....	60,218	1,250,064	Sumitomo Corp.....	69,100	1,498,104
Nippon Yusen KK.....	39,800	1,249,064	Sumitomo Electric Industries Ltd.....	119,900	2,239,986
Nissan Motor Co. Ltd....	284,300	777,966	Sumitomo Forestry Co. Ltd.....	23,100	789,690
Nisshin Seifun Group, Inc.....	21,700	244,030	# Sumitomo Heavy Industries Ltd.....	12,100	249,353
Niterra Co. Ltd.....	18,500	610,172	Sumitomo Metal Mining Co. Ltd.....	24,700	564,051
NOK Corp.....	5,300	80,192	Sumitomo Mitsui Financial Group, Inc. (8316 JP).....	225,159	5,548,615
Nomura Holdings, Inc. (8604 JP).....	140,500	913,444	Sumitomo Mitsui Trust Group, Inc.....	48,606	1,222,213
Nomura Real Estate Holdings, Inc.....	14,600	388,048	Sumitomo Realty & Development Co. Ltd.....	38,400	1,326,851
NSK Ltd.....	43,900	190,562	Sumitomo Rubber Industries Ltd.....	21,000	244,799
Obayashi Corp.....	18,000	241,742	Suzuken Co. Ltd.....	5,100	159,188
Oji Holdings Corp.....	108,500	438,207	Suzuki Motor Corp.....	78,700	941,739
Ono Pharmaceutical Co. Ltd.....	40,000	416,135	T&D Holdings, Inc.....	1,400	26,635
Open House Group Co. Ltd.....	9,300	304,235	Taiheiy Cement Corp.....	13,900	350,074
ORIX Corp. (8591 JP)..	77,100	1,628,570	# Takashimaya Co. Ltd....	34,000	288,656
Panasonic Holdings Corp.....	172,000	1,755,039	Takeda Pharmaceutical Co. Ltd. (4502 JP)...	113,867	3,063,024
Resona Holdings, Inc...	154,400	1,146,025	TBS Holdings, Inc.....	2,000	54,413
Resonac Holdings Corp.....	22,600	547,862	Toda Corp.....	9,700	58,719
Ricoh Co. Ltd.....	64,600	740,853	Tokyo Century Corp.....	12,000	116,143
Rinnai Corp.....	6,200	136,666	Tokyo Tatemono Co. Ltd.....	24,200	373,191
Rohm Co. Ltd.....	18,100	172,379			
SBI Holdings, Inc.....	25,400	732,202			
Seiko Epson Corp.....	35,400	639,723			

DIMENSIONAL VA INTERNATIONAL VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			NETHERLANDS — (Continued)		
Tokyu Fudosan			* Koninklijke Philips NV		
Holdings Corp.....	90,200	\$ 579,146	(PHIA NA).....	46,460	\$ 1,280,543
TOPPAN Holdings,			NN Group NV.....	35,100	1,610,958
Inc.....	16,700	468,719	Randstad NV.....	10,959	473,100
Toray Industries, Inc....	131,700	913,863	TOTAL NETHERLANDS....		<u>19,391,342</u>
Tosoh Corp.....	33,300	443,050	NEW ZEALAND — (0.3%)		
# TOTO Ltd.....	7,500	183,324	Auckland International		
Toyo Seikan Group			Airport Ltd.....	82,889	404,249
Holdings Ltd.....	11,800	179,164	* Fletcher Building Ltd.		
Toyo Tire Corp.....	13,800	226,835	(FBU NZ).....	135,092	217,419
Toyoda Gosei Co. Ltd...	6,400	114,382	Fonterra Co-Operative		
# Toyota Boshoku Corp....	9,400	124,769	Group Ltd.....	4,389	12,328
Toyota Industries			# Infracore Ltd.....	50,358	318,274
Corp.....	5,900	492,278	# Mercury NZ Ltd.....	31,970	113,663
Toyota Motor Corp.			Meridian Energy Ltd....	22,225	73,894
(7203 JP).....	287,450	5,452,785	Port of Tauranga Ltd....	20,992	76,853
Toyota Tsusho Corp.....	52,800	891,773	* Ryman Healthcare		
Yamada Holdings Co.			Ltd.....	19,262	47,296
Ltd.....	53,500	157,087	Summerset Group		
Yamaguchi Financial			Holdings Ltd.....	21,712	158,850
Group, Inc.....	6,900	76,895	TOTAL NEW ZEALAND....		<u>1,422,826</u>
Yamaha Motor Co.			NORWAY — (0.8%)		
Ltd.....	108,800	910,178	Aker BP ASA.....	22,689	473,575
Yamato Holdings Co.			Aker Solutions ASA....	12,116	34,402
Ltd.....	26,300	315,021	Austevoll Seafood		
Yamato Kogyo Co.			ASA.....	11,355	110,916
Ltd.....	1,400	69,280	Ω BW LPG Ltd.....	25,143	317,538
Yokohama Rubber Co.			DNB Bank ASA.....	51,242	1,088,415
Ltd.....	14,800	<u>333,206</u>	Golden Ocean Group		
TOTAL JAPAN.....		<u>110,988,916</u>	Ltd.....	6,786	62,925
NETHERLANDS — (3.7%)			Hafnia Ltd.....	22,085	116,386
Ω ABN AMRO Bank NV...	36,511	612,403	Norsk Hydro ASA.....	91,465	539,456
Aegon Ltd. (AGN NA)...	109,392	714,165	Sparebank 1		
Akzo Nobel NV.....	1,647	93,546	Oestlandet.....	3,809	56,245
ArcelorMittal SA (MT			SpareBank 1		
NA).....	15,639	389,796	Sor-Norge ASA.....	10,821	154,235
ArcelorMittal SA (MT			Stolt-Nielsen Ltd.....	7,513	194,151
US).....	38,069	940,676	Subsea 7 SA.....	23,150	381,890
ASR Nederland NV.....	21,513	1,060,096	TGS ASA.....	15,132	152,291
Coca-Cola Europacific			Wallenius Wilhelmsen		
Partners PLC.....	7,924	622,465	ASA.....	7,559	60,844
HAL Trust.....	993	123,153	Wilh Wilhelmsen		
* Havas NV.....	29,111	45,874	Holding ASA,		
Heineken NV.....	14,444	1,003,535	Class A.....	299	10,864
ING Groep NV (ING			# Yara International ASA..	11,196	335,135
US), Sponsored			TOTAL NORWAY.....		<u>4,089,268</u>
ADR.....	18,092	299,785	PORTUGAL — (0.1%)		
ING Groep NV (INGA			EDP Renovaveis SA....	13,061	122,198
NA).....	181,259	3,012,686	Galp Energia SGPS		
JDE Peet's NV.....	8,580	149,858	SA.....	17,816	298,172
Koninklijke Ahold			TOTAL PORTUGAL.....		<u>420,370</u>
Delhaize NV (AD					
NA).....	142,133	5,038,547			
Koninklijke KPN NV....	298,979	1,081,862			
#* Koninklijke Philips NV					
(PHG US).....	30,395	838,294			

DIMENSIONAL VA INTERNATIONAL VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SINGAPORE — (1.2%)			SWEDEN — (Continued)		
CapitaLand Investment			Skandinaviska		
Ltd.....	100,000	\$ 180,027	Enskilda Banken AB		
City Developments			(SEBA SS), Class A..	121,946	\$ 1,728,493
Ltd.....	59,600	220,951	Skanska AB, Class B...	37,093	794,711
Genting Singapore			SKF AB (SKFB SS),		
Ltd.....	123,300	68,275	Class B.....	48,031	970,119
Hongkong Land			SSAB AB (SSABA SS),		
Holdings Ltd.....	54,500	237,152	Class A.....	26,950	129,475
Jardine Cycle &			SSAB AB (SSABB		
Carriage Ltd.....	12,600	257,966	SS), Class B.....	81,204	383,054
Keppel Ltd.....	182,400	906,107	Svenska Cellulosa AB		
Olam Group Ltd.....	70,000	59,713	SCA (SCAA SS),		
Oversea-Chinese			Class A.....	318	4,340
Banking Corp. Ltd...	97,800	1,247,417	Svenska Cellulosa AB		
* Seatrium Ltd.....	174,055	284,518	SCA (SCAB SS),		
Singapore Airlines Ltd..	15,900	74,172	Class B.....	19,810	272,830
United Overseas Bank			Svenska		
Ltd.....	68,400	1,880,291	Handelsbanken AB		
UOL Group Ltd.....	40,699	151,785	(SHBA SS), Class A..	51,956	574,824
Wilmar International			Swedbank AB,		
Ltd.....	293,900	<u>671,874</u>	Class A.....	38,332	834,620
TOTAL SINGAPORE.....		<u>6,240,248</u>	Telefonaktiebolaget LM		
			Ericsson (ERICB		
			SS), Class B.....	41,658	313,679
SPAIN — (2.8%)			Telia Co. AB.....	293,693	865,254
Banco Bilbao Vizcaya			Trelleborg AB, Class B.	20,404	768,256
Argentaria SA			Vitrolife AB.....	2,329	46,719
(BBVA SM).....	225,959	2,572,533	*# Volvo Car AB, Class B..	85,329	<u>193,158</u>
# Banco Bilbao Vizcaya			TOTAL SWEDEN.....		<u>12,327,743</u>
Argentaria SA					
(BBVA US),			SWITZERLAND — (9.4%)		
Sponsored ADR.....	55,650	631,071	Alcon AG.....	24,167	2,201,967
Banco de Sabadell SA.	144,096	339,659	Baloise Holding AG.....	3,212	586,096
Banco Santander SA			Banque Cantonale		
(SAN SM).....	1,370,586	7,023,572	Vaudoise.....	1,073	108,282
CaixaBank SA.....	351,455	2,127,483	Barry Callebaut AG.....	151	165,990
Repsol SA (REP SM)...	188,959	<u>2,196,061</u>	Cie Financiere		
TOTAL SPAIN.....		<u>14,890,379</u>	Richemont SA,		
			Class A.....	31,553	6,099,780
SWEDEN — (2.3%)			DSM-Firmenich AG.....	7,778	794,051
Billerud Aktiebolag.....	22,231	228,250	Helvetia Holding AG....	320	55,838
Boliden AB.....	31,517	946,622	Holcim AG (HOLN FP).	8,340	841,921
Bure Equity AB.....	10,951	398,408	Holcim AG (HOLN		
Essity AB (ESSITYB			SW).....	42,242	4,233,660
SS), Class B.....	28,316	717,124	Julius Baer Group Ltd..	21,364	1,501,127
Getinge AB, Class B....	14,565	286,013	Lonza Group AG.....	4,520	2,866,096
Hexagon AB, Class B...	51,985	601,868	Novartis AG (NVS US),		
Hexpol AB.....	4,006	37,482	Sponsored ADR.....	52,245	5,471,096
Holmen AB (HOLMB			Sandoz Group AG		
SS), Class B.....	5,250	198,926	(SDZ SW).....	1,097	52,521
Husqvarna AB			Sandoz Group AG		
(HUSQB SS),			(SDZNY US), ADR...	20,486	978,626
Class B.....	45,158	240,473	SIG Group AG.....	15,739	343,244
Pandox AB.....	8,704	158,496	Swatch Group AG		
Securitas AB, Class B..	49,874	634,549	(UHR SW).....	749	138,760
			Swatch Group AG		
			(UHRN SW).....	1,654	60,371

DIMENSIONAL VA INTERNATIONAL VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)			UNITED KINGDOM — (Continued)		
Swiss Life Holding AG..	3,308	\$ 2,700,784	NatWest Group PLC		
Swiss Prime Site AG...	2,133	243,507	(NWG US),		
Swiss Re AG.....	23,982	3,661,267	Sponsored ADR.....	131,050	\$ 1,412,715
Swisscom AG.....	3,536	1,989,845	Schroders PLC.....	7,037	30,731
#* UBS Group AG (UBS			Shell PLC (SHEL LN)...	61,108	2,006,465
US).....	40,221	1,424,632	Shell PLC (SHEL US),		
UBS Group AG (UBSG			ADR.....	298,886	19,681,643
SW).....	152,323	5,370,824	Standard Chartered		
Zurich Insurance			PLC.....	153,287	2,061,636
Group AG.....	12,509	<u>7,580,010</u>	Taylor Wimpey PLC....	252,726	374,286
TOTAL SWITZERLAND.....		<u>49,470,295</u>	Vodafone Group PLC		
			(VOD LN).....	2,450,130	2,087,375
			Vodafone Group PLC		
UNITED KINGDOM — (12.5%)			(VOD US),		
3i Group PLC.....	1,147	55,106	Sponsored ADR.....	63,098	538,855
Anglo American PLC...	53,568	1,568,535	Whitbread PLC.....	5,828	<u>202,153</u>
Barclays PLC (BARC			TOTAL UNITED		
LN).....	187,695	687,901	KINGDOM.....		<u>66,041,936</u>
Barclays PLC (BCS			UNITED STATES — (0.0%)		
US), Sponsored			Smurfit WestRock		
ADR.....	229,053	3,362,498	PLC.....	3,240	<u>172,012</u>
Barratt Redrow PLC....	85,585	479,423	TOTAL COMMON		
BP PLC (BP LN).....	485,911	2,513,759	STOCKS.....		<u>507,504,072</u>
BP PLC (BP US),			PREFERRED STOCKS — (0.7%)		
Sponsored ADR.....	39,033	1,212,362	GERMANY — (0.7%)		
British American			Bayerische Motoren		
Tobacco PLC (BATS			Werke AG, 8.168%...	5,480	416,386
LN).....	99,083	3,931,211	Henkel AG & Co.		
British American			KGaA, 2.202%.....	13,538	1,182,999
Tobacco PLC (BTI			Porsche Automobil		
US), Sponsored			Holding SE, 6.716%..	7,818	308,974
ADR.....	6,743	267,292	Volkswagen AG,		
BT Group PLC.....	999,637	1,752,015	9.258%.....	18,370	<u>1,873,114</u>
Centrica PLC.....	167,147	293,762	TOTAL GERMANY.....		<u>3,781,473</u>
DS Smith PLC.....	178,765	1,281,976	TOTAL INVESTMENT		
Glencore PLC.....	450,571	1,946,667	SECURITIES		
HSBC Holdings PLC			(Cost \$441,476,229).....		<u>511,285,545</u>
(HSBA LN).....	81,675	853,023			<u>Value†</u>
# HSBC Holdings PLC			SECURITIES LENDING COLLATERAL — (2.9%)		
(HSBC US),			@§ The DFA Short Term		
Sponsored ADR.....	161,756	8,480,867	Investment Fund....	1,315,230	<u>15,214,580</u>
J Sainsbury PLC.....	235,900	740,902	TOTAL INVESTMENTS — (100.0%)		
Kingfisher PLC.....	271,455	824,687	(Cost \$456,689,685)^.....		<u>\$526,500,125</u>
Lloyds Banking Group					
PLC (LLOY LN).....	3,653,924	2,809,371			
Lloyds Banking Group					
PLC (LYG US),					
ADR.....	608,371	1,855,532			
M&G PLC.....	81,287	209,406			
Mondi PLC.....	8,357	130,093			
NatWest Group PLC					
(NWG LN).....	448,208	2,389,689			

DIMENSIONAL VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

As of January 31, 2025, the value of Rule 144A securities amounted to \$2,899,184 or 0.5% of net assets.

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Assets				
Common Stocks				
Australia.....	—	\$ 32,742,009	—	\$ 32,742,009
Austria.....	—	658,813	—	658,813
Belgium.....	—	2,934,745	—	2,934,745
Canada.....	\$ 54,028,481	—	—	54,028,481
Denmark.....	—	14,437,815	—	14,437,815
Finland.....	156,625	3,393,268	—	3,549,893
France.....	566,480	50,890,251	—	51,456,731
Germany.....	2,202,231	34,619,352	—	36,821,583
Hong Kong.....	—	7,271,098	—	7,271,098
Ireland.....	—	1,236,562	—	1,236,562
Israel.....	—	4,652,112	—	4,652,112
Italy.....	1,028,604	11,230,291	—	12,258,895
Japan.....	—	110,988,916	—	110,988,916
Netherlands.....	2,124,629	17,266,713	—	19,391,342
New Zealand.....	—	1,422,826	—	1,422,826
Norway.....	—	4,089,268	—	4,089,268
Portugal.....	—	420,370	—	420,370
Singapore.....	—	6,240,248	—	6,240,248
Spain.....	631,071	14,259,308	—	14,890,379
Sweden.....	—	12,327,743	—	12,327,743
Switzerland.....	9,734,922	39,735,373	—	49,470,295
United Kingdom.....	36,811,764	29,230,172	—	66,041,936
United States.....	172,012	—	—	172,012
Preferred Stocks				
Germany.....	—	3,781,473	—	3,781,473
Securities Lending Collateral.....	—	15,214,580	—	15,214,580
Total Investments in Securities.....	\$107,456,819	\$419,043,306	—	\$526,500,125

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (94.6%)			AUSTRALIA — (Continued)		
AUSTRALIA — (6.6%)			Beach Energy Ltd.....	195,279	\$183,081
#* 29Metals Ltd.....	128,890	\$ 18,508	# Beacon Lighting		
Accent Group Ltd.....	66,933	90,695	Group Ltd.....	8,206	16,130
Acrow Ltd.....	23,948	17,125	Bega Cheese Ltd.....	42,996	153,816
Adairs Ltd.....	22,127	36,280	Bell Financial Group		
* Ainsworth Game			Ltd.....	16,281	13,689
Technology Ltd.....	11,272	4,911	* Bellevue Gold Ltd.....	171,934	130,971
#* Alcidion Group Ltd....	58,601	2,508	#* Betmakers		
* Alkane Resources			Technology Group		
Ltd.....	69,913	25,264	Ltd.....	25,815	1,980
* Alliance Aviation			#* Bigtincan Holdings		
Services Ltd.....	13,267	22,730	Ltd.....	46,489	5,906
* AMA Group Ltd.....	406,392	13,301	* Black Cat Syndicate		
Amotiv Ltd.....	18,541	123,405	Ltd. (BC8 AU).....	37,567	15,346
AMP Ltd.....	379,646	418,297	#* Boss Energy Ltd.....	55,255	111,237
* Amplitude Energy			Bravura Solutions		
Ltd.....	400,748	49,649	Ltd.....	75,448	100,588
Ansell Ltd.....	18,507	402,380	# Breville Group Ltd.....	14,849	349,782
* Appen Ltd.....	15,717	26,388	Brickworks Ltd.....	10,198	164,213
#* Arafura Rare Earths			#* Bubs Australia Ltd.....	77,196	5,495
Ltd. (ARU AU).....	395,503	31,680	#*† Calidus Resources		
# ARB Corp. Ltd.....	10,401	252,089	Ltd.....	51,837	1,386
#* Archer Materials Ltd...	10,038	2,390	Capral Ltd.....	1,923	11,876
# ARN Media Ltd.....	38,557	16,095	* Capricorn Metals		
#* Aroa Biosurgery Ltd...	37,311	13,474	Ltd.....	35,379	166,694
#* Articore Group Ltd....	21,367	2,910	* Carnarvon Energy		
AUB Group Ltd.....	15,261	300,799	Ltd.....	150,007	11,606
#* Audinate Group Ltd....	11,312	52,294	* Catalyst Metals Ltd....	4,955	10,665
* Aurelia Metals Ltd.....	197,432	23,071	Cedar Woods		
Aussie Broadband			Properties Ltd.....	9,351	31,268
Ltd.....	22,961	55,915	* Cettire Ltd.....	14,989	13,323
* Austal Ltd.....	45,982	108,913	#* Chalice Mining Ltd....	39,537	27,239
#* Australian Agricultural			Challenger Ltd.....	60,939	236,690
Co. Ltd.....	38,789	34,099	Champion Iron Ltd....	41,907	142,388
Australian Clinical			* Chrysos Corp. Ltd.....	2,481	7,837
Labs Ltd.....	23,114	53,747	ClearView Wealth		
# Australian Ethical			Ltd.....	24,888	5,791
Investment Ltd.....	14,137	43,702	# Clinuvel		
# Australian Finance			Pharmaceuticals		
Group Ltd.....	24,189	24,702	Ltd.....	6,591	49,408
#* Australian Strategic			# Clover Corp. Ltd.....	25,399	6,166
Materials Ltd.....	14,203	4,206	* Coast Entertainment		
* Australian Vintage			Holdings Ltd.....	72,872	21,900
Ltd.....	35,719	2,752	Codan Ltd.....	16,966	167,638
Auswide Bank Ltd.....	5,544	17,363	#* Cogstate Ltd.....	9,666	6,939
Autosports Group			Collins Foods Ltd.....	16,649	77,384
Ltd.....	5,949	6,163	* Comet Ridge Ltd.....	115,929	10,085
* AVJennings Ltd.....	41,296	18,455	#* Core Lithium Ltd.....	93,872	5,113
#† AVZ Minerals Ltd.....	217,167	22,770	Ω Coronado Global		
# Baby Bunting Group			Resources, Inc.,		
Ltd.....	18,263	21,524	CDI.....	55,811	22,524
Bank of Queensland			# Corporate Travel		
Ltd.....	83,030	357,667	Management Ltd....	16,158	153,055
Bapcor Ltd.....	44,195	135,934			

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)			AUSTRALIA — (Continued)		
Credit Corp. Group			GrainCorp Ltd.,		
Ltd.....	8,852	\$ 84,452	Class A.....	29,924	\$139,145
# Dalrymple Bay			Grange Resources		
Infrastructure Ltd....	26,974	60,604	Ltd.....	55,500	7,905
Data#3 Ltd.....	20,674	88,714	GWA Group Ltd.....	32,736	50,938
* De Grey Mining Ltd....	203,624	249,553	Hansen Technologies		
#* Deep Yellow Ltd.....	148,759	122,160	Ltd.....	27,695	93,610
Deterra Royalties			# Harvey Norman		
Ltd.....	48,735	121,875	Holdings Ltd.....	26,234	83,966
#* Develop Global Ltd....	7,083	10,881	* Healius Ltd.....	92,037	81,331
Dicker Data Ltd.....	12,074	64,256	Helia Group Ltd.....	41,663	124,449
Domain Holdings			Helloworld Travel		
Australia Ltd.....	36,306	61,249	Ltd.....	7,031	8,745
# Domino's Pizza			* Highfield Resources		
Enterprises Ltd.....	7,169	132,618	Ltd.....	24,514	3,583
Downer EDI Ltd.....	160,368	564,421	HUB24 Ltd.....	8,892	440,231
#* DUG Technology			# Humm Group Ltd.....	52,276	19,125
Ltd.....	8,715	7,219	# IDP Education Ltd....	23,172	189,852
# Eagers Automotive			IGO Ltd.....	26,690	80,256
Ltd.....	19,140	152,144	Iluka Resources Ltd..	55,690	150,441
*†† Elanor Investor			Imdex Ltd.....	74,126	120,265
Group.....	2,855	1,100	#* Immutep Ltd. (IMM		
Elders Ltd.....	21,344	94,031	AU).....	122,328	26,088
#* Electro Optic			* ImpediMed Ltd.....	121,421	4,152
Systems Holdings			Incitec Pivot Ltd....	27,344	50,511
Ltd.....	5,176	3,854	Infomedia Ltd.....	62,093	53,380
#* Elixir Energy Ltd.....	28,233	761	Inghams Group Ltd....	50,749	100,995
#* Emeco Holdings Ltd....	55,197	31,434	Insignia Financial		
* Emerald Resources			Ltd.....	101,384	275,552
NL.....	86,706	228,301	Integral Diagnostics		
#* EML Payments Ltd....	51,536	26,276	Ltd.....	41,878	80,853
Enero Group Ltd.....	7,597	5,238	#* ioneer Ltd.....	191,542	19,924
* EnviroSuite Ltd.....	65,036	1,977	IPH Ltd.....	30,781	95,036
EQT Holdings Ltd.....	3,576	76,057	* IRESS Ltd.....	12,851	74,393
Euroz Hartleys Group			IVE Group Ltd.....	19,754	27,286
Ltd.....	14,654	9,045	# Johns Lyng Group		
EVT Ltd.....	12,918	93,652	Ltd.....	27,757	63,565
* Experience Co. Ltd....	24,597	1,840	* Judo Capital		
* Fenix Resources			Holdings Ltd.....	26,440	32,720
Ltd.....	56,718	10,714	Jumbo Interactive		
* FleetPartners Group			Ltd.....	3,461	28,149
Ltd.....	44,716	77,715	Jupiter Mines Ltd.....	181,844	17,448
Fleetwood Ltd.....	9,756	11,379	Karoon Energy Ltd....	112,273	108,564
Flight Centre Travel			Kelsian Group Ltd....	15,439	36,216
Group Ltd.....	20,416	225,052	# Kogan.com Ltd.....	7,945	23,309
#* Frontier Digital			#* Lark Distilling Co.		
Ventures Ltd.....	17,664	2,740	Ltd.....	2,994	2,082
G8 Education Ltd.....	111,168	95,970	Lendlease Corp. Ltd..	83,570	332,920
#* Galan Lithium Ltd....	38,880	2,991	# Lifestyle		
* Genesis Minerals			Communities Ltd....	9,810	59,256
Ltd.....	45,851	88,959	# Lindsay Australia		
* Genetic Signatures			Ltd.....	21,441	11,763
Ltd.....	13,548	5,315	# Lovisa Holdings Ltd..	6,999	124,848
Gold Road			Lycopodium Ltd.....	4,742	33,213
Resources Ltd.....	138,725	210,232	# MA Financial Group		
# GR Engineering			Ltd.....	13,440	55,130
Services Ltd.....	12,539	22,295	# Maas Group Holdings		
			Ltd.....	10,064	28,311

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
Macmahon Holdings Ltd.....	161,782	\$ 35,509
* Macquarie Technology Group Ltd.....	1,297	68,085
# Mader Group Ltd.....	4,057	15,628
Magellan Financial Group Ltd.....	23,352	150,439
* Mayne Pharma Group Ltd.....	14,501	40,861
McMillan Shakespeare Ltd....	9,141	86,964
McPherson's Ltd.....	7,753	1,537
#* Megaport Ltd.....	19,278	100,572
* Melbana Energy Ltd...	328,430	5,315
#* Mesoblast Ltd. (MSB AU).....	127,335	247,663
* Metals X Ltd.....	120,257	35,574
Metcash Ltd.....	121,521	237,411
#* Metro Mining Ltd.....	464,879	18,104
# Michael Hill International Ltd. (MHJ AU).....	13,468	4,202
Monadelphous Group Ltd.....	13,437	130,359
Monash IVF Group Ltd.....	45,202	33,737
* Mount Gibson Iron Ltd.....	74,201	14,478
# Myer Holdings Ltd.....	153,743	86,749
MyState Ltd.....	14,796	41,876
* Nanosonics Ltd.....	29,690	63,015
Navigator Global Investments Ltd....	36,502	35,770
#* Neometals Ltd.....	38,972	1,822
Netwealth Group Ltd.....	5,188	100,287
* Neuren Pharmaceuticals Ltd.....	1,411	12,516
New Hope Corp. Ltd..	67,414	200,987
nib holdings Ltd.....	61,897	220,300
Nick Scali Ltd.....	8,901	88,966
Nickel Industries Ltd...	202,184	94,270
Nine Entertainment Co. Holdings Ltd....	175,251	146,258
#* Novonix Ltd.....	30,011	10,129
NRW Holdings Ltd.....	72,942	153,601
Nufarm Ltd.....	59,509	133,214
* Nuix Ltd.....	30,545	84,331
Objective Corp. Ltd....	2,833	29,014
* OFX Group Ltd.....	52,215	45,228
* OM Holdings Ltd.....	27,595	5,835
#* Omni Bridgeway Ltd...	38,201	31,933
oOh!media Ltd.....	67,577	48,707
* Ora Banda Mining Ltd.....	35,710	18,248
Orora Ltd.....	162,854	237,023

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
# Pacific Current Group Ltd.....	4,674	\$ 34,247
#* Paladin Energy Ltd....	36,159	196,310
* Panoramic Resources Ltd.....	303,459	0
* Pantoro Ltd.....	431,909	30,460
#* Paragon Care Ltd....	37,058	12,532
Peet Ltd.....	49,105	44,178
# PeopleIN Ltd.....	8,094	4,609
Pepper Money Ltd....	12,817	11,391
Perenti Ltd.....	126,654	109,595
# Perpetual Ltd.....	11,636	153,697
Perseus Mining Ltd....	175,799	306,754
* PEXA Group Ltd.....	18,151	146,794
# Platinum Asset Management Ltd....	75,324	31,664
* PPK Mining Equipment Group Pty. Ltd.....	3,365	0
Praemium Ltd.....	49,756	27,477
Premier Investments Ltd.....	8,689	127,274
Propel Funeral Partners Ltd.....	12,550	46,113
# PWR Holdings Ltd....	10,527	53,335
Ramelius Resources Ltd.....	148,664	224,027
#* ReadyTech Holdings Ltd.....	3,553	7,028
Regal Partners Ltd....	4,358	10,460
Regis Healthcare Ltd.....	25,606	103,435
* Regis Resources Ltd.....	108,475	202,134
Reject Shop Ltd.....	1,897	3,333
Reliance Worldwide Corp. Ltd.....	98,851	329,138
* Resolute Mining Ltd...	375,540	94,907
#* Retail Food Group Ltd.....	11,865	15,883
Ridley Corp. Ltd.....	33,998	59,237
* RPMGlobal Holdings Ltd.....	21,479	36,778
* Sandfire Resources Ltd.....	59,517	360,956
* Santana Minerals Ltd.....	26,354	8,424
#* Select Harvests Ltd....	24,913	71,598
Servcorp Ltd.....	6,297	19,910
* Service Stream Ltd....	91,018	88,396
Seven West Media Ltd.....	118,278	12,108
SG Fleet Group Ltd...	16,719	35,655
Sigma Healthcare Ltd.....	246,355	435,466
* Silver Mines Ltd.....	106,873	5,056
Sims Ltd. (SGM AU)..	22,887	185,858

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)			AUSTRIA — (Continued)		
SmartGroup Corp.			Agrana Beteiligungs		
Ltd.....	17,827	\$ 87,911	AG.....	2,144	\$ 23,919
Solvar Ltd.....	30,308	24,078	ANDRITZ AG.....	8,743	495,035
Southern Cross			* AT&S Austria		
Electrical			Technologie &		
Engineering Ltd.....	24,152	22,518	Systemtechnik AG..	3,173	43,297
# Southern Cross			Ω BAWAG Group AG....	14,787	1,336,707
Media Group Ltd....	48,316	18,537	CA Immobilien		
*†† SpeedCast			Anlagen AG.....	4,798	118,476
International Ltd.....	29,981	0	* DO & Co. AG.....	904	180,852
SRG Global Ltd.....	53,328	47,647	* Eurotelesites AG.....	4,310	24,269
* St Barbara Ltd.....	175,279	27,251	* EVN AG.....	5,162	124,446
Stanmore Resources			* FACC AG.....	2,374	17,774
Ltd.....	34,360	55,396	#*,* Immofinanz AG (IIA		
#* Star Entertainment			AV).....	15,609	93,887
Group Ltd.....	314,195	22,998	* Kapsch TrafficCom		
*†† Strandline Resources			AG.....	757	5,585
Ltd.....	109,918	1,230	* Lenzing AG.....	1,793	46,324
* Strickland Metals			Mayr Melnhof Karton		
Ltd.....	41,036	1,958	AG.....	767	61,473
#* Strike Energy Ltd.....	242,526	35,021	Oesterreichische		
#†† Sunland Group Ltd....	14,139	123	Post AG.....	3,173	95,851
Super Retail Group			Palfinger AG.....	2,888	68,155
Ltd.....	22,153	213,424	* POLYTEC Holding		
* Superloop Ltd.....	103,226	144,619	AG.....	1,603	3,898
#* Syrah Resources			Porr AG.....	3,029	63,890
Ltd.....	102,777	14,517	* Rosenbauer		
Tabcorp Holdings			International AG....	346	12,337
Ltd.....	304,304	127,071	Schoeller-Bleckmann		
*†† Ten Sixty Four Ltd....	15,386	1,052	Oilfield Equipment		
# Terracom Ltd.....	76,351	8,006	AG.....	1,398	49,868
* Tuas Ltd.....	37,601	152,398	Semperit AG Holding..	1,873	27,166
#* Tyro Payments Ltd....	66,050	33,593	Strabag SE (STR		
Ventia Services			AV).....	1,201	58,802
Group Pty. Ltd.....	81,333	191,197	* Telekom Austria AG...	19,108	159,435
Ω Viva Energy Group			UBM Development		
Ltd.....	115,179	183,517	AG.....	812	16,065
* Vulcan Energy			UNIQA Insurance		
Resources Ltd.....	10,002	28,541	Group AG.....	16,266	137,587
Vulcan Steel Ltd.....	2,199	9,827	Vienna Insurance		
Wagners Holding Co.			Group AG Wiener		
Ltd.....	8,025	7,831	Versicherung		
#* WEB Travel Group			Gruppe.....	3,745	125,408
Ltd.....	52,612	164,841	voestalpine AG.....	21,771	455,338
* Webjet Group Ltd.....	52,612	24,614	Wienerberger AG....	13,034	380,489
* West African			Zumtobel Group AG...	6,897	35,373
Resources Ltd.....	163,587	165,609			
Westgold Resources			TOTAL AUSTRIA.....		<u>4,306,081</u>
Ltd.....	136,031	214,305			
Whitehaven Coal			BELGIUM — (1.4%)		
Ltd.....	74,653	280,528	Ackermans & van		
* XRF Scientific Ltd....	12,216	13,581	Haaren NV.....	2,922	567,062
* Zip Co. Ltd.....	263,619	391,400	Ageas SA.....	6,236	321,239
TOTAL AUSTRALIA.....		<u>21,177,817</u>	* AGFA-Gevaert NV....	20,629	18,512
AUSTRIA — (1.3%)			* Atenor.....	3,090	10,123
Addiko Bank AG.....	2,352	44,375	* Azelis Group NV.....	8,879	181,894
			Barco NV.....	8,285	82,246
			Bekaert SA.....	4,681	163,413

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
BELGIUM — (Continued)			CANADA — (Continued)		
#	5,650	\$ 0	AGF Management		
	14,476	27,885	Ltd., Class B.	7,345	\$ 57,007
	891	5,890	* Aimia, Inc.	12,133	20,203
#	4,581	49,429	#* Air Canada.	13,409	180,927
	6,945	255,821	# AirBoss of America		
	10,393	25,147	Corp.	2,200	6,206
	1,159	162,654	Alaris Equity Partners		
	163	27,341	Income.	2,438	33,332
			Algoma Central		
	14,168	26,677	Corp.	1,600	16,426
	3,370	227,411	Algoma Steel Group,		
			Inc. (ASTL US).	1,500	12,240
	1,783	57,778	# Algonquin Power &		
*	8,950	177,431	Utilities Corp.		
	4,331	99,558	(AQN CN).	16,126	71,789
#	2,517	99,281	Algonquin Power &		
*	2,745	14,465	Utilities Corp.		
			(AQN US).	45,514	202,082
	768	4,277	* Allied Gold Corp.	11,600	36,316
#	570	10,938	Altius Minerals Corp. ...	6,300	117,083
	3,161	43,641	Altus Group Ltd.	5,400	220,518
	507	23,780	Amerigo Resources		
	1,476	58,936	Ltd.	14,600	16,676
	36	384,009	Andlauer Healthcare		
	2,453	147,844	Group, Inc.	1,777	55,828
*	11,107	94,059	# Andrew Peller Ltd.,		
*	2,344	36,124	Class A.	4,300	12,693
	13,464	74,591	* Aritzia, Inc.	17,018	818,494
	4,388	45,940	* Ascot Resources		
	638	36,849	Ltd.	51,004	6,756
	12,964	396,228	Atco Ltd., Class I.	10,207	324,677
	2,766	60,350	* Athabasca Oil Corp. ...	76,206	254,833
	13,240	133,286	* ATS Corp. (ATS CN)..	8,214	222,171
*	1,279	4,288	Aura Minerals, Inc.	3,800	49,652
	1,093	34,881	#* Aurora Cannabis, Inc.		
	1,213	103,533	(ACB US).	651	2,376
	9,200	57,274	#* AutoCanada, Inc.	2,934	40,073
TOTAL BELGIUM.		<u>4,352,085</u>	B2Gold Corp. (BTG		
			US).	116,197	281,197
			B2Gold Corp. (BTO		
			CN).	66,072	159,571
			Badger Infrastructure		
			Solution.	3,509	95,370
			#* Ballard Power		
			Systems, Inc.		
			(BLDP US).	19,014	25,859
			#* Bausch Health Cos.,		
			Inc. (BHC US).	36,335	269,969
			# Baytex Energy Corp. ...	85,820	206,084
			Birchcliff Energy Ltd. ...	32,513	127,739
			Bird Construction,		
			Inc.	10,860	176,797
			#* Bitfarms Ltd.	25,749	37,380
			Black Diamond		
			Group Ltd.	6,496	40,987
			BMTC Group, Inc.	850	7,568
CANADA — (10.8%)					
*	13,400	71,363			
	1,400	16,607			
	2,654	63,147			
	3,600	19,841			
*	19,181	121,816			
	8,991	148,226			
	44,613	58,324			
	2,667	71,990			

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
* Bonterra Energy Corp.....	3,035	\$ 7,539
Boralex, Inc., Class A.....	12,043	214,120
# Boyd Group Services, Inc.....	2,153	353,093
* Bragg Gaming Group, Inc.....	2,243	11,058
BRP, Inc. (DOOO US).....	2,021	96,624
* Calfrac Well Services Ltd.....	3,300	8,583
Calian Group Ltd.....	1,900	64,425
Canaccord Genuity Group, Inc.....	12,896	87,313
Canacol Energy Ltd...	3,610	9,464
* Canada Goose Holdings, Inc. (GOOS US).....	5,272	57,728
Canadian Tire Corp. Ltd., Class A.....	3,395	382,213
Canadian Western Bank.....	12,218	486,585
* Canfor Corp.....	15,300	158,858
# Capital Power Corp....	17,199	629,808
* Capstone Copper Corp.....	83,957	470,231
# Cardinal Energy Ltd...	18,431	80,149
* CareRx Corp.....	3,200	4,976
Cascades, Inc.....	18,429	162,943
* Celestica, Inc. (CLS CN).....	8,184	1,010,393
* Celestica, Inc. (CLS US).....	5,556	685,999
Centerra Gold, Inc....	26,068	163,045
CES Energy Solutions Corp.....	36,901	218,611
CI Financial Corp.....	22,591	484,509
* Cineplex, Inc.....	5,627	42,550
#* CIPHER Pharmaceuticals, Inc.....	900	8,416
# Cogeco Communications, Inc.....	2,100	88,358
Cogeco, Inc.....	800	29,328
Computer Modelling Group Ltd.....	13,544	96,267
Converge Technology Solutions Corp.....	25,524	59,536
Corby Spirit & Wine Ltd.....	1,800	15,977
* Cronos Group, Inc. (CRON US).....	35,986	68,373
* Culico Metals, Inc....	4,634	399
Definity Financial Corp.....	7,634	300,191

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
* Denison Mines Corp. (DML CN).....	73,717	\$134,921
* Denison Mines Corp. (DNN US).....	14,027	25,529
* dentalcorp Holdings Ltd.....	3,911	20,371
Dexterra Group, Inc...	6,209	34,180
* Docebo, Inc.....	607	25,393
Doman Building Materials Group Ltd.....	9,452	51,443
* Dorel Industries, Inc., Class B.....	3,700	13,213
DREAM Unlimited Corp., Class A.....	4,525	68,684
Dundee Precious Metals, Inc.....	28,117	284,972
Dye & Durham Ltd....	4,280	43,762
Dynacor Group, Inc....	4,900	18,948
E-L Financial Corp. Ltd.....	204	196,617
* Eldorado Gold Corp. (EGO US).....	8,595	130,988
* Eldorado Gold Corp. (ELD CN).....	27,134	412,977
# Endeavour Mining PLC.....	23,043	473,909
* Endeavour Silver Corp. (EDR CN)....	16,100	63,476
* Endeavour Silver Corp. (EXK US)....	18,844	74,434
Enerflex Ltd. (EFX CN).....	14,336	135,730
Enerflex Ltd. (EFXT US).....	3,811	36,205
#* Energy Fuels, Inc....	5,331	28,132
Enghouse Systems Ltd.....	5,890	111,814
* Ensign Energy Services, Inc.....	15,950	34,680
EQB, Inc.....	4,386	327,015
#* Equinox Gold Corp. (EQX CN).....	9,887	59,662
#* Equinox Gold Corp. (EQX US).....	52,311	317,528
* ERO Copper Corp. (ERO CN).....	8,789	117,683
* ERO Copper Corp. (ERO US).....	5,144	68,930
Evertz Technologies Ltd.....	5,502	49,215
# Exchange Income Corp.....	3,043	117,105
Exco Technologies Ltd.....	4,600	22,314
# Extencare, Inc.....	10,110	71,998
Fiera Capital Corp....	11,800	63,736

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
Finning International, Inc.....	19,206	\$479,572
* Firan Technology Group Corp.....	3,100	17,597
Firm Capital Mortgage Investment Corp....	4,900	39,885
First Majestic Silver Corp. (AG US).....	26,084	148,679
First Majestic Silver Corp. (FR CN).....	14,299	81,464
#* First Mining Gold Corp.....	27,500	2,554
# First National Financial Corp.....	2,280	63,536
Foraco International SA.....	7,800	12,559
#* Fortuna Mining Corp. (FSM US).....	19,034	96,502
* Fortuna Mining Corp. (FVI CN).....	30,193	152,900
# Freehold Royalties Ltd.....	15,595	134,130
Frontera Energy Corp.....	6,551	36,826
* Galiano Gold, Inc.....	12,801	14,093
* Gamehost, Inc.....	2,000	14,174
* GDI Integrated Facility Services, Inc.....	1,900	45,050
Gear Energy Ltd.....	23,288	8,172
# Gibson Energy, Inc....	20,295	342,404
goeasy Ltd.....	1,736	211,340
* GoGold Resources, Inc.....	26,229	27,793
* GoldMoney, Inc.....	1,360	7,982
* Greenfire Resources Ltd.....	3,311	21,124
Guardian Capital Group Ltd., Class A.....	2,850	90,068
* Haivision Systems, Inc.....	3,200	11,119
Hammond Power Solutions, Inc.....	1,609	115,647
Headwater Exploration, Inc.....	31,363	144,369
* Heroux-Devtek, Inc....	4,414	97,674
High Liner Foods, Inc.....	2,300	25,321
* HLS Therapeutics, Inc.....	2,903	8,030
Hudbay Minerals, Inc. (HBM CN).....	40,440	333,345
Hudbay Minerals, Inc. (HBM US).....	8,865	73,314

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
#* IAMGOLD Corp. (IAG US).....	48,212	\$300,843
* IAMGOLD Corp. (IMG CN).....	56,196	349,545
* Imperial Metals Corp.....	9,700	13,282
Information Services Corp.....	2,000	36,908
Innergex Renewable Energy, Inc.....	19,019	95,268
InPlay Oil Corp.....	7,900	9,186
* Interfor Corp.....	7,278	85,132
Ω Jamieson Wellness, Inc.....	5,148	117,068
#* Journey Energy, Inc...	2,400	3,418
* K92 Mining, Inc.....	26,045	172,934
K-Bro Linen, Inc.....	1,500	38,105
* Kelt Exploration Ltd...	27,188	128,705
* Kinaxis, Inc.....	286	32,928
* Knight Therapeutics, Inc.....	9,116	34,749
# KP Tissue, Inc.....	700	3,848
# Labrador Iron Ore Royalty Corp.....	8,600	180,539
#* Largo, Inc. (LGO CN).....	1,753	3,040
Lassonde Industries, Inc., Class A.....	500	62,640
Laurentian Bank of Canada.....	6,900	132,934
Leon's Furniture Ltd...	3,400	60,778
* Lightspeed Commerce, Inc. (LSPD CN).....	1,400	20,181
#* Lightspeed Commerce, Inc. (LSPD US).....	16,087	232,135
* Linamar Corp.....	5,605	218,053
* Lucara Diamond Corp.....	52,607	13,031
Lundin Gold, Inc.....	16,208	401,478
* MAG Silver Corp.....	2,453	38,757
Magellan Aerospace Corp.....	2,400	15,936
Mainstreet Equity Corp.....	600	84,921
* Major Drilling Group International, Inc....	11,973	69,283
* Mandalay Resources Corp.....	5,300	17,395
Maple Leaf Foods, Inc.....	11,125	163,505
* Marimaca Copper Corp.....	700	2,548
Martinrea International, Inc....	4,010	24,253
* Mattr Corp.....	9,142	73,471

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)			CANADA — (Continued)		
* MDA Space Ltd.....	20,089	\$318,748	# Peyto Exploration & Development Corp.....	23,340	\$251,973
Medical Facilities Corp.....	5,100	57,725	PHX Energy Services Corp.....	5,500	34,665
MEG Energy Corp.....	20,109	329,719	* Pieridae Energy Ltd...	4,300	784
Melcor Developments Ltd.....	2,200	19,331	Pine Cliff Energy Ltd..	23,500	14,229
Methanex Corp. (MEOH US).....	8,464	441,821	Pizza Pizza Royalty Corp.....	4,000	35,779
Morguard Corp.....	700	53,930	Polaris Renewable Energy, Inc.....	3,600	31,805
MTY Food Group, Inc.....	3,000	104,180	Pollard Banknote Ltd.....	1,800	35,075
Mullen Group Ltd.....	12,988	133,155	PrairieSky Royalty Ltd.....	29,509	549,430
Neo Performance Materials, Inc.....	3,936	22,803	* Precision Drilling Corp. (PD CN).....	1,930	112,516
* New Gold, Inc. (NGD CN).....	90,970	274,785	* Precision Drilling Corp. (PDS US)....	133	7,753
* New Gold, Inc. (NGD US).....	15,658	47,287	# Premium Brands Holdings Corp.....	6,089	329,263
* New Pacific Metals Corp.....	4,600	5,658	Primo Brands Corp....	20,940	677,828
* NFI Group, Inc.....	8,237	68,125	# Propel Holdings, Inc...	1,946	51,604
North American Construction Group Ltd. (NOA CN).....	3,900	74,063	Pulse Seismic, Inc....	6,700	11,479
North West Co., Inc...	6,881	219,874	* Quarterhill, Inc.....	23,309	26,623
Northland Power, Inc.....	24,331	284,770	Quebecor, Inc., Class B.....	11,624	258,018
* NuVista Energy Ltd....	20,260	181,362	* Real Matters, Inc.....	194	806
* Obsidian Energy Ltd. (OBE US).....	10,119	52,214	* RF Capital Group, Inc.....	155	1,122
OceanaGold Corp....	107,853	322,071	Richelieu Hardware Ltd.....	6,969	196,984
Onex Corp.....	5,263	403,665	Rogers Sugar, Inc....	12,650	50,048
* Orezone Gold Corp....	16,500	8,288	Russel Metals, Inc....	8,650	242,058
* Organigram Holdings, Inc. (OGI US).....	5,700	8,550	Sandstorm Gold Ltd. (SAND US).....	31,304	183,128
* Orla Mining Ltd. (OLA CN).....	9,460	58,061	Sandstorm Gold Ltd. (SSL CN).....	4,373	25,516
* Orla Mining Ltd. (ORLA US).....	15,232	93,981	* Sangoma Technologies Corp.....	3,500	24,660
Osisko Gold Royalties Ltd. (OR CN).....	13,000	240,438	* Saturn Oil & Gas, Inc.....	2,049	2,975
Osisko Gold Royalties Ltd. (OR US).....	11,765	217,888	* Savaria Corp.....	8,482	109,778
* Paladin Energy Ltd....	8,877	48,253	* Seabridge Gold, Inc. (SA US).....	4,869	59,937
Paramount Resources Ltd., Class A.....	10,792	213,717	* Seabridge Gold, Inc. (SEA CN).....	3,058	37,600
Parex Resources, Inc.....	9,969	95,002	Secure Waste Infrastructure Corp.....	43,669	451,308
Parkland Corp.....	16,476	366,738	# Sienna Senior Living, Inc.....	9,677	104,071
Pason Systems, Inc...	13,302	120,815	*# Sierra Metals, Inc....	5,800	3,751
* Perpetua Resources Corp.....	3,100	36,580	* SilverCrest Metals, Inc. (SIL CN).....	7,700	80,690
Pet Valu Holdings Ltd.....	4,747	83,289			

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)			CANADA — (Continued)		
* SilverCrest Metals, Inc. (SILV US).....	16,267	\$170,803	Triple Flag Precious Metals Corp. (TFPM US).....	2,542	\$ 40,748
Softchoice Corp.....	2,854	47,758	* Trisura Group Ltd. (TSU CN).....	5,900	134,494
* Spartan Delta Corp....	12,672	33,133	* Valeura Energy, Inc....	3,426	16,643
Ω Spin Master Corp.....	3,700	78,336	Vecima Networks, Inc.....	1,200	11,477
Sprott, Inc. (SII CN)...	2,798	121,513	Veren, Inc. (VRN CN).....	8,600	43,315
Sprott, Inc. (SII US)...	300	13,071	Veren, Inc. (VRN US).....	69,179	347,970
* SSR Mining, Inc. (SSRM CN).....	16,462	131,841	Vermilion Energy, Inc. (VET CN).....	3,634	33,481
* SSR Mining, Inc. (SSRM US).....	1,383	11,105	Vermilion Energy, Inc. (VET US).....	19,379	178,674
Stella-Jones, Inc.....	9,209	444,371	VersaBank (VBNK CN).....	1,500	20,528
*Ω STEP Energy Services Ltd.....	6,600	20,118	VersaBank (VBNK US).....	1,000	13,840
StorageVault Canada, Inc.....	7,537	18,929	* VerticalScope Holdings, Inc.....	2,200	18,589
Strathcona Resources Ltd.....	924	17,746	*†† Victoria Gold Corp./Vancouver....	1,082	268
#* SunOpta, Inc. (SOY CN).....	1,950	14,343	* Viemed Healthcare, Inc.....	4,100	33,579
Superior Plus Corp....	20,064	83,108	* Vitalhub Corp.....	7,448	58,422
Supremex, Inc.....	5,800	14,407	* Wajax Corp.....	1,213	17,360
# Surge Energy, Inc.....	12,731	47,478	* Well Health Technologies Corp.....	18,954	77,337
Sylogist Ltd.....	3,100	22,567	* Wesdome Gold Mines Ltd.....	22,185	219,202
Tamarack Valley Energy Ltd.....	60,509	183,607	* Western Copper & Gold Corp.....	4,800	4,992
* Taseko Mines Ltd. (TKO CN).....	35,100	65,449	Westshore Terminals Investment Corp....	4,442	71,458
TELUS Corp.....	3,749	54,377	Whitecap Resources, Inc.....	72,678	478,571
* Tenaz Energy Corp....	1,000	9,557	* WildBrain Ltd.....	8,970	9,690
* TerrAscend Corp.....	9,000	4,954	Winpak Ltd.....	4,600	136,859
TerraVest Industries, Inc.....	1,574	144,106	* Yangarra Resources Ltd.....	8,100	5,741
#* Tidewater Midstream & Infrastructure Ltd.....	35,300	4,858	# Yellow Pages Ltd.....	1,091	8,513
#* Tilray Brands, Inc.....	23,111	24,267	Zenith Capital Corp....	1,300	125
Timbercreek Financial Corp.....	9,652	45,957	TOTAL CANADA.....		<u>35,075,767</u>
# Topaz Energy Corp....	7,952	137,061	CHINA — (0.1%)		
* Torex Gold Resources, Inc.....	14,210	301,438	* China Gold International Resources Corp. Ltd. (CGG CN).....	43,400	249,050
Total Energy Services, Inc.....	6,761	52,007	*†† Hanfeng Evergreen, Inc.....	2,400	0
#* Touchstone Exploration, Inc....	7,300	2,135			
TransAlta Corp.....	3,709	42,579			
TransAlta Corp.....	29,463	338,753			
#* Transat AT, Inc.....	3,900	4,857			
Transcontinental, Inc., Class A.....	11,725	147,475			
*†† Trevali Mining Corp....	4,900	0			
# Trican Well Service Ltd.....	34,374	109,270			
Triple Flag Precious Metals Corp. (TFPM CN).....	3,438	54,976			

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			DENMARK — (Continued)		
SIIC Environment Holdings Ltd. (SIIC SP).....	58,600	\$ 6,564	Spar Nord Bank AS... Sparekassen	9,335	\$ 269,653
TOTAL CHINA.....		<u>255,614</u>	Sjaelland-Fyn AS...	2,633	96,057
DENMARK — (2.5%)			Sydbank AS.....	7,479	397,065
* ALK-Abello AS.....	21,029	473,529	* TCM Group AS.....	1,034	10,061
Alm Brand AS.....	109,613	228,406	Tivoli AS.....	344	30,173
Ambu AS, Class B....	27,639	514,476	TORM PLC, Class A..	5,092	101,367
* Bang & Olufsen AS...	14,001	24,707	# Trifork Group AG.....	711	7,764
* Bavarian Nordic AS...	11,722	320,765	UIE PLC.....	2,550	110,442
cBrain AS.....	1,586	42,626	* Vestjysk Bank AS....	58,653	36,595
Chemometec AS.....	2,221	172,030	* Zealand Pharma AS...	4,795	<u>487,250</u>
Columbus AS.....	16,517	29,878	TOTAL DENMARK.....		<u>8,188,116</u>
D/S Norden AS.....	2,740	77,904	FINLAND — (2.4%)		
* Demant AS.....	671	26,940	Aktia Bank OYJ.....	7,233	73,346
# Dfds AS.....	5,103	75,846	# Alandsbanken Abp,		
FLSmidth & Co. AS...	7,332	380,609	Class B.....	379	14,708
# Fluegger Group AS...	86	4,027	Alma Media OYJ.....	4,469	52,635
Foroya Banki P.....	552	13,230	Aspo OYJ.....	2,685	13,748
* GN Store Nord AS....	13,261	271,585	Atria OYJ.....	2,491	30,435
H Lundbeck AS (HLUNA DC),			# Bittium OYJ.....	4,078	28,373
Class A.....	4,743	23,683	Cargotec OYJ,		
H Lundbeck AS (HLUNB DC).....	34,629	211,907	Class B.....	7,464	371,165
* H&H International			Citycon OYJ.....	2,833	10,031
AS, Class B.....	2,539	26,665	Digia OYJ.....	2,833	19,551
ISS AS.....	20,273	383,138	Elisa OYJ.....	9,505	409,135
Jeudan AS.....	1,628	45,418	Ω Enento Group OYJ....	1,937	35,024
Jyske Bank AS.....	5,926	428,598	eQ OYJ.....	761	9,324
Matas AS.....	5,454	104,754	* Finnair OYJ.....	15,156	39,060
*Ω Netcompany Group			Fiskars OYJ Abp.....	4,519	72,026
AS.....	5,022	204,339	F-Secure OYJ.....	6,199	11,999
* Nilfisk Holding AS....	2,589	40,584	Gofore OYJ.....	378	8,468
* NKT AS.....	8,648	578,118	Harvia OYJ.....	2,438	119,974
*Ω NNIT AS.....	1,779	23,052	* HKFoods OYJ.....	1,550	1,663
North Media AS.....	1,083	7,371	* Huhtamaki OYJ.....	11,448	422,687
* NTG Nordic			* Incap OYJ.....	2,671	31,006
Transport Group			* Kalmar OYJ,		
AS.....	911	30,091	Class B.....	4,700	158,009
Per Aarsleff Holding			# Kamux Corp.....	4,139	12,313
AS.....	2,658	171,090	Kemira OYJ.....	13,667	301,475
Ringkjoebing			Kesko OYJ		
Landbobank AS....	3,553	579,523	(KESKOA FH),		
Rockwool AS (ROCKA DC),			Class A.....	6,324	119,186
Class A.....	241	85,492	Kesko OYJ		
Rockwool AS (ROCKB DC),			(KESKOB FH),		
Class B.....	918	325,078	Class B.....	22,629	434,057
Royal Unibrew AS....	6,337	438,054	* Kojamo OYJ.....	14,800	153,761
* RTX AS.....	1,054	9,625	Konecranes OYJ.....	9,746	586,311
Ω Scandinavian			# Lassila & Tikanoja		
Tobacco Group AS.	6,629	95,389	OYJ.....	5,782	51,930
Schouw & Co. AS....	1,656	128,642	* Lindex Group OYJ....	5,947	17,092
SP Group AS.....	1,053	44,520	Mandatium OYJ.....	35,673	176,339
			Marimekko OYJ.....	4,640	61,760
			Metsa Board OYJ		
			(METSB FH),		
			Class B.....	10,758	53,786
			Metso OYJ.....	55,637	552,237
			# Nokian Renkaat OYJ.	14,728	122,574

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
FINLAND — (Continued)			FRANCE — (Continued)		
Olvi OYJ, Class A.....	1,985	\$ 62,882	Caisse Regionale de		
# Oma Saastopankki			Credit Agricole		
OYJ.....	486	5,628	Mutuel du		
Oriola OYJ (OKDAV			Languedoc SCCV..	23	\$ 1,348
FH).....	5,827	5,901	Catana Group.....	3,304	18,547
Oriola OYJ (OKDBV			CBo Territoria.....	2,250	8,552
FH), Class B.....	16,336	15,914	* Cegedim SA.....	865	11,247
Orion OYJ (ORNAV			Cie des Alpes.....	3,270	55,528
FH), Class A.....	1,997	107,011	#* Clariane SE.....	17,537	39,348
Orion OYJ (ORNBV			Coface SA.....	23,658	381,480
FH), Class B.....	10,558	572,966	* DBV Technologies		
# Outokumpu OYJ.....	43,806	140,183	SA.....	1,409	1,169
Pihlajalinna OYJ.....	3,541	39,255	Derichebourg SA.....	13,913	77,560
Ponsse OYJ.....	1,180	25,323	Eiffage SA.....	2,903	259,345
Puuiilo OYJ.....	9,163	97,135	* Ekinops SAS.....	2,101	7,024
* QT Group OYJ.....	1,767	144,792	Electricite de		
Raisio OYJ, Class V..	14,595	34,322	Strasbourg SA.....	132	17,294
* Rapala VMC OYJ.....	3,058	5,895	*Ω Elior Group SA.....	24,654	66,728
Revenio Group OYJ...	2,457	78,905	Elis SA.....	24,685	505,349
* Sampo OYJ, Class A.	7,471	308,711	# Equasens.....	558	21,800
Sanoma OYJ.....	9,599	82,868	Eramet SA.....	1,705	95,185
Scanfil OYJ.....	1,067	9,068	Esso SA Francaise....	543	62,893
Stora Enso OYJ,			Etablissements		
Class R.....	27,395	303,407	Maurel et Prom		
Taaleri PLC.....	2,682	22,163	SA.....	13,796	88,354
# Talenom OYJ.....	2,896	10,445	Eurazeo SE.....	8,112	669,671
* Teleste OYJ.....	1,530	4,365	* Euroapi SA.....	4,160	13,922
Ω Terveystalo OYJ.....	10,943	133,158	#* Eutelsat		
TietoEVRY OYJ.....	12,782	246,409	Communications		
# Tokmanni Group			SACA.....	19,197	34,419
Corp.....	7,230	104,763	Exclusive Networks		
Vaisala OYJ, Class A.	2,601	143,632	SA.....	618	12,114
# Valmet OYJ.....	20,218	551,227	Exel Industries SA,		
* Verkko kauppa.com			Class A.....	184	8,478
OYJ.....	1,520	2,741	Fnac Darty SA		
#* WithSecure OYJ.....	12,707	10,510	(OQSH LI).....	648	19,670
* YIT OYJ.....	16,491	43,321	Fnac Darty SA		
TOTAL FINLAND.....		<u>7,888,088</u>	(FNAC FP).....	1,685	51,498
FRANCE — (5.1%)			Forvia SE (FRVIA		
* 74Software SA.....	1,525	42,988	FP).....	20,075	210,698
# ABC arbitrage.....	1,520	8,035	* Gaumont SA.....	20	1,684
AKWEL SADIR.....	1,182	9,851	Gaztransport Et		
* Alstom SA.....	35,263	697,957	Technigaz SA.....	6,431	982,404
Altamir.....	1,905	46,166	Getlink SE.....	13,652	218,396
Alten SA.....	3,570	328,385	GL Events SACA.....	1,343	26,483
Arkema SA.....	5,952	474,373	Groupe Crit SA.....	446	26,551
Assystem SA.....	434	17,424	Guerbet.....	1,370	38,813
Aubay.....	557	26,825	* Guillemot Corp.....	785	5,118
Ω Ayvens SA.....	8,538	62,902	* Haulotte Group SA...	1,014	2,904
* Bastide le Confort			* ID Logistics Group		
Medical.....	266	6,215	SACA.....	573	239,678
# Beneteau SACA.....	5,853	55,798	Imerys SA.....	5,683	156,637
* Bigben Interactive....	2,306	3,086	Infotel SA.....	414	16,042
Boiron SA.....	776	21,281	Interparfums SA.....	1,318	60,069
# Bonduelle SCA.....	2,134	13,544	Ipsen SA.....	217	26,787
			IPSOS SA.....	6,435	304,497
			# Jacquet Metals		
			SACA.....	2,005	33,994

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)			FRANCE — (Continued)		
* JCDecaux SE.....	7,386	\$123,678	Television Francaise		
Kaufman & Broad			1 SA.....	5,827	\$ 45,948
SA.....	2,327	80,062	TFF Group.....	598	16,908
#* La Francaise De			Thermador Groupe....	904	66,669
L'energie SACA....	358	8,613	Tikehau Capital SCA..	4,027	90,349
Ω La Francaise des			Trigano SA.....	1,245	170,613
Jeux SACA.....	12,972	492,907	* Ubisoft Entertainment		
Laurent-Perrier.....	396	43,101	SA.....	10,592	122,214
Linedata Services....	112	9,405	Valeo SE.....	26,631	296,852
LISI SA.....	1,065	30,295	* Vallourec SACA.....	36,664	696,408
LNA Sante SA.....	809	18,473	Ω Verallia SA.....	8,945	275,328
* Lumibird.....	1,349	10,773	Vetoquinol SA.....	312	22,929
#Ω Maisons du Monde			Vicat SACA.....	3,357	140,006
SA.....	3,427	14,586	VIEL & Cie SA.....	4,347	54,874
Manitou BF SA.....	1,600	35,930	Virbac SACA.....	253	84,927
Mersen SA.....	3,050	68,909	* Viridien.....	1,238	71,398
Metropole Television			Vivendi SE.....	50,592	142,998
SA.....	2,785	35,824	#* Voltalia SA.....	4,789	35,388
#* Nacon SA.....	1,747	1,030	# Wavestone.....	775	39,373
Ω Neoen SA.....	7,473	308,337	*Ω X-Fab Silicon		
Nexans SA.....	6,055	590,817	Foundries SE.....	8,082	41,665
* Nexity SA.....	5,490	73,539	TOTAL FRANCE.....		16,571,748
NRJ Group.....	2,200	15,816	GERMANY — (5.9%)		
Oeneo SA.....	177	1,712	1&1 AG.....	8,529	107,844
Opmobility.....	5,205	58,901	7C Solarparken AG...	8,665	17,195
#* OVH Groupe SAS....	512	4,365	Adesso SE.....	441	43,763
#* Pierre Et Vacances			Adtran Networks SE..	1,517	31,592
SA.....	9,298	15,451	AIXTRON SE.....	4,260	59,187
Pluxee NV.....	7,163	166,351	All for One Group		
Quadient SA.....	4,783	90,502	SE.....	283	18,241
*†† Recylex SA.....	1,750	0	Allgeier SE.....	979	15,573
Remy Cointreau SA...	1,068	61,213	AlzChem Group AG...	1,350	89,913
Rexel SA.....	26,115	691,366	Amadeus Fire AG....	781	63,770
Robertet SA.....	63	55,653	* Aroundtown SA.....	163,398	484,855
Rubis SCA.....	15,073	393,951	Atoss Software SE....	1,398	166,889
Samse SACA.....	132	19,488	Ω Aumann AG.....	723	8,288
Savencia SA.....	669	34,608	Aurubis AG.....	4,672	366,630
SCOR SE.....	24,119	616,194	*Ω Auto1 Group SE.....	1,613	31,174
SEB SA.....	3,602	342,694	#* BayWa AG (BYW6		
Seche			GR).....	2,351	22,015
Environnement			# Bechtle AG.....	10,890	365,510
SACA.....	536	47,528	Ω Befesa SA.....	4,213	91,357
SES SA.....	50,700	164,722	Bertrandt AG.....	899	18,718
#*Ω SMCP SA.....	4,479	14,780	Bijou Brigitte AG....	711	27,809
Societe BIC SA.....	3,290	216,921	Bilfinger SE.....	4,196	215,822
Societe des Bains de			# Borussia Dortmund		
Mer et du Cercle			GmbH & Co.		
des Etrangers a			KGaA.....	11,253	38,113
Monaco.....	291	31,256	#* BRANICKS Group		
Societe LDC SADIR...	668	44,889	AG.....	5,249	13,661
* SOITEC.....	1,459	127,191	Brenntag SE.....	7,865	494,866
Sopra Steria Group...	2,094	389,300	CANCOM SE (COK		
SPIE SA.....	18,212	606,959	GR).....	1,301	34,163
Stef SA.....	521	72,313	Carl Zeiss Meditec		
Sword Group.....	975	35,579	AG.....	304	18,519
* Synergie SE.....	1,041	30,316	* Ceconomy AG.....	28,741	88,850
Technip Energies NV..	20,093	569,238	CENIT AG.....	1,323	11,693
Teleperformance SE..	6,380	597,257			

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)			GERMANY — (Continued)		
Cewe Stiftung & Co.			Hensoldt AG.....	10,729	\$ 431,381
KGaA.....	855	\$ 90,503	HOCHTIEF AG.....	1,028	148,786
* CompuGroup Medical			Hornbach Holding AG		
SE & Co. KGaA....	3,969	90,790	& Co. KGaA.....	1,627	124,783
CTS Eventim AG &			HUGO BOSS AG.....	8,152	381,905
Co. KGaA.....	8,058	785,746	Indus Holding AG.....	1,977	42,282
Dermapharm Holding			Init Innovation in		
SE.....	2,329	95,789	Traffic Systems		
Deutsche			SE.....	627	24,113
Beteiligungs AG....	2,416	59,943	Ω Instone Real Estate		
Deutsche EuroShop			Group SE.....	5,460	47,033
AG.....	2,391	47,171	IVU Traffic		
*Ω Deutsche			Technologies AG. ...	1,884	30,585
Pfandbriefbank AG.	20,019	113,616	Jenoptik AG.....	8,541	191,546
Deutsche Wohnen			JOST Werke SE.....	1,984	95,464
SE.....	1,305	32,653	K&S AG.....	18,643	258,876
Deutz AG.....	9,704	46,941	KION Group AG.....	10,002	371,417
* Dr. Hoenle AG.....	579	5,221	Kloeckner & Co. SE...	4,004	20,365
Draegerwerk AG &			Knaus Tabbert AG....	655	10,292
Co. KGaA.....	432	21,090	* Koenig & Bauer AG...	2,538	43,073
Duerr AG.....	7,939	195,545	Kontron AG.....	6,182	125,755
Ω DWS Group GmbH &			Krones AG.....	3,169	432,421
Co. KGaA.....	6,524	321,971	KSB SE & Co.		
Eckert & Ziegler SE...	2,162	122,113	KGaA.....	31	21,472
EDAG Engineering			KWS Saat SE & Co.		
Group AG.....	1,225	8,404	KGaA.....	1,789	112,543
Elmos Semiconductor			Lanxess AG.....	11,026	299,440
SE.....	1,053	77,298	LEG Immobilien SE...	13,415	1,105,504
# ElringKlinger AG.....	4,625	22,629	Leifheit AG.....	1,317	21,999
Energiekontor AG.....	348	16,051	#* LPKF Laser &		
Evonik Industries AG..	18,875	354,432	Electronics SE.....	1,120	9,771
* Evotec SE.....	12,399	110,922	* Medios AG.....	2,144	27,577
Fabasoft AG.....	270	4,848	METRO AG.....	16,815	67,205
Fielmann Group AG...	3,979	180,710	MLP SE.....	11,878	86,090
flatexDEGIRO AG.....	20,105	340,619	# Mutares SE & Co.		
* Fraport AG Frankfurt			KGaA.....	2,212	61,157
Airport Services			#* Nagarro SE.....	902	79,009
Worldwide.....	5,454	324,897	* Nexus AG.....	249	17,824
Freenet AG.....	17,397	536,739	#* Nordex SE.....	11,357	131,115
Friedrich Vorwerk			Norma Group SE.....	4,726	81,079
Group SE.....	2,166	79,786	Patrizia SE.....	7,041	58,808
FUCHS SE.....	4,442	151,502	* Pentixapharm		
GEA Group AG.....	19,767	1,043,245	Holding AG.....	2,162	6,713
Gerresheimer AG.....	5,211	364,980	Pfeiffer Vacuum		
Gesco SE.....	1,167	15,934	Technology AG.....	72	11,581
GFT Technologies			ProCredit Holding		
SE.....	2,864	67,286	AG.....	2,799	25,546
* Grand City Properties			ProSiebenSat.1		
SA.....	13,135	151,670	Media SE.....	24,511	140,826
# Grenke AG.....	3,709	64,476	Puma SE (PUM GR)..	10,162	318,886
H&R GmbH & Co.			#* PVA TePla AG.....	1,719	24,632
KGaA.....	1,853	7,230	Qiagen NV.....	1,162	51,863
Hawesko Holding SE.	351	8,680	# RTL Group SA.....	5,870	179,375
* Heidelberger			SAF-Holland SE.....	3,326	57,041
Druckmaschinen			# Salzgitter AG.....	3,659	67,537
AG.....	33,592	42,252	* Schaeffler AG.....	5,823	25,819
#* HelloFresh SE.....	19,635	216,037	Secunet Security		
			Networks AG.....	206	27,100

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)			HONG KONG — (Continued)		
* SFC Energy AG.....	590	\$ 10,374	Bright Smart		
* SGL Carbon SE.....	9,673	37,865	Securities &		
Siltronic AG.....	2,576	117,790	Commodities		
Sixt SE.....	1,909	155,029	Group Ltd.....	114,000	\$ 34,760
# SMA Solar			Cafe de Coral		
Technology AG.....	1,406	19,658	Holdings Ltd.....	42,000	40,886
Stabilus SE.....	3,966	131,024	* Century City		
# STRATEC SE.....	981	35,911	International		
Stroeer SE & Co.			Holdings Ltd.....	183,340	2,995
KGaA.....	4,913	290,389	Chen Hsong		
Suedzucker AG.....	9,862	108,523	Holdings.....	30,000	5,233
* Surteco Group SE....	1,107	25,093	Chevalier		
SUSS MicroTec SE....	3,604	160,945	International		
* TAG Immobilien AG...	37,543	557,944	Holdings Ltd.....	4,000	2,054
Takkt AG.....	5,920	50,088	* China Energy		
*Ω TeamViewer SE.....	18,141	214,838	Development		
Technotrans SE.....	1,129	20,465	Holdings Ltd.....	652,000	4,902
thyssenkrupp AG.....	96,169	476,574	China Motor Bus Co.		
* TUI AG.....	32,190	272,306	Ltd.....	2,400	15,511
United Internet AG....	13,635	228,669	* China Star		
# Verbio SE.....	2,874	27,319	Entertainment Ltd...	180,000	9,589
Vossloh AG.....	1,662	81,672	* Chinese Estates		
# Wacker Chemie AG...	3,201	219,363	Holdings Ltd.....	61,500	9,256
# Wacker Neuson SE...	3,888	65,938	Chow Sang Sang		
Washtec AG.....	1,525	63,125	Holdings		
* Westwing Group SE...	396	3,182	International Ltd.....	49,000	41,535
Wuestenrot &			* Chuang's Consortium		
Wuerttembergische			International Ltd.....	100,000	4,353
AG.....	4,248	54,269	CITIC Telecom		
*Ω Zalando SE.....	16,124	600,908	International		
Zeal Network SE.....	360	16,939	Holdings Ltd.....	196,000	55,198
TOTAL GERMANY.....		<u>19,109,518</u>	* C-Mer Medical		
			Holdings Ltd.....	52,000	12,941
HONG KONG — (1.7%)			#†† Convoy, Inc.....	516,000	2,073
* Aceso Life Science			* Cowell e Holdings,		
Group Ltd.....	202,400	1,258	Inc.....	20,000	66,040
Aeon Credit Service			Ω Crystal International		
Asia Co. Ltd.....	12,000	8,925	Group Ltd.....	51,000	30,308
* Allied Group Ltd.....	206,000	37,639	* CSC Holdings Ltd.....	1,321,250	4,733
Analogue Holdings			* CSI Properties Ltd.....	859,543	9,377
Ltd.....	46,000	4,961	CTF Services Ltd.....	179,000	168,638
APAC Resources			Dah Sing Banking		
Ltd.....	13,098	1,584	Group Ltd.....	52,928	54,065
* Apollo Future Mobility			Dah Sing Financial		
Group Ltd.....	20,600	1,427	Holdings Ltd.....	17,806	63,565
Asia Financial			Dickson Concepts		
Holdings Ltd.....	54,874	26,745	International Ltd.....	14,500	9,158
* Asia Standard			Dynamic Holdings		
International Group			Ltd.....	10,000	12,884
Ltd.....	98,940	4,793	Eagle Nice		
ASMPT Ltd.....	19,200	177,298	International		
Associated			Holdings Ltd.....	20,000	10,499
International Hotels			EC Healthcare.....	47,000	3,631
Ltd.....	28,000	17,749	†† EcoGreen		
Bank of East Asia			International Group		
Ltd.....	118,535	150,071	Ltd.....	38,000	1,738

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)			HONG KONG — (Continued)		
Emperor International Holdings Ltd.....	140,333	\$ 3,671	Hongkong & Shanghai Hotels Ltd.....	59,883	\$ 44,679
* Energy International Investments Holdings Ltd.....	140,000	6,986	Hongkong Chinese Ltd.....	30,000	959
* ENM Holdings Ltd.....	144,000	4,858	Ω Honma Golf Ltd.....	30,500	12,873
* Esprit Holdings Ltd....	195,875	3,139	Hutchison Telecommunications Hong Kong Holdings Ltd.....	162,000	19,333
Ω ESR Group Ltd.....	71,800	110,512	Hysan Development Co. Ltd.....	68,000	98,324
EuroEyes International Eye Clinic Ltd.....	8,000	3,370	IGG, Inc.....	95,000	49,462
Fairwood Holdings Ltd.....	10,500	8,019	Ω Impro Precision Industries Ltd.....	88,000	24,100
Far East Consortium International Ltd.....	199,803	22,576	International Housewares Retail Co. Ltd.....	41,000	5,826
First Pacific Co. Ltd...	272,000	150,594	Jacobson Pharma Corp. Ltd.....	56,000	9,059
#*Ω FIT Hon Teng Ltd.....	153,000	66,999	Johnson Electric Holdings Ltd.....	48,937	64,888
*Ω Fosun Tourism Group.....	14,600	13,908	K Wah International Holdings Ltd.....	109,000	24,276
*Ω Frontage Holdings Corp.....	90,000	19,674	Karrie International Holdings Ltd.....	136,000	13,427
FSE Lifestyle Services Ltd.....	14,000	10,112	Kerry Logistics Network Ltd.....	53,000	44,503
Giordano International Ltd.....	160,000	31,663	Kerry Properties Ltd.. Kowloon Development Co. Ltd.....	63,000	123,919
Glorious Sun Enterprises Ltd.....	72,000	10,914	KRP Development Holdings Ltd.....	34,000	2,624
†† Gold Financial Holdings Ltd.....	88,000	0	* Lai Sun Development Co. Ltd.....	45,912	3,922
* GR Life Style Company Ltd.....	96,000	9,267	* Lai Sun Garment International Ltd.....	20,400	1,391
Great Eagle Holdings Ltd.....	28,630	38,462	* Langham Hospitality Investments & Langham Hospitality Investments Ltd.....	136,500	7,990
G-Resources Group Ltd.....	42,950	20,485	Liu Chong Hing Investment Ltd.....	30,000	15,215
Guoco Group Ltd.....	4,000	35,835	Luk Fook Holdings International Ltd.....	34,000	62,519
Guotai Junan International Holdings Ltd.....	322,400	47,397	Man Wah Holdings Ltd.....	158,000	95,788
Hang Lung Group Ltd.....	90,000	119,305	* MECOM Power & Construction Ltd....	159,750	3,487
Hang Lung Properties Ltd.....	157,458	124,556	#* Melco International Development Ltd....	19,000	10,572
* Hanison Construction Holdings Ltd.....	27,198	997	*†† MH Development NPV.....	40,000	0
* Harbour Centre Development Ltd....	13,500	8,267			
HKBN Ltd.....	100,500	68,084			
* HKR International Ltd.....	100,386	10,659			
Hong Kong Ferry Holdings Co. Ltd....	23,000	12,305			
* Hong Kong Technology Venture Co. Ltd.....	44,669	7,458			

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)			HONG KONG — (Continued)		
Miramar Hotel & Investment	21,000	\$ 23,701	* Shun Tak Holdings Ltd.	190,000	\$ 14,932
Modern Dental Group Ltd.	43,000	22,685	Singamas Container Holdings Ltd.	194,000	17,738
#* Mongolian Mining Corp.	48,000	43,275	* SJM Holdings Ltd.	252,499	79,375
* NagaCorp Ltd.	144,547	53,492	SmarTone Telecommunications Holdings Ltd.	43,000	22,483
# New World Development Co. Ltd.	126,000	67,610	* Solomon Systech International Ltd.	200,000	12,067
*†† NewOcean Energy Holdings Ltd.	110,000	0	Soundwill Holdings Ltd.	4,000	2,726
# Nissin Foods Co. Ltd.	28,000	20,344	Stella International Holdings Ltd.	55,000	125,042
Oriental Watch Holdings	39,606	17,905	Sun Hung Kai & Co. Ltd.	74,464	26,320
* Oshidori International Holdings Ltd.	700,200	15,048	SUNeVision Holdings Ltd.	89,000	42,878
Pacific Basin Shipping Ltd.	569,000	115,172	TAI Cheung Holdings Ltd.	37,000	13,912
Pacific Textiles Holdings Ltd.	114,000	22,517	* Television Broadcasts Ltd.	43,600	17,834
* Paliburg Holdings Ltd.	26,000	1,761	Texhong International Group Ltd.	35,000	17,868
PAX Global Technology Ltd.	28,000	17,237	Texwinca Holdings Ltd.	112,000	10,693
PC Partner Group Ltd.	34,000	23,089	Theme International Holdings Ltd.	380,000	19,331
PCCW Ltd.	234,286	136,260	* Tongda Group Holdings Ltd.	780,000	8,310
Pentamaster International Ltd.	94,000	11,593	Town Health International Medical Group Ltd.	330,000	12,082
Perfect Medical Health Management Ltd.	60,000	16,335	Tradelink Electronic Commerce Ltd.	58,000	6,854
Pico Far East Holdings Ltd.	96,000	26,053	Transport International Holdings Ltd.	29,901	31,321
* Plover Bay Technologies Ltd.	40,000	24,906	United Laboratories International Holdings Ltd.	105,000	156,091
* Public Financial Holdings Ltd.	70,000	12,766	*†† Untrade.Genting Hk.	186,000	0
* Regal Hotels International Holdings Ltd.	29,000	8,782	Upbest Group Ltd.	148,000	13,958
Ω Regina Miracle International Holdings Ltd.	43,000	11,806	* Value Partners Group Ltd.	150,000	27,728
# Sa Sa International Holdings Ltd.	124,000	10,529	Vesync Co. Ltd.	10,000	6,765
Ω Samsonite International SA.	128,700	374,924	Vitasoy International Holdings Ltd.	80,000	92,030
SEA Holdings Ltd.	40,046	7,312	Viva Goods Company Ltd.	296,000	22,281
#* Shandong Hi-Speed Holdings Group Ltd.	41,000	31,446	* Vobile Group Ltd.	94,000	41,165
Shangri-La Asia Ltd.	116,000	75,616	*Ω VPower Group International Holdings Ltd.	25,119	521
* Shun Ho Property Investments Ltd.	5,544	442	VSTECs Holdings Ltd.	79,600	48,369

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)			ISRAEL — (Continued)		
VTech Holdings Ltd....	18,300	\$ 120,657	* Alrov Properties &		
* Wai Kee Holdings			Lodgings Ltd.....	854	\$ 44,624
Ltd.....	52,000	4,273	Arad Ltd.....	1,518	21,633
* Wang On Group Ltd...	260,000	701	* Argo Properties NV...	1,044	30,902
* Wealththink			Ashdod Refinery Ltd..	1,014	17,300
AI-Innovation			Atreyu Capital		
Capital Ltd.....	116,000	1,259	Markets Ltd.....	808	16,897
Wing On Co.			AudioCodes Ltd.		
International Ltd....	14,000	21,413	(AUDC US).....	2,149	21,812
Wing Tai Properties			Automatic Bank		
Ltd.....	56,000	12,245	Services Ltd.....	824	5,965
Wynn Macau Ltd.....	107,200	78,382	* Azorim-Investment		
Xinyi Glass Holdings			Development &		
Ltd.....	119,322	110,442	Construction Co.		
Yue Yuen Industrial			Ltd.....	17,951	108,771
Holdings Ltd.....	93,000	198,198	* Bet Shemesh		
* Yunfeng Financial			Engines Holdings		
Group Ltd.....	54,000	7,387	1997 Ltd.....	1,139	132,791
* Zensun Enterprises			Blue Square Real		
Ltd.....	48,000	1,018	Estate Ltd.....	659	59,781
* Zhaobangji Lifestyle			* Brack Capital		
Holdings Ltd.....	192,000	<u>3,834</u>	Properties NV.....	398	26,798
TOTAL HONG KONG.....		<u>5,482,996</u>	* Brainsway Ltd.		
IRELAND — (0.3%)			* Brainsway Ltd.		
Bank of Ireland			(BWAY IT).....	2,003	10,584
Group PLC.....	5,074	50,416	* Brainsway Ltd.		
Cairn Homes PLC....	121,347	288,307	(BWAY US), ADR...	1,000	10,510
Dalata Hotel Group			Carasso Motors Ltd...	2,736	21,880
PLC.....	15,666	76,652	* Cellcom Israel Ltd.		
FBD Holdings PLC			(CEL IT).....	5,444	35,793
(FBD ID).....	2,754	37,223	* Cellcom Israel Ltd.		
FBD Holdings PLC			(CELJF US).....	4,034	26,624
(FBH LN).....	1,308	17,640	* Compugen Ltd.....	12,706	30,281
Glanbia PLC (GLB			Danel Adir Yeoshua		
ID).....	20,272	296,189	Ltd.....	595	69,061
*Ω Glenveagh Properties			Danya Cebus Ltd.....	645	22,226
PLC.....	39,389	69,469	* Delek Automotive		
Irish Continental			Systems Ltd.....	3,967	34,635
Group PLC (IR5B			Delta Galil Ltd.....	722	40,959
ID).....	11,766	63,149	Diplomat Holdings		
Kenmare Resources			Ltd.....	914	12,973
PLC.....	255	963	Direct Finance of		
* Permanent TSB			Direct Group 2006		
Group Holdings			Ltd.....	145	24,156
PLC.....	10,745	<u>15,484</u>	* Dor Alon Energy in		
TOTAL IRELAND.....		<u>915,492</u>	Israel 1988 Ltd.....	633	18,383
ISRAEL — (1.2%)			* Doral Group		
* Adgar Investment &			Renewable Energy		
Development Ltd....	8,764	12,940	Resources Ltd.....	13,774	52,059
* Afcon Holdings Ltd....	210	10,891	* Dunic Brothers Ltd...	389	27,216
*# AFI Properties Ltd....	1,537	76,506	* EI Al Israel Airlines....	45,647	114,469
Africa Israel			* Electra Consumer		
Residences Ltd....	738	55,506	Products 1970		
* Allot Ltd.....	3,228	27,538	Ltd.....	1,425	45,901
			Electra Real Estate		
			Ltd.....	2,747	34,851
			*# Electreon Wireless		
			Ltd.....	448	27,179

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
* Ellomay Capital Ltd....	458	\$ 7,753
* Equital Ltd.....	1,612	64,859
FMS Enterprises		
Migun Ltd.....	605	26,545
Formula Systems		
1985 Ltd. (FORTY		
IT).....	325	29,896
Fox Wizel Ltd.....	738	61,043
* Gilat Satellite		
Networks Ltd.....	2,237	15,827
* Hagag Group Real		
Estate		
Development.....	1,534	11,016
* Hamat Group Ltd.....	1,543	7,056
Hilan Ltd.....	795	49,845
IDI Insurance Co.		
Ltd.....	960	39,919
* IES Holdings Ltd.....	375	26,147
Ilex Medical Ltd.....	584	12,275
Inrom Construction		
Industries Ltd.....	12,208	57,799
Isracard Ltd.....	23,531	108,358
Israel Canada TR		
Ltd.....	10,812	47,499
* Israel Land		
Development Co.		
Ltd.....	2,893	28,097
Israel Shipyards		
Industries Ltd.....	655	21,260
Isras Investment Co.		
Ltd.....	192	45,788
Issta Ltd.....	1,352	37,355
* Kamada Ltd. (KMDA		
IT).....	3,545	24,113
Kardan Real Estate		
Enterprise &		
Development Ltd....	14,081	23,941
Kerur Holdings Ltd....	747	17,939
* Kilil Industries Ltd.....	43	3,089
Kvutzat Acro Ltd.....	1,993	35,465
Lahav L.R. Real		
Estate Ltd.....	6,763	10,129
Lapidoth Capital Ltd...	1,304	27,871
M Yochananof &		
Sons Ltd.....	507	35,383
Magic Software		
Enterprises Ltd.		
(MGIC IT).....	2,800	36,610
* Malam - Team Ltd....	1,290	31,862
Max Stock Ltd.....	6,828	25,220
Maytronics Ltd.....	3,730	8,463
Mediterranean		
Towers Ltd.....	10,111	32,237
Mega Or Holdings		
Ltd.....	3,618	118,256
Meitav Investment		
House Ltd.....	3,065	32,116

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
MENIF - Financial		
Services Ltd.....	2,666	\$ 13,001
# Meshulam Levinstein		
Contracting &		
Engineering Ltd.....	236	27,207
Mivtach Shamir		
Holdings Ltd.....	1,009	62,781
Nawi Group Ltd.....	3,445	39,944
* Nayax Ltd.....	560	21,265
Neto Malinda Trading		
Ltd.....	862	21,081
* Neto ME Holdings		
Ltd.....	211	8,425
Novolog Ltd.....	34,768	16,017
Oil Refineries Ltd.....	269,871	79,695
One Software		
Technologies Ltd....	4,143	75,289
* OY Nofar Energy		
Ltd.....	1,367	33,593
Palram Industries		
1990 Ltd.....	2,023	52,496
#* Partner		
Communications		
Co. Ltd.....	18,545	129,508
Paz Retail & Energy		
Ltd.....	1,014	146,192
* Perion Network Ltd....	460	4,055
Plasson Industries		
Ltd.....	468	26,687
Polyram Plastic		
Industries Ltd.....	5,234	18,431
Prashkovsky		
Investments &		
Construction Ltd....	987	28,197
* Priortech Ltd.....	1,206	60,658
Qualitau Ltd.....	593	41,279
Rami Levy Chain		
Stores Hashikma		
Marketing 2006		
Ltd.....	1,016	76,072
* Rani Zim Shopping		
Centers Ltd.....	3,920	4,906
Retailors Ltd.....	1,080	21,140
Sano-Brunos		
Enterprises Ltd.....	278	27,087
* Scope Metals Group		
Ltd.....	872	37,402
* Shikun & Binui Soltec		
Renewable		
Energy.....	13,371	8,209
Summit Real Estate		
Holdings Ltd.....	4,733	76,565
Tadiran Group Ltd.....	324	23,902
Ω Tamar Petroleum		
Ltd.....	7,885	54,736
* TAT Technologies		
Ltd.....	738	22,587

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)			ITALY — (Continued)		
Tel Aviv Stock			d'Amico International		
Exchange Ltd.....	10,261	\$ 116,315	Shipping SA.....	12,281	\$ 50,514
Telsys Ltd.....	225	11,399	Danieli & C Officine		
Tiv Taam Holdings 1			Meccaniche SpA		
Ltd.....	7,339	14,168	(DAN IM).....	1,875	48,934
# Turpaz Industries			Danieli & C Officine		
Ltd.....	2,865	20,842	Meccaniche SpA		
#* Veridis Environment			(DANR IM).....	6,860	138,315
Ltd.....	3,463	24,502	Datalogic SpA.....	2,601	12,765
Victory Supermarket			#* Digital Bros SpA.....	371	5,024
Chain Ltd.....	648	10,187	#*Ω doValue SpA.....	13,888	23,939
YD More Investments			Elica SpA.....	3,365	5,353
Ltd.....	996	4,061	Emak SpA.....	17,016	16,508
TOTAL ISRAEL.....		<u>3,951,307</u>	Ω Enav SpA.....	24,013	85,906
ITALY — (4.4%)			ERG SpA.....	377	7,640
A2A SpA.....	261,372	617,266	* Esprinet SpA.....	3,078	15,175
ACEA SpA.....	5,746	109,935	Fila SpA.....	3,109	30,712
* Aeffe SpA.....	7,022	5,813	* Fincantieri SpA.....	14,191	110,319
# Amplifon SpA.....	9,628	257,297	* FNM SpA.....	21,790	9,747
Ω Anima Holding SpA...	28,709	196,987	* Garofalo Health Care		
#* Aquafil SpA.....	3,880	5,691	SpA.....	3,478	18,969
Arnoldo Mondadori			#* Geox SpA.....	8,460	3,972
Editore SpA.....	22,214	50,674	GPI SpA.....	1,749	17,829
Ascopiave SpA.....	13,216	38,474	Hera SpA.....	110,093	402,596
Avio SpA.....	1,784	29,667	IMMSI SpA.....	26,564	13,733
Azimut Holding SpA...	14,290	373,628	Intercos SpA.....	2,918	43,224
Banca Generali SpA...	7,319	366,486	Iren SpA.....	72,748	157,439
# Banca IFIS SpA.....	3,794	83,249	Italgas SpA.....	62,966	376,160
Banca Mediolanum			Italian Sea Group		
SpA.....	13,771	184,888	SpA.....	1,256	10,665
# Banca Monte dei			Italmobiliare SpA.....	1,795	50,003
Paschi di Siena			Iveco Group NV.....	26,294	320,027
SpA.....	152,464	976,870	LU-VE SpA.....	909	27,060
Banca Popolare di			Maire SpA.....	28,284	278,492
Sondrio SpA.....	70,355	649,641	#*†† Mariella Burani		
Banca Profilo SpA....	12,870	2,467	Fashion Group		
Ω Banca Sistema SpA...	3,568	5,696	SpA.....	422	0
Banco di Desio e			MARR SpA.....	2,614	27,256
della Brianza SpA...	5,000	41,007	MFE-MediaForEurope		
# BasicNet SpA.....	3,725	29,853	NV (MFEA IM),		
Ω BFF Bank SpA.....	17,862	153,152	Class A.....	35,632	115,879
Biesse SpA.....	2,760	23,023	# MFE-MediaForEurope		
BPER Banca SpA.....	158,738	1,081,354	NV (MFEB IM),		
Brembo NV.....	20,309	197,721	Class B.....	8,379	37,095
Brunello Cucinelli			Multiply Group SpA...	2,280	91,544
SpA.....	4,782	614,792	* Newlat Food SpA.....	1,779	23,556
Buzzi SpA.....	13,612	557,595	#*Ω Nexi SpA.....	61,370	311,658
Cairo Communication			Orsero SpA.....	1,122	14,437
SpA.....	12,430	32,770	Ω OVS SpA.....	28,187	100,828
Ω Carel Industries SpA..	724	14,437	Pharmanutra SpA.....	513	27,019
Cembre SpA.....	650	27,280	# Piaggio & C SpA.....	22,030	49,179
Cementir Holding NV.	6,965	84,604	Ω Pirelli & C SpA.....	38,861	233,849
* CIR SpA-Compagnie			Ω RAI Way SpA.....	12,339	73,407
Industriali.....	101,938	63,287	Reply SpA.....	3,638	599,673
Credito Emiliano			Rizzoli Corriere Della		
SpA.....	14,468	169,854	Sera Mediagroup		
			SpA.....	22,611	21,248
			Sabaf SpA.....	1,277	20,580

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>			
ITALY — (Continued)			JAPAN — (Continued)					
#*	Safilo Group SpA.....	25,816	\$	28,763	Aichi Corp.....	5,600	\$	51,745
*	Saipem SpA.....	195,064		475,988	Aichi Financial			
#	Salvatore Ferragamo				Group, Inc.....	2,400		41,588
	SpA.....	2,206		17,571	Aichi Steel Corp.....	1,500		66,944
	Sanlorenzo SpA.....	1,680		62,012	Aichi Tokei Denki Co.			
#*	Seri Industrial SpA....	3,128		7,749	Ltd.....	900		11,002
	Sesa SpA.....	768		54,202	Aida Engineering			
#	Sogefi SpA.....	8,720		17,994	Ltd.....	6,800		35,494
	SOL SpA.....	4,883		198,273	Aiful Corp.....	43,200		94,034
	Spaxs SpA.....	8,205		30,885	# Ain Holdings, Inc.....	2,800		84,487
	Tamburi Investment				Aiphone Co. Ltd.....	1,800		31,409
	Partners SpA.....	12,603		110,641	Airport Facilities Co.			
Ω	Technogym SpA.....	19,877		231,219	Ltd.....	3,500		13,406
*	Telecom Italia SpA				Airtech Japan Ltd....	1,000		6,982
	(TIT IM).....	1,177,882		323,313	# Airtrip Corp.....	1,800		14,363
	TXT e-solutions SpA..	629		24,318	Aisan Industry Co.			
	Unipol Assicurazioni				Ltd.....	6,170		75,815
	SpA.....	93,135		1,262,045	AIT Corp.....	1,200		13,205
	Webuild SpA.....	44,557		135,701	Ajis Co. Ltd.....	800		11,972
	Wiit SpA.....	741		14,116	Akatsuki Corp.....	3,500		10,493
					Akatsuki, Inc.....	1,100		21,001
TOTAL ITALY.....				<u>14,068,476</u>	#* Akebono Brake			
					Industry Co. Ltd....	14,000		10,171
JAPAN — (21.8%)					# Akita Bank Ltd.....	2,400		35,786
	&Do Holdings Co.				# Albis Co. Ltd.....	800		13,501
	Ltd.....	600		4,652	Alconix Corp.....	2,600		25,430
	77 Bank Ltd.....	7,100		217,840	# Alinco, Inc.....	2,200		14,836
	A&D HOLON				# Alleanza Holdings			
	Holdings Co. Ltd....	3,000		36,645	Co. Ltd.....	1,400		9,972
	Achilles Corp.....	1,800		16,949	Allied Telesis			
	AD Works Group Co.				Holdings KK.....	18,800		12,453
	Ltd.....	6,500		8,685	Alpen Co. Ltd.....	2,400		32,965
#	Adastria Co. Ltd.....	1,840		39,324	Alpha Corp.....	500		3,709
	ADEKA Corp.....	10,300		191,962	# Alpha Systems, Inc....	500		11,313
	Ad-sol Nissin Corp....	1,200		15,065	Alps Alpine Co. Ltd....	23,000		229,992
	Adtec Plasma				Altech Corp.....	2,310		36,947
	Technology Co.				Amano Corp.....	7,200		188,335
	Ltd.....	800		7,197	Amiyaki Tei Co. Ltd....	900		9,245
	Advan Group Co.				# Amuse, Inc.....	1,600		15,672
	Ltd.....	3,100		20,147	Amvis Holdings, Inc...	8,800		37,102
#	Adventure, Inc.....	300		7,207	Anest Iwata Corp.....	5,900		51,400
	Adways, Inc.....	4,900		9,342	#* AnGes, Inc.....	12,200		3,673
	Aeon Delight Co.				Anicom Holdings,			
	Ltd.....	2,100		55,275	Inc.....	11,000		46,007
#	Aeon Fantasy Co.				Anritsu Corp.....	6,000		55,143
	Ltd.....	800		14,748	Anycolor, Inc.....	2,300		47,028
	AEON Financial				AOI Electronics Co.			
	Service Co. Ltd....	15,200		122,827	Ltd.....	500		6,811
#	Aeon Hokkaido				AOKI Holdings, Inc....	5,300		44,848
	Corp.....	4,800		27,651	Aoyama Trading Co.			
#	Aeon Kyushu Co.				Ltd.....	5,900		83,092
	Ltd.....	800		13,594	# Aoyama Zaisan			
	AFC-HD AMS Life				Networks Co. Ltd...	3,200		38,067
	Science Co. Ltd....	1,400		8,020	# Aozora Bank Ltd.....	4,400		67,912
#	Ahresty Corp.....	2,700		10,559	Arakawa Chemical			
	Ai Holdings Corp.....	3,800		48,645	Industries Ltd.....	2,600		18,687
*	AI inside, Inc.....	200		4,305	Arata Corp.....	3,600		73,375
	Aica Kogyo Co. Ltd....	5,500		114,762	ARCLANDS Corp.....	7,039		77,957

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Arcs Co. Ltd.....	4,600	\$ 79,933	Bookoff Group		
ARE Holdings, Inc.....	10,200	126,156	Holdings Ltd.....	1,000	\$ 8,872
Arealink Co. Ltd.....	2,000	29,975	Bourbon Corp.....	1,100	17,970
Argo Graphics, Inc....	2,000	63,388	# Br Holdings Corp.....	4,900	10,795
Arisawa			BrainPad, Inc.....	1,500	10,886
Manufacturing Co.			BRONCO BILLY Co.		
Ltd.....	4,000	37,262	Ltd.....	1,000	23,334
Artience Co. Ltd.....	3,800	75,597	Bull-Dog Sauce Co.		
Artnature, Inc.....	1,000	5,174	Ltd.....	1,300	14,663
# Artner Co. Ltd.....	1,400	16,620	Bunka Shutter Co.		
As One Corp.....	8,000	130,778	Ltd.....	5,284	63,551
Asahi Co. Ltd.....	1,600	15,303	# Bushiroad, Inc.....	5,400	15,767
Asahi Diamond			Business Brain		
Industrial Co. Ltd....	6,600	36,541	Showa-Ota, Inc....	1,800	25,081
# Asahi Kogyosha Co.			Business Engineering		
Ltd.....	2,400	33,977	Corp.....	800	18,447
Asahi Net, Inc.....	1,700	7,138	C Uyemura & Co.		
Asahi Printing Co.			Ltd.....	1,300	86,177
Ltd.....	1,100	6,419	CAC Holdings Corp...	1,700	19,272
Asahi Yukizai Corp....	1,400	39,068	Canon Electronics,		
Asanuma Corp.....	6,500	26,969	Inc.....	2,600	42,571
Asia Pile Holdings			Career Design		
Corp.....	4,100	22,287	Center Co. Ltd.....	1,000	11,651
ASKA			Careerlink Co. Ltd....	600	9,594
Pharmaceutical			Carenet, Inc.....	8,300	31,130
Holdings Co. Ltd....	3,300	41,787	# Carlit Co. Ltd.....	2,600	19,469
ASKUL Corp.....	3,200	35,080	# Carta Holdings, Inc....	1,300	11,856
Asti Corp.....	400	4,901	Casio Computer Co.		
* Atsugi Co. Ltd.....	4,000	26,726	Ltd.....	5,000	41,570
Aucnet, Inc.....	900	15,225	Cawachi Ltd.....	1,800	30,834
Autobacs Seven Co.			Celsys, Inc.....	5,600	50,427
Ltd.....	8,800	84,372	Central Automotive		
Aval Data Corp.....	1,000	16,813	Products Ltd.....	1,600	47,382
Avant Group Corp....	2,800	34,844	Central Glass Co.		
Avantia Co. Ltd.....	1,300	6,517	Ltd.....	3,400	71,930
Avex, Inc.....	4,000	37,162	Central Security		
Awa Bank Ltd.....	4,200	76,418	Patrols Co. Ltd.....	1,400	26,055
Axial Retailing, Inc...	10,400	59,686	# Central Sports Co.		
# AZ-COM MARUWA			Ltd.....	900	14,049
Holdings, Inc.....	4,900	36,148	# Ceres, Inc.....	600	11,200
AZOOM Co. Ltd.....	400	16,802	# Change Holdings,		
Bando Chemical			Inc.....	7,200	67,720
Industries Ltd.....	5,100	62,290	Charm Care Corp.		
Bank of Iwate Ltd....	2,000	39,538	KK.....	3,100	25,521
Bank of Nagoya Ltd...	1,300	60,038	Chiba Kogyo Bank		
Bank of Saga Ltd.....	2,500	37,605	Ltd.....	7,400	74,847
Bank of the Ryukyus			# Chikaranomoto		
Ltd.....	7,000	51,611	Holdings Co. Ltd....	1,700	13,040
Bank of Toyama Ltd...	600	5,935	Chino Corp.....	900	12,824
Base Co. Ltd.....	1,800	34,919	# Chiyoda Co. Ltd.....	4,400	36,204
# Beauty Garage, Inc...	800	7,052	* Chiyoda Integre Co.		
Beenos, Inc.....	600	15,310	Ltd.....	1,900	35,644
Belc Co. Ltd.....	1,400	56,686	Chofu Seisakusho		
Bell System24			Co. Ltd.....	3,306	41,130
Holdings, Inc.....	4,200	34,178	Chori Co. Ltd.....	2,100	46,793
Belluna Co. Ltd.....	9,800	55,403	# Choushimaru Co.		
# Bic Camera, Inc.....	8,800	94,711	Ltd.....	1,200	11,761
BML, Inc.....	3,000	54,994			

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO

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	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Chubu Shiryō Co.		
Ltd.....	3,200	\$ 26,857
Chudenko Corp.....	2,500	52,046
Chuetsu Pulp & Paper Co. Ltd.....	1,400	13,467
Chugai Ro Co. Ltd....	700	15,064
Chugin Financial Group, Inc.....	19,000	208,581
Chugoku Electric Power Co., Inc.....	32,100	178,790
Chugoku Marine Paints Ltd.....	5,200	78,932
Chuo Spring Co. Ltd..	2,000	19,655
# Chuo Warehouse Co. Ltd.....	1,000	9,539
Citizen Watch Co. Ltd.....	27,800	168,444
CKD Corp.....	5,600	91,119
CK-San-Etsu Co. Ltd.....	400	10,177
Cleanup Corp.....	3,800	15,766
CMK Corp.....	9,700	28,702
Coca-Cola Bottlers Japan Holdings, Inc.....	600	9,336
COLOPL, Inc.....	8,600	27,316
# Colowide Co. Ltd.....	9,200	101,213
# Computer Engineering & Consulting Ltd.....	2,200	26,833
Computer Institute of Japan Ltd.....	6,840	20,677
Comture Corp.....	2,900	40,622
# Copro-Holdings Co. Ltd.....	1,800	19,178
Core Corp.....	800	9,666
Corona Corp.....	2,600	15,952
Cosel Co. Ltd.....	2,800	18,415
Cota Co. Ltd.....	3,352	35,422
* Cover Corp.....	1,400	25,050
CRE, Inc.....	2,600	28,494
# Create Restaurants Holdings, Inc.....	11,900	103,814
Create SD Holdings Co. Ltd.....	3,100	56,515
Creek & River Co. Ltd.....	1,700	18,216
Cresco Ltd.....	3,600	26,498
Cross Cat Co. Ltd....	1,200	8,414
CrowdWorks, Inc.....	1,400	11,352
CTI Engineering Co. Ltd.....	2,800	47,856
CTS Co. Ltd.....	5,000	26,980
Curves Holdings Co. Ltd.....	7,300	34,593
#* CYBERDYNE, Inc....	12,000	13,480
Cyberlinks Co. Ltd....	1,300	5,971
Cybozu, Inc.....	3,300	58,245

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Dai Nippon Toryo Co. Ltd.....	3,400	\$ 26,472
Daicel Corp.....	18,300	161,931
Daido Kogyo Co. Ltd.....	900	4,341
Daido Metal Co. Ltd..	5,500	17,867
Daido Steel Co. Ltd..	17,200	136,986
# Daihatsu Diesel Manufacturing Co. Ltd.....	2,400	35,580
Daihen Corp.....	500	22,801
# Daiho Corp.....	1,400	30,930
Dai-Ichi Cutter Kogyo KK.....	900	7,741
Daiichi Jitsugyo Co. Ltd.....	3,000	50,047
Daiichi Kensetsu Corp.....	1,100	17,324
# Daiichi Kigenso Kagaku-Kogyo Co. Ltd.....	2,500	11,122
Daiichikoshō Co. Ltd.....	8,200	95,460
Daiken Medical Co. Ltd.....	2,800	9,089
Daiki Aluminium Industry Co. Ltd....	3,900	26,589
# Daikoku Denki Co. Ltd.....	1,200	22,340
Daikokutenbussan Co. Ltd.....	800	38,885
Daikyonishikawa Corp.....	4,200	17,210
Dainichiseika Color & Chemicals Manufacturing Co. Ltd.....	3,200	59,223
Daio Paper Corp.....	9,700	53,760
Daiseki Co. Ltd.....	5,076	121,363
Daishi Hokuetsu Financial Group, Inc.....	9,200	177,771
Daishinku Corp.....	3,200	12,294
Daisue Construction Co. Ltd.....	500	5,574
Daito Bank Ltd.....	1,000	4,708
Daito Pharmaceutical Co. Ltd.....	3,295	44,008
Daitron Co. Ltd.....	1,600	27,622
Daiwa Industries Ltd..	4,300	44,329
Daiwabo Holdings Co. Ltd.....	10,700	208,239
DCM Holdings Co. Ltd.....	12,300	112,272
#* DD GROUP Co. Ltd..	1,100	8,957
Dear Life Co. Ltd.....	5,600	36,110
# DeNA Co. Ltd.....	5,700	100,069

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Denka Co. Ltd.....	10,800	\$153,817
Densan System Holdings Co. Ltd....	1,300	18,953
Dentsu Soken, Inc.....	200	7,910
Denyo Co. Ltd.....	2,000	34,555
Dexerials Corp.....	5,400	70,370
DIC Corp.....	10,500	227,455
Digital Arts, Inc.....	1,100	41,966
Digital Hearts Holdings Co. Ltd....	1,200	6,730
# Digital Holdings, Inc...	1,900	16,137
Digital Information Technologies Corp.....	800	10,607
Dip Corp.....	4,800	71,607
DKK Co. Ltd.....	1,600	17,537
DKS Co. Ltd.....	1,200	22,670
DMG Mori Co. Ltd....	7,200	116,136
Doshisha Co. Ltd.....	2,900	39,734
Double Standard, Inc.....	600	6,619
Doutor Nichires Holdings Co. Ltd....	4,112	62,529
Dowa Holdings Co. Ltd.....	6,400	190,596
DTS Corp.....	4,800	130,917
Duskin Co. Ltd.....	4,400	105,405
DyDo Group Holdings, Inc.....	1,800	37,614
Eagle Industry Co. Ltd.....	4,100	54,668
# Earth Corp.....	900	29,257
EAT&HOLDINGS Co. Ltd.....	1,200	16,547
Ebara Foods Industry, Inc.....	800	14,933
Ebara Jitsugyo Co. Ltd.....	1,800	45,696
Ebase Co. Ltd.....	3,100	12,501
Eco's Co. Ltd.....	800	10,487
# EDION Corp.....	10,500	123,975
EF-ON, Inc.....	2,280	5,576
eGuarantee, Inc.....	4,000	44,903
# E-Guardian, Inc.....	400	5,097
Ehime Bank Ltd.....	4,800	35,537
Eidai Co. Ltd.....	3,000	3,999
Eizo Corp.....	4,000	56,816
EJ Holdings, Inc.....	1,200	12,461
Elan Corp.....	1,000	4,776
Elecom Co. Ltd.....	6,500	62,500
EM Systems Co. Ltd.....	4,700	24,159
en Japan, Inc.....	4,100	53,086
Endo Lighting Corp....	1,700	15,294
Enomoto Co. Ltd.....	1,000	8,910
Enplas Corp.....	1,000	34,408
Envipro Holdings, Inc.....	1,400	3,611

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
* eRex Co. Ltd.....	2,800	\$ 14,406
ES-Con Japan Ltd.....	4,600	29,857
Eslead Corp.....	1,000	30,018
ESPEC Corp.....	2,400	40,030
# Eternal Hospitality Group Co. Ltd.....	500	8,863
Exedy Corp.....	5,100	157,758
EXEO Group, Inc.....	19,200	209,632
Ezaki Glico Co. Ltd....	6,500	195,977
F&M Co. Ltd.....	1,000	12,076
FALCO HOLDINGS Co. Ltd.....	1,400	21,405
FCC Co. Ltd.....	4,400	87,839
* FDK Corp.....	2,600	10,803
Feed One Co. Ltd....	3,920	21,341
# Ferrotec Holdings Corp.....	6,400	106,029
# Fibergate, Inc.....	1,100	6,584
FIDEA Holdings Co. Ltd.....	3,050	29,616
Financial Partners Group Co. Ltd.....	6,100	99,794
FINDEX, Inc.....	1,700	9,939
# First Bank of Toyama Ltd.....	4,700	32,553
# First Juken Co. Ltd....	900	5,766
# Fixstars Corp.....	3,000	33,139
FJ Next Holdings Co. Ltd.....	3,100	23,202
Focus Systems Corp.....	1,700	12,129
Food & Life Cos. Ltd.....	12,500	279,631
Forum Engineering, Inc.....	2,400	16,239
Foster Electric Co. Ltd.....	3,400	35,169
FP Corp.....	5,300	103,293
# FP Partner, Inc.....	300	4,241
# France Bed Holdings Co. Ltd.....	3,800	31,403
* FreakOut Holdings, Inc.....	800	3,106
Freebit Co. Ltd.....	2,000	17,205
# Freund Corp.....	1,700	8,701
# F-Tech, Inc.....	1,600	5,558
FTGroup Co. Ltd.....	1,100	8,633
Fudo Tetra Corp.....	1,930	27,219
# Fuji Co. Ltd.....	3,200	44,105
Fuji Corp. (6134 JP)..	10,200	154,028
Fuji Corp. (7605 JP)..	1,600	20,182
Fuji Corp. Ltd.....	5,200	25,679
Fuji Kosan Co. Ltd....	900	8,236
Fuji Kyuko Co. Ltd....	2,800	41,766
# Fuji Oil Co. Ltd.....	8,300	17,118
Fuji Oil Holdings, Inc.....	5,400	117,304
# Fuji Pharma Co. Ltd..	2,000	18,798

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Fuji Seal			Genky DrugStores		
International, Inc....	6,000	\$ 92,280	Co. Ltd.....	2,000	\$ 40,418
Fujibo Holdings, Inc....	1,500	49,886	Geo Holdings Corp....	3,300	38,747
# Fujicco Co. Ltd.....	2,800	29,765	Gift Holdings, Inc.....	1,200	25,412
Fujikura Composites,			giftee, Inc.....	2,900	25,681
Inc.....	4,200	42,545	# Giken Ltd.....	1,200	11,567
Fujikura Kasei Co.			GLOBERIDE, Inc.....	2,200	27,147
Ltd.....	4,200	13,409	Glory Ltd.....	5,400	91,792
Fujimi, Inc.....	6,000	84,415	GLtechno Holdings,		
#* Fujio Food Group,			Inc.....	1,300	23,615
Inc.....	1,900	13,310	GMO Financial Gate,		
Fujishoji Co. Ltd.....	1,200	10,645	Inc.....	600	25,107
Fujita Kanko, Inc.....	1,000	63,884	# GMO Financial		
# Fujiya Co. Ltd.....	1,700	27,337	Holdings, Inc.....	4,400	20,023
# FuKoKu Co. Ltd.....	1,200	13,798	GMO GlobalSign		
Fukuda Corp.....	1,000	32,703	Holdings KK.....	400	6,370
Fukuda Denshi Co.			GMO internet group,		
Ltd.....	2,400	103,897	Inc.....	6,000	106,499
Fukui Bank Ltd.....	2,700	34,056	#* GNI Group Ltd.....	3,900	83,372
Fukui Computer			# Godo Steel Ltd.....	1,600	41,314
Holdings, Inc.....	1,900	35,338	# Goldcrest Co. Ltd.....	2,590	51,492
Fukushima Galilei			Goldwin, Inc.....	400	21,099
Co. Ltd.....	3,200	54,552	GREE Holdings, Inc...	15,100	45,085
Fukuyama			# Greens Co. Ltd.....	1,600	23,820
Transporting Co.			gremz, Inc.....	1,700	25,561
Ltd.....	2,500	59,222	GS Yuasa Corp.....	10,400	167,203
FULLCAST Holdings			GSI Creos Corp.....	1,000	14,083
Co. Ltd.....	1,600	15,510	G-Tekt Corp.....	3,300	36,414
Fumakilla Ltd.....	1,500	10,561	# Gun-Ei Chemical		
Funai Soken			Industry Co. Ltd.....	700	12,409
Holdings, Inc.....	4,760	73,853	* GungHo Online		
Furukawa Co. Ltd.....	4,100	52,108	Entertainment, Inc..	4,700	98,563
Furuno Electric Co.			Gunma Bank Ltd.....	15,509	111,360
Ltd.....	3,500	59,607	Gunze Ltd.....	2,200	74,709
Furuya Metal Co.			# H.U. Group Holdings,		
Ltd.....	1,200	25,435	Inc.....	7,100	116,299
Furyu Corp.....	4,000	27,489	H2O Retailing Corp....	12,700	189,214
Fuso Chemical Co.			HABA Laboratories,		
Ltd.....	2,000	43,100	Inc.....	400	4,291
Fuso Pharmaceutical			# Hagihara Industries,		
Industries Ltd.....	1,100	17,231	Inc.....	1,400	13,374
Futaba Corp.....	5,300	16,572	Hagiwara Electric		
Futaba Industrial Co.			Holdings Co. Ltd....	1,000	21,926
Ltd.....	8,700	42,581	Hagoromo Foods		
Future Corp.....	4,100	47,960	Corp.....	600	12,358
Fuyo General Lease			# Hakudo Co. Ltd.....	800	12,200
Co. Ltd.....	1,900	141,608	Halows Co. Ltd.....	1,600	39,266
#* G-7 Holdings, Inc.....	4,000	37,622	Hamakyorex Co. Ltd..	8,800	77,000
GA Technologies Co.			Handsman Co. Ltd....	800	4,247
Ltd.....	1,200	11,746	Hanwa Co. Ltd.....	4,200	129,744
Gakken Holdings Co.			Happinet Corp.....	2,100	63,105
Ltd.....	4,500	30,201	Hard Off Corp. Co.		
Gakkyusha Co. Ltd....	1,000	13,352	Ltd.....	2,400	30,173
Gecoss Corp.....	2,000	13,125	Harima Chemicals		
# Genki Global Dining			Group, Inc.....	2,500	14,089
Concepts Corp.....	1,600	32,577	# Hashimoto Sogyo		
			Holdings Co. Ltd....	1,400	11,140
			Hazama Ando Corp...	17,510	130,960

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Heiwa Corp.....	6,200	\$ 93,180	Hokuriku Electrical		
Heiwa Real Estate			Construction Co.		
Co. Ltd.....	3,200	93,169	Ltd.....	1,800	\$ 13,900
Heiwado Co. Ltd.....	3,500	53,044	Hokuto Corp.....	2,800	32,936
# Henge KK.....	1,000	7,533	# H-One Co. Ltd.....	4,000	26,116
Hibiya Engineering			Honeys Holdings Co.		
Ltd.....	2,400	59,263	Ltd.....	2,670	29,220
Hiday Hidaka Corp....	2,600	49,787	Hoosiers Holdings		
HI-LEX Corp.....	3,300	32,890	Co. Ltd.....	5,300	35,568
* Hino Motors Ltd.....	40,700	133,108	Horiba Ltd.....	300	18,802
Hioki EE Corp.....	1,400	69,714	Hosiden Corp.....	6,600	89,452
Hirakawa Hewtech			Hosokawa Micron		
Corp.....	1,200	11,887	Corp.....	2,000	55,824
Hirano Tecseed Co.			Hotland Co. Ltd.....	1,300	17,158
Ltd.....	1,100	12,730	House Foods Group,		
Hirata Corp.....	1,100	38,453	Inc.....	2,900	52,789
Hirogin Holdings,			Howa Machinery Ltd..	2,200	17,271
Inc.....	34,000	270,346	# HS Holdings Co. Ltd..	3,300	18,695
Hiroshima Electric			Hyakugo Bank Ltd....	24,900	109,153
Railway Co. Ltd....	2,000	7,819	Hyakujushi Bank Ltd..	3,400	79,388
Hiroshima Gas Co.			IBJ, Inc.....	2,800	11,808
Ltd.....	6,100	14,265	# Ichibanya Co. Ltd....	1,500	9,597
#* HIS Co. Ltd.....	5,900	58,094	Ichigo, Inc.....	19,300	44,100
Hisaka Works Ltd....	4,200	28,462	Ichiken Co. Ltd.....	700	11,432
Hisamitsu			Ichikoh Industries		
Pharmaceutical			Ltd.....	8,700	22,637
Co., Inc.....	1,900	54,474	# Ichimasa Kamaboko		
# Hito Communications			Co. Ltd.....	1,100	5,135
Holdings, Inc.....	1,000	5,898	Ichinen Holdings Co.		
Hochiki Corp.....	1,700	27,028	Ltd.....	3,100	36,575
Hodogaya Chemical			Ichiyoshi Securities		
Co. Ltd.....	800	18,810	Co. Ltd.....	7,100	39,046
Hogy Medical Co.			Icom, Inc.....	1,500	26,885
Ltd.....	2,400	74,925	IDEA Consultants,		
Hokkaido Coca-Cola			Inc.....	500	7,834
Bottling Co. Ltd....	1,200	21,614	Idec Corp.....	4,000	65,738
# Hokkaido Electric			IDOM, Inc.....	5,100	37,891
Power Co., Inc.....	19,500	99,271	Iino Kaiun Kaisha		
Hokkaido Gas Co.			Ltd.....	8,900	64,214
Ltd.....	12,000	42,268	# I'll, Inc.....	1,700	28,172
Hokkan Holdings			Imagica Group, Inc....	2,700	9,533
Ltd.....	1,200	12,765	Imasen Electric		
Hokko Chemical			Industrial.....	901	3,142
Industry Co. Ltd....	3,300	30,679	i-mobile Co. Ltd.....	3,600	11,183
Hokkoku Financial			Imuraya Group Co.		
Holdings, Inc.....	2,400	83,632	Ltd.....	1,100	17,418
# Hokuetsu Corp.....	14,600	137,434	Inaba Denki Sangyo		
Hokuetsu Industries			Co. Ltd.....	6,400	152,435
Co. Ltd.....	2,800	35,789	# Inaba Seisakusho		
Hokuhoku Financial			Co. Ltd.....	1,700	18,584
Group, Inc.....	15,600	212,185	Inabata & Co. Ltd....	5,800	119,932
Hokuriku Electric			I-NE Co. Ltd.....	800	10,891
Industry Co. Ltd....	400	4,147	Ines Corp.....	3,000	35,476
Hokuriku Electric			# I-Net Corp.....	1,600	16,973
Power Co.....	18,900	105,080	Infomart Corp.....	17,300	36,096
			INFRONEER		
			Holdings, Inc.....	25,800	194,492
			Innotech Corp.....	2,400	21,745

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Insource Co. Ltd.....	7,200	\$ 49,239	# Japan Foundation		
# Intage Holdings, Inc... Integrated Design & Engineering	1,500	15,424	Engineering Co. Ltd.....	2,900	\$ 10,838
Holdings Co. Ltd....	1,700	71,049	Japan Hospice		
# Inui Global Logistics Co. Ltd.....	1,200	12,794	Holdings, Inc.....	500	4,445
# IPS, Inc.....	400	6,584	Japan Investment Adviser Co. Ltd.....	2,200	17,844
# IR Japan Holdings Ltd.....	1,000	4,874	Japan Lifeline Co. Ltd.....	8,700	79,745
Iriso Electronics Co. Ltd.....	3,200	54,293	Japan Material Co. Ltd.....	8,700	97,129
ISB Corp.....	2,200	18,906	Japan Medical Dynamic		
# Ise Chemicals Corp... Iseki & Co. Ltd.....	400	70,038	Marketing, Inc.....	3,570	14,271
Ishihara Sangyo Kaisha Ltd.....	4,400	45,386	Japan Petroleum Exploration Co. Ltd.....	16,500	117,007
* Istyle, Inc.....	9,400	31,555	Japan Property Management		
Itfor, Inc.....	3,600	33,399	Center Co. Ltd.....	900	6,432
# ITmedia, Inc.....	1,700	18,211	Japan Pulp & Paper Co. Ltd.....	16,000	66,822
Ito En Ltd.....	5,300	116,948	# Japan Pure Chemical Co. Ltd.....	1,000	20,136
Itochu Enex Co. Ltd... Itochu-Shokuhin Co. Ltd.....	5,500	56,288	Japan Securities Finance Co. Ltd.....	9,300	114,506
Itoham Yonekyu Holdings, Inc.....	3,400	84,553	Japan Steel Works Ltd.....	1,500	53,053
Itoki Corp.....	4,500	46,779	# Japan System Techniques Co. Ltd.....	3,200	38,016
IwaiCosmo Holdings, Inc.....	2,900	46,364	Japan Transcity Corp.....	5,400	36,148
# Iwaki Co. Ltd.....	1,300	20,472	Japan Wool Textile Co. Ltd.....	5,200	44,494
Iwatsuka Confectionery Co. Ltd.....	1,000	16,688	JBCC Holdings, Inc.... JCR Pharmaceuticals Co. Ltd.....	2,200	7,794
Iyogin Holdings, Inc... Izumi Co. Ltd.....	2,300	24,395	JCU Corp.....	3,500	81,268
J Trust Co. Ltd.....	12,548	41,710	JDC Corp.....	8,000	25,609
JAC Recruitment Co. Ltd.....	9,600	42,210	Jeol Ltd.....	5,700	210,077
Jaccs Co. Ltd.....	2,800	68,839	JFE Systems, Inc....	1,100	24,733
#* Jade Group, Inc.....	1,300	11,179	JGC Holdings Corp....	26,900	225,854
JAFCO Group Co. Ltd.....	6,700	97,925	Jichodo Co. Ltd.....	200	12,114
#* Jamco Corp.....	1,100	12,633	* JIG-SAW, Inc.....	800	17,115
# JANOME Corp.....	2,299	14,845	JINS Holdings, Inc....	1,700	77,538
Japan Aviation Electronics Industry Ltd.....	4,400	79,654	JINUSHI Co. Ltd.....	1,600	22,882
# Japan Cash Machine Co. Ltd.....	1,600	11,896	JK Holdings Co. Ltd..	2,500	16,130
* Japan Communications, Inc.....	19,200	15,400	J-Lease Co. Ltd.....	2,400	19,364
Japan Elevator Service Holdings Co. Ltd.....	7,700	149,041	# JM Holdings Co. Ltd..	1,100	17,039
			JMS Co. Ltd.....	2,200	6,314
			J-Oil Mills, Inc.....	2,600	34,170
			Joshin Denki Co. Ltd.....	1,900	28,935
			Joyful Honda Co. Ltd.....	5,800	69,945
			# JP-Holdings, Inc.....	6,800	28,568

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
JSB Co. Ltd.....	1,200	\$ 24,617	# KeePer Technical		
JSP Corp.....	1,900	26,156	Laboratory Co.		
JTEKT Corp.....	20,136	158,286	Ltd.....	1,600	\$ 45,908
#* Juki Corp.....	3,700	9,048	Keihan Holdings Co.		
Juroku Financial			Ltd.....	6,600	142,137
Group, Inc.....	3,600	108,095	Keihanshin Building		
Justsystems Corp.....	5,000	108,099	Co. Ltd.....	4,100	39,529
JVCKenwood Corp....	23,070	267,331	# Keikyū Corp.....	20,900	183,224
# K&O Energy Group,			KEIWA, Inc.....	1,600	10,453
Inc.....	2,300	48,339	Keiyo Bank Ltd.....	16,700	87,613
Kadoya Sesame			Kenko Mayonnaise		
Mills, Inc.....	400	9,353	Co. Ltd.....	2,000	23,195
Kaga Electronics Co.			KeyHolder, Inc.....	1,600	7,785
Ltd.....	3,600	64,468	KH Neochem Co.		
Kagome Co. Ltd.....	6,600	123,652	Ltd.....	4,500	60,811
Kaken			# Kibun Foods, Inc.....	1,500	10,596
Pharmaceutical			Kimura Chemical		
Co. Ltd.....	2,700	73,332	Plants Co. Ltd.....	3,300	17,602
# Kakiyasu Honten Co.			# King Jim Co. Ltd.....	3,000	16,687
Ltd.....	1,100	19,928	Kinki Sharyo Co.		
# Kamakura Shinsho			Ltd.....	700	6,495
Ltd.....	4,000	13,056	Kintetsu Department		
Kameda Seika Co.			Store Co. Ltd.....	1,200	17,353
Ltd.....	1,800	45,225	Kissei		
Kamei Corp.....	3,600	41,321	Pharmaceutical		
Kamigumi Co. Ltd....	1,100	23,965	Co. Ltd.....	3,800	96,771
Kanaden Corp.....	3,200	30,524	Ki-Star Real Estate		
Kanadevia Corp.....	20,400	140,402	Co. Ltd.....	1,100	30,668
Kanagawa Chuo			Kitagawa Corp.....	1,600	12,337
Kotsu Co. Ltd.....	800	19,510	# Kita-Nippon Bank		
Kanamic Network Co.			Ltd.....	1,000	20,121
Ltd.....	1,800	5,240	Kitano Construction		
Kanamoto Co. Ltd....	4,200	84,519	Corp.....	700	19,932
Kaneka Corp.....	6,500	157,785	Kitz Corp.....	7,900	59,581
Kaneko Seeds Co.			Kiyo Bank Ltd.....	7,900	117,563
Ltd.....	1,800	16,521	#* KLab, Inc.....	9,100	8,581
Kanematsu Corp.....	9,505	159,035	* KNT-CT Holdings Co.		
# Kanemi Co. Ltd.....	500	10,921	Ltd.....	900	6,938
Kanto Denka Kogyo			# Koa Corp.....	4,700	29,789
Co. Ltd.....	3,600	22,117	Koatsu Gas Kogyo		
* Kaonavi, Inc.....	900	11,731	Co. Ltd.....	3,600	19,332
# Kappa Create Co.			# Kobe Electric Railway		
Ltd.....	2,000	18,810	Co. Ltd.....	899	14,149
# Kasumigaseki Capital			Kohnan Shoji Co.		
Co. Ltd.....	300	28,695	Ltd.....	2,700	62,768
Katakura Industries			Kohsoku Corp.....	1,300	20,868
Co. Ltd.....	2,700	35,913	Koike Sanso Kogyo		
Katitas Co. Ltd.....	6,500	90,876	Co. Ltd.....	400	15,672
Kato Sangyo Co.			# Kojima Co. Ltd.....	5,300	34,003
Ltd.....	2,500	70,603	Kokuyo Co. Ltd.....	9,800	170,335
Kato Works Co. Ltd...	1,600	13,655	# Komatsu Matere Co.		
Kawada			Ltd.....	4,200	21,931
Technologies, Inc...	1,800	31,334	Komatsu Wall		
Kawai Musical			Industry Co. Ltd....	2,400	23,209
Instruments			KOMEDA Holdings		
Manufacturing Co.			Co. Ltd.....	5,200	92,508
Ltd.....	1,300	25,320			

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Komehyo Holdings			# Kyoritsu Maintenance		
Co. Ltd.....	800	\$ 20,989	Co. Ltd.....	7,800	\$154,344
Komeri Co. Ltd.....	4,600	90,070	Kyosan Electric		
Komori Corp.....	4,700	36,913	Manufacturing Co.		
#* Konaka Co. Ltd.....	1,760	2,550	Ltd.....	5,000	16,407
Kondotec, Inc.....	2,900	25,096	# Kyowa Electronic		
Konica Minolta, Inc....	59,200	239,639	Instruments Co.		
Konishi Co. Ltd.....	8,000	65,826	Ltd.....	5,600	14,460
Konoike Transport			Kyowa Leather Cloth		
Co. Ltd.....	2,900	59,019	Co. Ltd.....	900	4,048
Konoshima Chemical			Kyudenko Corp.....	3,100	105,232
Co. Ltd.....	800	8,668	Kyushu Financial		
# Kosaido Holdings Co.			Group, Inc.....	34,223	173,115
Ltd.....	9,500	32,541	LA Holdings Co. Ltd...	500	19,471
# Koshidaka Holdings			Lacto Japan Co. Ltd...	900	18,050
Co. Ltd.....	5,700	39,107	# LEC, Inc.....	3,100	25,231
# Kotobuki Spirits Co.			Leopalace21 Corp.....	25,200	89,662
Ltd.....	10,400	151,976	Life Corp.....	2,300	53,362
# Kotobukiya Co. Ltd....	600	5,515	Lifedrink Co., Inc.....	2,800	38,651
Kozo Keikaku			LIFULL Co. Ltd.....	8,200	10,514
Engineering			# LIKE, Inc.....	1,600	14,916
Holdings, Inc.....	500	14,253	# Linical Co. Ltd.....	1,600	3,545
KPP Group Holdings			# Link & Motivation,		
Co. Ltd.....	3,900	16,744	Inc.....	3,900	13,601
Krosaki Harima			Lintec Corp.....	4,700	87,888
Corp.....	3,200	51,329	# LITALICO, Inc.....	2,500	17,756
KRS Corp.....	2,000	28,446	# Loadstar Capital KK...	1,600	27,994
K's Holdings Corp.....	15,400	141,505	# Look Holdings, Inc....	700	10,108
KU Holdings Co. Ltd..	2,400	17,437	Mabuchi Motor Co.		
Kumagai Gumi Co.			Ltd.....	12,400	170,291
Ltd.....	4,300	106,398	Macbee Planet, Inc....	800	16,696
Kumiai Chemical			Macnica Holdings,		
Industry Co. Ltd....	10,467	51,154	Inc.....	16,100	188,972
# Kura Sushi, Inc.....	1,500	26,584	Macromill, Inc.....	5,600	45,090
Kurabo Industries			Maeda Kosen Co.		
Ltd.....	1,800	67,161	Ltd.....	5,600	69,356
Kureha Corp.....	6,000	107,703	# Maezawa Kasei		
Kurimoto Ltd.....	2,000	57,679	Industries Co. Ltd...	2,100	23,345
Kuriyama Holdings			Maezawa Kyuso		
Corp.....	1,000	8,068	Industries Co. Ltd...	2,400	20,519
Kusuri No. Aoki			Makino Milling		
Holdings Co. Ltd....	4,500	95,874	Machine Co. Ltd....	2,800	209,172
KYB Corp.....	4,000	75,586	# Management		
Kyodo Printing Co.			Solutions Co. Ltd....	1,100	12,155
Ltd.....	900	24,698	Mandom Corp.....	5,600	44,335
Kyoei Steel Ltd.....	2,900	35,469	# Mani, Inc.....	10,000	93,032
# Kyokuto Boeki			MarkLines Co. Ltd....	1,500	21,288
Kaisha Ltd.....	1,600	15,856	# Mars Group Holdings		
Kyokuto Kaihatsu			Corp.....	1,800	36,741
Kogyo Co. Ltd.....	3,800	59,131	Marubun Corp.....	1,900	13,570
# Kyokuto Securities			Marudai Food Co.		
Co. Ltd.....	2,600	27,802	Ltd.....	2,600	27,745
Kyokuyo Co. Ltd.....	1,500	39,908	Maruha Nichiro		
Kyorin			Corp.....	5,853	112,840
Pharmaceutical			Maruichi Steel Tube		
Co. Ltd.....	4,500	42,644	Ltd.....	7,200	156,551

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
MARUKA			* Mercari, Inc.....	14,900	\$179,916
FURUSATO Corp...	2,300	\$ 34,787	Mercuria Holdings		
Marusan Securities			Co. Ltd.....	2,600	12,022
Co. Ltd.....	6,200	40,519	#* MetaReal Corp.....	700	2,768
# Maruzen CHI			METAWATER Co.		
Holdings Co. Ltd....	400	807	Ltd.....	3,600	42,798
Maruzen Co. Ltd.....	1,400	29,943	Micronics Japan Co.		
Maruzen Showa			Ltd.....	3,600	87,167
Unyu Co. Ltd.....	1,600	61,381	# Midac Holdings Co.		
Marvelous, Inc.....	3,300	12,247	Ltd.....	2,400	25,554
Matching Service			Mie Kotsu Group		
Japan Co. Ltd.....	600	4,217	Holdings, Inc.....	5,900	19,620
Matsuda Sangyo Co.			Mikuni Corp.....	2,700	5,502
Ltd.....	2,125	42,832	Milbon Co. Ltd.....	3,000	61,664
Matsui Construction			MIMAKI		
Co. Ltd.....	3,400	18,568	ENGINEERING		
Matsui Securities Co.			Co. Ltd.....	1,900	18,015
Ltd.....	16,500	86,802	# Ministop Co. Ltd.....	1,800	20,007
Matsuoka Corp.....	700	8,806	# Mirai Industry Co.		
Matsuya Co. Ltd.....	2,500	17,284	Ltd.....	700	16,532
Matsuyafoods			Miraial Co. Ltd.....	1,100	8,795
Holdings Co. Ltd....	800	31,347	Mirait One Corp.....	11,100	164,844
Max Co. Ltd.....	4,000	102,135	Mirarth Holdings,		
Maxell Ltd.....	5,200	67,001	Inc.....	14,600	49,072
Maxvalu Tokai Co.			Miroku Jyoho Service		
Ltd.....	1,200	25,262	Co. Ltd.....	2,800	34,469
MCJ Co. Ltd.....	8,900	77,988	Mitani Corp.....	4,800	60,585
MEC Co. Ltd.....	2,100	43,486	Mitani Sangyo Co.		
Media Do Co. Ltd....	900	9,022	Ltd.....	3,900	8,182
# Medical Data Vision			Mitani Sekisan Co.		
Co. Ltd.....	3,300	11,119	Ltd.....	1,200	39,257
Medical System			# Mito Securities Co.		
Network Co. Ltd....	2,400	6,205	Ltd.....	10,500	39,306
Medikit Co. Ltd.....	800	13,543	Mitsuba Corp.....	5,000	28,354
#* Medley, Inc.....	2,400	62,754	Mitsubishi Kakoki		
MedPeer, Inc.....	1,500	4,477	Kaisha Ltd.....	1,000	23,051
Megachips Corp.....	1,700	63,828	Mitsubishi Logisnext		
Megmilk Snow Brand			Co. Ltd.....	4,000	51,231
Co. Ltd.....	7,400	126,799	Mitsubishi Logistics		
Meidensha Corp.....	4,600	117,578	Corp.....	10,500	75,012
Meiji Electric			# Mitsubishi Materials		
Industries Co. Ltd...	1,400	13,127	Corp.....	13,900	218,170
# Meiji Shipping Group			# Mitsubishi Paper Mills		
Co. Ltd.....	1,700	7,439	Ltd.....	6,500	25,355
Meiko Electronics Co.			# Mitsubishi Pencil Co.		
Ltd.....	3,400	197,475	Ltd.....	4,300	61,476
Meisei Industrial Co.			Mitsubishi Research		
Ltd.....	5,000	45,272	Institute, Inc.....	1,100	34,224
MEITEC Group			Mitsubishi Shokuhin		
Holdings, Inc.....	9,100	176,698	Co. Ltd.....	1,900	60,905
Meito Sangyo Co.			Mitsubishi Steel		
Ltd.....	1,200	15,186	Manufacturing Co.		
Meiwa Corp.....	4,100	18,256	Ltd.....	2,300	23,777
# Meiwa Estate Co.			Mitsuboshi Belting		
Ltd.....	1,600	10,430	Ltd.....	2,000	50,638
Melco Holdings, Inc...	900	12,499	Mitsui DM Sugar		
Menicon Co. Ltd.....	7,200	64,605	Holdings Co. Ltd....	1,800	39,868

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Mitsui E&S Co. Ltd....	9,400	\$ 95,227
# Mitsui High-Tec, Inc...	10,500	61,014
# Mitsui Matsushima Holdings Co. Ltd....	1,100	30,596
Mitsui Mining & Smelting Co. Ltd....	7,000	206,380
Mitsui-Soko Holdings Co. Ltd.....	2,100	103,992
Mitsuuroko Group Holdings Co. Ltd....	4,400	51,169
MIXI, Inc.....	4,400	91,239
# Miyaji Engineering Group, Inc.....	3,600	45,320
Miyazaki Bank Ltd....	2,000	42,182
Miyoshi Oil & Fat Co. Ltd.....	1,100	11,744
Mizuho Leasing Co. Ltd.....	15,000	98,173
Mizuho Medy Co. Ltd.....	1,200	11,697
Mizuno Corp.....	2,000	111,690
Mochida Pharmaceutical Co. Ltd.....	2,600	56,417
Modec, Inc.....	3,900	80,171
Monogatari Corp.....	3,600	77,624
MORESCO Corp.....	1,100	9,097
Morinaga & Co. Ltd....	9,400	162,029
Morinaga Milk Industry Co. Ltd....	10,000	187,074
Moriroku Holdings Co. Ltd.....	900	11,677
Morita Holdings Corp.....	3,900	55,948
Morito Co. Ltd.....	2,600	25,674
# Morozoff Ltd.....	4,500	47,651
Mory Industries, Inc...	900	26,686
MOS Food Services, Inc.....	700	15,837
MrMax Holdings Ltd...	4,600	20,307
Mugen Estate Co. Ltd.....	1,600	19,049
m-up Holdings, Inc....	4,700	48,397
Murakami Corp.....	1,000	34,499
Musashi Seimitsu Industry Co. Ltd....	5,800	113,886
Musashino Bank Ltd..	4,100	85,728
Nabtesco Corp.....	10,400	185,965
NAC Co. Ltd.....	2,200	8,605
Nachi-Fujikoshi Corp.....	2,600	55,485
Nafco Co. Ltd.....	2,100	25,715
# Nagano Keiki Co. Ltd.....	2,100	29,909
Nagase & Co. Ltd....	9,100	170,925
Nagase Brothers, Inc.....	900	10,910
Nagawa Co. Ltd.....	400	16,711

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Nagoya Railroad Co. Ltd.....	19,200	\$214,231
Naigai Trans Line Ltd.....	700	11,838
Nakabayashi Co. Ltd.....	3,300	11,263
Nakamoto Packs Co. Ltd.....	700	7,894
Nakamura Co. Ltd.....	600	12,228
Nakanishi, Inc.....	9,300	153,405
Nakano Refrigerators Co. Ltd.....	200	7,182
Nakayama Steel Works Ltd.....	3,500	17,326
# Namura Shipbuilding Co. Ltd.....	7,996	102,666
Nankai Electric Railway Co. Ltd....	10,900	180,506
Nanto Bank Ltd.....	4,000	90,811
Natori Co. Ltd.....	1,400	19,653
NEC Capital Solutions Ltd.....	900	22,933
Neturen Co. Ltd.....	3,800	24,473
# New Art Holdings Co. Ltd.....	1,000	11,194
* New Japan Chemical Co. Ltd.....	6,200	8,125
Nextage Co. Ltd.....	6,300	60,811
* NexTone, Inc.....	500	4,490
# NF Holdings Corp.....	600	4,903
NHK Spring Co. Ltd...	7,589	96,726
Nice Corp.....	1,300	12,039
Nichia Steel Works Ltd.....	4,000	7,768
Nichias Corp.....	6,400	209,471
Nichiban Co. Ltd.....	1,500	19,897
Nichicon Corp.....	5,900	41,615
Nichiden Corp.....	1,800	35,326
Nichiha Corp.....	3,300	61,682
Nichireki Group Co. Ltd.....	3,400	52,982
Nichirin Co. Ltd.....	1,430	31,619
Nifco, Inc.....	6,797	162,438
# Nihon Chouzai Co. Ltd.....	1,400	12,057
Nihon Dempa Kogyo Co. Ltd.....	2,700	15,071
Nihon Dengi Co. Ltd..	1,200	29,405
Nihon Denkei Co. Ltd.....	1,050	12,643
Nihon Flush Co. Ltd..	3,200	16,631
# Nihon House Holdings Co. Ltd....	5,600	11,717
Nihon Kagaku Sangyo Co. Ltd....	1,900	17,413

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO

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	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Nihon M&A Center Holdings, Inc.....	40,900	\$159,616
Nihon Nohyaku Co. Ltd.....	6,100	29,722
Nihon Parkerizing Co. Ltd.....	11,000	89,702
Nihon Plast Co. Ltd....	1,700	3,724
Nihon Tokushu Toryo Co. Ltd.....	1,400	11,841
Nihon Trim Co. Ltd....	400	9,523
# Nihon Yamamura Glass Co. Ltd.....	800	7,995
Nikkiso Co. Ltd.....	6,200	40,508
Nikko Co. Ltd.....	4,200	19,204
Nikkon Holdings Co. Ltd.....	13,800	200,824
Nippon Corp.....	7,000	97,905
Nippon Air Conditioning Services Co. Ltd....	4,600	32,751
Nippon Aqua Co. Ltd.....	1,700	8,410
Nippon Beet Sugar Manufacturing Co. Ltd.....	1,800	27,381
Nippon Carbide Industries Co., Inc..	1,100	12,640
Nippon Carbon Co. Ltd.....	1,200	33,264
Nippon Chemical Industrial Co. Ltd....	1,300	19,783
#* Nippon Chemi-Con Corp.....	2,900	18,678
# Nippon Coke & Engineering Co. Ltd.....	32,300	19,904
Nippon Concept Corp.....	700	8,253
# Nippon Concrete Industries Co. Ltd...	8,400	20,184
Nippon Denko Co. Ltd.....	15,100	27,174
Nippon Densetsu Kogyo Co. Ltd.....	4,700	61,872
Nippon Electric Glass Co. Ltd.....	10,000	214,811
Nippon Gas Co. Ltd...	11,500	161,262
Nippon Hume Corp....	3,300	32,520
Nippon Kayaku Co. Ltd.....	25,100	205,422
Nippon Kodoshi Corp.....	400	4,827
Nippon Light Metal Holdings Co. Ltd....	9,580	98,111
Nippon Paper Industries Co. Ltd...	20,000	114,185

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Nippon Parking Development Co. Ltd.....	23,500	\$ 32,051
Nippon Rietec Co. Ltd.....	1,500	13,140
Nippon Road Co. Ltd.....	4,000	47,063
Nippon Seiki Co. Ltd.....	5,800	41,675
# Nippon Seisen Co. Ltd.....	1,500	13,235
Nippon Sharyo Ltd....	1,200	17,189
#* Nippon Sheet Glass Co. Ltd.....	12,000	29,240
Nippon Shinyaku Co. Ltd.....	5,800	140,341
Nippon Shokubai Co. Ltd.....	16,800	203,798
Nippon Signal Co. Ltd.....	7,000	40,967
Nippon Soda Co. Ltd.....	5,600	103,910
Nippon Thompson Co. Ltd.....	6,500	21,401
# Nippon Yakin Kogyo Co. Ltd.....	1,660	42,853
Nipro Corp.....	17,500	163,466
Nishikawa Rubber Co. Ltd.....	1,900	26,320
Nishimatsu Construction Co. Ltd.....	3,200	103,967
Nishimatsuya Chain Co. Ltd.....	3,400	50,953
Nishi-Nippon Financial Holdings, Inc.....	15,100	207,192
Nishi-Nippon Railroad Co. Ltd.....	7,200	104,110
Nishio Holdings Co. Ltd.....	2,600	71,481
# Nissan Shatai Co. Ltd.....	13,100	86,870
Nissei ASB Machine Co. Ltd.....	1,000	34,844
Nissei Plastic Industrial Co. Ltd....	1,400	8,670
Nissha Co. Ltd.....	4,900	51,169
Nisshin Group Holdings Co. Ltd....	5,400	18,265
Nisshin Oillio Group Ltd.....	3,100	99,468
Nisshinbo Holdings, Inc.....	17,536	100,324
Nissin Corp.....	2,200	64,092
Nisso Holdings Co. Ltd.....	2,300	11,439

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Nissui Corp.....	35,600	\$196,164	Okinawa Cellular		
Nitta Corp.....	2,600	60,398	Telephone Co.....	2,500	\$ 68,645
Nitta Gelatin, Inc.....	2,000	9,258	# Okinawa Electric		
Nittetsu Mining Co.			Power Co., Inc.....	5,325	30,803
Ltd.....	1,600	48,802	Okinawa Financial		
Nitto Fuji Flour Milling			Group, Inc.....	2,860	48,780
Co. Ltd.....	400	16,782	OKUMA Corp.....	6,200	139,845
Nitto Kogyo Corp.....	3,700	69,233	Okumura Corp.....	3,500	88,046
# Nitto Kohki Co. Ltd....	1,300	19,571	Okura Industrial Co.		
Nitto Seiko Co. Ltd....	6,200	23,183	Ltd.....	1,400	27,238
Nittoc Construction			# Okuwa Co. Ltd.....	3,000	15,402
Co. Ltd.....	3,500	23,924	Onoken Co. Ltd.....	2,900	28,967
Nittoku Co. Ltd.....	1,300	17,614	Onward Holdings Co.		
# NJS Co. Ltd.....	700	17,721	Ltd.....	12,700	50,861
Noda Corp.....	800	3,639	Ootoya Holdings Co.		
Noevir Holdings Co.			Ltd.....	700	22,943
Ltd.....	1,600	47,673	Open Up Group, Inc...	7,200	87,468
Nojima Corp.....	6,700	100,705	Optex Group Co.		
NOK Corp.....	4,435	67,104	Ltd.....	3,800	40,196
Noritake Co. Ltd.....	2,800	69,401	* Optim Corp.....	1,200	5,944
Noritsu Koki Co. Ltd...	2,900	93,775	Oporun Co. Ltd.....	3,600	41,930
Noritz Corp.....	4,000	43,783	Organo Corp.....	2,700	133,652
North Pacific Bank			Orient Corp.....	4,810	25,316
Ltd.....	32,300	109,169	Oriental Shiraishi		
# NPC, Inc.....	3,700	21,800	Corp.....	13,900	35,356
NPR-RIKEN Corp.....	3,314	54,129	Origin Co. Ltd.....	600	4,255
NS Tool Co. Ltd.....	2,000	9,795	Oro Co. Ltd.....	700	11,138
NS United Kaiun			Osaka Organic		
Kaisha Ltd.....	1,700	42,904	Chemical Industry		
NSD Co. Ltd.....	8,060	170,178	Ltd.....	1,800	31,484
# NSK Ltd.....	47,399	205,750	# Osaka Steel Co. Ltd...	1,500	22,591
NSW, Inc.....	1,200	22,426	# OSAKA Titanium		
NTN Corp.....	51,500	82,492	Technologies Co.		
Oat Agrio Co. Ltd.....	900	11,516	Ltd.....	2,800	34,055
# Obara Group, Inc.....	1,600	39,127	Osaki Electric Co.		
Oenon Holdings, Inc..	5,000	12,325	Ltd.....	6,000	29,042
Ogaki Kyoritsu Bank			OSG Corp.....	10,600	117,315
Ltd.....	4,200	58,004	OUG Holdings, Inc....	500	8,360
Ohara, Inc.....	700	5,075	Oyo Corp.....	2,700	44,878
# Ohashi Technica,			# Ozu Corp.....	600	6,583
Inc.....	1,700	21,979	Pacific Industrial Co.		
Ohba Co. Ltd.....	1,400	8,829	Ltd.....	6,100	59,729
Ohmoto Gumi Co.			* Pacific Metals Co.		
Ltd.....	900	13,943	Ltd.....	2,400	23,799
Ohsho Food Service			Pack Corp.....	1,400	31,808
Corp.....	5,400	100,539	PAL GROUP		
Oiles Corp.....	2,973	46,735	Holdings Co. Ltd....	6,200	136,783
Oita Bank Ltd.....	1,600	32,450	PALTAC Corp.....	2,900	81,036
Okabe Co. Ltd.....	4,000	18,955	Paramount Bed		
Okamoto Industries,			Holdings Co. Ltd....	5,200	93,911
Inc.....	1,200	41,035	Park24 Co. Ltd.....	12,800	169,006
Okamoto Machine			Parker Corp.....	2,400	12,807
Tool Works Ltd.....	700	16,910	Pasona Group, Inc....	3,900	50,415
Okamura Corp.....	7,900	100,994	Pegasus Co. Ltd.....	2,600	8,241
Okasan Securities			Penta-Ocean		
Group, Inc.....	19,900	82,250	Construction Co.		
Oki Electric Industry			Ltd.....	30,200	127,395
Co. Ltd.....	11,500	71,902			

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# People Dreams & Technologies Group Co. Ltd.....	900	\$ 9,329
* PeptiDream, Inc.....	9,901	135,890
# Pharma Foods International Co. Ltd.....	3,100	19,627
# PHC Holdings Corp...	1,000	6,690
* PIA Corp.....	800	16,297
Pickles Holdings Co. Ltd.....	2,400	16,545
Pigeon Corp.....	15,000	142,148
PILLAR Corp.....	2,000	54,533
Pilot Corp.....	3,800	107,775
Piolax, Inc.....	2,300	34,629
Plus Alpha Consulting Co. Ltd.....	3,500	40,384
Pole To Win Holdings, Inc.....	5,100	13,712
Port, Inc.....	1,800	22,236
Premium Group Co. Ltd.....	4,800	81,095
Premium Water Holdings, Inc.....	400	7,478
Press Kogyo Co. Ltd.....	9,000	32,771
# Pressance Corp.....	4,100	62,988
Prestige International, Inc.....	15,500	69,940
Prima Meat Packers Ltd.....	3,000	42,380
Procrea Holdings, Inc.....	3,104	34,936
# Pronexus, Inc.....	2,300	19,755
Pro-Ship, Inc.....	900	9,028
Proto Corp.....	4,200	33,762
PS Construction Co. Ltd.....	1,110	8,459
Punch Industry Co. Ltd.....	2,600	6,602
QB Net Holdings Co. Ltd.....	1,400	9,185
Qol Holdings Co. Ltd.....	3,800	35,885
Quick Co. Ltd.....	2,200	31,416
Raccoon Holdings, Inc.....	2,900	16,890
Raito Kogyo Co. Ltd...	4,700	66,347
Raiznext Corp.....	4,600	45,944
Raksul, Inc.....	7,500	65,234
Rakus Co. Ltd.....	6,800	84,460
Rasa Corp.....	1,400	12,869
Rasa Industries Ltd....	800	12,753
Relo Group, Inc.....	9,600	117,661
Renaissance, Inc.....	1,600	10,696
Rengo Co. Ltd.....	25,300	143,001
#* RENOVA, Inc.....	6,700	26,638

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Resorttrust, Inc.....	11,500	\$241,059
Restar Corp.....	2,800	45,117
Retail Partners Co. Ltd.....	3,200	26,321
Rheon Automatic Machinery Co. Ltd.....	2,000	18,924
Ricoh Leasing Co. Ltd.....	1,500	49,567
Ride On Express Holdings Co. Ltd....	1,200	7,885
Riken Keiki Co. Ltd....	3,000	60,085
Riken Technos Corp...	5,600	36,833
Riken Vitamin Co. Ltd.....	2,200	33,464
# Ringer Hut Co. Ltd....	1,800	26,407
Rion Co. Ltd.....	1,400	25,029
# Riso Kyoiku Co. Ltd...	5,580	10,734
Rix Corp.....	700	13,142
# Rock Field Co. Ltd....	2,100	21,506
Rokko Butter Co. Ltd.....	1,700	13,553
Roland Corp.....	2,000	50,931
# Rorze Corp.....	3,200	34,886
Round One Corp.....	24,400	205,929
# Royal Holdings Co. Ltd.....	2,700	44,843
Ryobi Ltd.....	3,200	46,797
RYODEN Corp.....	2,300	36,997
Ryoyo Ryosan Holdings, Inc.....	2,192	35,452
S Foods, Inc.....	2,300	37,174
S&B Foods, Inc.....	1,000	33,323
# Sac's Bar Holdings, Inc.....	3,250	19,363
Sagami Rubber Industries Co. Ltd...	1,000	6,205
Saibu Gas Holdings Co. Ltd.....	2,800	30,866
Saizeriya Co. Ltd.....	1,500	44,854
Sakai Chemical Industry Co. Ltd....	2,200	36,114
Sakai Heavy Industries Ltd.....	1,200	18,052
Sakai Moving Service Co. Ltd.....	3,400	52,829
Sakata INX Corp.....	5,200	57,137
Sakata Seed Corp....	1,100	25,982
Sala Corp.....	7,300	38,832
# Samco, Inc.....	900	17,034
San Holdings, Inc.....	4,400	29,620
San ju San Financial Group, Inc.....	2,700	41,892
San-A Co. Ltd.....	5,000	95,160
San-Ai Obbli Co. Ltd.....	6,600	76,471
Sangetsu Corp.....	5,000	92,930

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
			#		
San-In Godo Bank					
Ltd.....	16,200	\$138,472		1,400	\$ 13,915
* Sanken Electric Co.				3,300	112,915
Ltd.....	2,400	94,262			
Sanki Engineering				3,000	45,287
Co. Ltd.....	5,000	100,667	#	5,100	88,081
Sanko Gosei Ltd.....	2,900	12,882		3,700	46,789
Sankyo Frontier Co.					
Ltd.....	1,200	15,990		3,500	7,942
Sankyo Seiko Co.				800	9,382
Ltd.....	4,000	15,793			
Sankyo Tateyama,				12,500	125,324
Inc.....	2,800	10,820			
Sankyu, Inc.....	4,400	157,152		2,000	64,855
Sanoh Industrial Co.					
Ltd.....	5,400	24,980			
Sansei Technologies,			#*	29,200	82,583
Inc.....	1,200	10,307		3,000	4,464
# Sansha Electric				1,100	12,191
Manufacturing Co.				4,800	82,396
Ltd.....	800	4,403	#	65,200	129,320
Sanshin Electronics					
Co. Ltd.....	2,000	25,128		1,400	19,406
# Santec Holdings					
Corp.....	600	23,646	#	2,400	49,131
Sanyo Chemical				2,500	57,568
Industries Ltd.....	1,600	40,353	#		
Sanyo Denki Co.					
Ltd.....	1,000	60,462			
# Sanyo Electric				1,200	62,810
Railway Co. Ltd....	3,300	42,937			
Sanyo Shokai Ltd....	2,500	49,099		1,200	23,849
Sanyo Special Steel				2,000	47,015
Co. Ltd.....	2,900	37,235	#*	18,000	148,462
Sanyo Trading Co.				4,699	139,632
Ltd.....	2,600	25,134		900	5,851
Sato Holdings Corp....	3,000	42,549		5,400	42,359
Sato Shoji Corp.....	2,600	24,311			
Satori Electric Co.					
Ltd.....	2,600	27,973		18,800	144,075
Sawai Group					
Holdings Co. Ltd....	13,800	178,243		4,600	56,752
SAXA, Inc.....	400	7,385			
* SBI ARUHI Corp.....	1,300	7,439	#	3,200	21,038
SBI Global Asset				900	8,310
Management Co.			#	2,400	23,210
Ltd.....	6,200	27,780	#	1,200	10,194
SBI Insurance Group					
Co. Ltd.....	1,200	8,551		2,400	29,695
SBS Holdings, Inc....	2,300	36,559			
Scroll Corp.....	4,700	32,623		3,300	35,963
SEC Carbon Ltd.....	1,000	14,095			
# Seed Co. Ltd.....	1,500	4,845			
# Segue Group Co.				4,500	50,256
Ltd.....	1,700	6,887			
Seika Corp.....	1,600	46,466			
Seikagaku Corp.....	5,200	26,572			
				1,400	21,847

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Shin-Etsu Polymer			Sotetsu Holdings,		
Co. Ltd.....	5,000	\$ 52,284	Inc.....	9,700	\$160,683
Shinko Shoji Co. Ltd..	4,000	26,126	Sotoh Co. Ltd.....	600	2,632
Shinmaywa			Space Co. Ltd.....	4,280	30,705
Industries Ltd.....	7,700	67,055	Sparx Group Co.		
Shinnihon Corp.....	3,400	35,049	Ltd.....	2,360	22,283
Shinnihonseiyaku Co.			SPK Corp.....	1,000	13,554
Ltd.....	500	6,297	S-Pool, Inc.....	900	1,634
Shinsho Corp.....	1,000	39,412	# Sprix, Inc.....	1,600	9,725
Shinwa Co. Ltd.			* SRA Holdings.....	1,000	27,814
(3447 JP).....	1,700	8,192	# SRE Holdings Corp....	1,600	34,616
Shinwa Co. Ltd.			# SRS Holdings Co.		
(7607 JP).....	1,500	28,598	Ltd.....	2,500	19,100
Ship Healthcare			# ST Corp.....	2,100	20,623
Holdings, Inc.....	9,600	131,021	St. Care Holding		
Shizuoka Gas Co.			Corp.....	2,600	12,491
Ltd.....	5,100	33,017	St. Marc Holdings		
SHO-BOND Holdings			Co. Ltd.....	1,700	28,070
Co. Ltd.....	2,300	74,532	Star Mica Holdings		
Shoei Co. Ltd.....	6,000	83,213	Co. Ltd.....	3,600	19,775
Shoei Foods Corp....	600	15,864	Star Micronics Co.		
Showa Sangyo Co.			Ltd.....	5,000	62,845
Ltd.....	2,000	35,641	Starts Corp., Inc.....	3,800	94,396
Sigma Koki Co. Ltd....	700	6,293	Starzen Co. Ltd.....	2,000	37,400
SIGMAXYZ Holdings,			Stella Chemifa Corp...	1,500	42,843
Inc.....	6,800	41,034	Step Co. Ltd.....	1,500	21,101
* Siix Corp.....	3,600	26,206	Strike Co. Ltd.....	900	18,325
Simplex Holdings,			# Studio Alice Co. Ltd...	1,100	15,113
Inc.....	2,900	54,173	Subaru Enterprise		
Sinanen Holdings Co.			Co. Ltd.....	1,000	21,766
Ltd.....	1,000	41,726	Sugimoto & Co. Ltd...	3,000	25,529
Sinfonia Technology			Sumida Corp.....	3,300	19,343
Co. Ltd.....	3,599	161,229	# Suminoe Co. Ltd.....	900	12,462
# Sinko Industries Ltd..	7,200	57,491	Sumitomo Bakelite		
Sintokogio Ltd.....	5,338	31,949	Co. Ltd.....	5,000	120,404
SK Kaken Co. Ltd.....	200	11,537	Sumitomo Densetsu		
SK-Electronics Co.			Co. Ltd.....	2,200	70,535
Ltd.....	1,300	16,376	Sumitomo Mitsui		
SKY Perfect JSAT			Construction Co.		
Holdings, Inc.....	20,600	123,422	Ltd.....	21,592	57,916
#* Smaregi, Inc.....	600	10,280	Sumitomo Osaka		
SMK Corp.....	500	9,112	Cement Co. Ltd.....	4,000	85,296
SMS Co. Ltd.....	7,700	82,453	Sumitomo Riko Co.		
# SNT Corp.....	3,900	5,145	Ltd.....	5,000	58,195
Soda Nikka Co. Ltd....	3,100	22,410	Sumitomo Seika		
Sodick Co. Ltd.....	5,800	30,918	Chemicals Co.		
Soft99 Corp.....	2,300	21,398	Ltd.....	900	26,888
Softcreate Holdings			Sumitomo		
Corp.....	1,800	26,690	Warehouse Co.		
Software Service,			Ltd.....	7,300	127,206
Inc.....	400	30,497	Sun Frontier		
Soken Chemical &			Fudousan Co. Ltd...	3,700	47,831
Engineering Co.			Suncall Corp.....	1,500	2,468
Ltd.....	800	17,903	Sun-Wa Technos		
Solasto Corp.....	6,800	20,745	Corp.....	1,500	21,932
Soliton Systems KK...	1,500	11,117	# SUNWELS Co. Ltd....	1,500	6,154
			Suruga Bank Ltd.....	20,500	159,349

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
# Suzuden Corp.....	1,100	\$ 13,478	# Tama Home Co. Ltd...	1,900	\$ 40,223
Suzuken Co. Ltd.....	3,600	112,368	Tamron Co. Ltd.....	4,000	117,016
Suzuki Co. Ltd.....	1,400	15,778	# Tamura Corp.....	11,000	42,200
SWCC Corp.....	4,300	209,672	# Tanaka Chemical		
System Research			Corp.....	1,600	5,051
Co. Ltd.....	1,200	12,550	# Tanseisha Co. Ltd....	5,900	34,192
System Support			Taoka Chemical Co.		
Holdings, Inc.....	1,000	12,767	Ltd.....	1,000	6,392
Systema Corp.....	34,600	79,106	Tayca Corp.....	1,900	18,517
# Syuppin Co. Ltd.....	1,800	12,806	Tazmo Co. Ltd.....	1,200	15,945
T Hasegawa Co. Ltd..	3,100	59,765	Tbk Co. Ltd.....	2,800	4,956
T RAD Co. Ltd.....	1,100	25,507	TDC Soft, Inc.....	5,200	46,888
Tachibana Eletech			TechMatrix Corp.....	5,200	84,354
Co. Ltd.....	2,500	42,872	Techno Horizon Co.		
Tachikawa Corp.....	2,700	24,660	Ltd.....	1,400	3,794
Tachi-S Co. Ltd.....	4,300	51,149	Techno Medica Co.		
Tadano Ltd.....	13,200	97,814	Ltd.....	700	7,947
Taihei Dengyo Kaisha			Techno Ryowa Ltd....	1,500	24,783
Ltd.....	2,000	62,027	Techno Smart Corp....	700	7,991
Taiheiyo Cement			TechnoPro Holdings,		
Corp.....	2,300	57,926	Inc.....	8,900	177,649
Taiho Kogyo Co. Ltd..	1,900	7,850	Tecnos Japan, Inc.....	2,900	15,518
Taikisha Ltd.....	2,600	78,256	Teijin Ltd.....	19,000	162,068
Taiko Bank Ltd.....	1,100	10,988	Teikoku Electric		
Taisei Lamick Co.			Manufacturing Co.		
Ltd.....	800	13,030	Ltd.....	2,300	41,416
Taiyo Holdings Co.			Teikoku Sen-I Co.		
Ltd.....	3,500	94,142	Ltd.....	2,900	44,500
# Taiyo Yuden Co. Ltd..	14,500	202,726	Teikoku Tsushin		
Takamatsu			Kogyo Co. Ltd.....	800	12,062
Construction Group			Tekken Corp.....	1,800	29,498
Co. Ltd.....	2,100	37,085	Temairazu, Inc.....	400	7,981
Takamiya Co. Ltd.....	1,700	4,496	Tenma Corp.....	2,000	36,199
Takaoka Toko Co.			# Tenpos Holdings Co.		
Ltd.....	1,200	16,238	Ltd.....	700	15,898
Takara & Co. Ltd.....	1,500	30,104	Tera Probe, Inc.....	500	10,135
Takara Bio, Inc.....	5,600	37,211	Terasaki Electric Co.		
Takara Holdings, Inc..	18,700	164,481	Ltd.....	700	10,795
Takara Standard Co.			TESEC Corp.....	700	6,817
Ltd.....	4,000	43,220	Tess Holdings Co.		
Takasago			Ltd.....	6,500	11,275
International Corp...	2,100	72,838	THK Co. Ltd.....	1,700	41,932
Takasago Thermal			Tigers Polymer Corp..	1,400	6,401
Engineering Co.			TKC Corp.....	2,400	58,915
Ltd.....	3,500	136,318	#* TKP Corp.....	1,600	16,515
Takashimaya Co.			Toa Corp. (1885 JP)..	9,600	73,334
Ltd.....	7,000	59,429	Toa Corp. (6809 JP)..	2,600	15,889
# Takasho Co. Ltd.....	1,700	4,431	TOA ROAD Corp.....	3,000	25,246
# Takatori Corp.....	400	4,005	Toagosei Co. Ltd.....	12,300	114,049
Take & Give Needs			TOBISHIMA		
Co. Ltd.....	1,300	7,983	HOLDINGS, Inc.....	3,420	36,327
TAKEBISHI Corp.....	1,400	17,358	TOC Co. Ltd.....	6,100	25,380
# Takeuchi			Tocalo Co. Ltd.....	8,200	95,032
Manufacturing Co.			# Tochigi Bank Ltd.....	12,300	23,039
Ltd.....	3,400	119,013	Toda Corp.....	25,600	154,970
# Taki Chemical Co.			#* Toda Kogyo Corp.....	200	1,361
Ltd.....	500	10,732	Toei Co. Ltd.....	1,500	55,009
Takuma Co. Ltd.....	7,800	84,429	Toenec Corp.....	7,000	46,144

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Toho Bank Ltd.....	31,300	\$ 62,430	Tomoe Corp.....	3,500	\$ 26,817
# Toho Co. Ltd. (8142			Tomoe Engineering		
JP).....	900	16,034	Co. Ltd.....	1,000	24,474
Toho Gas Co. Ltd.....	2,800	70,278	Tomoku Co. Ltd.....	1,500	22,829
Toho Holdings Co.			TOMONY Holdings,		
Ltd.....	2,500	69,114	Inc.....	25,600	74,324
# Toho Titanium Co.			Tomy Co. Ltd.....	8,717	268,624
Ltd.....	4,500	30,041	Tonami Holdings Co.		
#* Toho Zinc Co. Ltd.....	2,700	9,016	Ltd.....	800	33,690
Tohoku Bank Ltd.....	800	5,853	Topcon Corp.....	13,400	250,831
# Tohokushinsha Film			Topre Corp.....	4,300	52,535
Corp.....	5,400	22,174	Topy Industries Ltd....	1,600	21,385
Tokai Carbon Co.			# Torex Semiconductor		
Ltd.....	25,500	142,018	Ltd.....	1,100	8,277
Tokai Corp.....	2,500	35,428	# Toridoll Holdings		
TOKAI Holdings			Corp.....	4,600	111,588
Corp.....	10,700	65,126	Torigoe Co. Ltd.....	2,500	11,784
Tokai Rika Co. Ltd.....	6,900	101,368	Torii Pharmaceutical		
Tokai Tokyo Financial			Co. Ltd.....	1,600	51,197
Holdings, Inc.....	25,100	81,927	Torishima Pump		
Token Corp.....	880	70,409	Manufacturing Co.		
Tokushu Tokai Paper			Ltd.....	2,000	29,222
Co. Ltd.....	919	21,145	Tosei Corp.....	4,200	64,570
Tokuyama Corp.....	6,900	114,521	Toshiba TEC Corp.....	3,200	70,177
Tokyo Base Co. Ltd...	2,400	4,913	Tosho Co. Ltd.....	2,800	12,480
# Tokyo Electron			Totech Corp.....	3,600	54,934
Device Ltd.....	2,400	48,421	Totetsu Kogyo Co.		
Tokyo Energy &			Ltd.....	3,100	64,104
Systems, Inc.....	4,100	28,624	Tottori Bank Ltd.....	600	5,024
Tokyo Individualized			Toukei Computer Co.		
Educational			Ltd.....	1,000	28,073
Institute, Inc.....	3,700	8,363	Tow Co. Ltd.....	4,500	9,035
# Tokyo Keiki, Inc.....	800	16,244	# Towa Bank Ltd.....	7,700	33,233
Tokyo Kiraboshi			# Towa Corp.....	7,200	94,946
Financial Group,			Towa Pharmaceutical		
Inc.....	3,024	93,516	Co. Ltd.....	3,000	58,080
Tokyo Rope			Toyo Construction		
Manufacturing Co.			Co. Ltd.....	10,400	93,361
Ltd.....	600	5,017	Toyo Corp.....	3,000	27,407
Tokyo Sangyo Co.			Toyo Denki Seizo KK.	1,000	8,273
Ltd.....	2,700	12,875	Toyo Engineering		
Tokyo Seimitsu Co.			Corp.....	3,400	15,771
Ltd.....	4,252	201,312	# Toyo Gosei Co. Ltd....	600	20,214
Tokyo Steel			Toyo Kanetsu KK.....	1,200	30,302
Manufacturing Co.			# Toyo Machinery &		
Ltd.....	6,600	66,455	Metal Co. Ltd.....	2,600	10,663
# Tokyo Tekko Co. Ltd..	1,500	57,373	# Toyo Securities Co.		
# Tokyo Theatres Co.,			Ltd.....	12,000	42,477
Inc.....	600	4,185	Toyo Tanso Co. Ltd....	1,900	48,597
# Tokyotokeiba Co.			Toyo Tire Corp.....	11,900	195,605
Ltd.....	1,800	51,921	Toyobo Co. Ltd.....	20,000	126,439
Tokyu Construction			Toyoda Gosei Co.		
Co. Ltd.....	10,400	49,404	Ltd.....	8,500	151,913
Toli Corp.....	6,000	17,945	Toyota Boshoku		
Tomato Bank Ltd.....	900	7,270	Corp.....	6,481	86,024
Tomen Devices			TPR Co. Ltd.....	3,300	50,836
Corp.....	400	15,776	Transaction Co. Ltd....	2,400	29,883
			Transcosmos, Inc.....	3,300	68,239

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
TRE Holdings Corp....	6,356	\$ 63,926	UT Group Co. Ltd.....	4,300	\$ 60,648
# Treasure Factory Co.			V Technology Co.		
Ltd.....	1,400	14,921	Ltd.....	1,500	22,438
Trenders, Inc.....	1,600	8,888	Valor Holdings Co.		
Tri Chemical			Ltd.....	4,800	67,467
Laboratories, Inc....	1,100	22,869	Valqua Ltd.....	1,500	31,526
Trusco Nakayama			# Value HR Co. Ltd.....	1,400	13,655
Corp.....	5,200	69,272	ValueCommerce Co.		
# TRYT, Inc.....	4,700	12,757	Ltd.....	2,300	17,857
TS Tech Co. Ltd.....	11,800	133,736	#* V-Cube, Inc.....	1,000	1,352
TSI Holdings Co.			Vector, Inc.....	3,300	22,112
Ltd.....	8,125	64,829	Vertex Corp.....	1,800	22,745
Tsubaki Nakashima			Vision, Inc.....	5,000	37,525
Co. Ltd.....	9,000	26,990	* Visional, Inc.....	1,600	79,371
Tsubakimoto Chain			Vital KSK Holdings,		
Co.....	10,500	129,013	Inc.....	5,900	44,971
Tsubakimoto Kogyo			VT Holdings Co. Ltd..	7,400	24,939
Co. Ltd.....	1,200	15,320	Wacoal Holdings		
# Tsuburaya Fields			Corp.....	4,400	153,535
Holdings, Inc.....	4,100	49,108	Wakachiku		
Tsugami Corp.....	5,000	53,467	Construction Co.		
Tsukada Global			Ltd.....	1,700	40,332
Holdings, Inc.....	1,900	5,611	Wakita & Co. Ltd.....	3,700	43,001
Tsukishima Holdings			Warabeya Nichiyo		
Co. Ltd.....	4,000	37,815	Holdings Co. Ltd....	2,500	33,910
Tsukuba Bank Ltd.....	5,500	9,085	Watahan & Co. Ltd....	2,000	21,567
Tsumura & Co.....	7,800	229,647	WATAMI Co. Ltd.....	1,100	6,508
Tsurumi			WDB Holdings Co.		
Manufacturing Co.			Ltd.....	1,100	12,242
Ltd.....	2,000	43,385	WDI Corp.....	600	12,981
Tsutsumi Jewelry Co.			Weathernews, Inc....	1,400	31,791
Ltd.....	800	12,133	Wellneo Sugar Co.		
TV Asahi Holdings			Ltd.....	2,100	31,147
Corp.....	3,400	53,751	Wellnet Corp.....	2,300	12,541
Tv Tokyo Holdings			# West Holdings Corp..	3,408	34,607
Corp.....	1,500	30,965	Will Group, Inc.....	1,500	9,735
UACJ Corp.....	4,203	144,413	* WingArc1st, Inc.....	2,600	57,400
UBE Corp.....	12,100	177,958	Wood One Co. Ltd....	600	3,092
Ubicom Holdings,			World Co. Ltd.....	2,800	44,709
Inc.....	800	6,918	World Holdings Co.		
Uchida Yoko Co. Ltd..	1,200	52,574	Ltd.....	1,000	13,060
ULS Group, Inc.....	300	9,587	Wowow, Inc.....	800	5,165
# Ultrafabrics Holdings			#* W-Scope Corp.....	7,000	11,328
Co. Ltd.....	600	3,382	Xebio Holdings Co.		
Ulvac, Inc.....	3,300	129,783	Ltd.....	4,700	38,064
# U-Next Holdings Co.			Yahagi Construction		
Ltd.....	6,600	79,078	Co. Ltd.....	4,200	41,838
Unipres Corp.....	5,500	38,830	YAKUODO Holdings		
United Arrows Ltd....	2,700	45,793	Co. Ltd.....	3,000	37,140
United Super Markets			YAMABIKO Corp.....	3,960	69,708
Holdings, Inc.....	7,321	36,759	YAMADA Consulting		
UNITED, Inc.....	2,400	12,412	Group Co. Ltd.....	1,900	23,460
# Universal			# Yamae Group		
Entertainment			Holdings Co. Ltd....	1,700	22,080
Corp.....	3,800	27,767	Yamagata Bank Ltd..	3,600	24,155
User Local, Inc.....	600	7,009	Yamaguchi Financial		
Ushio, Inc.....	11,800	158,208	Group, Inc.....	8,236	91,784

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Yamaichi Electronics			# Zuiko Corp.....	2,800	\$ 24,079
Co. Ltd.....	3,100	\$ 46,415			
# Yamami Co.....	500	10,809	TOTAL JAPAN.....		<u>70,376,227</u>
Yamanashi Chuo			NETHERLANDS — (1.8%)		
Bank Ltd.....	4,600	67,146	Aalberts NV.....	11,759	415,056
Yamatane Corp.....	1,000	24,490	Acomo NV.....	2,505	47,081
Yamato Corp.....	1,400	11,835	*Ω Alfen NV.....	2,289	33,611
Yamaura Corp.....	1,300	10,444	Allfunds Group PLC...	6,947	35,724
Yamaya Corp.....	1,000	18,141	# AMG Critical		
Yamazen Corp.....	6,600	56,843	Materials NV.....	3,379	49,034
Yaoko Co. Ltd.....	600	35,090	Aperam SA.....	6,050	166,962
Yashima Denki Co.			Arcadis NV.....	9,292	530,485
Ltd.....	2,600	28,702	#* Avantium NV.....	4,187	7,648
Yasuda Logistics			Ω B&S Group SARL.....	5,301	22,988
Corp.....	2,000	22,735	*Ω Basic-Fit NV.....	4,834	122,264
Yellow Hat Ltd.....	4,500	79,373	# Brunel International		
Yodogawa Steel			NV.....	2,645	25,681
Works Ltd.....	2,400	86,904	Corbion NV.....	7,289	170,176
Yokogawa Bridge			Ω CTP NV.....	10,026	166,692
Holdings Corp.....	4,000	69,476	Flow Traders Ltd.....	5,117	128,575
Yokorei Co. Ltd.....	6,700	37,397	ForFarmers NV.....	4,983	17,575
Yokowo Co. Ltd.....	2,300	24,192	Fugro NV.....	21,119	337,099
Yomeishu Seizo Co.			IMCD NV.....	4,517	707,364
Ltd.....	1,000	16,303	* InPost SA.....	7,740	126,623
Yondenko Corp.....	2,520	24,866	JDE Peet's NV.....	817	14,270
# Yondoshi Holdings,			*Ω Just Eat		
Inc.....	2,300	28,358	Takeaway.com NV		
Yonex Co. Ltd.....	7,400	99,560	(JET LN).....	8,711	106,047
# Yorozu Corp.....	2,000	13,233	*Ω Just Eat		
#* Yoshimura Food			Takeaway.com NV		
Holdings KK.....	1,500	9,812	(TKWY NA).....	8,756	105,733
# Yoshinoya Holdings			# Kendrion NV.....	2,383	25,443
Co. Ltd.....	8,200	155,489	Koninklijke BAM		
# Yotai Refractories Co.			Groep NV.....	57,099	250,670
Ltd.....	3,000	32,736	Koninklijke Heijmans		
Yuasa Trading Co.			NV.....	3,425	114,123
Ltd.....	2,000	56,815	Koninklijke Vopak		
Yukiguni Maitake Co.			NV.....	10,402	477,461
Ltd.....	2,100	15,797	Nedap NV.....	608	37,480
Yurtec Corp.....	6,100	68,516	OCI NV.....	10,813	124,517
Yushin Precision			#* Pharming Group NV..	46,831	41,946
Equipment Co.			# PostNL NV.....	37,605	38,269
Ltd.....	1,200	5,313	Randstad NV.....	9,175	396,085
Yushiro Chemical			SBM Offshore NV.....	15,980	298,541
Industry Co. Ltd....	1,000	13,545	* SIF Holding NV.....	631	7,972
Zacros Corp.....	1,400	35,898	Ω Signify NV.....	14,744	318,274
Zenitaka Corp.....	400	10,153	Sligro Food Group		
Zenkoku Hosho Co.			NV.....	3,086	33,932
Ltd.....	3,188	113,103	# TKH Group NV.....	5,041	185,590
Zenrin Co. Ltd.....	3,800	21,589	#* TomTom NV.....	7,909	41,766
Zeon Corp.....	17,500	162,682	Van Lanschot		
ZERIA			Kempen NV.....	4,836	237,937
Pharmaceutical			TOTAL NETHERLANDS....		<u>5,966,694</u>
Co. Ltd.....	3,400	48,900	NEW ZEALAND — (0.3%)		
ZIGExN Co. Ltd.....	10,600	31,581	Air New Zealand Ltd..	154,777	54,951
Zojirushi Corp.....	3,300	35,795	# Briscoe Group Ltd....	4,326	11,350

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
NEW ZEALAND — (Continued)			NORWAY — (Continued)		
Channel			AF Gruppen ASA.....	2,925	\$ 41,390
Infrastructure NZ			* Akastor ASA.....	20,811	25,273
Ltd.....	36,614	\$ 39,390	Aker BioMarine ASA..	2,247	12,991
Delegat Group Ltd....	3,242	8,783	Aker Solutions ASA...	18,260	51,847
* Fletcher Building Ltd.			AMSC ASA.....	10,667	29,133
(FBU NZ).....	22,463	36,152	#* ArcticZymes		
Freightways Group			Technologies ASA..	4,800	6,192
Ltd.....	12,736	76,770	Atea ASA.....	9,153	116,727
Genesis Energy Ltd...	47,844	59,331	#Ω Avance Gas Holding		
* Gentrack Group Ltd...	8,338	59,818	Ltd.....	3,411	26,054
Hallenstein Glasson			#* Axactor ASA.....	25,001	8,768
Holdings Ltd.....	5,327	25,554	B2 Impact ASA.....	23,892	22,738
Heartland Group			Belships ASA.....	7,600	13,570
Holdings Ltd.....	87,409	53,197	#* BEWi ASA.....	6,546	15,965
# Investore Property			* Bluenord ASA.....	2,137	126,952
Ltd.....	32,564	20,529	Bonheur ASA.....	2,161	46,606
* KMD Brands Ltd.....	57,266	13,068	# Borr Drilling Ltd.....	12,646	43,882
Manawa Energy Ltd...	4,827	15,397	Borregaard ASA.....	4,135	74,259
NZME Ltd. (NZM			Bouvet ASA.....	10,437	74,371
AU).....	14,069	8,435	BW Offshore Ltd.....	10,768	30,233
NZX Ltd.....	26,482	22,057	* Cloudberry Clean		
* Oceania Healthcare			Energy ASA.....	22,324	24,060
Ltd.....	61,685	28,520	*Ω Crayon Group		
* Pacific Edge Ltd.....	48,944	1,627	Holding ASA.....	6,066	56,572
* PGG Wrightson Ltd....	1,057	1,082	DNO ASA.....	55,702	64,241
* Rakon Ltd.....	8,385	2,698	*Ω Elkem ASA.....	32,694	64,388
# Restaurant Brands			Ω Elmera Group ASA....	17,422	46,967
New Zealand Ltd....	2,935	6,575	Elopak ASA.....	20,567	75,166
Sanford Ltd.....	8,585	23,024	Ω Europris ASA.....	16,921	123,445
Scales Corp. Ltd....	8,503	19,458	* FLEX LNG Ltd.		
* Serko Ltd.....	3,777	7,988	(FLNG US).....	3,156	80,510
Skellerup Holdings			* Gentoo Media, Inc....	7,082	14,292
Ltd.....	13,671	39,232	# Grieg Seafood ASA...	5,477	36,186
SKY Network			* Hexagon Composites		
Television Ltd.....	12,046	19,007	ASA.....	17,331	57,455
SKYCITY			* Hexagon Purus ASA..	5,948	1,532
Entertainment			Ω Kid ASA.....	5,116	70,518
Group Ltd.....	47,456	37,390	Ω Kitron ASA.....	23,107	79,160
Steel & Tube			Ω Klaveness		
Holdings Ltd.....	31,557	14,950	Combination		
Summerset Group			Carriers ASA.....	3,243	21,584
Holdings Ltd.....	16,401	119,994	* Kongsberg		
Tourism Holdings			Automotive ASA....	96,264	14,370
Ltd.....	14,010	15,312	* LINK Mobility Group		
TOWER Ltd.....	35,693	25,888	Holding ASA.....	33,260	68,410
Turners Automotive			Medistim ASA.....	1,105	15,634
Group Ltd.....	4,931	15,237	* Morrow Bank ASA....	13,215	10,912
* Vista Group			MPC Container Ships		
International Ltd....	35,213	64,250	ASA.....	44,680	72,431
# Warehouse Group			Ω Multiconsult ASA.....	2,262	39,545
Ltd.....	13,502	7,854	* Napatech AS.....	2,111	4,748
TOTAL NEW ZEALAND....		<u>954,868</u>	Norbit ASA.....	4,217	39,733
NORWAY — (0.9%)			* Nordic Mining ASA....	10,260	19,796
2020 Bulkera Ltd.....	1,664	18,460	#*Ω Norske Skog ASA....	7,831	16,552
ABG Sundal Collier			* Northern Ocean Ltd...	15,527	10,498
Holding ASA.....	48,103	29,596	#* Norwegian Air Shuttle		
			ASA.....	69,005	65,910
			* NRC Group ASA.....	4,746	1,827

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)			PORTUGAL — (Continued)		
#* Nykode Therapeutics			Sonae SGPS SA.....	109,133	\$ 101,822
ASA.....	15,821	\$ 3,735	TOTAL PORTUGAL.....		<u>1,640,172</u>
Odfjell Drilling Ltd....	14,732	80,711	SINGAPORE — (0.8%)		
Odfjell SE, Class A....	2,813	29,336	* AEM Holdings Ltd.....	18,382	20,051
Odfjell Technology			Aztech Global Ltd.....	18,500	9,519
Ltd.....	1,620	6,442	Boustead Singapore		
* OKEA ASA.....	3,071	5,393	Ltd.....	42,092	31,242
#Ω Okeanis Eco Tankers			Bukit Sembawang		
Corp.....	2,062	49,720	Estates Ltd.....	15,900	41,609
* Otello Corp. ASA.....	4,092	2,739	Capitaland India		
Panoro Energy ASA....	7,326	18,428	Trust.....	99,814	74,777
Pareto Bank ASA.....	5,469	35,751	China Aviation Oil		
Pexip Holding ASA....	6,590	26,879	Singapore Corp.		
* PhotoCure ASA.....	3,580	18,224	Ltd.....	27,800	18,379
Rana Gruber ASA.....	3,575	23,149	China Sunsine		
#* REC Silicon ASA.....	35,228	4,390	Chemical Holdings		
Rogaland Sparebank.	1,135	13,155	Ltd.....	43,800	14,314
* SATS ASA.....	6,868	16,651	Chuan Hup Holdings		
*Ω Scatec ASA.....	13,436	93,956	Ltd.....	87,000	10,489
Sea1 offshore, Inc....	8,468	17,006	ComfortDelGro Corp.		
Selvaag Bolig ASA....	5,226	16,393	Ltd.....	201,300	208,632
#*Ω Shelf Drilling Ltd....	13,484	10,609	* COSCO Shipping		
* SmartCraft ASA.....	8,158	19,096	International		
* Solstad Offshore			Singapore Co. Ltd..	175,500	17,528
ASA.....	4,068	14,470	* Creative Technology		
Sparebanken More....	3,895	33,701	Ltd.....	2,650	2,192
Stolt-Nielsen Ltd....	3,225	83,341	CSE Global Ltd.....	42,823	14,154
Veidekke ASA.....	8,719	111,360	* Del Monte Pacific		
Wilh Wilhelmsen			Ltd.....	39,100	2,283
Holding ASA,			Delfi Ltd.....	32,000	17,652
Class A.....	1,573	57,157	DFI Retail Group		
#*Ω XXL ASA.....	610	687	Holdings Ltd.....	14,100	33,080
* Zaptec ASA.....	6,598	8,349	*†† Ezion Holdings Ltd....	243,320	0
TOTAL NORWAY.....		<u>2,812,277</u>	#*†† Ezra Holdings Ltd....	227,326	0
PORTUGAL — (0.5%)			Far East Orchard		
Altri SGPS SA.....	13,025	77,752	Ltd.....	11,554	8,685
Banco Comercial			First Resources Ltd....	60,300	64,208
Portugues SA,			Food Empire		
Class R.....	1,695,840	885,215	Holdings Ltd.....	26,500	19,207
Corticeira Amorim			Fraser & Neave Ltd..	24,800	23,110
SGPS SA.....	5,127	44,775	Frencken Group Ltd..	23,200	19,159
CTT-Correios de			* Fu Yu Corp. Ltd.....	62,300	5,816
Portugal SA.....	11,368	69,342	Geo Energy		
Ibersol SGPS SA.....	3,299	29,138	Resources Ltd.....	62,900	13,194
# Mota-Engil SGPS			Golden		
SA.....	12,914	38,364	Agri-Resources		
Navigator Co. SA.....	31,787	116,157	Ltd.....	641,300	115,462
NOS SGPS SA.....	33,682	118,410	GuocoLand Ltd.....	41,300	44,329
REN - Redes			Haw Par Corp. Ltd....	10,000	85,009
Energeticas			Ho Bee Land Ltd.....	24,900	33,288
Nacionais SGPS			Hong Fok Corp. Ltd..	54,120	31,392
SA.....	53,792	132,536	Hong Leong Asia		
Semapa-Sociedade			Ltd.....	16,000	11,682
de Investimento e			Hong Leong Finance		
Gestao.....	1,712	26,661	Ltd.....	28,500	51,787

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)			SINGAPORE — (Continued)		
Hotel Grand Central			Wing Tai Holdings		
Ltd.....	44,475	\$ 23,380	Ltd.....	50,670	\$ 45,821
Hour Glass Ltd.....	15,200	17,559	Yeo Hiap Seng Ltd....	2,538	1,065
Hutchison Port			TOTAL SINGAPORE.....		<u>2,544,092</u>
Holdings Trust.....	544,100	86,468			
*†† Hyflux Ltd.....	27,500	0	SOUTH AFRICA — (0.1%)		
iFAST Corp. Ltd.....	11,400	62,533	Anglogold Ashanti		
Indofood Agri			PLC (AU US).....	10,887	<u>328,896</u>
Resources Ltd.....	28,000	6,591			
Keppel Infrastructure			SPAIN — (2.5%)		
Trust.....	359,185	120,149	Acciona SA.....	1,987	223,872
Mandarin Oriental			Acerinox SA.....	18,875	189,407
International Ltd....	29,400	52,800	Ω Aedas Homes SA.....	1,812	56,079
Metro Holdings Ltd....	51,300	16,430	Almirall SA.....	11,779	115,680
Micro-Mechanics			* Amper SA.....	209,940	26,873
Holdings Ltd.....	5,200	6,726	Atresmedia Corp. de		
*†† Midas Holdings Ltd....	114,000	0	Medios de		
Nanofilm			Comunicacion SA...	14,163	64,733
Technologies			Audax Renovables		
International Ltd....	23,000	12,069	SA.....	22,690	35,893
Netlink NBN Trust....	252,800	160,022	Azkoyen SA.....	2,184	14,255
* Oceanus Group Ltd...	837,300	3,697	Banco de Sabadell		
Olam Group Ltd.....	34,700	29,601	SA.....	591,420	1,394,080
OUE Ltd.....	32,900	24,423	Bankinter SA.....	100,613	857,230
* Oxley Holdings Ltd....	85,599	4,448	CIE Automotive SA. . .	4,868	129,756
Propnex Ltd.....	24,200	19,572	Construcciones y		
QAF Ltd.....	16,600	10,376	Auxiliar de		
Raffles Medical			Ferrocarriles SA....	2,025	74,979
Group Ltd.....	85,287	52,397	Corp. ACCIONA		
Riverstone Holdings			Energias		
Ltd.....	50,900	38,130	Renovables SA.....	1,488	27,624
SBS Transit Ltd.....	8,500	15,266	* Distribuidora		
Sheng Siong Group			Internacional de		
Ltd.....	66,800	80,005	Alimentacion SA....	2,246,218	38,905
SIA Engineering Co.			Ebro Foods SA.....	7,810	130,057
Ltd.....	22,600	39,535	* eDreams ODIGEO		
Sinarmas Land Ltd....	108,000	23,283	SA.....	6,147	58,454
Singapore Land			Elecnor SA.....	6,341	109,619
Group Ltd.....	16,800	23,590	Enagas SA.....	30,879	390,803
Singapore Post Ltd....	134,500	54,785	Ence Energia y		
Stamford Land Corp.			Celulosa SA.....	13,122	47,354
Ltd.....	40,485	10,868	Ercros SA.....	14,096	51,731
StarHub Ltd.....	68,000	61,466	Faes Farma SA.....	40,443	148,359
Straits Trading Co.			Fluidra SA.....	9,216	236,621
Ltd.....	16,749	18,076	#Ω Gestamp Automocion		
*†† Swiber Holdings Ltd...	17,249	0	SA.....	17,887	48,953
* Thomson Medical			Ω Global Dominion		
Group Ltd.....	346,900	11,487	Access SA.....	11,493	35,949
Tuan Sing Holdings			* Grenergy Renovables		
Ltd.....	51,564	10,419	SA.....	1,360	50,145
UMS Integration Ltd...	44,262	34,092	* Grifols SA.....	22,700	194,213
UOB-Kay Hian			Grupo Catalana		
Holdings Ltd.....	46,445	59,059	Occidente SA.	5,499	218,960
UOL Group Ltd.....	8,800	32,819	Grupo Empresarial		
Valuetronics Holdings			San Jose SA.....	2,273	13,384
Ltd.....	29,800	13,698	Iberpapel Gestion SA		
Venture Corp. Ltd....	22,700	210,665	(IBG SM).....	982	18,863
Vicom Ltd.....	8,800	8,493			

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SPAIN — (Continued)			SWEDEN — (Continued)		
Indra Sistemas SA....	16,885	\$ 323,621	Ω Attendo AB.....	19,377	\$ 89,535
Laboratorio Reig			* Balco Group AB.....	780	2,749
Jofre SA.....	1,760	4,730	Beijer Alma AB.....	5,922	94,143
Laboratorios			Bergman & Beving		
Farmaceuticos			AB.....	5,203	151,061
Rovi SA.....	3,611	243,858	Betsson AB, Class B..	15,760	215,142
Linea Directa			#* Better Collective AS...	5,192	50,457
Aseguradora SA			* BHG Group AB.....	34,784	84,335
Cia de Seguros y			Bilia AB, Class A.....	9,569	112,184
Reaseguros.....	50,832	65,857	Billerud Aktiebolag....	13,483	138,432
Logista Integral SA....	7,624	230,359	* BioGaia AB, Class B..	1,790	19,576
Mapfre SA.....	98,862	274,672	Biolnvent		
Melia Hotels			International AB....	7,181	18,556
International SA....	13,608	101,344	* Bonava AB, Class B..	29,853	24,412
Miquel y Costas &			*Ω Boozt AB.....	5,306	62,458
Miquel SA.....	3,439	46,743	Ω Bravida Holding AB...	2,300	18,354
Ω Neinor Homes SA....	4,984	86,973	BTS Group AB,		
#* Obrascon Huarte			Class B.....	760	19,711
Lain SA.....	33,213	12,727	Bufab AB.....	3,329	139,885
Pharma Mar SA.....	1,382	132,202	Bulten AB.....	1,365	9,609
Prim SA.....	846	8,519	Bure Equity AB.....	3,040	110,598
* Promotora de			Byggmax Group AB...	8,034	35,822
Informaciones SA,			Catella AB.....	6,126	14,945
Class A.....	21,413	7,267	Catena AB.....	1,184	51,577
Ω Prosegur Cash SA....	36,936	21,871	* Cavotec SA.....	3,590	6,280
Realia Business SA...	40,885	42,286	Cellavision AB.....	2,847	57,859
Redeia Corp. SA.....	3,631	61,077	Cibus Nordic Real		
Sacyr SA.....	57,897	189,382	Estate AB publ.....	6,346	102,903
* Solaria Energia y			#* Cint Group AB.....	19,829	15,287
Medio Ambiente			Clas Ohlson AB,		
SA.....	8,193	64,104	Class B.....	7,761	165,651
#* Soltec Power			Cloetta AB, Class B..	35,878	91,519
Holdings SA.....	2,859	4,740	Coinshares		
*Ω Talgo SA.....	10,483	42,307	International Ltd.....	3,030	26,076
* Tecnicas Reunidas			Ω Coor Service		
SA.....	8,254	116,550	Management		
# Tubacex SA.....	17,770	62,839	Holding AB.....	11,573	33,024
Ω Unicaja Banco SA....	190,238	270,691	Corem Property		
Vidrala SA.....	3,096	317,017	Group AB (COREB		
Viscofan SA.....	5,215	330,029	SS), Class B.....	58,479	31,009
Vocento SA.....	10,365	7,880	Corem Property		
TOTAL SPAIN.....		<u>8,072,476</u>	Group AB (CORED		
SWEDEN — (3.0%)			SS), Class D.....	1,514	31,461
Ω AcadeMedia AB.....	11,393	70,138	CTT Systems AB.....	1,396	35,679
AddLife AB, Class B..	13,777	187,781	Dios Fastigheter AB...	16,804	115,980
Addnode Group AB...	14,839	157,578	Ω Dometic Group AB....	28,317	143,398
AFRY AB.....	13,027	207,356	*Ω Dustin Group AB.....	35,752	12,361
Ω Alimak Group AB.....	9,300	97,369	* Dynavox Group AB...	7,708	52,000
Alleima AB.....	20,812	172,553	Eastnine AB.....	12,380	54,842
Alligo AB, Class B....	3,336	42,669	Elanders AB,		
Ω Ambea AB.....	15,686	131,502	Class B.....	2,467	18,685
* Annehem Fastigheter			* Electrolux AB,		
AB, Class B.....	4,374	6,504	Class B.....	3,613	32,739
AQ Group AB.....	8,425	120,422	Electrolux		
Arise AB.....	2,664	9,074	Professional AB,		
Arjo AB, Class B.....	28,363	101,614	Class B.....	22,887	158,178
			Elekta AB, Class B....	17,740	105,133
			*Ω Eltel AB.....	2,122	1,239

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)			SWEDEN — (Continued)		
* Enea AB.....	2,398	\$ 21,126	Lime Technologies		
Eolus Vind AB,			AB.....	1,571	\$ 49,439
Class B.....	1,951	9,367	Lindab International		
Ependion AB.....	3,083	34,051	AB.....	12,632	225,588
Ework Group AB.....	1,140	15,632	Loomis AB.....	6,507	207,106
Fagerhult Group AB...	9,325	45,352	* Maha Energy AB.....	6,730	3,820
Fasadgruppen Group			* Medcap AB.....	2,076	75,213
AB.....	1,014	3,933	Medicover AB,		
* Fastighets AB			Class B.....	885	16,347
Trianon.....	3,524	6,895	MEKO AB.....	6,042	72,165
* Fastighetsbolaget			* Midsona AB, Class B.	2,500	1,924
Emilshus AB,			MIPS AB.....	505	24,618
Class B.....	530	2,162	* Modern Times Group		
FastPartner AB			MTG AB, Class B...	17,794	165,227
(FPARA SS),			Momentum Group		
Class A.....	7,836	44,056	AB.....	4,931	77,861
Fenix Outdoor			NCAB Group AB.....	16,504	99,218
International AG....	523	31,959	NCC AB, Class B....	12,373	199,559
* Ferronordic AB.....	734	4,144	Nederman Holding		
FormPipe Software			AB.....	2,831	55,051
AB.....	2,655	5,813	* Net Insight AB,		
G5 Entertainment AB.	858	10,040	Class B.....	41,507	26,659
* GARO AB.....	263	506	New Wave Group		
Granges AB.....	13,482	163,530	AB, Class B.....	11,290	107,586
*Ω Green Landscaping			Nilorngruppen AB,		
Group AB.....	965	5,953	Class B.....	954	6,028
Hanza AB.....	4,490	32,687	* Nobia AB.....	59,716	21,874
Heba Fastighets AB,			Nolato AB, Class B...	22,976	119,559
Class B.....	11,429	33,132	Nordic Waterproofing		
* Hexatronic Group AB.	7,514	24,530	Holding AB.....	3,649	57,482
HMS Networks AB....	3,262	150,862	* Norion Bank AB.....	8,935	26,972
*Ω Hoist Finance AB....	11,346	95,492	* Norva24 Group AB....	4,060	9,075
Hufvudstaden AB,			* Note AB.....	1,939	28,583
Class A.....	1,203	13,393	# NP3 Fastigheter AB...	4,244	100,898
* Humana AB.....	7,849	25,551	Nyfosa AB.....	24,501	251,383
Instalco AB.....	18,294	52,092	OEM International		
* International			AB, Class B.....	8,880	99,262
Petroleum Corp.			* Orron Energy AB.....	27,733	16,707
(IPCO CN).....	615	7,994	* Ovzon AB.....	10,915	18,624
#* International			Peab AB, Class B....	21,445	153,819
Petroleum Corp.			Platzer Fastigheter		
(IPCO SS).....	10,960	144,162	Holding AB,		
INVISIO AB.....	2,567	76,441	Class B.....	6,591	50,750
Inwido AB.....	6,754	124,135	* Pricer AB, Class B....	41,621	41,961
ITAB Shop Concept			Proact IT Group AB...	2,325	25,074
AB.....	12,770	24,789	Ratos AB, Class B....	31,729	99,458
JM AB.....	8,467	125,729	RaySearch		
* John Mattson			Laboratories AB....	5,421	115,127
Fastighetsforetagen			Rejlers AB.....	1,542	20,621
AB.....	2,266	12,731	Rottneros AB.....	8,130	6,955
Kabe Group AB,			Rvrc Holding AB.....	10,525	46,926
Class B.....	409	11,197	Scandi Standard AB...	5,934	44,861
* Karnov Group AB....	7,074	56,884	Ω Scandic Hotels		
#* K-fast Holding AB....	9,722	14,022	Group AB.....	29,182	203,030
* Klarabo Sverige AB,			* Sdiptech AB,		
Class B.....	14,295	21,067	Class B.....	3,524	72,150
KNOW IT AB.....	4,178	52,061	*Ω Sinch AB.....	75,291	159,337
			SinterCast AB.....	685	6,618

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)			SWITZERLAND — (Continued)		
SkiStar AB.....	4,670	\$ 70,535	Burckhardt		
Solid Forsakring AB...	1,512	11,606	Compression		
* Stendorren			Holding AG.....	467	\$352,838
Fastigheter AB.....	2,374	46,577	Burkhalter Holding		
* Stillfront Group AB....	50,717	30,539	AG.....	204	22,061
Storskogen Group			Bystronic AG.....	206	74,048
AB, Class B.....	195,841	211,148	# Calida Holding AG....	60	1,484
Synsam AB.....	4,750	21,140	Carlo Gavazzi		
Systemair AB.....	12,291	93,748	Holding AG.....	62	12,977
* TF Bank AB.....	509	16,986	Cembra Money Bank		
#* Tobii AB.....	20,318	4,803	AG.....	4,341	427,736
Troax Group AB.....	4,185	87,908	* Cicor Technologies		
Truecaller AB,			Ltd.....	259	19,247
Class B.....	21,395	127,209	Cie Financiere		
VBG Group AB,			Tradition SA.....	416	88,381
Class B.....	4,057	120,836	Clariant AG.....	26,539	298,724
* Vestum AB.....	21,461	21,161	Coltene Holding AG...	373	22,818
#* Viaplay Group AB.....	47,184	2,580	COSMO		
Vitec Software Group			Pharmaceuticals		
AB, Class B.....	3,155	166,311	NV.....	1,722	124,258
Volati AB.....	1,959	18,784	CPH Group AG.....	351	30,707
XANO Industri AB,			Daetwyler Holding		
Class B.....	1,571	7,707	AG.....	888	135,016
* XSpray Pharma AB...	2,334	7,097	DKSH Holding AG....	4,476	351,499
TOTAL SWEDEN.....		<u>9,840,064</u>	#* DocMorris AG.....	1,751	37,766
SWITZERLAND — (7.3%)			dormakaba Holding		
Accelleron Industries			AG.....	353	253,475
AG (ACLN SW)....	12,678	633,585	EFG International		
Adecco Group AG....	21,275	506,466	AG.....	17,150	268,309
Allreal Holding AG....	2,145	401,591	Emmi AG.....	291	253,373
ALSO Holding AG....	1,049	289,830	# Feintool International		
* Aluflexpack AG.....	525	9,041	Holding AG.....	549	8,702
* ams-OSRAM AG.....	3,973	29,490	Flughafen Zurich AG..	2,650	637,971
APG SGA SA.....	211	48,090	Forbo Holding AG....	111	106,292
* Arbonia AG.....	6,387	86,855	Fundamenta Real		
* Aryzta AG.....	151,969	300,495	Estate AG.....	3,625	67,209
Ascom Holding AG....	5,945	22,470	Ω Galenica AG.....	6,980	622,033
Autoneum Holding			#* GAM Holding AG....	11,357	1,220
AG.....	491	68,665	Georg Fischer AG....	11,602	913,727
Avolta AG.....	7,793	352,248	Glarner		
Baloise Holding AG...	4,367	796,850	Kantonalbank.....	419	10,205
Banque Cantonale de			Gurit Holding AG,		
Geneve.....	373	108,040	Class BR.....	550	11,183
Banque Cantonale			Helvetia Holding AG...	4,253	742,128
Vaudoise.....	1,443	145,621	Hiag Immobilien		
Barry Callebaut AG...	130	142,906	Holding AG.....	563	54,274
Belimo Holding AG....	1,399	1,020,904	Huber & Suhner AG...	2,430	201,683
Bell Food Group AG..	344	100,455	Hypothekarbank		
Bellevue Group AG...	1,225	18,110	Lenzburg AG.....	9	40,441
Berner Kantonalbank			Implenia AG.....	2,143	81,778
AG.....	606	163,869	* Ina Invest AG.....	498	11,489
BKW AG.....	403	68,755	Inficon Holding AG....	343	442,125
Bossard Holding AG,			Interroll Holding AG...	83	194,655
Class A.....	869	193,454	Intershop Holding		
Bucher Industries			AG.....	820	122,868
AG.....	956	384,438	Investis Holding SA...	420	51,655

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)			SWITZERLAND — (Continued)		
IVF Hartmann			St. Galler		
Holding AG.....	61	\$ 10,054	Kantonalbank AG...	393	\$ 194,462
Jungfrauahn			Stadler Rail AG.....	4,427	98,358
Holding AG.....	792	157,815	Sulzer AG.....	2,945	478,058
Kardex Holding AG. . .	936	289,396	Swiss Prime Site AG..	9,061	1,034,418
Komax Holding AG....	457	67,536	Swissquote Group		
#* Kudelski SA.....	6,965	9,774	Holding SA.....	2,225	965,911
Landis & Gyr Group			Tecan Group AG.....	763	195,875
AG.....	2,688	183,733	Temenos AG.....	8,453	718,815
LEM Holding SA.....	81	76,794	Thurgauer		
Liechtensteinische			Kantonalbank.....	118	17,047
Landesbank AG....	1,746	140,382	TX Group AG.....	513	105,036
Luzerner			u-blox Holding AG. . .	806	59,959
Kantonalbank AG...	2,543	190,563	Valiant Holding AG....	2,513	297,989
Ω Medacta Group SA. . .	1,084	138,482	Varia U.S. Properties		
Ω Medmix AG.....	2,297	30,982	AG.....	834	27,838
# Meier Tobler Group			Vaudoise Assurances		
AG.....	348	10,593	Holding SA.....	160	88,843
Metall Zug AG,			Vetropack Holding		
Class B.....	32	36,928	AG.....	1,753	48,890
Mikron Holding AG....	1,746	30,913	Vontobel Holding AG..	4,050	299,268
# Mobilezone Holding			VP Bank AG,		
AG.....	5,769	72,241	Class A.....	427	38,053
Mobimo Holding AG...	1,015	337,125	VZ Holding AG.....	2,147	369,581
*Ω Montana Aerospace			* V-ZUG Holding AG....	260	13,323
AG.....	1,982	35,344	Walliser		
Naturenergie Holding			Kantonalbank.....	485	60,414
AG.....	1,617	60,898	Warteck Invest AG....	35	74,043
# Novavest Real Estate			Ypsomed Holding		
AG.....	789	29,976	AG.....	719	282,536
OC Oerlikon Corp.			Zehnder Group AG....	1,161	64,162
AG Pfaffikon.....	20,076	80,538	Zug Estates Holding		
* Orascom			AG, Class B.....	41	94,506
Development			Zuger Kantonalbank...	19	180,031
Holding AG.....	1,611	9,838			
Orell Fuessli AG. . . .	108	9,179	TOTAL SWITZERLAND.....		23,739,364
# Orior AG.....	896	38,720			
* Peach Property			UNITED KINGDOM — (11.8%)		
Group AG.....	2,176	19,725	4imprint Group PLC...	3,540	262,019
Phoenix Mecano AG..	95	43,510	abrdn PLC.....	158,796	303,709
Plazza AG, Class A...	145	55,200	* Accesso Technology		
*Ω PolyPeptide Group			Group PLC.....	3,718	22,844
AG.....	317	8,885	Advanced Medical		
PSP Swiss Property			Solutions Group		
AG.....	6,211	917,501	PLC.....	19,397	50,256
Rieter Holding AG.....	369	35,722	AG Barr PLC.....	14,305	107,873
Romande Energie			Ω Airtel Africa PLC.....	62,768	111,759
Holding SA.....	1,575	80,985	Ω AJ Bell PLC.....	45,769	251,359
Schweiter			Ω Alfa Financial		
Technologies AG. . .	122	60,964	Software Holdings		
SFS Group AG.	2,453	308,208	PLC.....	12,585	34,514
Siegfried Holding AG..	570	640,225	* Alliance Pharma		
SIG Group AG.....	25,557	557,359	PLC.....	67,755	51,165
SKAN Group AG.....	1,231	106,322	* Alphawave IP Group		
Softwareone Holding			PLC.....	8,235	14,529
AG.....	9,344	60,955	Anglo-Eastern		
			Plantations PLC....	3,206	26,762
			* AO World PLC.....	29,565	36,045

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)			UNITED KINGDOM — (Continued)		
Ashmore Group PLC..	60,983	\$128,104	Cohort PLC.....	1,455	\$ 20,719
Ashtead Technology Holdings PLC.....	9,541	65,920	Computacenter PLC..	10,177	293,238
* ASOS PLC.....	3,183	16,696	Conduit Holdings Ltd.....	2,750	15,477
#*Ω Aston Martin Lagonda Global Holdings PLC.....	12,171	15,775	Ω ConvaTec Group PLC.....	25,178	76,766
Atalaya Mining Copper SA.....	8,373	35,501	Costain Group PLC...	36,358	42,866
* Auction Technology Group PLC.....	7,425	56,646	Cranswick PLC.....	7,370	459,009
Avon Technologies PLC.....	3,404	62,554	Crest Nicholson Holdings PLC.....	39,673	87,907
Babcock International Group PLC.....	76,673	510,390	* Currys PLC.....	162,568	188,150
Ω Bakkavor Group PLC.....	52,189	86,099	CVS Group PLC.....	6,457	78,313
Balfour Beatty PLC...	86,396	497,385	* De La Rue PLC.....	36,358	51,360
Bank of Georgia Group PLC.....	6,114	358,901	DFS Furniture PLC...	28,727	47,434
Beazley PLC.....	24,765	255,706	* Dialight PLC.....	1,573	2,297
Begbies Traynor Group PLC.....	14,548	16,725	Direct Line Insurance Group PLC.....	143,281	474,699
Bellway PLC.....	22,114	713,838	DiscoverIE Group PLC.....	13,083	103,036
Berkeley Group Holdings PLC.....	6,570	314,340	Diversified Energy Co. PLC (DEC LN).....	5,748	92,281
Bloomsbury Publishing PLC.....	14,973	123,515	Domino's Pizza Group PLC.....	48,509	180,453
Bodycote PLC.....	22,425	176,737	dotdigital group PLC..	39,655	42,634
#* boohoo Group PLC...	115,749	41,361	Dr. Martens PLC.....	59,425	52,736
Breedon Group PLC..	29,120	156,749	Drax Group PLC.....	56,007	431,652
Ω Bridgepoint Group PLC.....	42,522	198,815	Dunelm Group PLC...	13,915	170,015
Brooks Macdonald Group PLC.....	1,728	31,940	easyJet PLC.....	28,834	182,122
Burford Capital Ltd....	43,130	607,256	Ecora Resources PLC.....	27,228	20,881
Bytes Technology Group PLC (BYIT LN).....	36,087	205,422	* EKF Diagnostics Holdings PLC.....	40,219	12,428
* C&C Group PLC.....	46,348	83,375	Elementis PLC.....	93,313	180,806
Capita PLC.....	243,631	43,387	Energiean PLC.....	15,023	172,134
Capital Ltd.....	18,600	17,475	* EnQuest PLC.....	368,832	54,133
Capricorn Energy PLC.....	15,872	61,191	Entain PLC.....	17,401	151,091
Card Factory PLC.....	36,595	42,752	Epwin Group PLC.....	39	45
Carr's Group PLC.....	9,024	14,003	Essentra PLC.....	41,569	64,065
Castings PLC.....	4,744	15,798	FDM Group Holdings PLC.....	12,308	35,929
Central Asia Metals PLC.....	23,942	44,624	Firstgroup PLC.....	130,935	263,966
Chemring Group PLC.....	35,709	140,516	Ω Forterra PLC.....	26,491	52,507
Chesnara PLC.....	25,220	83,258	Foxtons Group PLC...	63,052	52,578
Clarkson PLC.....	4,093	216,426	* Frasers Group PLC...	19,915	156,364
* Close Brothers Group PLC.....	27,621	108,958	Fresnillo PLC.....	11,998	102,695
Ω CMC Markets PLC....	20,029	55,377	Frontier Developments PLC.....	2,549	6,956
Coats Group PLC.....	226,657	268,754	Fuller Smith & Turner PLC, Class A.....	5,788	39,494
			#* Fund Technologies PLC.....	1,936	44,605
			*Ω Funding Circle Holdings PLC.....	26,177	40,904
			Future PLC.....	11,695	132,315
			Galliford Try Holdings PLC.....	19,567	90,629

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)			UNITED KINGDOM — (Continued)		
Games Workshop			IMI PLC.....	13,389	\$331,275
Group PLC.....	4,534	\$814,981	Impax Asset		
* Gaming Realms PLC.	21,915	9,741	Management		
Gamma			Group PLC.....	12,259	33,479
Communications			Inchcape PLC.....	47,249	393,356
PLC.....	10,921	180,721	* Indivior PLC.....	2,073	24,460
GB Group PLC.....	26,873	116,416	IntegraFin Holdings		
* Genel Energy PLC....	20,214	16,163	PLC.....	41,048	184,036
Genuit Group PLC....	52,378	253,531	International		
Genus PLC.....	3,312	79,303	Distribution		
* Georgia Capital PLC..	6,426	95,980	Services PLC.....	82,471	372,258
Gooch & Housego			International Personal		
PLC.....	2,118	11,599	Finance PLC.....	52,018	82,755
Goodwin PLC.....	172	15,660	International		
Grafton Group PLC,			Workplace Group		
CDI.....	30,552	349,641	PLC.....	116,707	247,907
Grainger PLC.....	102,954	270,704	iomart Group PLC....	16,597	14,659
Greencore Group			* IP Group PLC.....	112,572	73,281
PLC.....	94,282	225,885	#* IQE PLC.....	135,213	24,798
Greggs PLC.....	13,228	352,839	ITV PLC.....	412,974	378,761
Gulf Keystone			J D Wetherspoon		
Petroleum Ltd.....	47,620	100,581	PLC.....	13,350	103,005
* Gulf Marine Services			* James Fisher & Sons		
PLC.....	6,061	1,288	PLC.....	6,723	25,549
*Ω Gym Group PLC.....	22,995	39,034	James Halstead PLC.	42,326	90,080
H&T Group PLC.....	4,686	19,999	JD Sports Fashion		
Halfords Group PLC..	37,620	66,002	PLC.....	77,662	85,226
Harbour Energy PLC..	78,816	227,526	JET2 PLC.....	18,252	344,807
Hargreaves			* John Wood Group		
Lansdown PLC.....	17,750	241,895	PLC.....	95,305	85,176
Hargreaves Services			Johnson Matthey		
PLC.....	1,423	11,229	PLC.....	16,592	293,325
Harworth Group PLC..	24,301	52,589	Johnson Service		
Hays PLC.....	269,849	254,846	Group PLC.....	68,407	115,092
Headlam Group PLC..	13,204	21,207	Jupiter Fund		
Helical PLC.....	8,856	19,700	Management PLC..	65,869	65,261
* Helios Towers PLC....	123,562	144,388	Just Group PLC.....	152,125	311,627
Henry Boot PLC.....	13,323	33,808	Kainos Group PLC....	8,664	88,204
Hikma			Keller Group PLC....	11,585	195,883
Pharmaceuticals			Kier Group PLC.....	96,324	178,316
PLC.....	12,483	353,887	Kingfisher PLC.....	117,621	357,336
Hill & Smith PLC.....	13,237	324,404	Kitwave Group PLC...	3,322	11,792
Hilton Food Group			Knights Group		
PLC.....	9,754	106,758	Holdings PLC.....	5,278	7,501
Hiscox Ltd.....	34,829	469,805	Lancashire Holdings		
* Hochschild Mining			Ltd.....	35,221	283,372
PLC.....	68,954	149,868	Learning		
Hollywood Bowl			Technologies		
Group PLC.....	23,602	82,002	Group PLC.....	40,396	45,735
*Ω Hostelworld Group			Liontrust Asset		
PLC.....	3,800	6,118	Management PLC..	9,051	50,125
Howden Joinery			London Investment		
Group PLC.....	13,037	131,772	Group PLC.....	2,089	9,444
Hunting PLC.....	21,793	93,501	LSL Property		
Ω Istock PLC.....	46,814	97,666	Services PLC.....	9,596	34,875
# IDOX PLC.....	36,392	28,418	Ω Luceco PLC.....	8,203	15,986
IG Group Holdings			M&C Saatchi PLC....	3,423	7,738
PLC.....	40,370	509,296			

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)			UNITED KINGDOM — (Continued)		
M&G PLC.....	14,337	\$ 36,934	Pets at Home Group		
Macfarlane Group			PLC.....	62,931	\$176,328
PLC.....	19,165	25,808	Pharos Energy PLC...	20,801	6,213
Man Group PLC.....	163,904	433,163	* Phoenix Spree		
Marshalls PLC.....	22,922	74,044	Deutschland Ltd....	8,962	17,859
* Marston's PLC.....	82,294	41,402	Pinewood		
* McBride PLC.....	30,429	51,629	Technologies		
Me Group			Group PLC.....	8,938	37,824
International PLC...	40,883	108,283	* Playtech PLC.....	42,562	387,635
Mears Group PLC....	23,027	101,437	Plus500 Ltd.....	11,173	391,677
#* Metro Bank Holdings			Polar Capital		
PLC.....	24,939	31,476	Holdings PLC.....	10,376	64,336
Midwich Group PLC...	8,466	27,900	Pollen Street Group		
* Mitchells & Butlers			Ltd.....	1,118	10,924
PLC.....	57,716	165,079	Porvair PLC.....	3,538	29,997
Mitie Group PLC.....	182,589	261,462	PPHE Hotel Group		
MJ Gleeson PLC.....	7,302	43,981	Ltd.....	2,621	42,297
* Mobico Group PLC...	102,728	93,136	Premier Foods PLC...	100,223	233,226
* MONY Group PLC....	72,167	172,819	* PureTech Health PLC		
* Moonpig Group PLC..	43,083	121,180	(PRTC LN).....	28,808	53,199
Morgan Advanced			PZ Cussons PLC....	17,809	17,213
Materials PLC.....	39,964	134,774	QinetiQ Group PLC...	70,252	322,506
Morgan Sindall			Quilter PLC.....	153,973	308,270
Group PLC.....	6,870	312,261	Ω Rank Group PLC....	24,101	26,595
Mortgage Advice			Rathbones Group		
Bureau Holdings			PLC.....	5,396	116,099
Ltd.....	4,749	41,996	*†† Raven Property		
Mountview Estates			Group Ltd.....	45,894	0
PLC.....	77	8,565	Reach PLC.....	49,305	53,783
MP Evans Group			Record PLC.....	11,865	8,201
PLC.....	5,183	66,303	Renew Holdings		
NCC Group PLC.....	43,338	77,104	PLC.....	9,219	83,514
Next 15 Group PLC...	9,568	40,108	Renewi PLC.....	9,334	92,595
* Nexxen International			Renold PLC.....	21,061	13,621
Ltd. (NEXN LN)....	6,705	32,225	RHI Magnesita NV....	1,686	72,874
* Nexxen International			Ricardo PLC.....	9,245	28,790
Ltd. (NEXN US),			Rightmove PLC.....	1,751	14,409
ADR.....	2,139	20,492	Robert Walters PLC..	6,706	24,088
Nichols PLC.....	644	10,387	Rotork PLC.....	131,010	565,044
Ninety One PLC.....	44,960	83,127	RS Group PLC.....	37,664	303,038
Norcros PLC.....	7,961	22,891	RWS Holdings PLC...	19,833	33,569
* Ocado Group PLC....	20,682	76,601	S&U PLC.....	1,186	24,318
Ω On the Beach Group			Ω Sabre Insurance		
PLC.....	18,670	59,448	Group PLC.....	36,053	58,999
OSB Group PLC.....	57,929	301,409	* Saga PLC.....	10,855	16,611
Oxford Instruments			*†† Savannah Energy		
PLC.....	4,707	121,837	PLC.....	107,834	14,707
* Oxford Nanopore			Savills PLC.....	18,326	241,982
Technologies PLC..	13,826	24,934	Senior PLC.....	59,262	120,712
Pagegroup PLC.....	38,658	156,267	Serco Group PLC....	147,642	282,539
Pan African			Serica Energy PLC...	30,512	52,845
Resources PLC....	428,330	212,116	Severfield PLC.....	28,520	17,286
Paragon Banking			* SIG PLC.....	100,181	18,160
Group PLC.....	33,407	333,033	* Sigmaroc PLC.....	62,392	56,241
PayPoint PLC.....	10,366	91,512	Smiths News PLC....	41,443	31,210
Pennon Group PLC...	34,413	245,979	Softcat PLC.....	16,254	322,253
Persimmon PLC.....	34,159	533,406	* SolGold PLC.....	101,626	9,043
* Petra Diamonds Ltd..	11,907	4,039	Spectris PLC.....	6,690	250,081

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)			UNITED KINGDOM — (Continued)		
Speedy Hire PLC.....	89,137	\$ 30,273	# Young & Co.'s		
Ω Spire Healthcare			Brewery PLC		
Group PLC.....	38,601	111,909	(YNGA LN),		
* Spirent			Class A.....	3,702	\$ 35,916
Communications			Young & Co.'s		
PLC.....	77,961	177,978	Brewery PLC		
SSP Group PLC.....	87,707	197,597	(YNGN LN).....	2,921	20,663
St. James's Place			Zigup PLC.....	33,311	126,071
PLC.....	24,612	319,602	Zotefoams PLC.....	3,070	11,593
SThree PLC.....	17,971	56,432			
* Strix Group PLC.....	17,224	10,271	TOTAL UNITED		
*†† Studio Retail Group			KINGDOM.....		38,248,819
PLC.....	5,420	0			
STV Group PLC.....	2,980	7,393	UNITED STATES — (0.1%)		
* Synthomer PLC.....	14,770	28,416	* ADTRAN Holdings,		
Tate & Lyle PLC.....	52,039	424,181	Inc.....	3,025	32,166
Taylor Wimpey PLC... 193,352	286,354		Alcoa Corp., CDI.....	3,038	104,819
TBC Bank Group			Brookfield		
PLC.....	6,722	278,220	Infrastructure		
Team Internet Group			Corp., Class A.....	548	22,863
PLC.....	15,173	20,242	* Gran Tierra Energy,		
Telecom Plus PLC....	8,571	177,480	Inc.....	533	3,074
* THG PLC.....	57,497	29,000	* Gran Tierra Energy,		
Ω TI Fluid Systems			Inc. (GTE CN).....	8,091	45,985
PLC.....	46,244	111,662			
Topps Tiles PLC.....	21,096	9,813	TOTAL UNITED STATES...		208,907
TP ICAP Group PLC.. 133,276	450,732				
*Ω Trainline PLC.....	11,449	50,282	TOTAL COMMON		
Travis Perkins PLC... 33,001	290,369		STOCKS.....		306,075,961
Treatt PLC.....	1,767	9,174			
Tribal Group PLC.....	5,915	3,440	PREFERRED STOCKS — (0.3%)		
Trifast PLC.....	13,605	12,814	GERMANY — (0.3%)		
TT Electronics PLC... 37,226	42,009		Draegerwerk AG &		
#* Tullow Oil PLC..... 182,003	40,613		Co. KGaA,		
Ultimate Products			3.203%.....	1,245	73,310
PLC.....	4,833	6,058	Einhell Germany AG,		
Vanquis Banking			1.549%.....	762	50,094
Group PLC.....	33,877	21,956	FUCHS SE, 2.538%... 9,860	448,167	
Vertu Motors PLC.... 37,928	25,082		Jungheinrich AG,		
Vesuvius PLC.....	33,003	167,843	3.012%.....	6,075	157,010
Victrex PLC.....	10,081	123,617	Sixt SE, 6.667%..... 2,482	152,278	
* Videndum PLC.....	9,739	12,038	STO SE & Co.		
* Vistry Group PLC.... 58,993	434,284		KGaA, 4.456%..... 368	43,669	
Volex PLC.....	16,946	60,862	Villeroy & Boch AG,		
Volution Group PLC... 27,412	180,061		6.885%.....	1,074	16,971
Vp PLC.....	3,850	28,496			
*Ω Watches of			TOTAL GERMANY.....		941,499
Switzerland Group					
PLC.....	21,501	152,120	RIGHTS/WARRANTS — (0.0%)		
* Watkin Jones PLC.... 29,876	11,978		AUSTRALIA — (0.0%)		
WH Smith PLC.....	17,076	276,314	* Arafura Rare Earths		
Wickes Group PLC... 43,591	99,700		Ltd. Warrants		
Wilmington PLC.....	6,879	33,017	06/20/2025.....	12,909	88
* Xaar PLC.....	10,372	10,367	*†† Calidus Resources		
XPS Pensions Group			Ltd. Warrants		
PLC.....	28,163	121,246	11/15/2026.....	4,548	31

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)			NORWAY — (0.0%)		
* Galan Lithium Ltd.			* XXL ASA Rights		
Warrants			03/14/2025.....	1,486	\$ 368
07/24/2025.....	1,997	\$ 0	TOTAL		
* Panoramic			RIGHTS/WARRANTS....		<u>2,814</u>
Resources Ltd.....	42,577	0	TOTAL INVESTMENT		
* Silver Mines Ltd.			SECURITIES		
Rights 06/17/26.....	4,488	<u>0</u>	(Cost \$296,030,691).....		<u>307,020,274</u>
TOTAL AUSTRALIA.....		<u>119</u>			<u>Value†</u>
BELGIUM — (0.0%)			SECURITIES LENDING COLLATERAL — (5.1%)		
#* Gimv NV Rights			@\$ The DFA Short Term		
02/06/2025.....	2,517	<u>2,298</u>	Investment Fund....	1,419,543	<u>16,421,268</u>
HONG KONG — (0.0%)			TOTAL INVESTMENTS — (100.0%)		
* APAC Resources Ltd.			(Cost \$312,450,236)^.....		<u>\$323,441,542</u>
Warrants					
12/15/2027.....	2,620	<u>29</u>			
ITALY — (0.0%)					
#* Webuild SpA					
Warrants					
08/02/2030.....	1,925	<u>0</u>			

As of January 31, 2025, Dimensional VA International Small Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500 [®] Emini Index.....	2	03/21/25	\$606,267	\$606,725	\$458
Total Futures Contracts.....			<u>\$606,267</u>	<u>\$606,725</u>	<u>\$458</u>

As of January 31, 2025, the value of Rule 144A securities amounted to \$12,973,977 or 4.0% of net assets.

Summary of the Portfolio's investments as of January 31, 2025, 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>
Assets				
Common Stocks				
Australia.....	\$ 61,437	\$ 21,088,719	\$ 27,661	\$ 21,177,817
Austria.....	—	4,306,081	—	4,306,081
Belgium.....	49,429	4,302,656	—	4,352,085
Canada.....	35,067,806	7,693	268	35,075,767
China.....	249,050	6,564	—	255,614
Denmark.....	—	8,188,116	—	8,188,116
Finland.....	—	7,888,088	—	7,888,088
France.....	—	16,571,748	—	16,571,748
Germany.....	160,477	18,949,041	—	19,109,518
Hong Kong.....	—	5,479,185	3,811	5,482,996
Ireland.....	—	915,492	—	915,492

DIMENSIONAL VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Israel.....	\$ 58,946	\$ 3,892,361	—	\$ 3,951,307
Italy.....	—	14,068,476	—	14,068,476
Japan.....	—	70,376,227	—	70,376,227
Netherlands.....	—	5,966,694	—	5,966,694
New Zealand.....	—	954,868	—	954,868
Norway.....	124,392	2,687,885	—	2,812,277
Portugal.....	—	1,640,172	—	1,640,172
Singapore.....	11,487	2,532,605	—	2,544,092
South Africa.....	328,896	—	—	328,896
Spain.....	—	8,072,476	—	8,072,476
Sweden.....	7,994	9,832,070	—	9,840,064
Switzerland.....	—	23,739,364	—	23,739,364
United Kingdom.....	20,492	38,213,620	\$ 14,707	38,248,819
United States.....	68,848	140,059	—	208,907
Preferred Stocks				
Germany.....	—	941,499	—	941,499
Rights/Warrants				
Australia.....	—	88	31	119
Belgium.....	—	2,298	—	2,298
Hong Kong.....	—	29	—	29
Norway.....	—	368	—	368
Securities Lending Collateral.....	—	16,421,268	—	16,421,268
Total Investments in Securities.....	<u>\$36,209,254</u>	<u>\$287,185,810</u>	<u>\$46,478<></u>	<u>\$323,441,542</u>
Financial Instruments				
Assets				
Futures Contracts**.....	458	—	—	458
Total Financial Instruments.....	<u>\$ 458</u>	<u>—</u>	<u>—</u>	<u>\$ 458</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.

DIMENSIONAL VA SHORT-TERM FIXED PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
AGENCY OBLIGATIONS — (1.4%)					
Federal Farm Credit Banks Funding Corp., SOFR + 0.120%, FRN					
(r) 4.480%, 07/10/26.....	300	\$ 300,062		750	\$ 752,282
Federal Home Loan Bank Discount Notes					
∞ 4.246%, 03/19/25.....	3,750	3,729,437		1,041	1,043,384
∞ 4.278%, 04/09/25.....	1,275	1,264,885			
Federal National Mortgage Association					
0.500%, 06/17/25.....	80	<u>78,863</u>		5,950	5,957,834
TOTAL AGENCY OBLIGATIONS.....		<u>5,373,247</u>		700	698,962
BONDS — (13.9%)					
Apple, Inc.					
2.500%, 02/09/25.....	50	49,978		593	588,102
Asian Development Bank					
4.625%, 06/13/25.....	1,560	1,560,983		86	84,346
Asian Development Bank, SOFR + 1.000%, FRN					
(r) 5.402%, 06/16/26.....	300	303,006		430	430,198
Asian Infrastructure Investment Bank					
0.500%, 05/28/25.....	3,538	3,494,498			
Australia & New Zealand Banking Group Ltd., SOFR + 0.560%, FRN					
(r)Ω 4.936%, 03/18/26.....	1,400	1,403,010		1,000	1,004,244
Bank of New York Mellon Corp.					
3.000%, 02/24/25.....	50	49,951		800	799,608
CDP Financial, Inc.					
0.875%, 06/10/25.....	900	888,705			
CDP Financial, Inc., SOFR + 0.400%, FRN					
(r)Ω 4.870%, 05/19/25.....	850	850,559		800	800,932
(r) 4.870%, 05/19/25.....	1,300	1,300,856			
Commonwealth Bank of Australia, SOFR + 0.400%, FRN					
(r)Ω 4.760%, 07/07/25.....	2,118	2,119,644		670	671,018
Commonwealth Bank of Australia, SOFR + 0.630%, FRN					
(r)Ω 5.025%, 09/12/25.....	3,425	3,431,563		3,500	3,507,690
Commonwealth Bank of Australia, SOFR + 0.740%, FRN					
(r)Ω 5.128%, 03/14/25.....	2,500	2,501,388		500	500,984
(r) 5.128%, 03/14/25.....	1,443	1,443,801			
Cooperatieve Rabobank UA, SOFR + 0.620%, FRN					
(r) 5.056%, 08/28/26.....					
Cooperatieve Rabobank UA, SOFR + 0.700%, FRN					
(r) 5.077%, 07/18/25.....					
DBS Group Holdings Ltd., SOFR + 0.610%, FRN					
(r)Ω 5.019%, 09/12/25.....					
Exxon Mobil Corp.					
2.709%, 03/06/25.....					
International Bank for Reconstruction & Development					
0.625%, 04/22/25.....					
0.375%, 07/28/25.....					
International Bank for Reconstruction & Development, SOFR + 0.310%, FRN					
(r) 4.706%, 09/18/25.....					
JPMorgan Chase Bank NA, SOFR + 0.620%, FRN					
(r) 5.002%, 04/29/26.....					
Kommunalbanken AS					
2.125%, 02/11/25.....					
Kreditanstalt fuer Wiederaufbau					
3.125%, 06/10/25.....					
Landeskreditbank Baden-Wuerttemberg Foerderbank, SOFR + 1.000%, FRN					
(r) 5.377%, 04/01/25.....					
National Australia Bank Ltd., SOFR + 0.760%, FRN					
(r)Ω 5.236%, 05/13/25.....					
National Australia Bank Ltd., SOFR + 0.860%, FRN					
(r) 5.269%, 06/09/25.....					
National Securities Clearing Corp.					
Ω 5.150%, 05/30/25.....					
Nederlandse Waterschapsbank NV					
4.875%, 02/24/25.....					

DIMENSIONAL VA SHORT-TERM FIXED PORTFOLIO
CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
NRW Bank 0.375%, 02/10/25.....	400	\$ 399,736	U.S. Treasury Notes, 3M USTMMR + 0.245%, FRN		
Oesterreichische Kontrollbank AG 1.500%, 02/12/25.....	800	799,415	(r) 4.485%, 01/31/26.....	9,750	\$ 9,769,041
Province of Alberta 1.000%, 05/20/25.....	1,583	1,566,940	TOTAL U.S. TREASURY OBLIGATIONS.....		<u>122,864,516</u>
Province of Quebec 1.500%, 02/11/25.....	2,600	2,598,284	COMMERCIAL PAPER — (52.0%)		
0.600%, 07/23/25.....	2,812	2,761,487	Apple, Inc.		
Svenska Handelsbanken AB, SOFR + 1.250%, FRN			Ω 4.376%, 03/03/25.....	3,000	2,988,858
(r)Ω 5.643%, 06/15/26.....	400	404,727	Ω 4.389%, 03/06/25.....	2,000	1,991,860
Westpac Banking Corp. 2.350%, 02/19/25.....	50	49,947	Australia & New Zealand Banking Group Ltd.		
Westpac Banking Corp., SOFR + 0.420%, FRN			Ω 4.562%, 03/10/25.....	5,000	4,977,133
(r) 4.717%, 04/16/26.....	5,000	5,000,587	Ω 4.513%, 07/22/25.....	2,500	2,448,615
Westpac Banking Corp., SOFR + 1.000%, FRN			BNG Bank NV		
(r) 5.442%, 08/26/25.....	2,500	<u>2,510,696</u>	Ω 4.374%, 04/24/25.....	4,000	3,960,827
TOTAL BONDS.....		<u>55,197,625</u>	Caisse d'Amortissement de la Dette Sociale		
U.S. TREASURY OBLIGATIONS — (31.0%)			Ω 4.789%, 02/14/25.....	1,250	1,247,894
U.S. Treasury Bills			Ω 4.749%, 02/18/25.....	3,000	2,993,498
∞ 1.804%, 02/06/25.....	1,000	999,649	Caisse des Depots et Consignations		
∞ 3.879%, 03/20/25.....	1,000	994,719	Ω 4.700%, 02/03/25.....	1,350	1,349,515
∞ 3.950%, 04/03/25.....	1,250	1,241,341	Ω 4.723%, 02/19/25.....	2,000	1,995,435
∞ 3.966%, 04/17/25.....	2,500	2,478,797	Ω 4.725%, 02/20/25.....	1,500	1,496,395
U.S. Treasury Notes, 3M USTMMR + 0.125%, FRN			Ω 4.665%, 02/11/25.....	2,500	2,496,699
(r) 4.365%, 07/31/25.....	31,350	31,363,178	Ω 4.637%, 03/06/25.....	2,000	1,991,819
U.S. Treasury Notes, 3M USTMMR + 0.150%, FRN			Ω 4.627%, 03/11/25.....	500	497,653
(r) 4.390%, 04/30/26.....	13,500	13,512,000	Ω 4.453%, 05/02/25.....	1,275	1,260,980
U.S. Treasury Notes, 3M USTMMR + 0.169%, FRN			Ω 4.450%, 06/04/25.....	500	492,508
(r) 4.409%, 04/30/25.....	27,905	27,915,229	Chevron Corp.		
U.S. Treasury Notes, 3M USTMMR + 0.170%, FRN			Ω 4.683%, 02/13/25.....	3,000	2,995,329
(r) 4.410%, 10/31/25.....	28,750	28,780,469	Ω 4.554%, 03/13/25.....	4,000	3,980,383
U.S. Treasury Notes, 3M USTMMR + 0.182%, FRN			Cisco Systems, Inc.		
(r) 4.422%, 07/31/26.....	5,800	5,810,093	Ω 4.688%, 02/26/25.....	500	498,439
			Ω 4.667%, 02/07/25.....	2,250	2,248,114
			Ω 4.618%, 03/10/25.....	1,000	995,440
			Ω 4.451%, 04/11/25.....	750	743,719
			Ω 4.409%, 04/25/25.....	2,750	2,722,395
			Ω 4.448%, 07/10/25.....	1,000	980,830
			Ω 4.446%, 07/28/25.....	1,000	978,554
			Commonwealth Bank of Australia		
			Ω 4.408%, 05/05/25.....	1,000	989,131
			DBS Bank Ltd.		
			Ω 4.677%, 02/12/25.....	500	499,280
			Ω 4.563%, 03/17/25.....	1,750	1,740,539
			Ω 4.423%, 02/28/25.....	2,000	1,993,266
			Ω 4.453%, 05/02/25.....	1,000	988,954
			DNB Bank ASA		
			Ω 4.747%, 02/18/25.....	3,000	2,993,548
			Ω 4.748%, 02/21/25.....	1,875	1,870,297
			Ω 4.466%, 07/21/25.....	2,000	1,959,237
			Ω 4.476%, 07/21/25.....	2,000	1,959,237
			Ω 4.467%, 07/23/25.....	1,500	1,469,078

DIMENSIONAL VA SHORT-TERM FIXED PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
Erste Abwicklungsanstalt			Ω 4.399%, 03/03/25.....	2,000	\$ 1,992,570
Ω 4.626%, 02/19/25.....	1,500	\$1,496,576	Province of British		
Ω 4.647%, 02/21/25.....	2,000	1,994,953	Columbia		
Ω 4.657%, 02/26/25.....	1,000	996,874	4.495%, 05/06/25.....	2,000	1,977,059
Ω 4.417%, 03/20/25.....	1,500	1,491,348	Province of Ontario		
Ω 4.418%, 04/10/25.....	4,000	3,966,780	Canada		
European Investment Bank			4.393%, 05/27/25.....	4,000	3,944,414
4.718%, 02/27/25.....	1,500	1,495,191	4.394%, 05/28/25.....	4,000	3,943,944
4.723%, 02/27/25.....	4,000	3,987,176	Province of Quebec		
4.722%, 02/27/25.....	3,000	2,990,382	Ω 4.459%, 03/20/25.....	3,000	2,982,914
4.684%, 03/24/25.....	2,750	2,732,950	PSP Capital, Inc.		
4.698%, 03/24/25.....	500	496,900	Ω 4.476%, 04/14/25.....	1,750	1,734,736
Export Development			Ω 4.428%, 04/07/25.....	1,250	1,240,132
Canada			Ω 4.428%, 04/08/25.....	2,600	2,579,167
4.584%, 03/11/25.....	3,000	2,986,266	Ω 4.392%, 04/25/25.....	1,500	1,484,971
4.450%, 05/06/25.....	2,500	2,472,050	Ω 4.423%, 05/21/25.....	1,750	1,726,918
Hydro-Quebec			Ω 0.074%, 06/16/25.....	2,500	2,459,294
Ω 4.385%, 05/20/25.....	2,500	2,467,623	Royal Bank of Canada		
Kreditanstalt fuer			Ω 4.530%, 03/13/25.....	3,000	2,985,193
Wiederaufbau			Ω 4.457%, 07/14/25.....	1,500	1,470,544
Ω 4.687%, 02/18/25.....	1,000	997,855	Ω 4.478%, 07/15/25.....	2,500	2,450,615
Ω 4.610%, 03/04/25.....	3,000	2,988,478	Ω 4.478%, 07/17/25.....	3,000	2,940,038
Ω 4.545%, 03/19/25.....	500	497,176	Sanofi SA		
Ω 4.438%, 04/07/25.....	1,600	1,587,305	Ω 4.395%, 02/21/25.....	750	748,109
Ω 4.441%, 04/22/25.....	2,000	1,980,546	Ω 4.410%, 03/14/25.....	2,000	1,989,905
Ω 4.438%, 04/23/25.....	1,400	1,386,215	Ω 4.431%, 03/14/25.....	2,000	1,989,905
LVMH Moet Hennessy			Ω 4.421%, 03/21/25.....	800	795,290
Louis Vuitton SE			Siemens Capital Co. LLC		
Ω 4.724%, 02/14/25.....	3,000	2,994,958	Ω 4.700%, 02/03/25.....	500	499,822
Ω 4.646%, 02/25/25.....	1,000	996,998	Ω 4.496%, 02/11/25.....	1,500	1,498,038
Macquarie Bank Ltd.			Ω 4.370%, 03/28/25.....	1,500	1,489,992
Ω 4.510%, 07/24/25.....	500	489,405	Svensk Exportkredit AB		
National Securities			4.602%, 02/03/25.....	2,000	1,999,283
Clearing Corp.			4.713%, 02/10/25.....	1,000	998,806
Ω 4.423%, 03/17/25.....	2,500	2,486,453	4.677%, 02/21/25.....	2,000	1,995,003
Ω 4.427%, 03/19/25.....	1,000	994,340	4.681%, 02/21/25.....	500	498,751
Ω 4.424%, 03/28/25.....	500	496,625	Svenska Handelsbanken		
Ω 4.429%, 03/28/25.....	2,000	1,986,502	AB		
Ω 4.437%, 03/31/25.....	2,550	2,531,864	Ω 4.425%, 07/29/25.....	3,500	3,424,881
Ω 4.428%, 04/17/25.....	2,000	1,981,653	Toronto-Dominion Bank		
Nederlandse			Ω 4.645%, 04/09/25.....	2,500	2,479,183
Waterschapsbank NV			United Overseas Bank Ltd.		
Ω 4.665%, 02/28/25.....	3,000	2,989,860	Ω 4.741%, 02/03/25.....	4,000	3,998,559
Ω 4.401%, 03/21/25.....	2,500	2,485,349	Ω 4.741%, 02/05/25.....	3,500	3,497,897
Ω 4.403%, 03/21/25.....	1,750	1,739,744			
Ω 4.387%, 04/10/25.....	2,000	1,983,593	TOTAL COMMERCIAL		
Ω 4.410%, 04/29/25.....	500	494,769	PAPER		
Nestle Finance			(Cost \$206,144,690).....		206,131,202
International Ltd.			TOTAL INVESTMENT		
Ω 4.504%, 02/28/25.....	3,500	3,488,363	SECURITIES		
NRW Bank			(Cost \$389,416,724).....		389,566,590
Ω 4.691%, 02/05/25.....	2,250	2,248,669			
Ω 4.692%, 02/10/25.....	2,000	1,997,631			
Ω 4.404%, 05/07/25.....	1,900	1,878,386			
Province of Alberta					
Ω 4.510%, 02/03/25.....	1,250	1,249,552			
Ω 4.444%, 02/21/25.....	1,000	997,484			
Ω 4.508%, 02/21/25.....	2,000	1,994,968			

DIMENSIONAL VA SHORT-TERM FIXED PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
TEMPORARY CASH INVESTMENTS — (1.7%)			SECURITIES LENDING COLLATERAL — (0.0%)		
Y State Street			@§ The DFA Short Term		
Institutional			Investment Fund	6	\$ 66
U.S. Government					
Money Market Fund			TOTAL INVESTMENTS — (100.0%)		
4.330%.....	6,701,404	<u>\$6,701,404</u>	(Cost \$396,118,194)^.....		<u>\$396,268,060</u>

As of January 31, 2025, the value of Rule 144A securities amounted to \$191,453,754 or 48.9% of net assets.

Summary of the Portfolio's investments as of January 31, 2025, 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>
Assets				
Agency Obligations.....	—	\$ 5,373,247	—	\$ 5,373,247
Bonds.....	—	55,197,625	—	55,197,625
U.S. Treasury Obligations.....	—	122,864,516	—	122,864,516
Commercial Paper.....	—	206,131,202	—	206,131,202
Temporary Cash Investments.....	\$6,701,404	—	—	6,701,404
Securities Lending Collateral.....	—	66	—	66
Total Investments in Securities.....	<u>\$6,701,404</u>	<u>\$389,566,656</u>	<u>—</u>	<u>\$396,268,060</u>

DIMENSIONAL VA GLOBAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Face Amount[^]</u> <u>(000)</u>	<u>Value[†]</u>		<u>Face Amount[^]</u> <u>(000)</u>	<u>Value[†]</u>
BONDS — (41.7%)			AUSTRALIA — (Continued)		
AUSTRALIA — (8.1%)			National Australia Bank Ltd.		
Australia & New Zealand			2.350%, 02/25/25..... AUD	500	\$ 310,424
Banking Group Ltd.			(r)Ω SOFR + 0.760%,		
4.050%, 05/12/25..... AUD	700	\$ 434,573	FRN, 5.236%,		
(r) SOFR + 0.750%,			05/13/25.....	1,460	1,462,217
FRN, 5.114%,			3.900%, 05/30/25..... AUD	2,000	1,240,689
07/03/25.....	200	200,464	(r) 3M Swap + 0.780%,		
(r)Ω SOFR + 0.560%,			FRN, 5.197%,		
FRN, 4.936%,			05/12/26..... AUD	1,000	623,926
03/18/26.....	4,646	4,655,989	(r) 3M Swap + 0.850%,		
(r) 3M Swap + 0.750%,			FRN, 5.276%,		
FRN, 5.189%,			11/16/26..... AUD	500	312,504
09/11/26..... AUD	600	374,441	(r) 3M Swap + 0.720%,		
(r) 3M Swap + 0.800%,			FRN, 5.135%,		
FRN, 5.211%,			02/25/27..... AUD	500	311,714
02/05/27..... AUD	1,100	686,742	(r) 3M Swap + 0.700%,		
(r) 3M Swap + 0.970%,			FRN, 5.113%,		
FRN, 5.387%,			05/10/27..... AUD	3,000	1,868,308
05/12/27..... AUD	500	313,259	(r) 3M Swap + 0.700%,		
(r) 3M Swap + 1.200%,			FRN, 5.033%,		
FRN, 5.621%,			10/18/27..... AUD	1,000	622,266
11/04/27..... AUD	1,650	1,040,033	(r) 3M Swap + 1.200%,		
(r) 3M Swap + 1.060%,			FRN, 5.615%,		
FRN, 5.476%,			11/25/27..... AUD	1,000	630,534
03/31/28..... AUD	500	314,089	(r) 3M Swap + 1.000%,		
Commonwealth Bank of			FRN, 5.417%,		
Australia			05/12/28..... AUD	1,580	989,712
(r) SOFR + 0.740%,			Westpac Banking Corp.		
FRN, 5.128%,			2.700%, 03/17/25..... AUD	700	434,235
03/14/25.....	943	943,524	(r) 3M Swap + 0.750%,		
(r)Ω SOFR + 0.400%,			FRN, 5.163%,		
FRN, 4.760%,			08/10/26..... AUD	1,500	935,954
07/07/25.....	1,630	1,631,265	(r) 3M Swap + 0.700%,		
4.200%, 08/18/25..... AUD	1,500	931,226	FRN, 4.990%,		
(r) 3M Swap + 0.900%,			01/25/27..... AUD	500	311,577
FRN, 5.240%,			(r) 3M Swap + 1.230%,		
01/13/26..... AUD	2,500	1,561,353	FRN, 5.643%,		
(r)Ω SOFR + 0.750%,			11/11/27..... AUD	1,500	945,839
FRN, 5.141%,			(r) 3M Swap + 0.980%,		
03/13/26.....	300	301,279	FRN, 5.406%,		
(r) 3M Swap + 0.750%,			02/16/28..... AUD	500	313,225
FRN, 5.176%,					
08/17/26..... AUD	500	312,028	TOTAL AUSTRALIA.....		<u>26,954,837</u>
(r) 3M Swap + 0.700%,			AUSTRIA — (0.5%)		
FRN, 5.041%,			Oesterreichische Kontrollbank		
01/14/27..... AUD	1,600	997,157	AG		
(r) 3M Swap + 1.150%,			1.500%, 02/12/25	1,644	1,642,798
FRN, 5.490%,					
01/13/28..... AUD	1,500	944,291			

DIMENSIONAL VA GLOBAL BOND PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
CANADA — (8.3%)			FRANCE — (Continued)		
Canada Government Bonds			Caisse des Depots et		
3.750%, 02/01/25..... CAD	600	\$ 412,773	Consignations, SOFR +		
1.500%, 04/01/25..... CAD	2,000	1,373,131	0.340%, FRN		
3.500%, 08/01/25..... CAD	100	69,065	(r) 4.723%, 05/03/26.....	3,200	\$ 3,197,248
Canada Housing Trust No. 1			TOTAL FRANCE.....		<u>4,591,264</u>
Ω 2.550%, 03/15/25..... CAD	1,200	825,299			
Ω 0.950%, 06/15/25..... CAD	3,600	2,460,043	GERMANY — (0.4%)		
Canadian Imperial Bank of			Kreditanstalt fuer Wiederaufbau		
Commerce			5.050%, 02/04/25..... CAD	600	412,864
3.300%, 05/26/25..... CAD	1,600	1,102,039	0.375%, 07/18/25.....	200	196,376
CDP Financial, Inc.....			Landwirtschaftliche		
SOFR + 0.400%,			Rentenbank		
FRN, 4.870%,			0.500%, 05/27/25.....	700	691,538
(r)Ω. 05/19/25.....	2,500	2,501,645	TOTAL GERMANY.....		<u>1,300,778</u>
CPPIB Capital, Inc.					
(r) SOFR + 1.250%,			NETHERLANDS — (3.0%)		
FRN, 5.624%,			Cooperatieve Rabobank UA		
04/04/25.....	1,100	1,102,026	(r) SOFR + 0.700%,		
SOFR + 1.250%,			FRN, 5.077%,		
FRN, 5.665%,			07/18/25.....	1,109	1,111,540
(r)Ω. 03/11/26.....	850	859,370	(r) 3M Swap + 0.880%,		
Province of Alberta			FRN, 5.303%,		
1.000%, 05/20/25.....	1,590	1,573,869	05/22/26..... AUD	500	312,277
2.350%, 06/01/25..... CAD	2,100	1,442,394	(r) SOFR + 0.620%,		
Province of British			FRN, 5.056%,		
Columbia			08/28/26.....	500	501,521
2.850%, 06/18/25..... CAD	2,600	1,788,863	(r) 3M Swap + 0.730%,		
Province of Manitoba			FRN, 5.020%,		
2.450%, 06/02/25..... CAD	6,300	4,328,657	01/27/27..... AUD	4,000	2,491,251
Province of Ontario			(r) 3M Swap + 0.870%,		
2.650%, 02/05/25..... CAD	1,100	756,865	FRN, 5.288%,		
2.600%, 06/02/25..... CAD	2,400	1,649,937	02/26/27..... AUD	1,200	749,293
Province of Quebec			(r) 3M Swap + 1.180%,		
2.600%, 07/06/25..... CAD	3,300	2,269,140	FRN, 5.513%,		
Royal Bank of Canada			01/19/28..... AUD	4,000	2,513,185
3.403%, 03/24/25..... CAD	4,460	<u>3,070,460</u>	(r) 3M Swap + 0.750%,		
TOTAL CANADA.....		<u>27,585,576</u>	FRN, 5.168%,		
			05/26/28..... AUD	500	309,917
FINLAND — (0.9%)			(r) 3M Swap + 1.150%,		
Finnvera OYJ			FRN, 5.573%,		
2.375%, 06/04/25.....	200	198,618	11/21/28..... AUD	1,250	785,215
Kuntarahoitus OYJ, SOFR			(r) 3M Swap + 1.030%,		
+ 1.000%, FRN			FRN, 5.448%,		
(r) 5.371%, 07/15/26.....	1,900	1,917,005	02/26/29..... AUD	500	312,637
Nordea Bank Abp, SOFR +			Nederlandse		
0.740%, FRN			Waterschapsbank NV		
(r)Ω 5.119%, 03/19/27.....	1,025	<u>1,029,526</u>	4.875%, 02/24/25.....	1,000	<u>1,000,218</u>
TOTAL FINLAND.....		<u>3,145,149</u>	TOTAL NETHERLANDS....		<u>10,087,054</u>
FRANCE — (1.4%)			NEW ZEALAND — (0.8%)		
Caisse d'Amortissement de			New Zealand Local Government		
la Dette Sociale			Funding Agency Bonds		
3.000%, 05/17/25.....	1,400	1,394,016	2.750%, 04/15/25 NZD	4,800	<u>2,700,224</u>

DIMENSIONAL VA GLOBAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
NORWAY — (0.7%)			SUPRANATIONAL ORGANIZATION OBLIGATIONS —		
Kommunalbanken AS			(Continued)		
4.250%, 07/16/25..... AUD	500	\$ 310,632	Inter-American Development		
(r)Ω SOFR + 1.000%,			Bank		
FRN, 5.399%,			(r) SOFR + 0.170%,		
06/17/26.....	2,000	<u>2,018,649</u>	FRN, 4.572%,		
TOTAL NORWAY.....		<u>2,329,281</u>	09/16/26.....	1,000	\$ 998,910
			(r) SOFR + 0.280%,		
SINGAPORE — (1.0%)			FRN, 4.649%,		
DBS Group Holdings Ltd.,			04/12/27.....	127	126,971
SOFR + 0.610%, FRN			(r) SOFR + 0.350%,		
(r)Ω 5.019%, 09/12/25.....	2,000	2,002,633	FRN, 4.724%,		
United Overseas Bank Ltd.			10/04/27.....	2,671	2,672,275
(r) 3M Swap + 0.590%,			(r) SOFR + 0.270%,		
FRN, 4.880%,			FRN, 4.660%,		
10/27/25..... AUD	1,600	996,073	03/20/28.....	1,400	1,397,564
(r) 3M Swap + 0.720%,			(r) SOFR + 0.350%,		
FRN, 5.060%,			FRN, 4.647%,		
04/16/27..... AUD	500	<u>311,412</u>	10/05/28.....	4,220	4,223,477
TOTAL SINGAPORE.....		<u>3,310,118</u>	(r) SOFR + 0.370%,		
			FRN, 4.752%,		
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (13.9%)			08/01/29.....	500	500,436
Asian Development Bank			International Bank for		
3.750%, 03/12/25..... AUD	1,000	621,218	Reconstruction &		
4.625%, 06/13/25.....	1,892	1,893,192	Development		
(r) SOFR + 1.000%,			0.625%, 04/22/25.....	21	20,827
FRN, 5.450%,			0.750%, 07/02/25..... CAD	406	276,927
08/27/26.....	1,842	1,863,607	0.375%, 07/28/25.....	103	101,018
(r) SOFR + 0.300%,			(r) SOFR + 0.180%,		
FRN, 4.690%,			FRN, 4.582%,		
06/20/28.....	4,386	4,380,524	06/15/26.....	1,000	999,340
Asian Infrastructure Investment			(r) SOFR + 0.370%,		
Bank			FRN, 4.739%,		
0.500%, 05/28/25.....	1,478	1,459,827	01/12/27.....	1,450	1,453,220
3.375%, 06/29/25.....	1,000	995,711	(r) SOFR + 0.430%,		
(r) SOFR + 0.620%,			FRN, 4.900%,		
FRN, 5.098%,			08/19/27.....	1,474	1,480,056
08/16/27.....	3,058	3,080,971	International Finance		
European Bank for			Corp., SOFR + 0.310%,		
Reconstruction &			FRN		
Development			(r) 4.780%, 08/28/28.....	4,040	4,039,426
(r) SOFR + 0.190%,			Nordic Investment Bank		
FRN, 4.562%,			1.500%, 03/13/25..... NOK	2,000	176,118
04/14/26.....	204	203,886	2.625%, 04/04/25.....	400	398,755
(r) SOFR + 0.330%,			(r) SOFR + 1.000%,		
FRN, 4.797%,			FRN, 5.499%,		
02/20/28.....	4,240	4,246,487	05/12/26.....	650	656,779
European Investment Bank.....			(r) SOFR + 0.290%,		
SOFR + 1.000%,			FRN, 4.664%,		
FRN, 5.452%,			10/04/27.....	300	<u>299,822</u>
(r)Ω. 05/21/28.....	7,400	7,555,328	TOTAL SUPRANATIONAL		
			ORGANIZATION		
			OBLIGATIONS.....		<u>46,122,672</u>

DIMENSIONAL VA GLOBAL BOND PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
SWEDEN — (1.1%)			COMMERCIAL PAPER — (36.6%)		
Kommuninvest I Sverige			AUSTRALIA — (1.2%)		
AB			Australia & New Zealand		
1.000%, 05/12/25..... SEK	14,000	\$ 1,258,141	Banking Group Ltd.		
Svensk Exportkredit AB,			Ω 4.513%, 07/22/25.....	2,000	\$ 1,958,892
SOFR + 1.000%, FRN			Commonwealth Bank of		
(r) 5.383%, 08/03/26.....	1,330	1,343,893	Australia		
Svenska Handelsbanken AB			Ω 4.408%, 05/05/25.....	2,000	1,978,261
(r) 3M Swap + 0.450%,			TOTAL AUSTRALIA.....		<u>3,937,153</u>
FRN, 4.873%,			CANADA — (4.8%)		
03/04/26..... AUD	900	559,082	Bank of Montreal		
(r)Ω SOFR + 0.660%,			4.584%, 03/19/25.....	2,000	1,988,664
FRN, 5.096%,			4.480%, 04/10/25.....	1,000	991,657
05/28/27.....	400	<u>401,864</u>	Canadian Imperial Bank of		
TOTAL SWEDEN.....		<u>3,562,980</u>	Commerce		
UNITED STATES — (1.6%)			Ω 4.551%, 06/16/25.....	1,500	1,475,273
Bank of America NA,			Hydro-Quebec		
SOFR + 1.020%, FRN			Ω 4.385%, 05/20/25.....	1,000	987,049
(r) 5.484%, 08/18/26.....	250	252,125	Province of British		
JPMorgan Chase Bank			Columbia		
NA, SOFR + 0.620%,			4.495%, 05/06/25.....	2,000	1,977,059
FRN			PSP Capital, Inc.		
(r) 5.002%, 04/29/26.....	1,300	1,305,517	Ω 4.683%, 02/03/25.....	500	499,820
Morgan Stanley Bank NA,			Ω 4.687%, 02/24/25.....	3,000	2,991,432
SOFR + 1.165%, FRN			Ω 4.476%, 04/14/25.....	2,500	2,478,195
(r) 5.548%, 10/30/26.....	500	505,923	Ω 4.428%, 04/07/25.....	1,750	1,736,185
National Securities			Ω 4.427%, 04/22/25.....	750	<u>742,751</u>
Clearing Corp.			TOTAL CANADA.....		<u>15,868,085</u>
1.500%, 04/23/25.....	1,500	1,490,347	FRANCE — (2.7%)		
Roche Holdings, Inc.,			Caisse d'Amortissement de		
SOFR + 0.740%, FRN			la Dette Sociale		
(r)Ω 5.209%, 11/13/26.....	600	604,749	Ω 4.713%, 02/24/25.....	3,000	2,991,345
Shell International Finance			Caisse des Depots et		
BV			Consignations		
3.250%, 05/11/25.....	780	777,162	Ω 4.723%, 02/19/25.....	1,000	997,717
State Street Corp., SOFR			Ω 4.692%, 02/24/25.....	500	498,558
+ 0.640%, FRN			LVMH Moet Hennessy		
(r) 5.017%, 10/22/27.....	560	<u>561,570</u>	Louis Vuitton SE		
TOTAL UNITED STATES...		<u>5,497,393</u>	Ω 4.690%, 02/13/25.....	1,000	998,439
TOTAL BONDS.....		<u>138,830,124</u>	Sanofi SA		
U.S. TREASURY OBLIGATIONS — (11.1%)			Ω 4.422%, 03/10/25.....	2,000	1,990,868
U.S. Treasury Bills			Ω 4.421%, 03/21/25.....	1,500	<u>1,491,170</u>
∞ 3.959%, 04/10/25.....	2,000	1,984,618	TOTAL FRANCE.....		<u>8,968,097</u>
U.S. Treasury Notes			GERMANY — (7.4%)		
(r) 3M USTMMR +			Erste Abwicklungsanstalt		
0.170%, FRN,			Ω 4.749%, 02/10/25.....	1,250	1,248,500
4.410%, 10/31/25 ...	16,500	16,517,486	Ω 4.668%, 02/07/25.....	1,000	999,160
(r) 3M USTMMR +			Ω 4.642%, 02/14/25.....	750	748,739
0.245%, FRN,			Ω 4.626%, 02/19/25.....	2,000	1,995,435
4.485%, 01/31/26 ...	18,500	<u>18,536,130</u>	Ω 4.417%, 03/20/25.....	1,700	1,690,194
TOTAL U.S. TREASURY			Ω 4.415%, 04/10/25.....	2,000	1,983,390
OBLIGATIONS.....		<u>37,038,234</u>			

DIMENSIONAL VA GLOBAL BOND PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
GERMANY — (Continued)			SUPRANATIONAL ORGANIZATION OBLIGATIONS — (0.7%)		
Kreditanstalt fuer			European Investment Bank		
Wiederaufbau			4.723%, 02/27/25.....	2,500	\$ 2,491,985
Ω 4.695%, 02/21/25.....	2,000	\$ 1,994,965			
Ω 4.545%, 03/19/25.....	1,000	994,353	SWEDEN — (1.1%)		
Ω 4.438%, 04/07/25.....	1,500	1,488,098	Svensk Exportkredit AB		
Ω 4.426%, 04/10/25.....	1,000	991,707	4.602%, 02/03/25.....	2,000	1,999,283
Ω 4.431%, 04/14/25.....	2,000	1,982,457	4.688%, 02/25/25.....	1,500	1,495,538
Ω 4.438%, 04/23/25.....	1,000	990,154	TOTAL SWEDEN.....		<u>3,494,821</u>
NRW Bank			UNITED STATES — (9.7%)		
Ω 4.691%, 02/05/25.....	1,500	1,499,112	Apple, Inc.		
Ω 4.685%, 02/14/25.....	1,750	1,747,095	Ω 4.376%, 03/03/25.....	500	498,143
Ω 4.404%, 05/07/25.....	800	790,899	Ω 4.389%, 03/06/25.....	1,500	1,493,895
Siemens Capital Co. LLC			Bank of Montreal		
Ω 4.700%, 02/03/25.....	3,500	3,498,753	4.532%, 03/18/25.....	1,000	994,454
TOTAL GERMANY.....		<u>24,643,011</u>	Caisse des Depots et		
LUXEMBOURG — (0.8%)			Consignations		
Nestle Finance			Ω 4.614%, 02/12/25.....	500	499,280
International Ltd.			Ω 4.487%, 04/28/25.....	1,000	989,490
Ω 4.719%, 02/04/25.....	1,000	999,529	Ω 4.453%, 05/02/25.....	1,750	1,730,757
Ω 4.504%, 02/28/25.....	1,750	1,744,182	Ω 4.450%, 06/04/25.....	1,500	1,477,524
TOTAL LUXEMBOURG.....		<u>2,743,711</u>	Chevron Corp.		
NETHERLANDS — (3.1%)			Ω 4.500%, 02/21/25.....	2,000	1,994,968
BNG Bank NV			Cisco Systems, Inc.		
Ω 4.374%, 04/24/25.....	2,000	1,980,414	Ω 4.688%, 02/26/25.....	3,000	2,990,632
Nederlandse			Ω 4.633%, 04/03/25.....	4,000	3,970,313
Waterschapsbank NV			Ω 4.419%, 03/28/25.....	1,750	1,738,262
Ω 4.382%, 02/26/25.....	2,000	1,993,714	Ω 4.451%, 04/11/25.....	1,000	991,626
Ω 4.401%, 03/21/25.....	1,500	1,491,209	Johnson & Johnson		
Ω 4.369%, 04/03/25.....	2,000	1,985,258	Ω 4.529%, 03/20/25.....	1,500	1,491,485
Ω 4.398%, 04/30/25.....	3,000	2,968,257	National Securities		
TOTAL NETHERLANDS....		<u>10,418,852</u>	Clearing Corp.		
NORWAY — (2.8%)			Ω 4.434%, 03/28/25.....	2,000	1,986,502
DNB Bank ASA			Ω 4.418%, 04/11/25.....	500	495,777
Ω 4.747%, 02/18/25.....	1,750	1,746,236	Ω 4.428%, 04/17/25.....	2,000	1,981,653
Ω 4.748%, 02/19/25.....	1,750	1,746,028	Ω 4.438%, 04/21/25.....	3,500	3,466,193
Ω 4.748%, 02/21/25.....	500	498,746	Siemens Capital Co. LLC		
Ω 4.503%, 05/19/25.....	250	246,776	Ω 4.359%, 03/27/25.....	500	496,724
Ω 4.445%, 05/07/25.....	1,500	1,482,845	Ω 4.370%, 03/28/25.....	500	496,664
Ω 4.473%, 07/14/25.....	1,500	1,470,654	Toronto-Dominion Bank		
Ω 4.466%, 07/21/25.....	2,000	1,959,237	Ω 4.645%, 04/09/25.....	2,500	2,479,182
TOTAL NORWAY.....		<u>9,150,522</u>	TOTAL UNITED STATES...		<u>32,263,524</u>
SINGAPORE — (2.3%)			TOTAL COMMERCIAL		
DBS Bank Ltd.			PAPER		
Ω 4.677%, 02/12/25.....	750	748,919	(Cost \$121,704,957).....		121,698,290
Ω 4.451%, 04/28/25.....	2,000	1,978,888	FOREIGN SOVEREIGN OBLIGATIONS — (10.6%)		
United Overseas Bank Ltd.			CANADA — (5.5%)		
Ω 4.741%, 02/05/25.....	3,000	2,998,197	Alberta Treasury Bills		
Ω 4.697%, 03/03/25.....	2,000	1,992,525	∞ 3.220%, 03/04/25..... CAD	300	205,918
TOTAL SINGAPORE.....		<u>7,718,529</u>	∞ 3.162%, 03/11/25..... CAD	1,000	686,022
			Canada Treasury Bills		
			∞ 3.471%, 02/12/25..... CAD	2,000	1,374,796
			∞ 3.333%, 02/27/25..... CAD	1,100	755,237
			∞ 3.129%, 03/12/25..... CAD	3,000	2,057,612

DIMENSIONAL VA GLOBAL BOND PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
CANADA — (Continued)			SINGAPORE — (Continued)		
∞ 3.101%, 04/24/25..... CAD	1,000	\$ 683,621	∞ 3.225%, 02/27/25..... SGD	4,800	\$ 3,524,868
Ontario Treasury Bills			TOTAL SINGAPORE.....		<u>6,980,372</u>
∞ 3.402%, 02/12/25..... CAD	400	274,970	UNITED KINGDOM — (3.0%)		
∞ 3.165%, 04/02/25..... CAD	1,700	1,164,155	U.K. Treasury Bills		
∞ 3.545%, 02/19/25..... CAD	400	274,819	∞ 4.697%, 03/10/25..... GBP	4,000	4,937,211
∞ 3.281%, 02/26/25..... CAD	807	554,147	∞ 4.717%, 03/24/25..... GBP	4,000	<u>4,928,707</u>
∞ 3.281%, 03/05/25..... CAD	2,200	1,509,854	TOTAL UNITED		
∞ 3.175%, 03/12/25..... CAD	1,800	1,234,654	KINGDOM.....		<u>9,865,918</u>
∞ 3.170%, 06/04/25..... CAD	1,000	681,563	TOTAL FOREIGN		
∞ 3.171%, 03/19/25..... CAD	1,100	754,102	SOVEREIGN		
∞ 3.149%, 04/09/25..... CAD	1,000	684,433	OBLIGATIONS.....		<u>35,225,457</u>
Quebec Treasury Bills			TOTAL INVESTMENT		
∞ 3.402%, 02/07/25..... CAD	400	275,083	SECURITIES		
∞ 3.509%, 02/14/25..... CAD	100	68,735	(Cost \$335,341,371).....		<u>332,792,105</u>
∞ 3.256%, 02/21/25..... CAD	1,100	755,691			
∞ 3.400%, 02/28/25..... CAD	2,000	1,373,255	Shares		
∞ 3.180%, 03/07/25..... CAD	600	411,762	SECURITIES LENDING COLLATERAL — (0.0%)		
∞ 3.201%, 04/25/25..... CAD	300	205,123	@§ The DFA Short Term		
∞ 3.119%, 04/11/25..... CAD	2,000	1,368,906	Investment Fund....	2	<u>18</u>
∞ 2.890%, 05/02/25..... CAD	1,500	<u>1,024,709</u>	TOTAL INVESTMENTS — (100.0%)		
TOTAL CANADA.....		<u>18,379,167</u>	(Cost \$335,341,389) ^{^^} ...		<u>\$332,792,123</u>
SINGAPORE — (2.1%)					
Monetary Authority of					
Singapore Bills					
∞ 3.283%, 02/13/25..... SGD	4,700	3,455,504			

As of January 31, 2025, Dimensional 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 3,501,631	SGD 4,667,846	Bank of America Corp.	02/11/25	\$ 65,827
USD 10,061,703	SGD 13,256,354	Royal Bank of Canada	02/11/25	304,260
USD 3,552,238	SGD 4,766,791	UBS AG	02/11/25	43,605
USD 180,934	NOK 1,996,986	Citibank, N.A.	02/21/25	4,505
AUD 510,705	USD 313,797	Citibank, N.A.	02/21/25	3,725
USD 14,389,809	AUD 23,081,975	Royal Bank of Canada	02/21/25	39,026
USD 643,854	SEK 7,096,804	Bank of New York Mellon	04/07/25	1,399
USD 1,026,327	CAD 1,470,168	Citibank, N.A.	04/07/25	12,000
USD 1,630,119	CAD 2,330,232	Societe Generale	04/07/25	22,398
USD 12,657,302	CAD 18,160,310	State Street Bank and Trust	04/07/25	127,778
USD 1,893,910	NZD 3,348,802	Australia and New Zealand Bank	04/10/25	2,823
USD 1,764,876	CAD 2,524,546	Citibank, N.A.	04/10/25	22,843
USD 12,832,006	CAD 18,405,626	NatWest Markets PLC	04/10/25	131,423
USD 13,368,363	CAD 19,115,732	Citibank, N.A.	04/17/25	173,405
USD 623,854	SEK 6,876,883	Citibank, N.A.	04/23/25	701
USD 102,560	AUD 164,540	Citibank, N.A.	04/30/25	216
USD 957,983	CAD 1,383,904	State Street Bank and Trust	04/30/25	2,131
Total Appreciation				\$958,065
SGD 3,929,177	USD 2,896,384	Citibank, N.A.	02/11/25	\$ (4,283)
SGD 4,588,648	USD 3,432,373	Societe Generale	02/11/25	(54,863)

DIMENSIONAL VA GLOBAL BOND PORTFOLIO

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
SGD	4,689,470	USD	3,505,468	State Street Bank and Trust	02/11/25	\$ (53,747)
USD	1,802	NOK	20,656	Citibank, N.A.	02/21/25	(23)
CAD	1,448,329	USD	1,010,222	Citibank, N.A.	04/07/25	(10,961)
USD	9,759,321	GBP	7,913,055	Citibank, N.A.	04/10/25	(49,954)
USD	841,267	NZD	1,501,834	Citibank, N.A.	04/10/25	(6,827)
CAD	383,474	USD	266,707	Citibank, N.A.	04/10/25	(2,095)
CAD	2,192,828	USD	1,525,536	NatWest Markets PLC	04/10/25	(12,401)
USD	14,030,344	AUD	22,674,501	State Street Bank and Trust	04/14/25	(71,374)
Total (Depreciation)						<u>\$(266,528)</u>
Total Appreciation (Depreciation)						<u>\$ 691,537</u>

As of January 31, 2025, the value of Rule 144A securities amounted to \$130,118,228 or 38.7% of net assets.

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Assets				
Bonds				
Australia.....	—	\$ 26,954,837	—	\$ 26,954,837
Austria.....	—	1,642,798	—	1,642,798
Canada.....	—	27,585,576	—	27,585,576
Finland.....	—	3,145,149	—	3,145,149
France.....	—	4,591,264	—	4,591,264
Germany.....	—	1,300,778	—	1,300,778
Netherlands.....	—	10,087,054	—	10,087,054
New Zealand.....	—	2,700,224	—	2,700,224
Norway.....	—	2,329,281	—	2,329,281
Singapore.....	—	3,310,118	—	3,310,118
Supranational Organization Obligations.....	—	46,122,672	—	46,122,672
Sweden.....	—	3,562,980	—	3,562,980
United States.....	—	5,497,393	—	5,497,393
U.S. Treasury Obligations.....	—	37,038,234	—	37,038,234
Commercial Paper.....	—	121,698,290	—	121,698,290
Foreign Sovereign Obligations.....	—	35,225,457	—	35,225,457
Securities Lending Collateral.....	—	18	—	18
Total Investments in Securities.....	—	<u>\$332,792,123</u>	—	<u>\$332,792,123</u>
Financial Instruments				
Assets				
Forward Currency Contracts**.....	—	958,065	—	958,065
Liabilities				
Forward Currency Contracts**.....	—	(266,528)	—	(266,528)
Total Financial Instruments.....	—	<u>\$ 691,537</u>	—	<u>\$ 691,537</u>

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

DIMENSIONAL VIT INFLATION-PROTECTED SECURITIES PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Face Amount</u> (000)	<u>Value</u> †
U.S. TREASURY OBLIGATIONS — (99.5%)		
U.S. Treasury Inflation-Indexed Bonds		
3.625%, 04/15/28.....	7,007	\$ 7,422,167
2.500%, 01/15/29.....	13,887	14,277,655
3.875%, 04/15/29.....	15,814	17,118,008
3.375%, 04/15/32.....	14,255	15,581,234
2.125%, 02/15/40.....	8,758	8,605,613
2.125%, 02/15/41.....	9,076	8,913,786
0.750%, 02/15/42.....	6,981	5,456,395
0.625%, 02/15/43.....	5,489	4,100,537
1.375%, 02/15/44.....	6,227	5,283,394
U.S. Treasury Inflation-Indexed Notes		
0.750%, 07/15/28.....	15,020	14,600,049
0.875%, 01/15/29.....	17,993	17,387,038
0.250%, 07/15/29.....	3,269	3,066,459
0.125%, 01/15/30.....	19,927	18,321,137
0.125%, 07/15/30.....	6,645	6,073,021
0.125%, 01/15/31.....	22,075	19,867,415
0.125%, 07/15/31.....	16,539	14,784,812
0.125%, 01/15/32.....	19,918	17,524,649
1.125%, 01/15/33.....	3,177	2,963,941
1.375%, 07/15/33.....	1,558	1,479,733
1.750%, 01/15/34.....	1,026	997,662
TOTAL U.S. TREASURY OBLIGATIONS		
Cost (\$214,751,083).....		<u>203,824,705</u>
	<u>Shares</u>	
TEMPORARY CASH INVESTMENTS — (0.5%)		
‡ State Street Institutional U.S. Government Money Market Fund 4.330%.....	984,631	<u>984,631</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$215,735,714)^^.....		<u>\$204,809,336</u>

Summary of the Portfolio's investments as of January 31, 2025, 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>
Assets				
U.S. Treasury Obligations.....	—	\$203,824,705	—	\$203,824,705
Temporary Cash Investments.....	\$984,631	—	—	984,631
Total Investments in Securities.....	<u>\$984,631</u>	<u>\$203,824,705</u>	<u>—</u>	<u>\$204,809,336</u>

DIMENSIONAL VA GLOBAL MODERATE ALLOCATION PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2025

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (99.9%)		
DOMESTIC EQUITIES — (48.6%)		
U.S. Core Equity 2 Portfolio.....	1,987,180	\$ 78,990,420
U.S. Core Equity 1 Portfolio.....	628,961	28,045,348
Dimensional VA U.S. Large Value Portfolio.....	161,967	5,503,621
DFA Real Estate Securities Portfolio.....	56,476	2,288,986
TOTAL DOMESTIC EQUITIES.....		<u>114,828,375</u>
INTERNATIONAL EQUITIES — (16.4%)		
International Core Equity Portfolio.....	1,480,628	23,660,434
Emerging Markets Core Equity Portfolio.....	494,604	11,563,833
Dimensional VA International Value Portfolio.....	193,096	2,765,139
DFA International Real Estate Securities Portfolio.....	219,121	734,057
TOTAL INTERNATIONAL EQUITIES.....		<u>38,723,463</u>
FIXED INCOME (INTERNATIONAL) — (34.9%)		
Dimensional VA Global Bond Portfolio.....	3,020,454	29,540,044
DFA Selectively Hedged Global Fixed Income Portfolio.....	3,197,170	29,509,878
DFA Two-Year Global Fixed Income Portfolio.....	1,203,649	11,747,612
Dimensional VA Short-Term Fixed Portfolio.....	1,163,130	11,747,612
TOTAL FIXED INCOME (INTERNATIONAL).....		<u>82,545,146</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$165,398,113).....		<u>\$236,096,984</u>
TEMPORARY CASH INVESTMENTS — (0.1%)		
†State Street Institutional U.S. Government Money Market Fund, 4.330%		
(Cost \$189,792).....	189,792	189,792
TOTAL INVESTMENTS — (100.0%)		
(Cost \$165,587,905)^.....		<u><u>\$236,286,776</u></u>

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Assets				
Affiliated Investment Companies.....	\$236,096,984	—	—	\$236,096,984
Temporary Cash Investments.....	189,792	—	—	189,792
Total Investments in Securities.....	<u>\$236,286,776</u>	<u>—</u>	<u>—</u>	<u>\$236,286,776</u>

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

January 31, 2025

(Unaudited)

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (98.9%)			CONSUMER STAPLES — (Continued)		
COMMUNICATION SERVICES — (5.3%)			PepsiCo, Inc.....	468,330	\$ 70,572,648
* Live Nation			Procter & Gamble Co...	394,628	65,504,302
Entertainment, Inc....	21,891	\$ 3,167,190	Sysco Corp.....	467,434	<u>34,085,287</u>
Meta Platforms, Inc.,			TOTAL CONSUMER		
Class A.....	273,943	<u>188,796,037</u>	STAPLES.....		<u>398,647,712</u>
TOTAL COMMUNICATION			ENERGY — (1.8%)		
SERVICES.....		<u>191,963,227</u>	Cheniere Energy, Inc....	170,932	38,228,942
CONSUMER DISCRETIONARY — (13.4%)			Targa Resources		
* Amazon.com, Inc.....	589,443	140,098,812	Corp.....	121,136	23,839,565
Best Buy Co., Inc.....	4,706	404,057	# Texas Pacific Land		
Booking Holdings, Inc...	676	3,202,591	Corp.....	723	<u>937,854</u>
* Burlington Stores, Inc...	31,695	8,999,161	TOTAL ENERGY.....		<u>63,006,361</u>
* Chipotle Mexican Grill,			FINANCIALS — (12.1%)		
Inc.....	153,350	8,947,972	Ameriprise Financial,		
Darden Restaurants,			Inc.....	64,967	35,300,469
Inc.....	39,448	7,701,828	Aon PLC, Class A.....	15,849	5,877,126
* Deckers Outdoor			* Corpay, Inc.....	2,802	1,066,133
Corp.....	23,070	4,091,695	Equitable Holdings,		
* Expedia Group, Inc.....	70,338	12,024,281	Inc.....	137,366	7,475,458
Home Depot, Inc.....	384,814	158,535,672	FactSet Research		
Las Vegas Sands			Systems, Inc.....	867	411,313
Corp.....	247,110	11,325,051	LPL Financial		
* Lululemon Athletica,			Holdings, Inc.....	32,095	11,775,335
Inc.....	2,074	859,051	Marsh & McLennan		
Marriott International,			Cos., Inc.....	50,170	10,880,870
Inc., Class A.....	1	291	Mastercard, Inc.,		
NIKE, Inc., Class B.....	105,301	8,097,647	Class A.....	308,412	171,301,277
Pool Corp.....	6,837	2,353,637	Moody's Corp.....	35,508	17,734,116
Ross Stores, Inc.....	209,678	31,569,120	Visa, Inc., Class A.....	519,423	<u>177,538,781</u>
Royal Caribbean			TOTAL FINANCIALS.....		<u>439,360,878</u>
Cruises Ltd.....	6,246	1,665,184	HEALTH CARE — (12.1%)		
Starbucks Corp.....	37,155	4,000,850	AbbVie, Inc.....	700,813	128,879,511
TJX Cos., Inc.....	418,160	52,182,186	Amgen, Inc.....	190,163	54,276,323
# Tractor Supply Co.....	399,760	21,730,954	Cencora, Inc.....	153,459	39,010,812
Williams-Sonoma, Inc...	35,386	<u>7,479,539</u>	* DaVita, Inc.....	6,214	1,094,907
TOTAL CONSUMER			* Edwards Lifesciences		
DISCRETIONARY.....		<u>485,269,579</u>	Corp.....	3	217
CONSUMER STAPLES — (11.0%)			Eli Lilly & Co.....	205,235	166,462,004
# Altria Group, Inc.....	109,562	5,722,423	* IDEXX Laboratories,		
* BJ's Wholesale Club			Inc.....	31,399	13,251,948
Holdings, Inc.....	11,954	1,184,044	* IQVIA Holdings, Inc.....	3,497	704,156
Brown-Forman Corp.			* Solvntum Corp.....	39,626	2,934,702
(BF/A US), Class A...	2,508	83,566	* Waters Corp.....	24,713	10,267,757
Clorox Co.....	71,957	11,418,137	West Pharmaceutical		
Coca-Cola Co.....	890,153	56,506,912	Services, Inc.....	67	22,884
Colgate-Palmolive Co...	232,810	20,184,627	Zoetis, Inc.....	136,127	<u>23,264,104</u>
Costco Wholesale			TOTAL HEALTH CARE.....		<u>440,169,325</u>
Corp.....	100,407	98,386,811			
Hershey Co.....	471	70,297			
Kimberly-Clark Corp....	268,744	34,928,658			

U.S. LARGE CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (14.0%)			INFORMATION TECHNOLOGY — (Continued)		
# 3M Co.....	174,279	\$ 26,525,264	* Fortinet, Inc.....	127,865	\$ 12,899,021
Automatic Data			* Gartner, Inc.....	54,043	29,336,162
Processing, Inc.....	134,474	40,746,967	* GoDaddy, Inc.,		
* Boeing Co.....	59,970	10,585,904	Class A.....	67,593	14,373,651
Booz Allen Hamilton			International Business		
Holding Corp.....	52,858	6,818,682	Machines Corp.....	17,917	4,581,377
Broadridge Financial			Jabil, Inc.....	11,355	1,844,166
Solutions, Inc.....	60,069	14,309,637	KLA Corp.....	42,675	31,504,392
Caterpillar, Inc.....	167,334	62,154,541	Lam Research Corp....	405,720	32,883,606
Cintas Corp.....	47,029	9,432,607	* Manhattan Associates,		
Deere & Co.....	2,345	1,117,533	Inc.....	4,950	1,032,521
Expeditors			Microchip Technology,		
International of			Inc.....	6,114	331,990
Washington, Inc.....	955	108,469	Microsoft Corp.....	413,819	171,759,714
Fastenal Co.....	174,640	12,790,634	Motorola Solutions,		
Honeywell			Inc.....	51,950	24,377,537
International, Inc.....	166,186	37,179,132	NetApp, Inc.....	144,515	17,645,281
Illinois Tool Works,			NVIDIA Corp.....	1,882,320	226,010,162
Inc.....	95,864	24,844,114	Oracle Corp.....	626,060	106,467,764
Lennox International,			Texas Instruments,		
Inc.....	20,650	12,233,473	Inc.....	102,034	18,836,497
Lincoln Electric					
Holdings, Inc.....	3,675	730,516	TOTAL INFORMATION		
Lockheed Martin Corp..	87,680	40,591,456	TECHNOLOGY.....		<u>997,123,859</u>
Old Dominion Freight					
Line, Inc.....	70,886	13,157,150	MATERIALS — (0.6%)		
Paychex, Inc.....	229,858	33,943,131	Sherwin-Williams Co....	60,821	<u>21,783,649</u>
Rockwell Automation,					
Inc.....	16,558	4,610,244	UTILITIES — (1.1%)		
Rollins, Inc.....	75,167	3,720,766	NRG Energy, Inc.....	83,148	8,517,681
Trane Technologies			Vistra Corp.....	190,923	<u>32,080,792</u>
PLC.....	26,735	9,698,121	TOTAL UTILITIES.....		<u>40,598,473</u>
Union Pacific Corp.....	74,734	18,518,338			
Veralto Corp.....	5,027	519,742	TOTAL COMMON		
Verisk Analytics, Inc.....	111,740	32,118,546	STOCKS		
Vertiv Holdings Co.,			Cost (\$1,960,088,717)....		<u>3,586,302,118</u>
Class A.....	170,425	19,943,133			
Waste Management,			TEMPORARY CASH INVESTMENTS — (1.0%)		
Inc.....	137,529	30,292,138	‡ State Street		
WW Grainger, Inc.....	36,312	38,587,673	Institutional		
* XPO, Inc.....	23,200	3,101,144	U.S. Government		
			Money Market Fund		
TOTAL INDUSTRIALS.....		<u>508,379,055</u>	4.330%.....	34,844,783	<u>34,844,783</u>
INFORMATION TECHNOLOGY — (27.5%)			SECURITIES LENDING COLLATERAL — (0.1%)		
* Adobe, Inc.....	100,197	43,831,178	@§ The DFA Short Term		
Apple, Inc.....	760,531	179,485,316	Investment Fund	497,813	<u>5,758,698</u>
Applied Materials, Inc...	20,926	3,774,004			
* AppLovin Corp.,			TOTAL INVESTMENTS — (100.0%)		
Class A.....	125,307	46,312,214	(Cost \$2,000,691,958)^^.		<u>\$3,626,905,599</u>
* Autodesk, Inc.....	40,495	12,607,713			
CDW Corp.....	86,520	17,229,593			

U.S. LARGE CAP GROWTH PORTFOLIO

CONTINUED

As of January 31, 2025, U.S. Large Cap Growth Portfolio had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
S&P 500 [®] Emini Index.....	85	03/21/25	\$25,856,521	\$25,785,812	\$(70,709)
Total Futures Contracts.....			\$25,856,521	\$25,785,812	\$(70,709)

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Assets				
Common Stocks				
Communication Services.....	\$ 191,963,227	—	—	\$ 191,963,227
Consumer Discretionary.....	485,269,579	—	—	485,269,579
Consumer Staples.....	398,647,712	—	—	398,647,712
Energy.....	63,006,361	—	—	63,006,361
Financials.....	439,360,878	—	—	439,360,878
Health Care.....	440,169,325	—	—	440,169,325
Industrials.....	508,379,055	—	—	508,379,055
Information Technology.....	997,123,859	—	—	997,123,859
Materials.....	21,783,649	—	—	21,783,649
Utilities.....	40,598,473	—	—	40,598,473
Temporary Cash Investments.....	34,844,783	—	—	34,844,783
Securities Lending Collateral.....	—	\$5,758,698	—	5,758,698
Total Investments in Securities.....	<u>\$3,621,146,901</u>	<u>\$5,758,698</u>	<u>—</u>	<u>\$3,626,905,599</u>
Financial Instruments				
Liabilities				
Futures Contracts**.....	(70,709)	—	—	(70,709)
Total Financial Instruments.....	<u>\$ (70,709)</u>	<u>—</u>	<u>—</u>	<u>\$ (70,709)</u>

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

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

January 31, 2025

(Unaudited)

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (94.8%)			CONSUMER DISCRETIONARY — (Continued)		
COMMUNICATION SERVICES — (2.5%)			Acushnet Holdings		
* Anterix, Inc.....	21,531	\$ 615,141	Corp.....	73,215	\$4,782,404
* Atlanta Braves			Aramark.....	144,564	5,624,985
Holdings, Inc.			Arhaus, Inc.....	55,737	684,450
(2291915D US),			Arko Corp.....	58,612	414,387
Class A.....	7,436	317,443	Autoliv, Inc.....	54,115	5,230,756
* Atlanta Braves			* AutoNation, Inc.....	29,393	5,542,050
Holdings, Inc.			Bloomin' Brands, Inc....	94,496	1,186,870
(2292098D US),			* Boot Barn Holdings,		
Class C.....	24,919	965,611	Inc.....	30,194	4,856,705
* Cargurus, Inc.....	89,538	3,509,890	Boyd Gaming Corp.....	2,041	156,443
* Cinemark Holdings,			* Bright Horizons Family		
Inc.....	132,090	3,781,737	Solutions, Inc.....	32,743	4,014,292
* Gambling.com Group			* Brinker International,		
Ltd.....	32,777	461,828	Inc.....	47,295	8,606,271
* Gannett Co., Inc.....	134,000	605,680	Brunswick Corp.....	50,174	3,383,735
#* Gogo, Inc.....	103,584	874,249	Buckle, Inc.....	54,152	2,578,177
IDT Corp., Class B.....	26,370	1,244,137	Build-A-Bear		
#* IMAX Corp.....	74,230	1,748,116	Workshop, Inc.....	18,211	771,054
Iridium			Camping World		
Communications,			Holdings, Inc.,		
Inc.....	97,952	2,816,120	Class A.....	64,879	1,498,056
John Wiley & Sons,			Carriage Services, Inc..	10,960	448,812
Inc. (WLY US),			* Cavco Industries, Inc....	8,315	4,229,342
Class A.....	47,521	1,945,034	* Champion Homes,		
* Lumen Technologies,			Inc.....	55,715	5,144,166
Inc.....	1,095,616	5,412,343	# Cheesecake Factory,		
* Magnite, Inc.....	80,396	1,382,811	Inc.....	61,747	3,467,094
New York Times Co.,			# Choice Hotels		
Class A.....	108,406	5,886,446	International, Inc.....	34,922	5,145,058
Nexstar Media Group,			Churchill Downs, Inc....	23,880	2,951,090
Inc.....	1,466	224,620	Columbia Sportswear		
* PubMatic, Inc.,			Co.....	19,300	1,704,190
Class A.....	28,270	427,442	* Cooper-Standard		
* QuinStreet, Inc.....	35,804	847,123	Holdings, Inc.....	7,200	111,024
* Stagwell, Inc.....	118,951	742,254	Cracker Barrel Old		
* TechTarget, Inc.....	28,638	487,705	Country Store, Inc....	4,387	285,067
Townsquare Media,			* Crocs, Inc.....	46,710	4,767,690
Inc., Class A.....	917	8,143	#* Dave & Buster's		
* Travelzoo.....	10,684	211,864	Entertainment, Inc....	40,070	1,064,259
* Vimeo, Inc.....	138,918	932,140	# Dillard's, Inc., Class A..	9,875	4,622,586
* Yelp, Inc.....	70,499	2,815,730	* Dorman Products, Inc..	19,044	2,500,096
* ZipRecruiter, Inc.,			* Envela Corp.....	10,494	72,933
Class A.....	72,810	500,933	* European Wax Center,		
TOTAL COMMUNICATION			Inc., Class A.....	56,459	381,098
SERVICES.....		<u>38,764,540</u>	* Figs, Inc., Class A.....	71,146	404,821
CONSUMER DISCRETIONARY — (16.8%)			* Frontdoor, Inc.....	79,753	4,775,610
* Abercrombie & Fitch			* Funko, Inc., Class A....	17,744	248,416
Co., Class A.....	47,957	5,725,107	Gap, Inc.....	283,018	6,812,243
* Accel Entertainment,			Genex Corp.....	120,834	3,132,017
Inc.....	46,293	521,722	* Global Business Travel		
			Group I.....	3,836	33,834

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	Shares	Value†
CONSUMER DISCRETIONARY — (Continued)		
* Grand Canyon Education, Inc.....	31,916	\$ 5,605,726
H&R Block, Inc.....	72,783	4,025,628
* Hanesbrands, Inc.....	271,664	2,205,912
Hasbro, Inc.....	148,500	8,589,240
Installed Building Products, Inc.....	27,915	5,550,619
International Game Technology PLC.....	2,090	35,572
J Jill, Inc.....	15,230	416,084
Jack in the Box, Inc.....	4,336	169,928
Kontoor Brands, Inc.....	65,219	5,990,365
#* Kura Sushi USA, Inc., Class A.....	10,600	848,000
* Lacreate Education, Inc.....	150,089	2,809,666
Levi Strauss & Co., Class A.....	76,204	1,450,162
* Light & Wonder, Inc.....	6,269	551,108
* Lincoln Educational Services Corp.....	12,547	204,767
# Lucky Strike Entertainment Corp...	13,273	141,357
Marine Products Corp...	4,479	42,058
* Mattel, Inc.....	219,385	4,089,336
* MGM Resorts International.....	3,707	127,817
* Modine Manufacturing Co.....	59,366	6,022,681
Murphy USA, Inc.....	15,274	7,681,447
Nathan's Famous, Inc...	430	34,791
Nordstrom, Inc.....	55,626	1,346,149
* Norwegian Cruise Line Holdings Ltd.....	330,139	9,359,441
* Ollie's Bargain Outlet Holdings, Inc.....	47,050	5,246,546
OneSpaWorld Holdings Ltd.....	108,643	2,320,614
# Papa John's International, Inc.....	6,657	263,417
Patrick Industries, Inc...	17,548	1,704,613
* PlayAGS, Inc.....	30,743	370,146
* Potbelly Corp.....	30,935	383,903
Red Rock Resorts, Inc., Class A.....	49,765	2,440,973
#* Revolve Group, Inc.....	36,747	1,160,470
* RH.....	9,371	3,927,480
* Savers Value Village, Inc.....	42,026	468,170
* Shake Shack, Inc., Class A.....	29,536	3,489,088
* Sonos, Inc.....	131,621	1,815,054
Steven Madden Ltd.....	84,057	3,450,540
* Stride, Inc.....	38,763	5,229,129
# Tapestry, Inc.....	21,609	1,576,160
Tempur Sealy International, Inc.....	169,687	10,714,037

	Shares	Value†
CONSUMER DISCRETIONARY — (Continued)		
* Tile Shop Holdings, Inc.....	6,058	\$ 45,677
* TopBuild Corp.....	8,015	2,746,580
#* United Parks & Resorts, Inc.....	48,420	2,544,955
* Universal Technical Institute, Inc.....	57,813	1,585,811
Upbound Group, Inc....	59,024	1,731,764
Vail Resorts, Inc.....	37,942	6,454,693
* Valvoline, Inc.....	112,952	4,191,649
# VF Corp.....	243,233	6,316,761
* Victoria's Secret & Co..	82,308	2,992,719
Wendy's Co.....	201,305	2,985,353
Worthington Enterprises, Inc.....	19,976	836,994
Wyndham Hotels & Resorts, Inc.....	77,543	8,143,566
*Ω XPEL, Inc.....	28,298	1,186,535
* YETI Holdings, Inc.....	72,027	2,683,726
TOTAL CONSUMER DISCRETIONARY.....		<u>264,183,887</u>
CONSUMER STAPLES — (5.1%)		
* Boston Beer Co., Inc., Class A.....	7,022	1,760,205
Cal-Maine Foods, Inc...	9,524	1,027,640
* Celsius Holdings, Inc....	55,519	1,386,865
* Chefs' Warehouse, Inc.....	41,126	2,215,046
Coca-Cola Consolidated, Inc.....	2,744	3,752,749
#* elf Beauty, Inc.....	33,622	3,359,174
Energizer Holdings, Inc.....	76,323	2,594,219
Flowers Foods, Inc.....	167,905	3,282,543
* Fresh Market, Inc.....	15,766	0
* Freshpet, Inc.....	12,215	1,953,789
* Honest Co., Inc.....	36,019	230,882
Interparfums, Inc.....	31,841	4,490,218
J&J Snack Foods Corp.....	20,885	2,866,049
John B Sanfilippo & Son, Inc.....	10,631	769,047
# Lamb Weston Holdings, Inc.....	106,256	6,368,985
Lancaster Colony Corp.....	21,652	3,653,558
Lifevantage Corp.....	7,151	151,315
* Lifeway Foods, Inc.....	8,013	184,619
* Mama's Creations, Inc.....	37,381	287,834
National Beverage Corp.....	65,383	2,749,355
Natural Grocers by Vitamin Cottage, Inc.....	22,583	983,264

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)			ENERGY — (Continued)		
Oil-Dri Corp. of			Weatherford		
America.....	8,326	\$ 349,858	International PLC.....	67,155	\$ 4,227,407
* Pilgrim's Pride Corp.....	22,014	1,024,532	TOTAL ENERGY.....		<u>46,620,890</u>
PriceSmart, Inc.....	11,477	1,044,063	FINANCIALS — (9.6%)		
Reynolds Consumer			Acadian Asset		
Products, Inc.....	125,104	3,454,121	Management, Inc.....	40,589	1,011,478
* Sprouts Farmers			American Coastal		
Market, Inc.....	117,824	18,656,252	Insurance Corp.....	20,940	255,259
Tootsie Roll Industries,			AMERISAFE, Inc.....	20,353	1,018,057
Inc.....	38,352	1,191,213	Artisan Partners Asset		
Turning Point Brands,			Management, Inc.,		
Inc.....	23,500	1,497,890	Class A.....	70,697	3,159,449
Utz Brands, Inc.....	77,240	1,031,926	* AvidXchange Holdings,		
* Vita Coco Co., Inc.....	60,138	2,251,567	Inc.....	88,681	940,019
* Vital Farms, Inc.....	47,004	2,062,300	* Baldwin Insurance		
WD-40 Co.....	13,268	3,117,317	Group, Inc.....	22,993	941,563
WK Kellogg Co.....	6,033	100,087	BancFirst Corp.....	3,481	414,517
TOTAL CONSUMER			* Bancorp, Inc.....	59,164	3,612,554
STAPLES.....		<u>79,848,482</u>	BGC Group, Inc.,		
ENERGY — (2.9%)			Class A.....	364,140	3,473,896
Antero Midstream			* Cantaloupe, Inc.....	78,482	638,843
Corp.....	267,867	4,296,587	Cass Information		
Archrock, Inc.....	156,748	4,403,051	Systems, Inc.....	13,166	542,308
Cactus, Inc., Class A...	60,780	3,629,174	* City Holding Co.....	15,812	1,867,872
#* Centrus Energy Corp.,			* Coastal Financial		
Class A.....	16,006	1,317,294	Corp.....	12,813	1,142,663
ChampionX Corp.....	130,205	3,729,071	Cohen & Steers, Inc....	47,439	4,204,519
#* Comstock Resources,			Commerce		
Inc.....	33,697	625,416	Bancshares, Inc.....	7,276	486,037
Core Laboratories,			Crawford & Co.		
Inc.....	46,816	794,467	(CRD/A US),		
# CVR Energy, Inc.....	32,924	623,910	Class A.....	31,015	372,490
Energy Services of			Crawford & Co.		
America Corp.....	16,380	196,724	(CRD/B US),		
EQT Corp.....	50,640	2,588,717	Class B.....	30,600	359,550
Excelerate Energy,			* Credit Acceptance		
Inc., Class A.....	20,233	604,360	Corp.....	8,016	4,070,284
* KLX Energy Services			* Dave, Inc.....	1,199	114,888
Holdings, Inc.....	13,748	72,727	Diamond Hill		
Kodiak Gas Services,			Investment Group,		
Inc.....	12,840	600,655	Inc.....	2,922	438,417
# Magnolia Oil & Gas			DigitalBridge Group,		
Corp., Class A.....	187,051	4,433,109	Inc.....	114,781	1,259,148
* Nabors Industries Ltd...	9,694	554,691	* Donnelley Financial		
* Oceaneering			Solutions, Inc.....	35,884	2,381,621
International, Inc.....	113,589	2,822,687	Esquire Financial		
ONEOK, Inc.....	49,123	4,773,328	Holdings, Inc.....	2,896	258,816
Solaris Energy			* Euronet Worldwide,		
Infrastructure, Inc....	25,571	697,833	Inc.....	42,989	4,234,416
* TETRA Technologies,			Evercore, Inc.,		
Inc.....	161,339	669,557	Class A.....	7,244	2,109,960
* Tidewater, Inc.....	39,230	2,161,965	EVERTEC, Inc.....	72,062	2,339,853
#* Uranium Energy Corp...	396,340	2,798,160	Federated Hermes,		
			Inc.....	84,142	3,346,327

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
First Financial		
Bankshares, Inc.....	98,781	\$3,680,580
FirstCash Holdings,		
Inc.....	23,769	2,594,386
* Flywire Corp.....	50,689	979,818
# Goosehead Insurance,		
Inc., Class A.....	22,220	2,381,317
Hamilton Lane, Inc.,		
Class A.....	33,273	5,296,396
# HCI Group, Inc.....	8,992	1,096,395
* I3 Verticals, Inc.,		
Class A.....	29,879	743,688
* International Money		
Express, Inc.....	32,480	614,197
Kinsale Capital Group,		
Inc.....	11,071	4,892,718
Lakeland Financial		
Corp.....	21,716	1,477,557
Lazard, Inc.....	93,915	5,106,159
* LendingTree, Inc.....	14,012	629,559
MarketAxess Holdings,		
Inc.....	31,113	6,864,461
Moelis & Co., Class A..	14,130	1,106,238
* Moneylion, Inc.....	4,816	418,896
* NCR Atleos Corp.....	28,306	901,829
* NerdWallet, Inc.,		
Class A.....	20,887	298,266
* Open Lending Corp.....	90,693	548,693
* Oscar Health, Inc.,		
Class A.....	137,810	2,287,646
* Palomar Holdings, Inc..	28,461	3,070,088
Park National Corp.....	195	33,093
* Paymentus Holdings,		
Inc., Class A.....	8,068	257,853
* Payoneer Global, Inc....	354,433	3,756,990
* Payscale, Inc.....	24,518	65,218
* Piper Sandler Cos.....	12,123	3,844,688
PJT Partners, Inc.,		
Class A.....	23,836	3,932,225
Primerica, Inc.....	27,538	7,990,701
PROG Holdings, Inc....	40,728	1,741,122
RLI Corp.....	79,092	5,801,398
SEI Investments Co.....	23,763	2,057,401
ServisFirst		
Bancshares, Inc.....	26,440	2,397,315
#* Shift4 Payments, Inc.,		
Class A.....	29,612	3,548,998
Silvercrest Asset		
Management Group,		
Inc., Class A.....	11,193	207,071
SLM Corp.....	189,078	5,277,167
StepStone Group, Inc.,		
Class A.....	15,901	1,018,936
* Triumph Financial, Inc..	20,375	1,570,097
Victory Capital		
Holdings, Inc.,		
Class A.....	53,412	3,534,806

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Virtu Financial, Inc.,		
Class A.....	80,234	\$ 3,214,174
Western Union Co.....	341,325	3,522,474
* WEX, Inc.....	33,714	6,199,667
WisdomTree, Inc.....	165,757	1,622,761
TOTAL FINANCIALS.....		<u>151,577,846</u>
HEALTH CARE — (9.9%)		
* ACADIA		
Pharmaceuticals,		
Inc.....	118,115	2,204,026
* Accuray, Inc.....	40,786	90,953
* Addus HomeCare		
Corp.....	12,344	1,544,975
* ADMA Biologics, Inc....	243,611	3,934,318
* Alkermes PLC.....	151,182	4,766,768
* Amedisys, Inc.....	8,478	784,215
* Amneal		
Pharmaceuticals,		
Inc.....	157,407	1,300,182
* Amphastar		
Pharmaceuticals,		
Inc.....	51,649	1,801,001
* ANI Pharmaceuticals,		
Inc.....	21,271	1,247,331
* Artivion, Inc.....	45,235	1,400,476
* Astrana Health, Inc....	41,723	1,538,327
* AtriCure, Inc.....	45,385	1,809,500
* Bioventus, Inc.,		
Class A.....	4,592	49,043
#* Brookdale Senior		
Living, Inc.....	203,454	941,992
Bruker Corp.....	51,072	2,969,837
* Catalyst		
Pharmaceuticals,		
Inc.....	121,495	2,740,927
Chemed Corp.....	10,456	5,876,272
* Collegium		
Pharmaceutical, Inc..	44,485	1,428,858
Concentra Group		
Holdings Parent,		
Inc.....	98,491	2,295,825
CONMED Corp.....	13,703	983,601
* Corcept Therapeutics,		
Inc.....	102,880	6,884,730
* CorVel Corp.....	52,923	6,131,129
* DaVita, Inc.....	32,137	5,662,539
* Electromed, Inc.....	7,663	263,607
Encompass Health		
Corp.....	82,272	8,167,141
Ensign Group, Inc.....	50,176	7,007,580
* Exelixis, Inc.....	151,611	5,025,905
* GoodRx Holdings, Inc.,		
Class A.....	10,664	50,867
* Haemonetics Corp.....	42,950	2,965,697
#* Halozyme		
Therapeutics, Inc.....	124,165	7,032,706

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)			HEALTH CARE — (Continued)		
* Harmony Biosciences Holdings, Inc.....	59,448	\$2,304,799	U.S. Physical Therapy, Inc.....	13,534	\$ 1,200,601
* HealthEquity, Inc.....	46,583	5,143,695	* UFP Technologies, Inc.....	7,838	2,152,785
HealthStream, Inc.....	19,879	649,049			
* Henry Schein, Inc.....	11,074	885,920	TOTAL HEALTH CARE.....		<u>155,439,262</u>
* InfuSystem Holdings, Inc.....	8,966	72,535	INDUSTRIALS — (26.1%)		
* Integer Holdings Corp..	17,912	2,547,445	A.O. Smith Corp.....	73,533	4,948,771
iRadimed Corp.....	10,608	628,100	AAON, Inc.....	78,001	9,077,756
* Kiniksa Pharmaceuticals International PLC.....	39,471	773,632	Acuity Brands, Inc.....	14,066	4,675,398
* Krystal Biotech, Inc.....	941	150,315	Advanced Drainage Systems, Inc.....	38,238	4,623,357
* Lantheus Holdings, Inc.....	56,260	5,204,613	Alamo Group, Inc.....	9,780	1,814,777
LeMaitre Vascular, Inc..	12,375	1,199,509	Albany International Corp., Class A.....	30,036	2,425,407
* Ligand Pharmaceuticals, Inc.....	18,267	2,129,019	Allison Transmission Holdings, Inc.....	89,446	10,513,483
* Maravai LifeSciences Holdings, Inc., Class A.....	87,021	429,013	* API Group Corp.....	78,220	2,984,093
* Masimo Corp.....	23,210	4,043,878	Apogee Enterprises, Inc.....	25,454	1,298,663
* Medpace Holdings, Inc.....	185	64,593	Applied Industrial Technologies, Inc.....	35,348	9,191,540
* Merit Medical Systems, Inc.....	51,387	5,595,017	Argan, Inc.....	7,841	1,072,649
Mesa Laboratories, Inc.....	5,456	751,237	Aris Water Solutions, Inc., Class A.....	20,854	532,403
* MiMedx Group, Inc.....	147,705	1,285,033	Armstrong World Industries, Inc.....	41,056	6,199,866
National Research Corp.....	22,786	379,843	Atmus Filtration Technologies, Inc.....	51,409	2,149,924
* Option Care Health, Inc.....	159,011	4,916,620	* AZEK Co., Inc.....	53,754	2,753,817
Organon & Co.....	262,585	4,085,823	AZZ, Inc.....	24,782	2,126,048
* Pennant Group, Inc.....	17,051	451,340	Barrett Business Services, Inc.....	33,180	1,437,689
Phibro Animal Health Corp., Class A.....	12,008	261,894	* Beacon Roofing Supply, Inc.....	52,443	6,206,105
* Privia Health Group, Inc.....	117,256	2,679,300	* Blue Bird Corp.....	34,915	1,243,672
* Progyny, Inc.....	33,851	784,328	Brady Corp., Class A...	44,965	3,349,443
* RadNet, Inc.....	12,295	804,954	Brink's Co.....	43,472	4,057,242
* Repligen Corp.....	20,793	3,456,004	BWX Technologies, Inc.....	65,318	7,376,362
Select Medical Holdings Corp.....	122,051	2,400,743	* CACI International, Inc., Class A.....	1,168	451,152
#* Semler Scientific, Inc....	6,008	312,176	# Cadre Holdings, Inc.....	42,062	1,621,490
SIGA Technologies, Inc.....	30,053	179,717	* Casella Waste Systems, Inc., Class A.....	14,394	1,547,931
Simulations Plus, Inc....	21,851	749,926	* CBIZ, Inc.....	57,147	4,903,784
* Sotera Health Co.....	288,458	3,954,759	* CECO Environmental Corp.....	37,549	1,063,388
* STAAR Surgical Co.....	32,400	783,756	* Chart Industries, Inc....	2,774	586,951
* Surmodics, Inc.....	12,790	435,372	* Clean Harbors, Inc.....	8,069	1,880,077
* Tectonic Therapeutic, Inc.....	2,530	136,974	Comfort Systems USA, Inc.....	19,328	8,441,504
* Tenet Healthcare Corp.....	18,132	2,554,617	* Construction Partners, Inc., Class A.....	40,499	3,256,120
			* Core & Main, Inc., Class A.....	60,779	3,430,367

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)			INDUSTRIALS — (Continued)		
CRA International, Inc...	8,941	\$1,641,389	Karat Packaging, Inc....	15,201	\$ 469,863
Crane Co.....	3,672	625,415	KBR, Inc.....	120,328	6,548,250
CSG Systems			Kforce, Inc.....	20,836	1,161,190
International, Inc.....	35,884	2,109,620	* Kratos Defense &		
CSW Industrials, Inc....	10,965	3,616,367	Security Solutions,		
Donaldson Co., Inc....	109,212	7,774,802	Inc.....	12,031	401,474
Douglas Dynamics,			Landstar System, Inc....	29,647	4,881,675
Inc.....	11,979	309,657	* Legalzoom.com, Inc....	173,048	1,555,701
* Driven Brands			* Leonardo DRS, Inc....	10,081	354,347
Holdings, Inc.....	17,387	287,059	* Limbach Holdings, Inc..	13,331	1,232,851
* DXP Enterprises, Inc....	14,158	1,434,064	Lindsay Corp.....	10,201	1,368,872
* Dycom Industries, Inc...	28,599	5,409,787	* Liquidity Services, Inc..	9,583	332,051
* Energy Recovery, Inc...	61,071	875,758	LSI Industries, Inc.....	9,868	207,919
Energac Tool Group			* MasTec, Inc.....	32,179	4,668,851
Corp.....	58,479	2,642,666	Maximus, Inc.....	48,955	3,685,822
Esab Corp.....	27,603	3,418,355	McGrath RentCorp....	25,765	3,160,592
ESCO Technologies,			Moog, Inc., Class A....	11,165	2,028,234
Inc.....	2,711	359,858	MSA Safety, Inc.....	33,178	5,465,412
* Everus Construction			MSC Industrial Direct		
Group, Inc.....	13,084	900,310	Co., Inc., Class A. ...	50,601	4,068,826
* ExlService Holdings,			Mueller Industries, Inc..	63,625	5,010,469
Inc.....	160,004	8,041,801	Mueller Water		
Exponent, Inc.....	49,829	4,567,824	Products, Inc.,		
Federal Signal Corp....	60,157	5,914,035	Class A.	162,321	3,733,383
#* First Advantage Corp....	104,964	1,981,720	* MYR Group, Inc.....	17,301	2,449,303
Flowserve Corp.....	59,817	3,745,740	* NEXTracker, Inc.,		
* Fluor Corp.....	69,328	3,342,303	Class A.	83,989	4,234,725
Fortune Brands			Omega Flex, Inc.....	10,035	394,978
Innovations, Inc....	48,977	3,510,182	* Parsons Corp.....	28,621	2,268,787
* Franklin Covey Co.....	15,085	571,872	* Paylocity Holding		
Franklin Electric Co.,			Corp.....	32,919	6,765,513
Inc.....	41,302	4,129,787	* Perma-Fix		
FTAI Aviation Ltd.	79,702	8,012,442	Environmental		
* FTI Consulting, Inc.....	14,039	2,742,519	Services, Inc.....	2,173	22,230
* Generac Holdings,			# Powell Industries, Inc..	14,240	3,414,467
Inc.....	27,065	4,041,616	Primoris Services		
Genpact Ltd.....	122,614	5,970,076	Corp.....	16,198	1,243,520
Global Industrial Co....	39,045	964,802	* Pursuit Attractions &		
* GMS, Inc.....	23,245	1,960,483	Hospitality, Inc.....	22,510	889,145
Gorman-Rupp Co.....	25,257	969,364	Quad/Graphics, Inc....	43,907	295,055
* Graham Corp.....	9,099	413,277	* RBC Bearings, Inc.....	11,633	4,057,009
Granite Construction,			* RCM Technologies,		
Inc.....	23,200	2,044,848	Inc.....	10,176	198,737
Griffon Corp.....	37,974	2,877,290	REV Group, Inc.....	55,145	1,913,531
H&E Equipment			Robert Half, Inc.....	58,840	3,812,244
Services, Inc.....	39,507	3,503,876	* Saia, Inc.....	1,806	867,079
Herc Holdings, Inc.....	29,575	6,032,117	Science Applications		
Hexcel Corp.....	45,288	2,952,778	International Corp....	47,653	5,159,867
HNI Corp.....	49,346	2,459,898	Simpson		
* Huron Consulting			Manufacturing Co.,		
Group, Inc.....	19,146	2,427,330	Inc.....	40,731	6,842,808
ICF International, Inc....	18,901	2,205,936	* SiteOne Landscape		
* IES Holdings, Inc.....	19,086	4,223,350	Supply, Inc.....	21,830	3,106,409
* Innodata, Inc.....	30,980	1,148,738	* SPX Technologies,		
Insperty, Inc.....	35,669	2,675,532	Inc.....	10,175	1,511,191
Interface, Inc.....	21,888	541,947	Standex International		
ITT, Inc.....	8,902	1,344,380	Corp.....	11,794	2,154,764
Kadant, Inc.....	11,703	4,364,049			

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)			INFORMATION TECHNOLOGY — (Continued)		
* Sterling Infrastructure, Inc.....	33,025	\$ 4,703,420	* CCC Intelligent Solutions Holdings, Inc.....	404,987	\$ 4,499,406
* TaskUS, Inc., Class A...	14,647	240,943	* Ciena Corp.....	93,846	8,177,740
* Team, Inc.....	312	5,245	* Cirrus Logic, Inc.....	48,633	4,884,698
Tecnoglass, Inc.....	46,628	3,543,728	# Clear Secure, Inc., Class A.....	88,502	2,094,842
Tennant Co.....	20,229	1,729,984	Climb Global Solutions, Inc.....	4,594	582,198
Tetra Tech, Inc.....	57,336	2,109,965	* Cognex Corp.....	102,844	4,103,476
Toro Co.....	59,407	4,946,821	* Commvault Systems, Inc.....	40,943	6,520,582
* Transcat, Inc.....	7,427	572,027	* Consensus Cloud Solutions, Inc.....	812	22,996
* Trex Co., Inc.....	93,038	6,775,957	Crane NXT Co.....	59,187	3,786,192
TriNet Group, Inc.....	41,381	3,864,572	* Crexendo, Inc.....	17,231	99,423
Trinity Industries, Inc....	86,532	3,273,505	CTS Corp.....	44,066	2,251,332
UFP Industries, Inc.....	6,561	758,780	* Daktronics, Inc.....	46,971	770,794
* Upwork, Inc.....	81,108	1,278,262	Dolby Laboratories, Inc., Class A.....	30,424	2,547,402
Valmont Industries, Inc.....	18,335	6,082,820	* DoubleVerify Holdings, Inc.....	86,600	1,784,826
* Verra Mobility Corp.....	164,351	4,337,223	* eGain Corp.....	28,901	176,296
* Vicor Corp.....	35,173	1,798,747	* Enfusion, Inc., Class A.....	87,390	975,272
Watts Water Technologies, Inc., Class A.....	23,210	4,799,364	* ePlus, Inc.....	19,447	1,553,815
* Willdan Group, Inc.....	4,107	145,162	* EverCommerce, Inc.....	2,908	29,487
Willis Lease Finance Corp.....	1,725	334,512	* Fabrinet.....	9,094	1,966,214
* WillScot Holdings Corp.....	164,247	6,086,994	* FormFactor, Inc.....	76,538	3,065,347
Woodward, Inc.....	7,562	1,400,860	Frequency Electronics, Inc.....	9,871	165,142
Zurn Elkay Water Solutions Corp.....	49,171	1,939,304	* Globant SA.....	29,091	6,205,692
TOTAL INDUSTRIALS.....		<u>410,993,587</u>	* Grid Dynamics Holdings, Inc.....	83,785	1,892,703
INFORMATION TECHNOLOGY — (14.4%)			Hackett Group, Inc.....	36,992	1,142,313
* 8x8, Inc.....	90,472	253,322	* Harmonic, Inc.....	125,737	1,418,313
A10 Networks, Inc.....	84,397	1,655,025	* Infinera Corp.....	174,013	1,151,966
* ACI Worldwide, Inc.....	81,902	4,385,852	* Informatica, Inc., Class A.....	83,683	2,148,979
Adeia, Inc.....	116,303	1,494,494	#* Insight Enterprises, Inc.....	23,841	4,118,533
Advanced Energy Industries, Inc.....	36,397	4,188,567	InterDigital, Inc.....	26,869	4,916,490
#* Aehr Test Systems.....	1,400	15,862	* Itron, Inc.....	38,697	4,154,510
* Alarm.com Holdings, Inc.....	52,178	3,165,639	* JFrog Ltd.....	62,827	2,183,867
* Allegro MicroSystems, Inc.....	169,335	4,079,280	* Kyndryl Holdings, Inc....	267,278	10,145,873
Amdocs Ltd.....	31,606	2,787,333	* Lattice Semiconductor Corp.....	99,693	5,684,495
* Appfolio, Inc., Class A..	16,235	3,797,529	Littelfuse, Inc.....	10,912	2,600,984
* Axcelis Technologies, Inc.....	35,078	2,385,304	Logility Supply Chain Solutions, Inc.....	21,942	309,821
Badger Meter, Inc.....	28,895	6,180,929	* MACOM Technology Solutions Holdings, Inc.....	34,976	4,625,576
Bel Fuse, Inc. (BELFB US), Class B.....	10,356	839,872	* Meridianlink, Inc.....	73,346	1,411,910
Belden, Inc.....	41,393	4,821,043	* Mirion Technologies, Inc.....	12,272	194,388
* BK Technologies Corp.....	2,845	95,194	* MKS Instruments, Inc...	40,738	4,614,801
* Blackbaud, Inc.....	47,744	3,683,450	* M-Tron Industries, Inc...	398	23,442
* BlackLine, Inc.....	37,524	2,395,907	* N-able, Inc.....	132,295	1,281,939
* Box, Inc., Class A.....	64,927	2,167,913			
* Calix, Inc.....	58,525	2,322,272			

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)			MATERIALS — (Continued)		
Napco Security Technologies, Inc.....	39,586	\$ 1,452,806	Crown Holdings, Inc....	56,723	\$ 4,983,683
* nCino, Inc.....	96,145	3,269,891	Eagle Materials, Inc.....	29,728	7,632,367
#* NCR Voyix Corp.....	88,200	1,083,978	Element Solutions, Inc.....	78,785	2,033,441
* Novanta, Inc.....	9,409	1,408,151	Graphic Packaging Holding Co.....	258,725	7,096,827
NVE Corp.....	6,387	457,692	Hawkins, Inc.....	27,037	2,890,526
OneSpan, Inc.....	34,163	657,296	* Idaho Strategic Resources, Inc.....	5,565	71,121
* Onto Innovation, Inc....	3,231	661,580	* Ingevity Corp.....	37,964	1,721,667
* Ooma, Inc.....	27,937	401,455	Innospec, Inc.....	21,559	2,443,713
* OSI Systems, Inc.....	17,857	3,507,829	* Knife River Corp.....	54,337	5,628,226
* PAR Technology Corp..	22,567	1,638,139	Louisiana-Pacific Corp.....	84,093	9,836,358
* PDF Solutions, Inc.....	38,751	1,079,603	* Magnera Corp.....	4,062	75,797
* Pegasystems, Inc.....	57,702	6,248,550	Materion Corp.....	17,120	1,729,120
* Plexus Corp.....	17,619	2,496,788	NewMarket Corp.....	7,394	3,682,360
Power Integrations, Inc.....	43,852	2,732,857	Royal Gold, Inc.....	35,328	4,939,561
Progress Software Corp.....	52,100	2,986,893	Sealed Air Corp.....	123,493	4,301,261
* Qualys, Inc.....	38,512	5,368,958	Sensient Technologies Corp.....	24,820	1,874,158
* Rambus, Inc.....	77,339	4,765,629	Silgan Holdings, Inc.....	77,882	4,285,068
Red Violet, Inc.....	6,975	253,890	* Smith-Midland Corp.....	475	19,014
Sapiens International Corp. NV.....	56,930	1,557,605	Sylvamo Corp.....	37,551	3,007,835
* Silicon Laboratories, Inc.....	16,320	2,212,829	U.S. Lime & Minerals, Inc.....	28,635	3,166,458
* Sprinklr, Inc., Class A...	135,172	1,204,383			
* Synchronoss Technologies, Inc....	816	8,062	TOTAL MATERIALS.....		<u>113,840,175</u>
* Teradata Corp.....	102,861	3,282,294	REAL ESTATE — (0.3%)		
#* Terawulf, Inc.....	137,850	657,544	Newmark Group, Inc., Class A.....	122,632	1,732,790
* UiPath, Inc., Class A....	272,146	3,869,916	RMR Group, Inc., Class A.....	16,586	309,661
* Unisys Corp.....	65,134	433,792	St. Joe Co.....	59,636	2,868,491
Universal Display Corp.....	6,425	963,236			
* Vertex, Inc., Class A....	47,667	2,752,769	TOTAL REAL ESTATE.....		<u>4,910,942</u>
* Viant Technology, Inc., Class A.....	1,078	23,856	UTILITIES — (0.0%)		
* Viavi Solutions, Inc.....	229,511	2,763,312	* Montauk Renewables, Inc.....	40,012	167,250
Vontier Corp.....	141,391	5,450,623			
TOTAL INFORMATION TECHNOLOGY.....		<u>226,651,068</u>	TOTAL COMMON STOCKS		
MATERIALS — (7.2%)			Cost (\$1,035,181,514)....		<u>1,492,997,929</u>
AptarGroup, Inc.....	8,995	1,413,564	TEMPORARY CASH INVESTMENTS — (0.1%)		
Ardagh Metal Packaging SA.....	26,332	72,940	‡ State Street Institutional		
* ATI, Inc.....	103,241	5,894,029	U.S. Government Money Market Fund		
* Axalta Coating Systems Ltd.....	150,580	5,411,845	4.330%.....	1,013,003	<u>1,013,003</u>
Balchem Corp.....	21,644	3,462,174			
Berry Global Group, Inc.....	102,744	6,978,372			
Cabot Corp.....	63,305	5,473,983			
Carpenter Technology Corp.....	36,686	7,082,599			
* Century Aluminum Co..	94,761	1,732,231			
Chemours Co.....	128,924	2,448,267			
* Coeur Mining, Inc.....	371,456	2,451,610			

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
SECURITIES LENDING COLLATERAL — (5.1%)		
@§ The DFA Short Term		
Investment Fund	6,991,145	\$ 80,873,569
TOTAL INVESTMENTS — (100.0%)		
(Cost \$1,117,062,103)^.		<u>\$1,574,884,501</u>

As of January 31, 2025, the value of Rule 144A securities amounted to \$1,186,535 or 0.1% of net assets.

Summary of the Portfolio's investments as of January 31, 2025, 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>	
Assets				
Common Stocks				
Communication Services.....	\$ 38,764,540	—	—	\$ 38,764,540
Consumer Discretionary.....	264,183,887	—	—	264,183,887
Consumer Staples.....	79,848,482	—	—	79,848,482
Energy.....	46,620,890	—	—	46,620,890
Financials.....	151,577,846	—	—	151,577,846
Health Care.....	155,439,262	—	—	155,439,262
Industrials.....	410,993,587	—	—	410,993,587
Information Technology.....	226,651,068	—	—	226,651,068
Materials.....	113,840,175	—	—	113,840,175
Real Estate.....	4,910,942	—	—	4,910,942
Utilities.....	167,250	—	—	167,250
Temporary Cash Investments.....	1,013,003	—	—	1,013,003
Securities Lending Collateral.....	—	\$80,873,569	—	80,873,569
Total Investments in Securities.....	<u>\$1,494,010,932</u>	<u>\$80,873,569</u>	<u>—</u>	<u>\$1,574,884,501</u>

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (97.1%)			BELGIUM — (Continued)		
AUSTRALIA — (6.5%)			UCB SA.....	23,068	\$4,487,955
ALS Ltd.....	58,488	\$ 589,660	TOTAL BELGIUM.....		<u>6,357,665</u>
Aristocrat Leisure Ltd...	71,358	3,318,118	CANADA — (10.3%)		
BHP Group Ltd. (BHP AU).....	165,660	4,068,557	Agnico Eagle Mines Ltd. (AEM US).....	11,645	1,082,286
BHP Group Ltd. (BHP LN), Class DI.....	71,676	1,767,198	Alamos Gold, Inc. (AGI US), Class A.....	38,713	810,263
# BHP Group Ltd. (BHP US), Sponsored ADR.....	55,611	2,733,281	Alimentation Couche-Tard, Inc.....	62,233	3,286,464
Brambles Ltd.....	371,832	4,543,968	ARC Resources Ltd.....	44,500	762,105
Cochlear Ltd.....	8,488	1,670,622	AtkinsRealis Group, Inc.....	30,500	1,528,200
Coles Group Ltd.....	297,169	3,582,064	* CAE, Inc. (CAE US)....	5,587	131,853
Commonwealth Bank of Australia.....	28,618	2,824,087	Canadian National Railway Co. (CNI US).....	36,406	3,804,791
Computershare Ltd.....	83,070	1,805,780	Canadian Natural Resources Ltd. (CNQ US).....	237,184	7,198,534
CSL Ltd.....	20,395	3,521,049	Canadian Pacific Kansas City Ltd. (CP US).....	59,381	4,726,728
Insurance Australia Group Ltd.....	413,865	2,347,132	CCL Industries, Inc., Class B.....	26,213	1,302,038
* James Hardie Industries PLC (JHX AU), CDI.....	55,447	1,863,633	* Celestica, Inc. (CLS US).....	16,437	2,029,476
JB Hi-Fi Ltd.....	38,910	2,427,647	CGI, Inc. (GIB US)....	23,662	2,787,857
Lottery Corp. Ltd.	489,688	1,522,356	CGI, Inc. (GIBA CN)....	13,812	1,628,245
Medibank Pvt Ltd.....	515,463	1,270,985	Colliers International Group, Inc. (CIGI US).....	4,755	676,874
Netwealth Group Ltd....	34,977	676,128	Constellation Software, Inc.....	2,145	7,014,985
Pro Medicus Ltd.....	12,882	2,204,572	* Descartes Systems Group, Inc. (DSGX US).....	4,713	545,907
* Qantas Airways Ltd.....	112,615	652,588	Dollarama, Inc.....	58,059	5,494,103
REA Group Ltd.....	6,159	944,656	Element Fleet Management Corp....	115,007	2,259,229
Reece Ltd.....	22,366	327,662	FirstService Corp. (FSV CN).....	4,414	802,742
SGH Ltd.....	47,685	1,406,862	Franco-Nevada Corp. (FNV CN).....	534	72,593
Technology One Ltd....	81,793	1,555,149	# Franco-Nevada Corp. (FNV US).....	16,915	2,299,763
Telstra Group Ltd. (TLS AU).....	310,857	758,923	George Weston Ltd....	15,082	2,331,284
Wesfarmers Ltd.....	126,566	5,961,812	GFL Environmental, Inc.....	24,420	1,053,235
WiseTech Global Ltd....	7,661	579,958	Gildan Activewear, Inc. (GIL US).....	28,251	1,458,034
Woolworths Group Ltd.....	228,708	4,300,055			
* Xero Ltd.....	18,880	<u>2,125,039</u>			
TOTAL AUSTRALIA.....		<u>61,349,541</u>			
AUSTRIA — (0.1%)					
Erste Group Bank AG...	15,774	969,767			
Verbund AG.....	4,604	353,450			
TOTAL AUSTRIA.....		<u>1,323,217</u>			
BELGIUM — (0.7%)					
* Argenx SE (ARGX US), ADR.....	1,375	900,804			
D'ieteren Group.....	2,547	427,226			
KBC Group NV.....	943	72,335			
Lotus Bakeries NV.....	44	469,345			

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)			CANADA — (Continued)		
Imperial Oil Ltd. (IMO US).....	16,000	\$1,066,240	Waste Connections, Inc. (WCN US).....	13,127	\$ 2,412,441
Intact Financial Corp....	18,002	3,197,589	# Wheaton Precious Metals Corp. (WPM US).....	42,314	2,643,356
Keyera Corp.....	42,261	1,199,191	WSP Global, Inc.....	15,189	2,577,537
Loblaws Cos. Ltd.....	23,431	2,933,893			
Metro, Inc.....	38,440	2,401,847	TOTAL CANADA.....		<u>97,689,737</u>
Open Text Corp. (OTEX US).....	28,488	838,687	DENMARK — (2.5%)		
Parkland Corp.....	6,435	143,236	Novo Nordisk AS (NOVOB DC), Class B.....	218,706	18,464,167
Pembina Pipeline Corp. (PBA US).....	34,957	1,262,297	Novo Nordisk AS (NVO US), Sponsored ADR.....	32,000	2,702,400
# Pembina Pipeline Corp. (PPL CN).....	35,000	1,263,357	Pandora AS.....	12,371	2,366,798
Quebecor, Inc., Class B.....	41,910	930,276	TOTAL DENMARK.....		<u>23,533,365</u>
RB Global, Inc. (RBA CN).....	4,210	376,433	FINLAND — (0.7%)		
RB Global, Inc. (RBA US).....	22,990	2,057,145	Elisa OYJ.....	19,772	851,070
Restaurant Brands International, Inc. (QSR CN).....	8,875	545,684	# Fortum OYJ.....	16,403	238,327
# Restaurant Brands International, Inc. (QSR US).....	25,171	1,549,023	Kesko OYJ (KESKOA FH), Class A.....	17,297	325,989
# Rogers Communications, Inc. (RCI US), Class B.....	33,899	931,545	Kone OYJ, Class B.....	42,730	2,211,745
Royal Bank of Canada (RY CN).....	24,224	2,953,183	Metso OYJ.....	55,305	548,942
Royal Bank of Canada (RY US).....	19,252	2,347,396	Neste OYJ.....	25,857	327,641
* Shopify, Inc. (SHOP US), Class A.....	466	54,429	Sampo OYJ, Class A... Wartsila OYJ Abp.....	34,138	1,409,227
South Bow Corp.....	10,277	245,666		43,733	826,125
Stantec, Inc. (STN CN).....	9,227	714,047	TOTAL FINLAND.....		<u>6,739,066</u>
Stantec, Inc. (STN US).....	1,303	100,891	FRANCE — (9.9%)		
Sun Life Financial, Inc. (SLF US).....	2,276	131,211	Air Liquide SA.....	39,964	6,980,984
TC Energy Corp. (TRP CN).....	7,432	334,896	Airbus SE.....	64,157	11,097,328
TC Energy Corp. (TRP US).....	43,958	1,980,308	Bureau Veritas SA.....	95,498	2,984,470
TFI International, Inc. (TFII CN).....	7,300	962,082	Capgemini SE.....	24,011	4,363,191
# TFI International, Inc. (TFII US).....	9,836	1,296,483	Danone SA.....	3,258	228,206
Thomson Reuters Corp. (TRI US).....	9,924	1,669,713	Getlink SE.....	86,145	1,378,090
Toromont Industries Ltd.....	15,268	1,217,469	Hermes International SCA.....	4,061	11,422,209
Waste Connections, Inc. (WCN CN).....	1,440	264,597	Legrand SA.....	40,385	4,117,365
			L'Oreal SA.....	10,437	3,872,463
			LVMH Moet Hennessy Louis Vuitton SE.....	41,162	30,106,065
			Safran SA.....	51,082	12,663,037
			Sodexo SA.....	6,866	508,008
			Thales SA.....	23,128	3,743,850
			TOTAL FRANCE.....		<u>93,465,266</u>
			GERMANY — (9.3%)		
			adidas AG.....	29,986	7,906,105
			Brenntag SE.....	3,444	216,696
			CTS Eventim AG & Co. KGaA.....	12,508	1,219,672
			Deutsche Boerse AG... Deutsche Post AG.....	47,429	11,716,754
				49	1,764

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)			ISRAEL — (Continued)		
Deutsche Telekom AG			Formula Systems 1985		
(DTE GR).....	240,876	\$ 8,081,139	Ltd. (FORTY IT).....	1,456	\$ 133,936
GEA Group AG.....	22,456	1,185,163	Hilan Ltd.....	2,586	162,137
Hannover Rueck SE....	9,843	2,593,520	Matrix IT Ltd.....	6,536	160,829
Hella GmbH & Co.			Mizrahi Tefahot Bank		
KGaA.....	910	84,824	Ltd.....	9,823	467,560
HOCHTIEF AG.....	3,979	575,895	Next Vision Stabilized		
Infineon Technologies			Systems Ltd.....	2,564	47,618
AG (IFX GR).....	252,006	8,285,579	#* Nice Ltd. (NICE US),		
Knorr-Bremse AG.....	17,577	1,389,278	Sponsored ADR.....	3,099	514,868
Muenchener			* Nova Ltd. (NVMI IT)....	1,973	473,982
Rueckversicherungs-Gesellschaft			#* Nova Ltd. (NVMI US)...	810	198,596
AG in Muenchen.....	4,888	2,649,454	Shufersal Ltd.....	32,340	335,109
Nemetschek SE.....	14,047	1,678,351	Strauss Group Ltd.....	6,947	140,428
Rational AG.....	929	825,535	* Teva Pharmaceutical		
Rheinmetall AG.....	11,621	9,085,695	Industries Ltd.		
SAP SE (SAP GR).....	47,278	13,028,594	(TEVA IT).....	98,607	1,735,817
Siemens AG (SIE GR)..	63,149	13,537,634	* Teva Pharmaceutical		
Ω Siemens Healthineers			Industries Ltd.		
AG.....	1,071	60,786	(TEVA US),		
Symrise AG.....	32,074	3,284,186	Sponsored ADR.....	9,668	171,414
*Ω Zalando SE.....	13,959	520,223	* Tower Semiconductor		
TOTAL GERMANY.....		<u>87,926,847</u>	Ltd. (TSEM IT).....	9,492	444,999
HONG KONG — (1.5%)			* Tower Semiconductor		
AIA Group Ltd.....	341,800	2,402,903	Ltd. (TSEM US).....	4,828	236,041
HKT Trust & HKT Ltd..	1,229,000	1,511,597	YH Dimri Construction		
Hong Kong Exchanges			& Development Ltd..	781	77,394
& Clearing Ltd.....	94,290	3,690,478	TOTAL ISRAEL.....		<u>6,708,393</u>
PCCW Ltd.....	408,000	237,292	ITALY — (2.4%)		
PRADA SpA.....	146,800	1,176,975	Enel SpA.....	946,877	6,730,107
Ω Samsonite			Ferrari NV (RACE IM)..	5,787	2,482,910
International SA.....	181,200	527,865	Ferrari NV (RACE US)..	8,166	3,499,294
SITC International			FinecoBank Banca		
Holdings Co. Ltd.....	441,000	1,048,778	Fineco SpA.....	92,093	1,748,399
Techtronic Industries			Intesa Sanpaolo SpA...	553,631	2,396,298
Co. Ltd.....	256,500	3,449,691	Moncler SpA.....	22,600	1,430,645
TOTAL HONG KONG.....		<u>14,045,579</u>	Ω Poste Italiane SpA.....	65,412	992,667
IRELAND — (0.2%)			Prysmian SpA.....	25,085	1,744,889
Kerry Group PLC			Recordati Industria		
(KYGA ID), Class A..	7,607	781,175	Chimica e		
Kingspan Group PLC			Farmaceutica SpA... ..	11,335	688,761
(KSP ID).....	19,254	1,335,682	Snam SpA.....	273,223	1,263,507
TOTAL IRELAND.....		<u>2,116,857</u>	TOTAL ITALY.....		<u>22,977,477</u>
ISRAEL — (0.7%)			JAPAN — (21.1%)		
Aura Investments Ltd... ..	27,956	182,985	ABC-Mart, Inc.....	3,900	81,400
Bezeq The Israeli			Advantest Corp.....	85,200	4,710,468
Telecommunication			Aeon Co. Ltd.....	83,500	2,022,974
Corp. Ltd.....	336,938	534,792	Ajinomoto Co., Inc.....	34,300	1,374,996
Electra Ltd.....	269	151,126	Asahi Intecc Co. Ltd....	16,400	274,974
* Fattal Holdings 1998			Asics Corp.....	171,200	3,816,070
Ltd.....	1,387	193,736	Azbil Corp.....	55,682	419,436
First International Bank			Bandai Namco		
of Israel Ltd.....	6,498	345,026	Holdings, Inc.....	116,400	2,887,189
			BayCurrent, Inc.....	32,400	1,381,598
			BIPROGY, Inc.....	21,700	670,502

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Calbee, Inc.....	10,700	\$ 204,043
Capcom Co. Ltd.....	82,900	1,892,788
Chugai Pharmaceutical Co. Ltd.....	71,900	3,099,969
Cosmos Pharmaceutical Corp.....	8,000	374,419
CyberAgent, Inc.....	36,300	270,264
Daifuku Co. Ltd.....	63,253	1,298,227
Daiichi Sankyo Co. Ltd.....	20,500	571,548
Daikin Industries Ltd....	18,000	2,114,301
Daito Trust Construction Co. Ltd.....	20,500	2,196,628
Dentsu Soken, Inc.....	5,800	229,385
Dexerials Corp.....	40,800	531,681
Disco Corp.....	9,900	2,865,290
DMG Mori Co. Ltd.....	35,100	566,161
Ebara Corp.....	106,400	1,752,636
Fast Retailing Co. Ltd...	21,500	7,081,178
Food & Life Cos. Ltd....	18,400	411,617
Fuji Electric Co. Ltd....	31,300	1,491,286
# Fuji Soft, Inc.....	2,400	152,610
Fujikura Ltd.....	53,600	2,157,306
Fujitsu Ltd.....	176,000	3,403,797
GMO Payment Gateway, Inc.....	5,798	305,650
Goldwin, Inc.....	3,500	184,615
Hitachi Ltd. (6501 JP)...	316,000	7,944,372
Horiba Ltd.....	1,000	62,674
Hoya Corp.....	36,500	4,901,433
Ibiden Co. Ltd.....	1,900	55,714
IHI Corp.....	23,900	1,429,894
Internet Initiative Japan, Inc.....	25,000	466,895
Ito En Ltd.....	4,700	103,709
ITOCHU Corp.....	1,100	50,648
Japan Airport Terminal Co. Ltd.....	20,400	662,548
Japan Exchange Group, Inc.....	253,200	2,675,359
Japan Tobacco, Inc.....	83,100	2,117,041
Kakaku.com, Inc.....	30,000	469,816
Kao Corp.....	25,300	1,003,204
Kawasaki Heavy Industries Ltd.....	3,800	171,636
KDDI Corp.....	213,200	7,102,969
Kikkoman Corp.....	85,700	896,957
Kobe Bussan Co. Ltd...	36,700	833,990
Konami Group Corp.....	12,700	1,169,074
Kurita Water Industries Ltd.....	23,703	825,553
Lasertec Corp.....	20,500	2,132,071
Marui Group Co. Ltd....	34,800	579,871
Maruwa Co. Ltd.....	1,200	293,809
MatsukiyoCocokara & Co.....	43,100	637,929

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
McDonald's Holdings Co. Japan Ltd.....	12,000	\$ 452,492
* Mercari, Inc.....	10,400	125,579
Minebea Mitsumi, Inc...	8,100	129,994
Mitsubishi Heavy Industries Ltd.....	175,300	2,565,558
MonotaRO Co. Ltd.....	58,700	1,011,320
Murata Manufacturing Co. Ltd.....	120,900	1,899,435
Nichias Corp.....	1,500	49,095
Nichirei Corp.....	24,200	614,865
NIDEC Corp. (6594 JP).....	70,600	1,219,370
Nippon Sanso Holdings Corp.....	40,500	1,146,982
Nissan Chemical Corp.....	27,936	840,518
Nitto Denko Corp.....	111,300	1,974,372
NOF Corp.....	7,800	103,774
Nomura Research Institute Ltd.....	91,730	3,099,302
NS Solutions Corp.....	7,800	198,407
NTT Data Group Corp.....	61,100	1,185,743
Obic Co. Ltd.....	20,500	612,238
Olympus Corp.....	49,600	752,729
Oracle Corp. Japan....	8,600	785,092
Organo Corp.....	3,500	173,252
# Oriental Land Co. Ltd...	48,800	1,096,735
Otsuka Corp.....	25,500	574,890
Otsuka Holdings Co. Ltd.....	11,800	616,163
Pan Pacific International Holdings Corp.....	95,800	2,667,199
Persol Holdings Co. Ltd.....	626,400	954,341
Rakus Co. Ltd.....	14,800	183,825
* Rakuten Bank Ltd.....	11,100	340,730
* Rakuten Group, Inc....	143,200	899,175
Recruit Holdings Co. Ltd.....	157,000	10,957,370
Renesas Electronics Corp.....	145,100	1,943,538
Ryohin Keikaku Co. Ltd.....	57,200	1,515,619
Sankyo Co. Ltd.....	62,500	838,056
Sanrio Co. Ltd.....	37,500	1,399,324
Santen Pharmaceutical Co. Ltd.....	11,308	113,790
Sanwa Holdings Corp...	42,500	1,330,164
Sapporo Holdings Ltd...	8,000	371,109
SBI Sumishin Net Bank Ltd.....	16,800	511,954
SCREEN Holdings Co. Ltd.....	25,800	1,797,804
SCSK Corp.....	32,800	726,227
Seibu Holdings, Inc....	54,400	1,173,299

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			NETHERLANDS — (Continued)		
SG Holdings Co. Ltd....	21,601	\$ 203,577	Wolters Kluwer NV.....	64,455	\$11,709,025
* Sharp Corp.....	11,400	68,465	TOTAL NETHERLANDS....		<u>37,555,750</u>
Shimadzu Corp.....	30,800	893,476	NEW ZEALAND — (0.3%)		
Shin-Etsu Chemical			# Chorus Ltd. (CNU NZ)..	159,898	781,451
Co. Ltd.....	182,249	5,650,122	Fisher & Paykel		
#* Shinko Electric			Healthcare Corp.		
Industries Co. Ltd....	11,600	437,394	Ltd.....	33,477	708,277
# Skylark Holdings Co.			# Mainfreight Ltd.....	10,659	432,747
Ltd.....	65,500	1,036,313	Spark New Zealand		
# Socionext, Inc.....	55,745	863,894	Ltd.....	436,884	<u>716,623</u>
SoftBank Corp.....	3,203,400	4,120,414	TOTAL NEW ZEALAND. ...		<u>2,639,098</u>
Sony Group Corp.			NORWAY — (0.7%)		
(6758 JP).....	835,000	18,427,901	* Bluenord ASA.....	712	42,298
Sony Group Corp.			Borregaard ASA.....	10,346	185,800
(SONY US),			Ω BW LPG Ltd.....	5,279	66,670
Sponsored ADR.....	27,926	614,651	Equinor ASA.....	49,055	1,181,429
Sugi Holdings Co. Ltd..	23,800	413,892	# Frontline PLC.....	7,206	126,409
Sundrug Co. Ltd.....	11,500	311,217	Gjensidige Forsikring		
Sysmex Corp.....	70,100	1,339,987	ASA.....	6,613	135,600
TDK Corp. (6762 JP)...	125,900	1,521,791	# Hoegh Autoliners ASA..	27,092	245,780
TIS, Inc.....	47,600	1,052,497	Kongsberg Gruppen		
Toei Animation Co.			ASA.....	4,872	578,321
Ltd.....	9,100	186,197	# Leroy Seafood Group		
Tokio Marine Holdings,			ASA.....	12,804	63,484
Inc. (8766 JP).....	231,400	7,632,346	Mowi ASA.....	22,569	452,618
Tokyo Electron Ltd.....	52,500	8,855,903	Orkla ASA.....	2,299	21,349
Tomy Co. Ltd.....	10,400	320,488	Protector Forsikring		
# Toridoll Holdings Corp..	8,500	206,196	ASA.....	13,233	386,156
Toyo Suisan Kaisha			# Salmar ASA.....	3,699	195,562
Ltd.....	10,700	691,392	* Solstad Offshore ASA...	954	3,393
* Trend Micro, Inc. (4704			Storebrand ASA.....	104,472	1,230,137
JP).....	28,800	1,706,119	Telenor ASA.....	43,162	527,667
Unicharm Corp.....	158,067	1,234,473	TOMRA Systems ASA..	16,984	251,041
USS Co. Ltd.....	58,600	525,425	Var Energi ASA.....	69,993	215,102
# Welcia Holdings Co.			Veidekke ASA.....	23,361	<u>298,368</u>
Ltd.....	10,922	157,193	TOTAL NORWAY.....		<u>6,207,184</u>
Yamazaki Baking Co.			PORTUGAL — (0.1%)		
Ltd.....	14,000	251,741	Galp Energia SGPS		
Yaoko Co. Ltd.....	4,800	280,719	SA.....	22,813	381,802
Yaskawa Electric			Jeronimo Martins		
Corp.....	24,100	699,702	SGPS SA.....	23,855	<u>470,204</u>
Yokogawa Electric			TOTAL PORTUGAL.....		<u>852,006</u>
Corp.....	52,800	1,159,019	SINGAPORE — (1.0%)		
Zensho Holdings Co.			DBS Group Holdings		
Ltd.....	24,400	1,346,094	Ltd.....	133,663	4,375,047
ZOZO, Inc.....	32,000	<u>1,049,678</u>	SATS Ltd.....	177,700	442,267
TOTAL JAPAN.....		<u>199,591,877</u>	Sembcorp Industries		
NETHERLANDS — (4.0%)			Ltd.....	213,800	874,544
ASML Holding NV			Singapore Airlines Ltd..	37,700	175,866
(ASML NA).....	3,091	2,286,607	Singapore Exchange		
ASML Holding NV			Ltd.....	177,800	1,599,750
(ASML US).....	27,596	20,401,999			
* InPost SA.....	37,171	608,100			
Universal Music Group					
NV.....	91,424	2,550,019			

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)			SWEDEN — (Continued)		
Singapore			Sectra AB, Class B.....	22,615	\$ 517,596
Technologies			Sweco AB, Class B.....	22,525	352,023
Engineering Ltd.....	304,300	\$ 1,080,031	Tele2 AB, Class B.....	145,846	1,623,975
Yangzijiang			Telefonaktiebolaget LM		
Shipbuilding			Ericsson (ERICB		
Holdings Ltd.....	510,900	<u>1,144,149</u>	SS), Class B.....	328,707	2,475,123
TOTAL SINGAPORE.....		<u>9,691,654</u>	Volvo AB (VOLVA SS),		
			Class A.....	26,464	730,023
SPAIN — (2.3%)			Volvo AB (VOLVB SS),		
ACS Actividades de			Class B.....	212,273	<u>5,848,844</u>
Construccion y			TOTAL SWEDEN.....		<u>28,888,581</u>
Servicios SA.....	37,499	1,909,231	SWITZERLAND — (7.5%)		
Ω Aena SME SA.....	12,381	2,666,374	ABB Ltd.....	41,857	2,279,213
Amadeus IT Group SA.	45,597	3,336,677	Geberit AG.....	9,704	5,412,584
Endesa SA.....	49,310	1,091,640	Kuehne & Nagel		
Ferrovial SE.....	24,039	1,026,064	International AG.....	14,000	3,181,259
Iberdrola SA.....	147,310	2,081,766	Nestle SA.....	216,222	18,366,031
Industria de Diseno			Partners Group		
Textil SA.....	110,684	6,007,997	Holding AG.....	3,780	5,742,384
Naturgy Energy Group			Roche Holding AG (RO		
SA.....	8,682	213,185	SW).....	4,309	1,432,983
# Telefonica SA (TEF			Roche Holding AG		
SM).....	814,171	<u>3,317,173</u>	(ROG SW).....	94,629	29,748,680
TOTAL SPAIN.....		<u>21,650,107</u>	SGS SA.....	43,650	4,240,093
			Straumann Holding		
SWEDEN — (3.0%)			AG.....	2,590	367,303
AddTech AB, Class B...	39,460	1,151,765	Ω VAT Group AG.....	800	<u>307,328</u>
Alfa Laval AB.....	2,954	131,679	TOTAL SWITZERLAND.....		<u>71,077,858</u>
Atlas Copco AB			UNITED KINGDOM — (12.3%)		
(ATCOA SS),			Admiral Group PLC.....	39,164	1,308,488
Class A.....	253,368	4,232,704	Ashtead Group PLC....	155,933	10,162,450
Atlas Copco AB			AstraZeneca PLC		
(ATCOB SS),			(AZN LN).....	14,419	2,024,075
Class B.....	142,793	2,122,846	AstraZeneca PLC		
Avanza Bank Holding			(AZN US),		
AB.....	24,932	747,647	Sponsored ADR.....	146,968	10,399,456
Axfood AB.....	25,778	552,792	Ω Auto Trader Group		
Epiroc AB (EPIA SS),			PLC.....	237,916	2,317,267
Class A.....	42,925	817,996	B&M European Value		
Epiroc AB (EPIB SS),			Retail SA.....	116,330	464,436
Class B.....	25,518	426,008	BAE Systems PLC.....	28,726	434,229
Ω Evolution AB.....	8,329	638,998	Bunzl PLC.....	34,678	1,476,127
Fortnox AB.....	96,573	668,499	Coca-Cola HBC AG....	29,306	1,017,339
# H & M Hennes &			Compass Group PLC...	167,527	5,772,025
Mauritz AB, Class B..	72,016	959,455	# Diageo PLC (DEO		
Hemnet Group AB.....	21,912	728,126	US), Sponsored		
HMS Networks AB.....	465	21,505	ADR.....	42,848	5,140,474
Indutrade AB.....	34,001	936,020	Diageo PLC (DGE LN).	21,446	638,885
Lagercrantz Group AB,			*†† Evraz PLC.....	83,618	0
Class B.....	43,671	927,148	Experian PLC.....	129,136	6,361,191
Lifco AB, Class B.....	18,429	604,322	GSK PLC (GSK LN)....	106,170	1,849,436
Medicover AB,			# GSK PLC (GSK US),		
Class B.....	10,709	197,812	Sponsored ADR.....	245,084	8,644,091
Ω Munters Group AB.....	14,728	233,998			
Mycronic AB.....	10,871	440,737			
Nordnet AB publ.....	33,693	800,940			

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)			UNITED STATES — (0.0%)		
Hargreaves Lansdown PLC.....	43,092	\$ 587,253	Smurfit WestRock PLC.....	6,622	\$ 351,562
Howden Joinery Group PLC.....	123,848	1,251,798	TOTAL COMMON STOCKS.....		<u>918,941,873</u>
Imperial Brands PLC... InterContinental Hotels Group PLC (IHG US), ADR.....	286,554	9,664,791	RIGHTS/WARRANTS — (0.0%)		
Intertek Group PLC..... JD Sports Fashion PLC.....	1	182	CANADA — (0.0%)		
Legal & General Group PLC.....	27,700	1,746,999	* Constellation Software, Inc. Warrants 03/31/2040.....	2,145	<u>0</u>
Marks & Spencer Group PLC.....	332,767	365,178	SPAIN — (0.0%)		
Next PLC.....	809,429	2,417,065	* ACS Actividades de Construccion y Servicios SA Rights 02/07/2025.....	37,499	<u>18,517</u>
Reckitt Benckiser Group PLC.....	155,626	10,291,351	TOTAL RIGHTS/WARRANTS....		<u>18,517</u>
RELX PLC (REL LN)... RELX PLC (RELX US), Sponsored ADR.....	57,560	2,858,224	TOTAL INVESTMENT SECURITIES (Cost \$694,553,790).....		<u>918,960,390</u>
RELX PLC (REN NA)... Rightmove PLC.....	78,406	3,911,675	<u>Value†</u>		
Sage Group PLC.....	71,813	3,565,714	SECURITIES LENDING COLLATERAL — (2.9%)		
Spirax Group PLC.....	199,327	1,640,250	@§ The DFA Short Term Investment Fund.....	2,348,998	<u>27,173,209</u>
St. James's Place PLC.....	110,654	1,839,012	TOTAL INVESTMENTS — (100.0%) (Cost \$721,725,206)^.....		<u>\$946,133,599</u>
Unilever PLC (UL US), Sponsored ADR.....	4,857	482,897			
Unilever PLC (ULVR LN).....	95,289	1,237,388			
WPP PLC (WPP US), Sponsored ADR.....	182,515	10,472,711			
TOTAL UNITED KINGDOM.....		<u>116,203,186</u>			

As of January 31, 2025, International 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.....	6	03/21/25	\$1,818,814	\$1,820,175	\$1,361
Total Futures Contracts.....			<u>\$1,818,814</u>	<u>\$1,820,175</u>	<u>\$1,361</u>

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO

CONTINUED

As of January 31, 2025, the value of Rule 144A securities amounted to \$8,332,176 or 0.9% of net assets.

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Assets				
Common Stocks				
Australia.....	\$ 2,733,281	\$ 58,616,260	—	\$ 61,349,541
Austria.....	—	1,323,217	—	1,323,217
Belgium.....	900,804	5,456,861	—	6,357,665
Canada.....	97,689,737	—	—	97,689,737
Denmark.....	2,702,400	20,830,965	—	23,533,365
Finland.....	—	6,739,066	—	6,739,066
France.....	—	93,465,266	—	93,465,266
Germany.....	—	87,926,847	—	87,926,847
Hong Kong.....	—	14,045,579	—	14,045,579
Ireland.....	—	2,116,857	—	2,116,857
Israel.....	1,120,919	5,587,474	—	6,708,393
Italy.....	3,499,294	19,478,183	—	22,977,477
Japan.....	614,651	198,977,226	—	199,591,877
Netherlands.....	20,401,999	17,153,751	—	37,555,750
New Zealand.....	—	2,639,098	—	2,639,098
Norway.....	—	6,207,184	—	6,207,184
Portugal.....	—	852,006	—	852,006
Singapore.....	—	9,691,654	—	9,691,654
Spain.....	—	21,650,107	—	21,650,107
Sweden.....	—	28,888,581	—	28,888,581
Switzerland.....	—	71,077,858	—	71,077,858
United Kingdom.....	38,775,839	77,427,347	—	116,203,186
United States.....	351,562	—	—	351,562
Rights/Warrants				
Spain.....	—	18,517	—	18,517
Securities Lending Collateral.....	—	27,173,209	—	27,173,209
Total Investments in Securities.....	\$168,790,486	\$777,343,113	—<>	\$946,133,599
Financial Instruments				
Assets				
Futures Contracts**.....	1,361	—	—	1,361
Total Financial Instruments.....	\$ 1,361	—	—	\$ 1,361

** 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 CAP GROWTH PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2025

(Unaudited)

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (95.9%)			AUSTRALIA — (Continued)		
AUSTRALIA — (6.7%)			Gold Road Resources		
Accent Group Ltd.....	112,583	\$152,551	Ltd.....	138,776	\$ 210,309
Acrow Ltd.....	65,455	46,805	# GR Engineering		
# Adairs Ltd.....	23,512	38,551	Services Ltd.....	25,913	46,075
ARB Corp. Ltd.....	23,280	564,238	GWA Group Ltd.....	20,372	31,700
AUB Group Ltd.....	21,862	430,906	Hansen Technologies		
#* Audinate Group Ltd....	18,699	86,444	Ltd.....	49,856	168,514
Aussie Broadband Ltd..	31,614	76,988	HUB24 Ltd.....	21,929	1,085,633
Australian Clinical Labs			# IDP Education Ltd.....	36,842	301,853
Ltd.....	36,962	85,948	Imdex Ltd.....	91,945	149,175
Australian Ethical			Infomedia Ltd.....	146,416	125,870
Investment Ltd.....	25,309	78,239	Inghams Group Ltd....	122,390	243,568
# Australian Finance			IPH Ltd.....	33,980	104,913
Group Ltd.....	43,070	43,984	* IRESS Ltd.....	11,103	64,274
#† AVZ Minerals Ltd.....	336,495	35,281	# Johns Lyng Group Ltd..	27,304	62,528
# Beacon Lighting Group			Jumbo Interactive Ltd..	10,368	84,325
Ltd.....	28,211	55,453	Kogan.com Ltd.....	8,552	25,090
* Bellevue Gold Ltd.....	266,836	203,262	# Lovisa Holdings Ltd....	17,049	304,119
#* Boss Energy Ltd.....	30,036	60,467	Lycopodium Ltd.....	3,894	27,274
Bravura Solutions Ltd..	73,643	98,182	# MA Financial Group		
# Breville Group Ltd.....	30,432	716,855	Ltd.....	22,193	91,034
* Capricorn Metals Ltd....	107,779	507,819	#* Macquarie Technology		
#* Catalyst Metals Ltd....	20,285	43,662	Group Ltd.....	2,866	150,448
* Catapult Group			# Mader Group Ltd.....	5,695	21,938
International Ltd.....	4,827	11,999	McMillan Shakespeare		
#* Cettire Ltd.....	48,710	43,296	Ltd.....	18,902	179,825
Champion Iron Ltd.....	63,235	214,854	#* Megaport Ltd.....	32,688	170,531
# Clinuvel			Metcash Ltd.....	231,542	452,355
Pharmaceuticals			Monadelphous Group		
Ltd.....	11,891	89,138	Ltd.....	26,446	256,566
# Cobram Estate Olives			Myer Holdings Ltd.....	157,511	88,875
Ltd.....	16,939	21,221	* Nanosonics Ltd.....	16,118	34,209
Codan Ltd.....	29,274	289,252	Netwealth Group Ltd....	19,129	369,776
#* Cogstate Ltd.....	6,282	4,510	* Neuren		
Collins Foods Ltd.....	26,555	123,427	Pharmaceuticals		
Data#3 Ltd.....	47,477	203,727	Ltd.....	5,436	48,218
Deterra Royalties Ltd....	88,444	221,178	nib holdings Ltd.....	132,496	471,572
Dicker Data Ltd.....	19,198	102,168	# Nick Scali Ltd.....	27,080	270,666
Domino's Pizza			NRW Holdings Ltd.....	61,257	128,995
Enterprises Ltd.....	14,554	269,232	* Nuix Ltd.....	27,149	74,955
#* DUG Technology Ltd....	21,265	17,613	Objective Corp. Ltd....	6,021	61,664
Eagers Automotive			* OFX Group Ltd.....	40,941	35,463
Ltd.....	33,162	263,600	* Ora Banda Mining Ltd..	37,597	19,213
* Emerald Resources			Pinnacle Investment		
NL.....	159,779	420,705	Management Group		
* Energy Resources of			Ltd.....	6,615	103,716
Australia Ltd.....	44,404	82	#* Playside Studios Ltd....	83,788	11,421
EQT Holdings Ltd.....	5,142	109,363	* PPK Mining Equipment		
EVT Ltd.....	20,183	146,322	Group Pty. Ltd.....	7,132	0
Flight Centre Travel			Premier Investments		
Group Ltd.....	40,832	450,104	Ltd.....	10,999	161,110
* Genesis Minerals Ltd....	172,908	335,472	# Propel Funeral		
GenusPlus Group Ltd....	11,579	19,239	Partners Ltd.....	13,636	50,103
			PWR Holdings Ltd.....	21,649	109,685

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)			BELGIUM — (Continued)		
Ramelius Resources			EVS Broadcast		
Ltd.....	110,056	\$ 165,847	Equipment SA.....	2,260	\$ 73,236
#* ReadyTech Holdings			Fagron.....	20,034	397,168
Ltd.....	18,559	36,708	# Kinopolis Group NV....	2,726	108,847
Regis Healthcare Ltd....	37,883	153,028	Lotus Bakeries NV.....	120	1,280,030
Reliance Worldwide			Melexis NV.....	5,881	354,453
Corp. Ltd.....	138,244	460,303	Solvay SA.....	20,216	617,876
Ridley Corp. Ltd.....	70,333	122,547	# Van de Velde NV.....	1,744	55,656
* RPMGlobal Holdings					
Ltd.....	60,700	103,934	TOTAL BELGIUM.....		<u>3,891,257</u>
Sigma Healthcare Ltd....	186,451	329,578	CANADA — (11.8%)		
SmartGroup Corp. Ltd..	44,344	218,675	* 5N Plus, Inc.....	11,100	59,114
Southern Cross			ADF Group, Inc.....	4,822	26,576
Electrical			Ag Growth		
Engineering Ltd.....	19,579	18,254	International, Inc.....	5,814	156,936
# SRG Global Ltd.....	62,796	56,106	#* Air Canada.....	20,074	270,858
Step One Clothing			Altus Group Ltd.....	9,673	395,013
Ltd.....	14,811	11,454	Amerigo Resources		
Super Retail Group			Ltd.....	15,100	17,247
Ltd.....	29,619	285,352	# Andlauer Healthcare		
* Superloop Ltd.....	88,032	123,332	Group, Inc.....	4,756	149,420
* Temple & Webster			* Aritzia, Inc.....	26,722	1,285,215
Group Ltd.....	28,945	256,222	* Athabasca Oil Corp....	55,994	187,244
* Tuas Ltd.....	38,439	155,795	* ATS Corp. (ATS CN)....	25,328	685,068
* Tyro Payments Ltd.....	48,909	24,875	Aura Minerals, Inc.....	6,800	88,851
Universal Store			Badger Infrastructure		
Holdings Ltd.....	2,072	10,920	Solution.....	11,038	299,997
* Vault Minerals Ltd.....	599,730	142,114	Bird Construction, Inc..	14,525	236,462
Ventia Services Group			Black Diamond Group		
Pty. Ltd.....	182,575	429,196	Ltd.....	9,300	58,679
Ω Viva Energy Group			Boralex, Inc., Class A...	18,051	320,940
Ltd.....	227,239	362,065	# Boyd Group Services,		
Vulcan Steel Ltd.....	5,335	23,841	Inc.....	5,138	842,634
#* WEB Travel Group			# BRP, Inc. (DOO CN)....	2,112	100,997
Ltd.....	88,931	278,634	BRP, Inc. (DOOO US)..	1,490	71,237
* Webjet Group Ltd.....	88,931	41,606	Calian Group Ltd.....	2,906	98,536
Westgold Resources			#* Canada Goose		
Ltd.....	61,192	96,418	Holdings, Inc.		
* Zip Co. Ltd.....	298,858	443,720	(GOOS CN).....	7,500	82,155
		<u>17,430,219</u>	* Celestica, Inc. (CLS		
TOTAL AUSTRALIA.....			US).....	20,226	2,497,304
AUSTRIA — (1.2%)			CES Energy Solutions		
ANDRITZ AG.....	22,725	1,286,706	Corp.....	41,389	245,199
Ω BAWAG Group AG.....	12,859	1,162,421	CI Financial Corp.....	42,885	919,755
* DO & Co. AG.....	1,869	373,907	#* Cipher		
* Eurotelesites AG.....	8,017	45,143	Pharmaceuticals,		
* Lenzing AG.....	3,097	80,014	Inc.....	2,100	19,637
Oesterreichische Post			Colliers International		
AG.....	8,207	247,920	Group, Inc. (CIGI		
Strabag SE (STR AV)...	521	25,509	US).....	2,650	377,227
		<u>3,221,620</u>	Computer Modelling		
TOTAL AUSTRIA.....			Group Ltd.....	27,056	192,306
BELGIUM — (1.5%)			Corby Spirit & Wine		
Azelis Group NV.....	17,775	364,136	Ltd.....	3,500	31,066
CMB Tech NV.....	16,132	174,064	* Culico Metals, Inc.....	7,273	626
Colruyt Group NV.....	6,576	242,229	Definity Financial		
Deme Group NV.....	1,593	223,562	Corp.....	11,841	465,623

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)			CANADA — (Continued)		
* Denison Mines Corp.			North American		
(DML CN).....	54,363	\$ 99,498	Construction Group		
* Docebo, Inc.....	400	16,734	Ltd. (NOA US).....	7,405	\$ 140,843
Dye & Durham Ltd.....	8,476	86,664	North West Co., Inc.....	15,170	484,739
# Endeavour Mining			* Orla Mining Ltd. (OLA		
PLC.....	802	16,494	CN).....	10,200	62,603
Enghouse Systems			* Orla Mining Ltd.		
Ltd.....	14,096	267,595	(ORLA US).....	30,757	189,771
* Enterprise Group, Inc...	9,300	15,806	Osisko Gold Royalties		
#* ERO Copper Corp.			Ltd. (OR US).....	25,638	474,816
(ERO CN).....	17,559	235,111	Parkland Corp.....	38,777	863,137
Evertz Technologies			Pason Systems, Inc.....	25,831	234,609
Ltd.....	8,600	76,926	Pet Valu Holdings Ltd...	9,351	164,070
# Exchange Income			PHX Energy Services		
Corp.....	5,805	223,397	Corp.....	11,900	75,002
Extencicare, Inc.....	25,468	181,370	# Pine Cliff Energy Ltd....	49,359	29,887
Fiera Capital Corp.....	22,781	123,047	Pollard Banknote Ltd....	4,800	93,533
Finning International,			PrairieSky Royalty Ltd..	55,346	1,030,490
Inc.....	45,321	1,131,661	Premium Brands		
# First National Financial			Holdings Corp.....	12,536	677,885
Corp.....	5,637	157,084	Primo Brands Corp.....	40,517	1,311,535
# Foraco International			# Propel Holdings, Inc.....	4,448	117,952
SA.....	22,957	36,962	Pulse Seismic, Inc.....	14,400	24,671
# Freehold Royalties			Quebecor, Inc.,		
Ltd.....	35,868	308,494	Class B.....	25,087	556,856
* GDI Integrated Facility			Richelieu Hardware		
Services, Inc.....	2,515	59,632	Ltd.....	16,472	465,593
# Gibson Energy, Inc.....	49,372	832,973	Rogers Sugar, Inc.....	21,462	84,912
goeasy Ltd.....	2,107	256,505	Savaria Corp.....	14,977	193,840
Hammond Power			Secure Waste		
Solutions, Inc.....	1,500	107,813	Infrastructure Corp....	76,841	794,132
Headwater Exploration,			Sienna Senior Living,		
Inc.....	63,496	292,282	Inc.....	22,092	237,588
Information Services			* SilverCrest Metals, Inc.		
Corp.....	4,303	79,407	(SIL CN).....	3,800	39,821
Innergex Renewable			* SilverCrest Metals, Inc.		
Energy, Inc.....	25,364	127,051	(SILV US).....	23,755	249,427
Ω Jamieson Wellness,			Softchoice Corp.....	3,452	57,765
Inc.....	12,261	278,822	Ω Spin Master Corp.....	3,164	66,987
* K92 Mining, Inc.....	61,362	407,433	Sprott, Inc. (SII CN)....	1,200	52,109
K-Bro Linen, Inc.....	3,004	76,312	Sprott, Inc. (SII US)....	5,885	256,409
* Kinaxis, Inc.....	3,926	452,016	Stella-Jones, Inc.....	15,153	731,193
# Labrador Iron Ore			Sylogist Ltd.....	3,400	24,751
Royalty Corp.....	18,300	384,170	* Taseko Mines Ltd.		
Leon's Furniture Ltd....	4,045	72,308	(TGB US).....	5,900	10,974
Lundin Gold, Inc.....	25,405	629,291	* Taseko Mines Ltd.		
Maple Leaf Foods,			(TKO CN).....	27,426	51,140
Inc.....	11,760	172,838	TELUS Corp.....	9,810	142,288
* MDA Space Ltd.....	12,333	195,685	* Tenaz Energy Corp.....	3,200	30,583
Medical Facilities			TerraVest Industries,		
Corp.....	3,300	37,352	Inc.....	3,307	302,769
Methanex Corp.			Topaz Energy Corp.....	24,519	422,610
(MEOH US).....	568	29,650	TransAlta Corp.....	25,233	289,675
* New Gold, Inc. (NGD			TransAlta Corp.	52,100	599,024
CN).....	88,600	267,626	# Trican Well Service		
* New Gold, Inc. (NGD			Ltd.....	56,044	178,156
US).....	66,894	202,020	* Trisura Group Ltd.		
			(TSU CN).....	8,243	187,904

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)			FINLAND — (Continued)		
Vecima Networks, Inc...	800	\$ 7,651	# Tokmanni Group Corp..	9,567	\$ 138,626
* Viemed Healthcare, Inc.....	8,932	73,153	Vaisala OYJ, Class A...	4,523	249,767
* Wall Financial Corp.....	2,300	21,578	TOTAL FINLAND.....		<u>7,749,122</u>
* Wesdome Gold Mines Ltd.....	49,200	486,127	FRANCE — (4.6%)		
Westshore Terminals Investment Corp.....	10,814	<u>173,965</u>	* Bastide le Confort Medical.....	726	16,963
TOTAL CANADA.....		<u>30,884,474</u>	# Catana Group.....	8,468	47,534
DENMARK — (2.6%)			Elis SA.....	27,676	566,581
* ALK-Abello AS.....	31,893	718,163	# Equasens.....	1,255	49,030
Ambu AS, Class B.....	23,544	438,251	Gaztransport Et Technigaz SA.....	10,027	1,531,732
cBrain AS.....	3,927	105,543	Getlink SE.....	51,070	816,984
Chemometec AS.....	4,914	380,619	* ID Logistics Group SACA.....	1,159	484,793
* Demant AS.....	12,853	516,031	# Infotel SA.....	775	30,029
* GN Store Nord AS.....	3,314	67,871	Interparfums SA.....	4,358	198,620
ISS AS.....	35,376	668,569	IPSOS SA.....	5,139	243,172
*Ω Netcompany Group AS.....	12,248	498,357	* JCDecaux SE.....	17,391	291,211
* NKT AS.....	5,667	378,839	Kaufman & Broad SA...	3,850	132,462
#*Ω NNIT AS.....	2,570	33,301	Ω La Francaise des Jeux SACA.....	29,328	1,114,398
* NTG Nordic Transport Group AS.....	1,504	49,678	Linedata Services.....	183	15,367
Ringkjoebing Landbobank AS.....	7,254	1,183,186	Nexans SA.....	7,280	710,347
Rockwool AS (ROCKA DC), Class A.....	613	217,456	#* OVH Groupe SAS.....	585	4,988
Rockwool AS (ROCKB DC), Class B.....	1,567	554,898	Pluxee NV.....	12,617	293,013
Royal Unibrew AS.....	14,848	1,026,389	Rexel SA.....	3,209	84,955
SP Group AS.....	554	<u>23,423</u>	Robertet SA.....	137	121,023
TOTAL DENMARK.....		<u>6,860,574</u>	SEB SA.....	5,977	568,652
FINLAND — (3.0%)			Seche Environnement SACA.....	870	77,145
* Alisa Pankki OYJ.....	1,405	27,472	Societe BIC SA.....	1,220	80,439
Alma Media OYJ.....	5,579	65,708	Sopra Steria Group.....	5,081	944,619
Cargotec OYJ, Class B.....	8,376	416,516	SPIE SA.....	33,641	1,121,168
Elisa OYJ.....	25,465	1,096,121	Stef SA.....	683	94,798
eQ OYJ.....	1,222	14,973	Sword Group.....	2,139	78,055
Harvia OYJ.....	5,546	272,918	Technip Energies NV...	33,401	946,256
* Kalmar OYJ, Class B...	8,376	281,592	# Trigano SA.....	94	12,882
Kesko OYJ (KESKOA FH), Class A.....	12,798	241,198	* Vallourec SACA.....	36,496	693,221
Kesko OYJ (KESKOB FH), Class B.....	59,117	1,133,949	Ω Verallia SA.....	22,651	697,199
Marimekko OYJ.....	7,952	105,844	TOTAL FRANCE.....		<u>12,067,636</u>
Metso OYJ.....	51,871	514,857	GERMANY — (5.1%)		
Orion OYJ (ORNAV FH), Class A.....	7,832	419,685	Adesso SE.....	355	35,229
Orion OYJ (ORNBV FH), Class B.....	27,053	1,468,122	AlzChem Group AG....	978	65,137
Puutilo OYJ.....	18,161	192,521	Amadeus Fire AG.....	1,636	133,582
* QT Group OYJ.....	3,609	295,730	Atoss Software SE.....	2,860	341,419
* Sampo OYJ, Class A...	18,985	784,485	# Bechtle AG.....	19,875	667,081
# Talenom OYJ.....	8,051	29,038	* Ceconomy AG.....	28,388	87,758
			Cewe Stiftung & Co. KGaA.....	684	72,402
			CTS Eventim AG & Co. KGaA.....	15,249	1,486,951
			Dermapharm Holding SE.....	5,650	232,377
			Eckert & Ziegler SE....	4,652	262,751

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)			HONG KONG — (Continued)		
Elmos Semiconductor SE.....	2,015	\$ 147,916	Ω Crystal International Group Ltd.....	78,000	\$ 46,353
Energiekontor AG.....	2,482	114,482	Fairwood Holdings Ltd.....	25,500	19,474
Fabasoft AG.....	987	17,722	*Ω FIT Hon Teng Ltd.....	242,000	105,972
Fielmann Group AG....	8,389	380,994	*Ω Fosun Tourism Group... FSE Lifestyle Services Ltd.....	60,400	57,535
flatexDEGIRO AG.....	16,977	287,625	Giordano International Ltd.....	41,000	29,614
Freenet AG.....	20,446	630,808	#†† Gold Financial Holdings Ltd.....	214,000	0
Friedrich Vorwerk Group SE.....	866	31,900	IGG, Inc.....	94,000	48,941
FUCHS SE.....	6,923	236,121	Kerry Logistics Network Ltd.....	58,500	49,122
GEA Group AG.....	33,419	1,763,758	Luk Fook Holdings International Ltd.....	29,000	53,325
GFT Technologies SE..	3,243	76,191	Man Wah Holdings Ltd.....	370,000	224,315
Hawesko Holding SE...	669	16,544	#* Melco International Development Ltd.....	89,000	49,522
* HelloFresh SE.....	27,686	304,619	*†† MH Development NPV. Modern Dental Group Ltd.....	80,000	0
Hensoldt AG.....	14,387	578,458	#* Mongolian Mining Corp.....	43,000	22,685
HOCHTIEF AG.....	3,627	524,949	* NagaCorp Ltd.....	324,215	119,982
HUGO BOSS AG.....	6,429	301,186	# Nissin Foods Co. Ltd.... Oriental Watch Holdings.....	27,000	19,618
IVU Traffic Technologies AG.....	3,749	60,862	Pacific Basin Shipping Ltd.....	28,000	12,658
Krones AG.....	3,266	445,657	PAX Global Technology Ltd.....	256,000	51,817
#* Nagarro SE.....	2,210	193,580	PCCW Ltd.....	8,000	4,925
* Nexus AG.....	4,574	327,410	Perfect Medical Health Management Ltd.....	971,687	565,132
* Nordex SE.....	18,489	213,453	Plover Bay Technologies Ltd.....	132,000	35,937
* Pentixapharm Holding AG.....	4,652	14,444	# Sa Sa International Holdings Ltd.....	128,000	79,700
Pfeiffer Vacuum Technology AG.....	139	22,358	Ω Samsonite International SA.....	134,000	11,379
Puma SE (PUM GR)...	18,270	573,316	SmarTone Telecommunications Holdings Ltd.....	334,200	973,579
Rational AG.....	33	29,325	* Solomon Systech International Ltd.....	25,000	13,071
Secunet Security Networks AG.....	437	57,490	Stella International Holdings Ltd.....	164,000	9,895
Stroer SE & Co. KGaA.....	9,841	581,665	SUNeVision Holdings Ltd.....	70,500	160,282
SUSS MicroTec SE....	2,662	118,878	# Theme International Holdings Ltd.....	211,000	101,654
*Ω TeamViewer SE.....	40,383	478,243	# Tradelink Electronic Commerce Ltd.....	310,000	15,770
* TUI AG.....	83,340	705,001		178,000	21,035
Washtec AG.....	3,729	154,357			
*Ω Zalando SE.....	10,709	399,102			
		<u>13,173,101</u>			
TOTAL GERMANY.....					
HONG KONG — (1.7%)					
ASMP T Ltd.....	9,100	84,032			
Best Mart 360 Holdings Ltd.....	42,000	9,133			
Bright Smart Securities & Commodities Group Ltd.....	152,000	46,346			
Cafe de Coral Holdings Ltd.....	104,000	101,242			
CITIC Telecom International Holdings Ltd.....	110,000	30,978			
* C-Mer Medical Holdings Ltd.....	64,000	15,927			
* Cowell e Holdings, Inc.....	88,000	290,578			

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)			ISRAEL — (Continued)		
Tycoon Group			* Partner		
Holdings Ltd.....	12,000	\$ 5,284	Communications Co.		
United Laboratories			Ltd.....	7,599	\$ 53,067
International			Rami Levy Chain		
Holdings Ltd.....	124,000	184,336	Stores Hashikma		
Vitasoy International			Marketing 2006 Ltd..	2,647	198,191
Holdings Ltd.....	192,000	220,871	Retailors Ltd.....	3,984	77,982
VSTECs Holdings Ltd..	80,000	48,612	Tadiran Group Ltd.....	920	67,871
VTech Holdings Ltd....	48,100	317,136	Tel Aviv Stock		
Xinyi Glass Holdings			Exchange Ltd.....	13,899	157,554
Ltd.....	204,590	189,365	Telsys Ltd.....	884	44,845
TOTAL HONG KONG.....		<u>4,524,445</u>	Tiv Taam Holdings 1		
			Ltd.....	18,868	36,425
			TOTAL ISRAEL.....		<u>2,124,076</u>
IRELAND — (0.4%)			ITALY — (4.6%)		
Cairn Homes PLC.....	13,808	32,806	A2A SpA.....	67,313	158,969
Glanbia PLC (GLB ID)..	47,771	697,969	ACEA SpA.....	6,569	125,681
Irish Continental Group			Amplifon SpA.....	35,115	938,408
PLC (IR5B ID).....	40,436	214,869	Arnoldo Mondadori		
TOTAL IRELAND.....		<u>945,644</u>	Editore SpA.....	50,889	116,086
ISRAEL — (0.8%)			Azimut Holding SpA....	39,046	1,020,900
Arad Ltd.....	2,055	29,286	Banca Generali SpA....	20,762	1,039,621
* Bet Shemesh Engines			Banca Mediolanum		
Holdings 1997 Ltd....	1,181	137,688	SpA.....	34,184	458,951
Danel Adir Yeoshua			Ω BFF Bank SpA.....	45,285	388,281
Ltd.....	1,587	184,202	Brembo NV.....	20,613	200,681
Danya Cebus Ltd.....	746	25,706	Brunello Cucinelli SpA..	11,735	1,508,697
Delta Israel Brands			Ω Carel Industries SpA....	10,923	217,804
Ltd.....	658	12,209	Cembre SpA.....	763	32,023
* Electra Consumer			De' Longhi SpA.....	7,669	269,630
Products 1970 Ltd....	2,404	77,435	Ω Enav SpA.....	24,432	87,405
FMS Enterprises			Hera SpA.....	109,909	401,921
Migun Ltd.....	369	16,190	Intercos SpA.....	8,001	118,518
Formula Systems 1985			Italian Sea Group SpA..	2,920	24,795
Ltd. (FORTY IT).....	246	22,629	LU-VE SpA.....	2,501	74,451
Fox Wizel Ltd.....	1,783	147,480	Maire SpA.....	52,339	515,344
Globrands Ltd.....	90	12,334	MARR SpA.....	5,190	54,115
Hilan Ltd.....	642	40,252	Multiply Group SpA....	4,425	177,668
Hiper Global Ltd.....	2,782	15,157	* Newlat Food SpA.....	4,907	64,974
IDI Insurance Co. Ltd..	2,449	101,836	Pharmanutra SpA.....	1,151	60,622
# Inrom Construction			# Piaggio & C SpA.....	45,642	101,889
Industries Ltd.....	25,113	118,898	Ω RAI Way SpA.....	34,041	202,518
M Yochananof & Sons			Reply SpA.....	7,137	1,176,434
Ltd.....	700	48,852	* Saipem SpA.....	267,614	653,022
Magic Software			Sanlorenzo SpA.....	3,013	111,215
Enterprises Ltd.			Sesa SpA.....	2,243	158,302
(MGIC US).....	6,609	83,802	SOL SpA.....	12,905	524,003
* Malam - Team Ltd.....	2,020	49,892	Ω Technogym SpA.....	40,447	470,500
Max Stock Ltd.....	16,993	62,765	TXT e-solutions SpA....	983	38,004
Meitav Investment			Webuild SpA.....	97,794	297,837
House Ltd.....	10,788	113,038	Wiit SpA.....	1,016	19,355
Novolog Ltd.....	23,600	10,872	# Zignago Vetro SpA....	7,166	77,872
One Software			TOTAL ITALY.....		<u>11,886,496</u>
Technologies Ltd.....	9,774	177,618	JAPAN — (22.1%)		
			# &Do Holdings Co. Ltd..	3,700	28,690

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
A&D HOLON Holdings Co. Ltd.....	5,300	\$ 64,740
# Adastria Co. Ltd.....	6,700	143,189
Ad-sol Nissin Corp.....	1,300	16,320
Adventure, Inc.....	800	19,218
Aeon Delight Co. Ltd....	6,100	160,560
# Aeon Fantasy Co. Ltd...	2,900	53,461
# Aeon Hokkaido Corp....	9,000	51,845
# Aeon Kyushu Co. Ltd...	1,200	20,391
Ai Holdings Corp.....	600	7,681
Aica Kogyo Co. Ltd.....	13,800	287,949
Aidma Holdings, Inc.....	700	8,186
# Airtrip Corp.....	3,700	29,524
AIT Corp.....	2,500	27,510
# Alleanza Holdings Co. Ltd.....	4,600	32,767
Altech Corp.....	4,470	71,496
Amano Corp.....	14,300	374,054
Amiyaki Tei Co. Ltd.....	1,600	16,436
Amvis Holdings, Inc.....	9,000	37,945
Anest Iwata Corp.....	3,500	30,491
Anicom Holdings, Inc....	20,000	83,649
Anycolor, Inc.....	4,300	87,923
* AnyMind Group, Inc....	3,300	24,914
Aoyama Zaisan Networks Co. Ltd....	6,400	76,135
Arata Corp.....	3,300	67,261
Arealink Co. Ltd.....	4,400	65,945
Argo Graphics, Inc.....	4,200	133,116
# Artner Co. Ltd.....	2,100	24,929
As One Corp.....	18,200	297,521
Asahi Net, Inc.....	7,000	29,393
Asahi Yukizai Corp.....	2,400	66,973
ASKUL Corp.....	13,500	147,992
* Atom Corp.....	2,100	8,878
Atrae, Inc.....	4,500	21,522
# Aucnet, Inc.....	4,600	77,816
Avant Group Corp.....	7,100	88,355
Axell Corp.....	600	4,945
Axial Retailing, Inc.....	13,700	78,625
# AZ-COM MARUWA Holdings, Inc.....	12,100	89,263
AZOOM Co. Ltd.....	400	16,802
#* Bank of Innovation, Inc.....	900	37,326
Base Co. Ltd.....	2,100	40,738
Beauty Garage, Inc....	2,600	22,918
Beenos, Inc.....	1,100	28,069
Belc Co. Ltd.....	3,000	121,471
Bell System24 Holdings, Inc.....	12,200	99,280
# Bewith, Inc.....	800	7,246
# Bic Camera, Inc.....	25,500	274,447
# Bookoff Group Holdings Ltd.....	1,200	10,646
Br Holdings Corp.....	4,200	9,252
BrainPad, Inc.....	4,700	34,110
Broadmedia Corp.....	2,530	31,609

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
BRONCO BILLY Co. Ltd.....	800	\$ 18,667
Bunka Shutter Co. Ltd.....	9,300	111,852
# Business Engineering Corp.....	1,400	32,283
C Uyemura & Co. Ltd...	2,600	172,353
Careerlink Co. Ltd.....	2,200	35,178
# Carenet, Inc.....	5,100	19,128
Celsys, Inc.....	13,300	119,764
Central Automotive Products Ltd.....	3,300	97,726
Central Security Patrols Co. Ltd.....	2,600	48,387
# Change Holdings, Inc...	10,500	98,759
Charm Care Corp. KK..	5,300	43,633
# Chikaranomoto Holdings Co. Ltd.....	2,800	21,478
Chugoku Marine Paints Ltd.....	7,100	107,773
CKD Corp.....	16,000	260,339
# Colowide Co. Ltd.....	22,300	245,330
# Como Co. Ltd.....	1,000	20,538
# Computer Engineering & Consulting Ltd.....	6,700	81,719
Comture Corp.....	7,600	106,456
Copro-Holdings Co. Ltd.....	1,100	11,720
* Core Concept Technologies, Inc....	700	4,137
# Core Corp.....	2,800	33,830
Cota Co. Ltd.....	6,129	64,769
Create Restaurants Holdings, Inc.....	38,100	332,380
Create SD Holdings Co. Ltd.....	8,100	147,668
Creek & River Co. Ltd..	3,700	39,646
Cresco Ltd.....	9,000	66,245
CrowdWorks, Inc.....	1,300	10,542
CTS Co. Ltd.....	8,600	46,405
Cube System, Inc.....	1,300	8,757
Curves Holdings Co. Ltd.....	16,500	78,190
#* Cyber Security Cloud, Inc.....	800	10,408
Cybozu, Inc.....	7,600	134,139
Daicel Corp.....	26,700	236,259
Daihen Corp.....	5,200	237,134
Daiichikoshu Co. Ltd...	15,700	182,770
Daikoku Denki Co. Ltd.....	2,300	42,818
Daikokutenbussan Co. Ltd.....	2,100	102,074
Daiseki Co. Ltd.....	14,360	343,335
Daitron Co. Ltd.....	1,900	32,801
Daiwabo Holdings Co. Ltd.....	28,500	554,656
#* DD GROUP Co. Ltd...	2,100	17,099

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Dear Life Co. Ltd.....	10,300	\$ 66,417	Fujimi, Inc.....	12,200	\$171,644
Densan System			#* Fujio Food Group, Inc...	3,700	25,920
Holdings Co. Ltd.....	2,400	34,991	Fujita Kanko, Inc.....	1,800	114,991
Dentsu Soken, Inc.....	7,800	308,483	Fukuda Denshi Co.		
Dexerials Corp.....	47,100	613,779	Ltd.....	5,200	225,109
Digital Arts, Inc.....	3,900	148,787	Fukui Computer		
Digital Hearts Holdings			Holdings, Inc.....	3,200	59,517
Co. Ltd.....	4,700	26,358	Fukushima Galilei Co.		
Digital Information			Ltd.....	6,400	109,103
Technologies Corp....	4,200	55,687	FULLCAST Holdings		
Dip Corp.....	11,000	164,100	Co. Ltd.....	7,500	72,701
DMG Mori Co. Ltd.....	18,000	290,339	Funai Soken Holdings,		
Double Standard, Inc....	1,200	13,238	Inc.....	10,630	164,928
DTS Corp.....	13,600	370,932	Furuya Metal Co. Ltd....	4,200	89,021
# EAT&HOLDINGS Co.			Furyu Corp.....	4,600	31,613
Ltd.....	1,600	22,062	Fuso Chemical Co.		
Ebara Jitsugyo Co.			Ltd.....	5,600	120,680
Ltd.....	3,600	91,392	Future Corp.....	13,500	157,918
Ebase Co. Ltd.....	8,200	33,068	G-7 Holdings, Inc.....	8,600	80,887
Eco's Co. Ltd.....	2,700	35,394	#* GA Technologies Co.		
eGuarantee, Inc.....	10,500	117,871	Ltd.....	3,600	35,238
# E-Guardian, Inc.....	400	5,097	Gakkyusha Co. Ltd.....	1,800	24,034
Elan Corp.....	2,600	12,417	Gakujo Co. Ltd.....	1,800	26,111
Elecom Co. Ltd.....	15,200	146,154	# Genki Global Dining		
EM Systems Co. Ltd....	9,000	46,262	Concepts Corp.....	3,200	65,155
en Japan, Inc.....	9,800	126,888	Genky DrugStores Co.		
Entrust, Inc.....	4,400	22,355	Ltd.....	4,400	88,920
ES-Con Japan Ltd.....	6,900	44,786	Gift Holdings, Inc.....	2,400	50,824
# Eternal Hospitality			giftee, Inc.....	6,000	53,134
Group Co. Ltd.....	1,200	21,271	Global Link		
EXEO Group, Inc.....	700	7,643	Management KK.....	500	9,818
F&M Co. Ltd.....	1,900	22,945	GMO Financial Gate,		
FaithNetwork Co. Ltd....	1,500	17,214	Inc.....	1,000	41,846
Fast Fitness Japan,			# GMO Financial		
Inc.....	1,200	9,951	Holdings, Inc.....	10,300	46,872
* FDK Corp.....	5,900	24,514	GMO GlobalSign		
# Fibergate, Inc.....	4,000	23,942	Holdings KK.....	1,400	22,296
Financial Partners			GMO internet group,		
Group Co. Ltd.....	15,000	245,395	Inc.....	15,938	282,896
FINDEX, Inc.....	6,200	36,247	#* GNI Group Ltd.....	10,400	222,325
Fintech Global, Inc.....	19,400	14,175	* Gokurakuyu Holdings		
# Fixstars Corp.....	5,000	55,232	Co. Ltd.....	3,700	12,839
Focus Systems Corp....	1,600	11,416	Goldwin, Inc.....	800	42,198
Food & Life Cos. Ltd....	29,000	648,744	# Greens Co. Ltd.....	2,300	34,241
Forum Engineering,			gremz, Inc.....	3,600	54,128
Inc.....	5,800	39,245	* GungHo Online		
# Forval Corp.....	1,800	16,959	Entertainment, Inc....	14,400	301,980
FP Corp.....	12,400	241,667	H2O Retailing Corp....	4,400	65,555
# FP Partner, Inc.....	1,600	22,621	# Hakudo Co. Ltd.....	1,800	27,450
# France Bed Holdings			Hakuto Co. Ltd.....	800	23,160
Co. Ltd.....	6,400	52,889	Halows Co. Ltd.....	3,400	83,440
Freebit Co. Ltd.....	4,100	35,270	Hamee Corp.....	1,900	15,913
FTGroup Co. Ltd.....	2,600	20,406	Happinet Corp.....	4,200	126,211
Fuji Corp. (7605 JP)....	3,600	45,409	Hard Off Corp. Co.		
Fuji Kosan Co. Ltd.....	900	8,236	Ltd.....	3,700	46,516
# Fuji Kyuko Co. Ltd.....	6,700	99,941	Hazama Ando Corp....	17,200	128,642
Fuji Oil Holdings, Inc....	1,600	34,757	# Hennge KK.....	5,800	43,693
Fujiibo Holdings, Inc....	1,200	39,909	Hiday Hidaka Corp.....	4,800	91,915

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	Shares	Value»		Shares	Value»
JAPAN — (Continued)			JAPAN — (Continued)		
Himacs Ltd.....	720	\$ 6,442	Japan Property		
* Hino Motors Ltd.....	13,800	45,132	Management Center		
Hioki EE Corp.....	2,868	142,815	Co. Ltd.....	3,500	\$ 25,013
Hirose Tусyo, Inc.....	400	10,250	# Japan System		
* HIS Co. Ltd.....	10,800	106,342	Techniques Co. Ltd...	4,400	52,272
Hokuetsu Industries			JBCC Holdings, Inc.....	5,400	167,084
Co. Ltd.....	4,900	62,630	JCR Pharmaceuticals		
Hokuto Corp.....	2,100	24,702	Co. Ltd.....	12,300	43,573
Honeys Holdings Co.			JCU Corp.....	6,400	148,604
Ltd.....	3,200	35,020	Jeol Ltd.....	12,300	453,324
Hoosiers Holdings Co.			JFE Systems, Inc.....	800	17,987
Ltd.....	1,600	10,737	#* JIG-SAW, Inc.....	1,700	36,370
Horiba Ltd.....	400	25,069	JINS Holdings, Inc.....	4,000	182,441
Hotland Co. Ltd.....	3,900	51,473	J-Lease Co. Ltd.....	5,400	43,570
# IBJ, Inc.....	7,600	32,050	JM Holdings Co. Ltd....	3,700	57,314
# Ichibanya Co. Ltd.....	15,820	101,213	# JP-Holdings, Inc.....	20,500	86,124
Idec Corp.....	7,900	129,833	Justsystems Corp.....	10,400	224,846
IDOM, Inc.....	22,700	168,653	JVCKenwood Corp.....	30,800	356,905
# IG Port, Inc.....	2,400	37,227	Kaga Electronics Co.		
IKK Holdings, Inc.....	2,500	12,381	Ltd.....	1,800	32,234
# I'll, Inc.....	3,200	53,030	Kagome Co. Ltd.....	15,500	290,394
i-mobile Co. Ltd.....	8,400	26,094	# Kakiyasu Honten Co.		
Imuraya Group Co.			Ltd.....	3,000	54,348
Ltd.....	2,200	34,836	# Kamakura Shinsho		
# I-NE Co. Ltd.....	1,800	24,505	Ltd.....	10,700	34,924
# I-Net Corp.....	3,440	36,491	Kameda Seika Co.		
Infomart Corp.....	23,200	48,406	Ltd.....	801	20,125
Insource Co. Ltd.....	16,000	109,420	Kanadevia Corp.....	42,700	293,880
Intelligent Wave, Inc....	3,700	25,390	Kanamic Network Co.		
# IPS, Inc.....	2,400	39,506	Ltd.....	5,200	15,139
ISB Corp.....	3,900	33,515	Kanematsu Corp.....	11,200	187,395
# Ise Chemicals Corp.....	800	140,075	Kanro, Inc.....	600	13,932
#* Istyle, Inc.....	15,800	53,040	* Kaonavi, Inc.....	1,000	13,034
Itfor, Inc.....	9,100	84,424	# Kappa Create Co. Ltd..	5,100	47,965
# ITmedia, Inc.....	4,100	43,920	Katitas Co. Ltd.....	14,800	206,917
Ito En Ltd.....	10,600	233,896	# KeePer Technical		
Itochu Enex Co. Ltd....	11,000	112,576	Laboratory Co. Ltd....	5,200	149,201
Itoki Corp.....	10,500	109,150	Keihan Holdings Co.		
# Iwaki Co. Ltd.....	2,200	34,644	Ltd.....	12,500	269,199
JAC Recruitment Co.			KH Neochem Co. Ltd...	1,400	18,919
Ltd.....	23,200	102,006	# Kibun Foods, Inc.....	1,400	9,889
#* Jade Group, Inc.....	3,000	25,797	# Kintetsu Department		
#* Jamco Corp.....	1,200	13,781	Store Co. Ltd.....	2,000	28,921
Japan Aviation			# Ki-Star Real Estate Co.		
Electronics Industry			Ltd.....	1,600	44,609
Ltd.....	9,300	168,359	# Koa Shoji Holdings Co.		
# Japan Business			Ltd.....	2,000	7,997
Systems, Inc.....	1,400	8,296	Kohoku Kogyo Co.		
* Japan			Ltd.....	1,200	20,934
Communications,			KOMEDA Holdings Co.		
Inc.....	34,900	27,993	Ltd.....	14,600	259,734
Japan Elevator Service			# Komehyo Holdings Co.		
Holdings Co. Ltd.....	18,500	358,086	Ltd.....	2,300	60,344
Japan Lifeline Co. Ltd..	18,600	170,490	Konoike Transport Co.		
Japan Material Co.			Ltd.....	3,800	77,335
Ltd.....	22,000	245,614	Konoshima Chemical		
			Co. Ltd.....	1,300	14,086

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Kosaido Holdings Co. Ltd.....	17,000	\$ 58,231
# Koshidaka Holdings Co. Ltd.....	13,241	90,844
# Kotobuki Spirits Co. Ltd.....	22,500	328,793
Kozo Keikaku Engineering Holdings, Inc.....	1,500	42,760
# Kura Sushi, Inc.....	2,900	51,396
Kushikatsu Tanaka Holdings Co.....	1,100	9,448
Kusuri No. Aoki Holdings Co. Ltd.....	15,900	338,756
# Kyoritsu Maintenance Co. Ltd.....	17,600	348,264
Kyudenko Corp.....	5,675	192,642
LA Holdings Co. Ltd.....	1,400	54,518
Lacto Japan Co. Ltd.....	800	16,045
# LEC, Inc.....	1,200	9,767
Leopalace21 Corp.....	48,000	170,784
Life Corp.....	5,400	125,284
Lifedrink Co., Inc.....	5,600	77,303
# LIKE, Inc.....	1,800	16,781
# Link & Motivation, Inc...	13,500	47,079
# LITALICO, Inc.....	6,400	45,454
Luckland Co. Ltd.....	800	9,523
Macbee Planet, Inc.....	1,400	29,218
# Macnica Holdings, Inc..	25,600	300,478
Maeda Kosen Co. Ltd..	12,800	158,527
Management Solutions Co. Ltd.....	3,400	37,570
Mani, Inc.....	22,800	212,114
MarkLines Co. Ltd.....	4,100	58,189
Matching Service Japan Co. Ltd.....	1,300	9,138
Matsui Securities Co. Ltd.....	35,500	186,756
Matsuya Co. Ltd.....	1,900	13,136
Matsuyafoods Holdings Co. Ltd.....	1,600	62,694
Max Co. Ltd.....	2,700	68,941
Maxvalu Tokai Co. Ltd.....	500	10,526
MCJ Co. Ltd.....	23,300	204,170
MEC Co. Ltd.....	4,900	101,467
Media Do Co. Ltd.....	1,100	11,027
Medical Data Vision Co. Ltd.....	10,100	34,031
#* Medley, Inc.....	4,500	117,664
Meidensha Corp.....	4,600	117,578
# Meiho Facility Works Ltd.....	3,100	18,004
Meiko Electronics Co. Ltd.....	5,600	325,254
MEITEC Group Holdings, Inc.....	24,000	466,016
Menicon Co. Ltd.....	18,200	163,307

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
* Mercari, Inc.....	25,800	\$311,532
METAWATER Co. Ltd...	5,600	66,575
Micronics Japan Co. Ltd.....	9,600	232,445
* Microwave Chemical Co. Ltd.....	1,600	6,156
# Midac Holdings Co. Ltd.....	2,400	25,554
Milbon Co. Ltd.....	8,960	184,170
# Mirai Industry Co. Ltd..	1,100	25,979
Miroku Jyoho Service Co. Ltd.....	6,000	73,862
Mitani Corp.....	6,400	80,780
Mitani Sekisan Co. Ltd.....	2,300	75,243
Mitsubishi Logisnext Co. Ltd.....	8,200	105,024
# Mitsui High-Tec, Inc....	23,500	136,556
Mitsui-Soko Holdings Co. Ltd.....	3,300	163,416
Miura Co. Ltd.....	11,000	265,072
# Miyaji Engineering Group, Inc.....	4,000	50,355
Mizuho Medy Co. Ltd..	2,000	19,495
Modec, Inc.....	7,000	143,896
Monex Group, Inc.....	10,900	63,699
Monogatari Corp.....	9,900	213,465
Morinaga & Co. Ltd....	19,600	337,847
# Morozoff Ltd.....	2,700	28,591
MOS Food Services, Inc.....	1,900	42,987
Mugen Estate Co. Ltd..	2,500	29,765
m-up Holdings, Inc.....	11,300	116,358
# Nagano Keiki Co. Ltd..	3,000	42,727
Nagase Brothers, Inc....	1,700	20,608
# Nagawa Co. Ltd.....	1,600	66,843
Naigai Trans Line Ltd..	2,600	43,971
Nakanishi, Inc.....	20,400	336,501
# Namura Shipbuilding Co. Ltd.....	9,100	116,840
NCD Co. Ltd./Shinagawa.....	1,900	34,435
# New Art Holdings Co. Ltd.....	3,290	36,829
# Nextage Co. Ltd.....	13,500	130,310
Nichias Corp.....	14,000	458,217
Nifco, Inc.....	11,100	265,273
Nihon Dengi Co. Ltd....	400	9,802
Nihon M&A Center Holdings, Inc.....	74,300	289,963
Nippon Air Conditioning Services Co. Ltd.....	6,700	47,702
# Nippon Aqua Co. Ltd....	3,900	19,293
Nippon Concept Corp...	1,800	21,223
Nippon Gas Co. Ltd....	38,300	537,073

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Nippon Parking			Pigeon Corp.....	35,300	\$334,522
Development Co.			PILLAR Corp.....	6,900	188,140
Ltd.....	74,700	\$101,883	Pilot Corp.....	8,200	232,566
Nippon Shinyaku Co.			Plus Alpha Consulting		
Ltd.....	9,900	239,548	Co. Ltd.....	6,300	72,691
Nishimatsuya Chain			# Poppins Corp.....	800	6,191
Co. Ltd.....	10,900	163,349	Port, Inc.....	1,000	12,353
Nissei ASB Machine			Premium Group Co.		
Co. Ltd.....	2,700	94,077	Ltd.....	10,200	172,326
Nisso Holdings Co.			Premium Water		
Ltd.....	8,200	40,783	Holdings, Inc.....	800	14,955
Nissui Corp.....	33,700	185,694	Prestige International,		
Nitto Kogyo Corp.....	300	5,613	Inc.....	32,400	146,197
Nittoc Construction Co.			Pronexus, Inc.....	3,800	32,638
Ltd.....	2,800	19,140	Pro-Ship, Inc.....	2,600	26,080
Noevir Holdings Co.			Proto Corp.....	7,500	60,290
Ltd.....	4,800	143,018	Qol Holdings Co. Ltd....	2,200	20,775
Nojima Corp.....	9,100	136,779	Quick Co. Ltd.....	3,900	55,691
NSD Co. Ltd.....	19,600	413,833	Raito Kogyo Co. Ltd....	13,600	191,983
NSW, Inc.....	2,200	41,114	# Raksul, Inc.....	9,800	85,239
Oat Agrio Co. Ltd.....	1,200	15,354	Rakus Co. Ltd.....	18,304	227,347
Oenon Holdings, Inc....	4,100	10,107	Relo Group, Inc.....	29,300	359,113
Ohba Co. Ltd.....	2,300	14,505	Renaissance, Inc.....	1,700	11,365
Ohsho Food Service			Resorttrust, Inc.....	25,100	526,138
Corp.....	12,000	223,420	Rheon Automatic		
Okamura Corp.....	3,700	47,301	Machinery Co. Ltd....	1,100	10,408
Okinawa Cellular			Ride On Express		
Telephone Co.....	8,600	236,138	Holdings Co. Ltd.....	2,400	15,769
Onward Holdings Co.			Riken Keiki Co. Ltd....	5,800	116,164
Ltd.....	14,300	57,269	Riken Vitamin Co. Ltd..	2,100	31,943
Ootoya Holdings Co.			# Ringer Hut Co. Ltd.....	5,000	73,353
Ltd.....	400	13,110	# Riso Kyoiku Co. Ltd....	12,105	23,286
Open Up Group, Inc....	9,000	109,335	Rix Corp.....	800	15,019
Optex Group Co. Ltd....	10,620	112,336	Roland Corp.....	2,800	71,303
#* Optim Corp.....	4,900	24,272	# Rorze Corp.....	8,300	90,485
Organo Corp.....	6,200	306,904	Round One Corp.....	62,600	528,327
Oro Co. Ltd.....	2,900	46,144	# Royal Holdings Co.		
# Osaka Organic			Ltd.....	5,400	89,687
Chemical Industry			Saizeriya Co. Ltd.....	3,600	107,649
Ltd.....	3,900	68,215	# Samco, Inc.....	900	17,034
# OSAKA Titanium			San-Ai Obbli Co. Ltd....	7,700	89,216
Technologies Co.			Sangetsu Corp.....	8,500	157,981
Ltd.....	7,700	93,653	Sanki Engineering Co.		
OSG Corp.....	10,600	117,315	Ltd.....	4,800	96,640
PAL GROUP Holdings			Sankyo Frontier Co.		
Co. Ltd.....	10,800	238,268	Ltd.....	3,000	39,975
Paramount Bed			Sankyu, Inc.....	800	28,573
Holdings Co. Ltd.....	5,800	104,747	# Santec Holdings Corp..	900	35,469
Park24 Co. Ltd.....	33,300	439,679	# Sato Foods Co. Ltd....	600	27,399
Penta-Ocean			Sawai Group Holdings		
Construction Co.			Co. Ltd.....	22,800	294,488
Ltd.....	28,100	118,536	SBI Global Asset		
* PeptiDream, Inc.....	24,500	336,259	Management Co.		
Pharma Foods			Ltd.....	12,700	56,905
International Co.			SBS Holdings, Inc.....	5,900	93,782
Ltd.....	4,100	25,958	Seiko Group Corp.....	3,900	133,445
* PIA Corp.....	1,300	26,483	# Seiren Co. Ltd.....	12,200	210,704

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	Shares	Value»		Shares	Value»
JAPAN — (Continued)			JAPAN — (Continued)		
Senko Group Holdings			System Research Co.		
Co. Ltd.....	18,000	\$180,467	Ltd.....	2,000	\$ 20,917
Senshu Electric Co.			System Support		
Ltd.....	3,300	107,011	Holdings, Inc.....	1,700	21,703
Seria Co. Ltd.....	14,476	248,492	# Systems Engineering		
Seven Bank Ltd.....	124,400	246,740	Consultants Co. Ltd..	600	18,812
# SFP Holdings Co. Ltd...	1,600	22,179	Systema Corp.....	78,000	178,332
Shibaura Electronics			# Syuppin Co. Ltd.....	8,200	58,338
Co. Ltd.....	4,400	90,073	Taiyo Holdings Co.		
# Shibaura Mechatronics			Ltd.....	10,500	282,425
Corp.....	3,600	188,431	Takara & Co. Ltd.....	2,200	44,152
#* SHIFT, Inc.....	38,985	321,543	Takasago Thermal		
Shimadaya Corp.....	1,400	12,926	Engineering Co.		
Shin Maint Holdings			Ltd.....	8,600	334,954
Co. Ltd.....	2,600	26,804	# Takeuchi		
# Shin Nippon			Manufacturing Co.		
Biomedical			Ltd.....	11,300	395,543
Laboratories Ltd.....	5,500	59,938	# Tama Home Co. Ltd....	5,500	116,434
Shinagawa			Tamron Co. Ltd.....	10,800	315,942
Refractories Co.			# Tazmo Co. Ltd.....	4,100	54,479
Ltd.....	5,200	58,074	TDC Soft, Inc.....	10,200	91,973
Shinnihonseiyaku Co.			TechMatrix Corp.....	11,600	188,174
Ltd.....	4,000	50,373	TechnoPro Holdings,		
Ship Healthcare			Inc.....	20,900	417,176
Holdings, Inc.....	20,100	274,326	Tecnos Japan, Inc.....	3,800	20,333
SHO-BOND Holdings			# Tenpos Holdings Co.		
Co. Ltd.....	6,000	194,431	Ltd.....	1,600	36,339
Shoei Co. Ltd.....	15,400	213,579	TKC Corp.....	8,200	201,294
SIGMAXYZ Holdings,			Tocalo Co. Ltd.....	21,500	249,170
Inc.....	19,600	118,274	# Toho Co. Ltd. (8142		
* Simplex Holdings, Inc...	5,700	106,479	JP).....	1,400	24,942
Sinfonia Technology			Toho System Science		
Co. Ltd.....	4,300	192,632	Co. Ltd.....	2,400	21,404
# Sinko Industries Ltd....	10,500	83,841	# Toho Titanium Co. Ltd..	10,500	70,095
#* Smaregi, Inc.....	500	8,567	#* Toho Zinc Co. Ltd.....	2,000	6,678
SMS Co. Ltd.....	19,900	213,094	TOKAI Holdings Corp...	29,500	179,552
Softcreate Holdings			Token Corp.....	300	24,003
Corp.....	5,000	74,140	Tokyo Base Co. Ltd....	6,300	12,897
Software Service, Inc...	800	60,993	# Tokyo Electron Device		
Solasto Corp.....	14,600	44,542	Ltd.....	6,900	139,212
Soliton Systems KK....	3,900	28,905	Tokyo Individualized		
Sparx Group Co. Ltd....	7,020	66,283	Educational Institute,		
S-Pool, Inc.....	1,100	1,997	Inc.....	7,300	16,499
SRA Holdings.....	3,100	86,224	Tokyo Seimitsu Co.		
# SRS Holdings Co. Ltd..	6,600	50,424	Ltd.....	7,600	359,824
St. Marc Holdings Co.			# Tokyotokeiba Co. Ltd....	5,500	158,647
Ltd.....	1,800	29,721	Tomy Co. Ltd.....	25,400	782,730
Starts Corp., Inc.....	7,800	193,760	Topcon Corp.....	26,700	499,791
Step Co. Ltd.....	1,600	22,508	# Toridoll Holdings Corp..	13,600	329,913
STI Foods Holdings,			# Torishima Pump		
Inc.....	2,400	22,608	Manufacturing Co.		
Strike Co. Ltd.....	3,100	63,121	Ltd.....	3,700	54,061
# Studio Alice Co. Ltd....	1,900	26,104	Tosei Corp.....	6,900	106,079
Subaru Enterprise Co.			Toshiba TEC Corp.....	7,100	155,705
Ltd.....	1,500	32,649	Totech Corp.....	3,300	50,356
* Sun*, Inc. (4053 JP)...	1,600	7,140	Toukei Computer Co.		
SWCC Corp.....	6,900	336,451	Ltd.....	600	16,844
System D, Inc.....	800	7,249	Toumei Co. Ltd.....	800	10,425

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
# Towa Corp.....	11,139	\$146,890	#* Yoshimura Food		
Toyo Construction Co.			Holdings KK.....	2,000	\$ 13,083
Ltd.....	4,400	39,499	# Yoshinoya Holdings		
# Toyo Gosei Co. Ltd.....	1,600	53,905	Co. Ltd.....	19,900	377,345
Traders Holdings Co.			Yossix Holdings Co.		
Ltd.....	8,020	50,846	Ltd.....	900	17,474
Transaction Co. Ltd.....	4,000	49,806	Yotai Refractories Co.		
* Transaction Media			Ltd.....	300	3,274
Networks, Inc.....	6,200	14,511	Yukiguni Maitake Co.		
Transcosmos, Inc.....	6,300	130,274	Ltd.....	6,000	45,133
TRE Holdings Corp.....	2,000	20,115	Zenkoku Hosho Co.		
# Treasure Factory Co.			Ltd.....	10,000	354,778
Ltd.....	2,600	27,710	ZERIA Pharmaceutical		
# Tsuburaya Fields			Co. Ltd.....	5,400	77,664
Holdings, Inc.....	9,600	114,986	ZIGEXN Co. Ltd.....	10,500	31,283
Tsugami Corp.....	6,500	69,508			
# Tsuzuki Denki Co. Ltd..	1,700	30,461	TOTAL JAPAN.....		<u>57,603,382</u>
ULS Group, Inc.....	700	22,370			
Ulvac, Inc.....	2,400	94,388	NETHERLANDS — (1.7%)		
# U-Next Holdings Co.			Aalberts NV.....	5,775	203,840
Ltd.....	14,400	172,534	Arcadis NV.....	14,235	812,684
United Arrows Ltd.....	5,000	84,802	*Ω Basic-Fit NV.....	7,314	184,990
User Local, Inc.....	2,500	29,203	BE Semiconductor		
UT Group Co. Ltd.....	8,900	125,527	Industries NV.....	1,742	222,160
Valqua Ltd.....	6,500	136,612	Corbion NV.....	1,009	23,557
# Value HR Co. Ltd.....	4,800	46,817	IMCD NV.....	11,479	1,797,615
ValueCommerce Co.			* InPost SA.....	32,720	535,284
Ltd.....	5,000	38,820	# Nedap NV.....	1,373	84,638
# Vector, Inc.....	12,500	83,758	# PostNL NV.....	30,014	30,544
Vertex Corp.....	6,000	75,818	Randstad NV.....	7,504	323,948
Vision, Inc.....	9,800	73,550	# TKH Group NV.....	6,408	235,918
#* Visional, Inc.....	5,600	277,797			
Wacom Co. Ltd.....	2,000	8,607	TOTAL NETHERLANDS....		<u>4,455,178</u>
# Waseda Academy Co.					
Ltd.....	3,700	46,901	NEW ZEALAND — (0.3%)		
Watahan & Co. Ltd.....	3,300	35,586	# Briscoe Group Ltd.....	6,337	16,626
WATAMI Co. Ltd.....	2,600	15,383	# Channel Infrastructure		
WDB Holdings Co.			NZ Ltd.....	43,167	46,440
Ltd.....	2,100	23,371	Freightways Group		
Weathernews, Inc.....	4,000	90,831	Ltd.....	33,273	200,562
Wellnet Corp.....	5,700	31,080	Hallenstein Glasson		
# West Holdings Corp.....	7,315	74,282	Holdings Ltd.....	11,317	54,288
Will Group, Inc.....	5,900	38,291	NZME Ltd. (NZM NZ)...	11,793	7,195
* WingArc1st, Inc.....	4,200	92,723	NZX Ltd.....	73,480	61,202
# Workman Co. Ltd.....	3,000	83,977	# Restaurant Brands		
YAKUODO Holdings			New Zealand Ltd.....	7,481	16,760
Co. Ltd.....	3,100	38,378	Scales Corp. Ltd.....	5,641	12,908
YAMADA Consulting			# Skellerup Holdings		
Group Co. Ltd.....	4,700	58,033	Ltd.....	60,070	172,385
Yamaichi Electronics			Summerset Group		
Co. Ltd.....	4,500	67,376	Holdings Ltd.....	14,019	102,566
# Yamami Co.....	900	19,456	TOWER Ltd.....	46,962	34,061
Yamaura Corp.....	900	7,231	Warehouse Group Ltd..	17,853	10,385
Yaoko Co. Ltd.....	4,900	286,568			
# Yashima Denki Co.			TOTAL NEW ZEALAND. ...		<u>735,378</u>
Ltd.....	1,300	14,351			
Yonex Co. Ltd.....	14,600	196,429	NORWAY — (1.1%)		
			2020 Bulklers Ltd.....	3,624	40,203

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)			SINGAPORE — (Continued)		
ABG Sundal Collier			Q&M Dental Group		
Holding ASA.....	119,624	\$ 73,600	Singapore Ltd.....	87,720	\$ 18,381
AF Gruppen ASA.....	4,408	62,375	Raffles Medical Group		
Atea ASA.....	22,915	292,232	Ltd.....	223,700	137,433
Belships ASA.....	11,616	20,740	Riverstone Holdings		
* Bluenord ASA.....	4,933	293,054	Ltd.....	117,700	88,172
Bonheur ASA.....	580	12,508	Sheng Siong Group		
Borregaard ASA.....	14,230	255,551	Ltd.....	206,900	247,801
Bouvet ASA.....	23,439	167,019	StarHub Ltd.....	158,800	143,541
* DOF Group ASA.....	3,196	26,835	* Thomson Medical		
Ω Elmera Group ASA.....	23,591	63,597	Group Ltd.....	620,100	20,533
Elopak ASA.....	24,411	89,214	UMS Integration Ltd.....	197,175	151,871
Ω Europris ASA.....	44,317	323,310	Vicom Ltd.....	33,700	32,522
* Gentoo Media, Inc.....	13,083	26,402			
Ω Kid ASA.....	9,010	124,192	TOTAL SINGAPORE.....		<u>1,712,292</u>
Kitron ASA.....	55,251	189,278			
Medistim ASA.....	4,290	60,697	SPAIN — (2.3%)		
Ω Multiconsult ASA.....	5,352	93,565	Acciona SA.....	4,226	476,137
Norbit ASA.....	3,975	37,452	Audax Renovables SA..	30,608	48,418
Odfjell Technology Ltd..	4,019	15,976	Bankinter SA.....	3,847	32,777
* OKEA ASA.....	6,412	11,260	CIE Automotive SA.....	15,735	419,414
#Ω Okeanis Eco Tankers			Construccion y		
Corp.....	2,766	66,696	Auxiliar de		
Protector Forsikring			Ferrocarriles SA.....	3,367	124,669
ASA.....	2,634	76,864	* Distribuidora		
Rana Gruber ASA.....	4,523	29,287	Internacional de		
* SATS ASA.....	16,092	39,014	Alimentacion SA.....	1,732,678	30,011
* Solstad Offshore ASA...	6,256	22,253	* eDreams ODIGEO SA..	2,055	19,542
Veidekke ASA.....	30,427	388,616	Fluidra SA.....	6,658	170,944
		<u>2,901,790</u>	Ω Global Dominion		
TOTAL NORWAY.....			Access SA.....	10,267	32,114
			Indra Sistemas SA.....	37,303	714,956
PORTUGAL — (0.3%)			Laboratorios		
Altri SGPS SA.....	16,971	101,308	Farmaceuticos Rovi		
CTT-Correios de			SA.....	6,930	467,996
Portugal SA.....	31,173	190,147	Logista Integral SA.....	21,593	652,432
# Mota-Engil SGPS SA...	27,718	82,343	Melia Hotels		
Navigator Co. SA.....	60,736	221,946	International SA.....	33,213	247,349
NOS SGPS SA.....	76,360	268,443	Ω Prosegur Cash SA.....	118,184	69,980
		<u>864,187</u>	Renta 4 Banco SA.....	926	12,488
TOTAL PORTUGAL.....			Sacyr SA.....	170,308	557,077
			* Solaria Energia y		
SINGAPORE — (0.7%)			Medio Ambiente SA..	21,705	169,825
Aztech Global Ltd.....	45,500	23,412	* Tecnicas Reunidas SA..	10,270	145,017
Delfi Ltd.....	68,200	37,621	# Tubacex SA.....	32,303	114,232
DFI Retail Group			Vidrala SA.....	6,016	616,011
Holdings Ltd.....	65,600	153,905	Viscofan SA.....	12,809	810,613
First Resources Ltd.....	83,400	88,805			
Food Empire Holdings			TOTAL SPAIN.....		<u>5,932,002</u>
Ltd.....	48,100	34,863			
# Frencken Group Ltd.....	61,200	50,541	SWEDEN — (2.8%)		
Grand Venture			AddLife AB, Class B....	24,189	329,697
Technology Ltd.....	19,100	12,062	Addnode Group AB.....	31,624	335,822
HRnetgroup Ltd.....	67,400	33,957	AQ Group AB.....	15,000	214,402
iFAST Corp. Ltd.....	31,300	171,691	Beijer Alma AB.....	8,618	137,002
Micro-Mechanics			Bergman & Beving AB..	3,825	111,053
Holdings Ltd.....	15,800	20,438	Betsson AB, Class B...	5,880	80,269
Netlink NBN Trust.....	261,300	165,403	Bilia AB, Class A.....	17,266	202,421
Propnex Ltd.....	98,100	79,340	BioGaia AB, Class B....	6,245	68,299

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)			SWEDEN — (Continued)		
*Ω Boozt AB.....	6,000	\$ 70,628	Vitec Software Group		
BTS Group AB,			AB, Class B.....	8,760	\$ 461,770
Class B.....	498	12,916	Volati AB.....	3,354	32,160
Bufab AB.....	8,404	353,136	TOTAL SWEDEN.....		<u>7,218,110</u>
Cellavision AB.....	3,860	78,447	SWITZERLAND — (7.9%)		
Clas Ohlson AB,			Accelleron Industries		
Class B.....	10,598	226,204	AG (ACLN SW).....	23,434	1,171,118
Ω Coor Service			APG SGA SA.....	377	85,924
Management			* Aryzta AG.....	312,750	618,415
Holding AB.....	17,719	50,561	Avolta AG.....	12,335	557,550
CTT Systems AB.....	968	24,740	Belimo Holding AG.....	3,044	2,221,324
* Dynavox Group AB.....	4,673	31,525	Bossard Holding AG,		
Electrolux Professional			Class A.....	1,719	382,679
AB, Class B.....	55,121	380,955	Burckhardt		
Elekta AB, Class B.....	47,084	279,034	Compression		
Engcon AB.....	1,430	13,390	Holding AG.....	999	754,786
Ework Group AB.....	2,192	30,056	Burkhalter Holding AG..	191	20,655
*Ω Green Landscaping			Cie Financiere		
Group AB.....	5,723	35,307	Tradition SA.....	951	202,043
HMS Networks AB.....	3,208	148,365	Coltene Holding AG....	468	28,629
Instalco AB.....	50,519	143,853	Daetwyler Holding AG..	1,738	264,255
INVISIO AB.....	8,775	261,306	dormakaba Holding		
Lime Technologies AB..	2,918	91,828	AG.....	989	710,161
Lindab International			Emmi AG.....	646	562,470
AB.....	3,305	59,022	Flughafen Zurich AG....	644	155,039
* Medcap AB.....	3,367	121,985	Ω Galenica AG.....	1,257	112,019
Medicover AB,			Georg Fischer AG.....	20,427	1,608,749
Class B.....	11,967	221,049	Inficon Holding AG.....	583	751,483
Micro Systemation AB,			Interroll Holding AG....	186	436,215
Class B.....	3,597	17,963	Kardex Holding AG.....	2,288	707,411
MIPS AB.....	3,065	149,414	LEM Holding SA.....	126	119,457
Momentum Group AB...	8,546	134,942	Ω Medacta Group SA.....	2,186	279,264
NCAB Group AB.....	37,830	227,425	Mobilezone Holding		
Nederman Holding AB..	4,197	81,615	AG.....	14,625	183,137
Nolato AB, Class B.....	8,734	45,449	# Orior AG.....	2,145	92,695
Nordic Waterproofing			SFS Group AG.....	5,125	643,933
Holding AB.....	1,935	30,482	Siegfried Holding AG....	1,437	1,614,042
* Norva24 Group AB.....	5,111	11,425	SIG Group AG.....	46,011	1,003,430
* Note AB.....	2,247	33,123	SKAN Group AG.....	1,832	158,230
OEM International AB,			Softwareone Holding		
Class B.....	20,968	234,384	AG.....	21,828	142,394
Prevas AB, Class B....	2,095	19,671	Stadler Rail AG.....	10,448	232,131
Proact IT Group AB....	6,525	70,369	Sulzer AG.....	3,893	631,946
RaySearch			Swissquote Group		
Laboratories AB.....	7,143	151,698	Holding SA.....	2,575	1,117,852
Rvrc Holding AB.....	12,708	56,659	Temenos AG.....	20,126	1,711,448
Ω Scandic Hotels Group			Ω VAT Group AG.....	184	70,685
AB.....	42,995	299,132	VZ Holding AG.....	4,613	794,075
* Sdiptech AB, Class B...	4,818	98,644	Ypsomed Holding AG...	1,069	420,071
SkiStar AB.....	9,997	150,992	TOTAL SWITZERLAND.....		<u>20,565,715</u>
Synsam AB.....	20,537	91,401	UNITED KINGDOM — (12.7%)		
Systemair AB.....	21,801	166,284	4imprint Group PLC....	7,740	572,888
* TF Bank AB.....	750	25,029	AG Barr PLC.....	4,994	37,659
Troax Group AB.....	11,120	233,581	Ω Airtel Africa PLC.....	138,944	247,391
Truecaller AB, Class B.	46,868	278,665	AJ Bell PLC.....	81,220	446,053
VBG Group AB,					
Class B.....	86	2,561			

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)			UNITED KINGDOM — (Continued)		
Ω Alfa Financial Software			Impax Asset		
Holdings PLC.....	29,356	\$ 80,507	Management Group		
* AO World PLC.....	44,960	54,814	PLC.....	29,072	\$ 79,395
Ashtead Technology			Inchcape PLC.....	100,016	832,650
Holdings PLC.....	16,300	112,619	* Indivior PLC.....	38,450	453,682
B&M European Value			IntegraFin Holdings		
Retail SA.....	95,627	381,781	PLC.....	79,159	354,904
Babcock International			International		
Group PLC.....	197,394	1,313,996	Workplace Group		
Bloomsbury Publishing			PLC.....	220,696	468,799
PLC.....	17,257	142,356	J D Wetherspoon PLC..	24,584	189,683
Burberry Group PLC....	5,503	80,428	James Halstead PLC...	93,307	198,579
Bytes Technology			Johnson Service		
Group PLC (BYIT			Group PLC.....	84,067	141,440
LN).....	68,875	392,065	Kainos Group PLC.....	26,868	273,531
Clarkson PLC.....	6,119	323,555	Keller Group PLC.....	4,669	78,945
Coats Group PLC.....	431,804	512,003	Kitwave Group PLC....	2,849	10,113
Computacenter PLC....	24,476	705,247	Liontrust Asset		
Cranswick PLC.....	15,010	934,834	Management PLC....	11,951	66,185
CVS Group PLC.....	21,271	257,984	LSL Property Services		
Domino's Pizza Group			PLC.....	13,847	50,324
PLC.....	83,777	311,650	Ω Luceco PLC.....	32,411	63,161
Dr. Martens PLC.....	21,209	18,822	Man Group PLC.....	150,502	397,744
Dunelm Group PLC....	37,158	454,001	* McBride PLC.....	35,139	59,620
Energean PLC.....	41,424	474,638	Me Group International		
Entain PLC.....	43,146	374,633	PLC.....	62,186	164,706
* Evoke PLC.....	29,607	25,835	Mitie Group PLC.....	393,366	563,288
FDM Group Holdings			MONY Group PLC.....	165,006	395,142
PLC.....	26,704	77,954	Morgan Advanced		
Foresight Group			Materials PLC.....	43,890	148,014
Holdings Ltd.....	7,357	35,822	Morgan Sindall Group		
Galliford Try Holdings			PLC.....	6,631	301,398
PLC.....	15,138	70,115	Mortgage Advice		
Games Workshop			Bureau Holdings		
Group PLC.....	8,702	1,564,174	Ltd.....	8,498	75,149
Gamma			Next 15 Group PLC....	23,661	99,184
Communications			Ninety One PLC.....	94,720	175,130
PLC.....	23,390	387,058	Oxford Instruments		
Greencore Group PLC..	6,860	16,436	PLC.....	7,621	197,264
Greggs PLC.....	33,372	890,152	Pagegroup PLC.....	100,653	406,870
Harbour Energy PLC...	89,330	257,878	Pan African Resources		
Hargreaves Lansdown			PLC.....	373,052	184,741
PLC.....	72,616	989,603	PayPoint PLC.....	14,726	130,002
Hikma			Plus500 Ltd.....	27,850	976,302
Pharmaceuticals			Polar Capital Holdings		
PLC.....	38,301	1,085,814	PLC.....	20,109	124,684
Hill & Smith PLC.....	23,052	564,944	QinetiQ Group PLC....	77,434	355,477
Hilton Food Group			Record PLC.....	14,254	9,852
PLC.....	17,406	190,510	Renew Holdings PLC...	19,291	174,756
* Hochschild Mining			Renold PLC.....	27,285	17,646
PLC.....	46,633	101,355	Rightmove PLC.....	117,128	963,839
Hollywood Bowl Group			Rotork PLC.....	221,063	953,441
PLC.....	42,980	149,328	RS Group PLC.....	108,145	870,117
Howden Joinery Group			Serco Group PLC.....	185,303	354,611
PLC.....	123,221	1,245,460	Softcat PLC.....	32,618	646,688
# IDOX PLC.....	94,139	73,512	* Spirent		
IMI PLC.....	56,929	1,408,555	Communications		
			PLC.....	193,208	441,077

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)			PREFERRED STOCKS — (0.3%)		
SSP Group PLC.....	178,241	\$ 401,561	GERMANY — (0.3%)		
St. James's Place			FUCHS SE, 2.538%....	16,206	\$ 736,612
PLC.....	62,581	812,654	TOTAL INVESTMENT		
SThree PLC.....	30,722	96,473	SECURITIES		
* Strix Group PLC.....	36,615	21,834	(Cost \$216,451,929).....		<u>250,609,073</u>
*†† Studio Retail Group					<u>Value†</u>
PLC.....	9,958	0	SECURITIES LENDING COLLATERAL — (3.8%)		
Tatton Asset			@§ The DFA Short Term		
Management PLC....	9,729	79,563	Investment Fund.....	856,251	<u>9,905,111</u>
Team Internet Group			TOTAL INVESTMENTS — (100.0%)		
PLC.....	17,972	23,976	(Cost \$226,356,340)^....		<u>\$260,514,184</u>
Telecom Plus PLC.....	19,737	408,696			
Topps Tiles PLC.....	24,408	11,354			
Volution Group PLC....	65,907	432,924			
*Ω Watches of Switzerland					
Group PLC.....	26,657	188,599			
WH Smith PLC.....	33,990	550,008			
Wickes Group PLC.....	71,296	163,066			
Wilmington PLC.....	4,671	22,419			
XPS Pensions Group					
PLC.....	23,245	<u>100,074</u>			
TOTAL UNITED					
KINGDOM.....		<u>33,125,763</u>			
TOTAL COMMON					
STOCKS.....		<u>249,872,461</u>			

As of January 31, 2025, International Small Cap Growth Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500® Emini Index.....	5	03/21/25	\$1,536,462	\$1,516,813	\$(19,649)
Total Futures Contracts.....			<u>\$1,536,462</u>	<u>\$1,516,813</u>	<u>\$(19,649)</u>

As of January 31, 2025, the value of Rule 144A securities amounted to \$10,096,540 or 3.8% of net assets.

Summary of the Portfolio's investments as of January 31, 2025, 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>
Assets				
Common Stocks				
Australia.....	\$ 96,418	\$ 17,298,520	\$ 35,281	\$ 17,430,219
Austria.....	—	3,221,620	—	3,221,620
Belgium.....	174,064	3,717,193	—	3,891,257
Canada.....	30,884,474	—	—	30,884,474
Denmark.....	—	6,860,574	—	6,860,574
Finland.....	—	7,749,122	—	7,749,122
France.....	—	12,067,636	—	12,067,636

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Germany.....	\$ 327,410	\$ 12,845,691	—	\$ 13,173,101
Hong Kong.....	—	4,524,445	—	4,524,445
Ireland.....	—	945,644	—	945,644
Israel.....	83,802	2,040,274	—	2,124,076
Italy.....	—	11,886,496	—	11,886,496
Japan.....	—	57,603,382	—	57,603,382
Netherlands.....	—	4,455,178	—	4,455,178
New Zealand.....	—	735,378	—	735,378
Norway.....	—	2,901,790	—	2,901,790
Portugal.....	—	864,187	—	864,187
Singapore.....	20,533	1,691,759	—	1,712,292
Spain.....	—	5,932,002	—	5,932,002
Sweden.....	—	7,218,110	—	7,218,110
Switzerland.....	—	20,565,715	—	20,565,715
United Kingdom.....	—	33,125,763	—	33,125,763
Preferred Stocks				
Germany.....	—	736,612	—	736,612
Securities Lending Collateral.....	—	9,905,111	—	9,905,111
Total Investments in Securities.....	<u>\$31,586,701</u>	<u>\$228,892,202</u>	<u>\$35,281 <></u>	<u>\$260,514,184</u>
Financial Instruments				
Liabilities				
Futures Contracts**.....	(19,649)	—	—	(19,649)
Total Financial Instruments.....	<u>\$ (19,649)</u>	<u>—</u>	<u>—</u>	<u>\$ (19,649)</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 SOCIAL FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Face Amount[^]</u>	<u>Value[†]</u>		<u>Face Amount[^]</u>	<u>Value[†]</u>
	<u>(000)</u>			<u>(000)</u>	
AGENCY OBLIGATIONS — (10.4%)			Alphabet, Inc.		
Federal Home Loan Banks			1.900%, 08/15/40.....	1,400	\$ 916,249
3.125%, 09/12/25.....	1,000	\$ 993,032	Amazon.com, Inc.		
5.750%, 06/12/26.....	200	203,935	# 1.500%, 06/03/30.....	4,000	3,406,729
3.000%, 09/11/26.....	1,200	1,177,210	4.700%, 12/01/32.....	3,000	2,976,536
3.000%, 03/10/28.....	2,500	2,407,805	2.875%, 05/12/41.....	3,200	2,357,630
3.250%, 06/09/28.....	3,190	3,090,082	Amcor Flexibles North		
3.250%, 11/16/28.....	7,100	6,863,065	America, Inc.		
2.125%, 09/14/29.....	945	858,546	2.630%, 06/19/30.....	125	109,918
2.125%, 12/14/29.....	1,000	899,471	American Express Co.		
5.500%, 07/15/36.....	3,295	3,507,000	3.300%, 05/03/27.....	204	198,336
Federal Home Loan			4.050%, 12/03/42.....	1,000	843,149
Mortgage Corp.			American Honda Finance		
6.750%, 09/15/29.....	2,500	2,752,007	Corp., SOFR + 0.710%,		
6.750%, 03/15/31.....	3,815	4,275,191	FRN		
# 6.250%, 07/15/32.....	4,239	4,707,423	(r) 4.997%, 07/09/27.....	1,000	1,002,865
Federal National Mortgage			American Tower Corp.		
Association			2.300%, 09/15/31.....	500	418,312
2.125%, 04/24/26.....	3,000	2,927,313	4.050%, 03/15/32.....	625	580,635
1.875%, 09/24/26.....	2,400	2,314,304	Ameriprise Financial, Inc.		
0.750%, 10/08/27.....	1,750	1,598,889	4.500%, 05/13/32.....	200	192,977
# 6.250%, 05/15/29.....	4,330	4,655,865	Analog Devices, Inc.		
7.125%, 01/15/30.....	3,583	4,019,551	3.450%, 06/15/27.....	150	146,505
7.250%, 05/15/30.....	3,316	3,760,601	Aon Corp.		
0.875%, 08/05/30.....	10,650	8,848,664	3.750%, 05/02/29.....	1,000	953,877
6.625%, 11/15/30.....	4,400	<u>4,890,395</u>	APA Infrastructure Ltd.		
TOTAL AGENCY			Ω 5.000%, 03/23/35.....	1,000	942,590
OBLIGATIONS.....		<u>64,750,349</u>	Apple, Inc.		
BONDS — (48.9%)			2.375%, 02/08/41.....	389	268,508
7-Eleven, Inc.			3.850%, 05/04/43.....	1,900	1,575,747
Ω 1.800%, 02/10/31.....	173	141,244	Arrow Electronics, Inc.		
Ω 2.500%, 02/10/41.....	1,132	729,136	3.875%, 01/12/28.....	400	387,017
ABN AMRO Bank NV, 3M			Ashtead Capital, Inc.		
Euribor + 0.600%, FRN			Ω 2.450%, 08/12/31.....	1,000	840,108
(r) 3.385%, 01/15/27..... EUR	2,600	2,716,607	5.950%, 10/15/33.....	3,000	3,032,410
AerCap Ireland Capital			Asian Development Bank,		
DAC/AerCap Global			SONIA + 1.000%, FRN		
Aviation Trust			(r) 5.727%, 05/23/29..... GBP	5,000	6,374,472
3.850%, 10/29/41.....	308	242,430	AT&T, Inc.		
Aetna, Inc.			2.750%, 06/01/31.....	306	267,761
4.500%, 05/15/42.....	200	162,547	3.500%, 06/01/41.....	1,705	1,307,912
Affiliated Managers Group,			Australia & New Zealand		
Inc.			Banking Group Ltd.		
3.500%, 08/01/25.....	150	149,102	4.050%, 05/12/25..... AUD	4,500	2,793,687
3.300%, 06/15/30.....	800	732,290	4.500%, 03/31/28..... AUD	2,500	1,552,416
African Development Bank			4.950%, 02/05/29..... AUD	5,000	3,144,123
3.350%, 08/08/28..... AUD	3,100	1,866,811	Australia & New Zealand		
Ahold Finance USA LLC			Banking Group Ltd., 3M		
6.875%, 05/01/29.....	40	43,128	Swap + 0.700%, FRN		
Allstate Corp.			(r) 5.168%, 06/18/27..... AUD	1,000	622,794
4.500%, 06/15/43.....	2,000	1,698,847			

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 Banking Group Ltd., SOFR + 0.810%, FRN (r)Ω 4.810%, 01/18/27.....	500	\$ 503,493	Canadian Imperial Bank of Commerce 3.600%, 04/07/32.....	2,000	\$1,804,281
Autodesk, Inc. 3.500%, 06/15/27.....	315	306,519	Canadian Pacific Railway Co. 2.900%, 02/01/25.....	50	50,000
Avnet, Inc. 3.000%, 05/15/31.....	1,500	1,286,654	Capital One Financial Corp. 3.800%, 01/31/28.....	300	290,995
5.500%, 06/01/32.....	120	118,189	Carrier Global Corp. 3.377%, 04/05/40.....	1,000	775,760
Baker Hughes Holdings LLC/Baker Hughes Co-Obligor, Inc. 3.337%, 12/15/27.....	30	28,985	CenterPoint Energy Resources Corp. 5.850%, 01/15/41.....	442	445,188
Banco Santander SA 3.800%, 02/23/28.....	200	193,052	Charles Schwab Corp. 3.625%, 04/01/25.....	30	29,955
Bank of America Corp. 5.875%, 02/07/42.....	2,075	2,167,106	Choice Hotels International, Inc. 3.700%, 12/01/29.....	520	484,660
Bank of Montreal 1.850%, 05/01/25.....	2,000	1,987,292	Chubb Corp. 6.000%, 05/11/37.....	1,000	1,060,017
2.750%, 06/15/27..... EUR	300	311,962	Cincinnati Financial Corp. 6.920%, 05/15/28.....	400	425,899
Bank of Nova Scotia 2.150%, 08/01/31.....	2,200	1,842,541	Cisco Systems, Inc. 5.900%, 02/15/39.....	200	211,472
2.450%, 02/02/32.....	275	231,397	Citigroup, Inc. 8.125%, 07/15/39.....	1,167	1,444,109
Barclays PLC 4.375%, 01/12/26.....	500	498,412	5.875%, 01/30/42.....	400	410,523
Best Buy Co., Inc. 4.450%, 10/01/28.....	200	197,557	Clorox Co. 3.900%, 05/15/28.....	350	341,321
1.950%, 10/01/30.....	800	677,858	CNO Financial Group, Inc. 5.250%, 05/30/29.....	700	695,622
Blackrock, Inc. 3.250%, 04/30/29.....	1,400	1,326,864	Comcast Corp. 7.050%, 03/15/33.....	400	446,679
2.400%, 04/30/30.....	133	118,576	4.600%, 10/15/38.....	425	383,950
1.900%, 01/28/31.....	160	135,922	6.550%, 07/01/39.....	1,000	1,075,028
2.100%, 02/25/32.....	3,500	2,902,834	3.750%, 04/01/40.....	3,173	2,560,810
BMW U.S. Capital LLC 1.000%, 04/20/27..... EUR	300	299,632	Commonwealth Bank of Australia 4.400%, 08/18/27..... AUD	1,000	620,997
BNG Bank NV 3.300%, 07/17/28..... AUD	1,500	902,494	4.900%, 08/17/28..... AUD	4,000	2,513,433
Boardwalk Pipelines LP 3.600%, 09/01/32.....	1,050	923,147	Conagra Brands, Inc. 4.850%, 11/01/28.....	1,000	994,843
Booking Holdings, Inc. 4.625%, 04/13/30.....	800	792,566	5.300%, 11/01/38.....	300	282,487
Brighthouse Financial, Inc. # 5.625%, 05/15/30.....	1,500	1,541,675	Consolidated Edison Co. of New York, Inc. 5.300%, 03/01/35.....	350	349,867
British Telecommunications PLC 5.125%, 12/04/28.....	500	502,559	4.200%, 03/15/42.....	600	500,801
Ω 3.250%, 11/08/29.....	1,000	921,404	Constellation Energy Generation LLC 3.250%, 06/01/25.....	200	198,930
Broadcom, Inc. Ω 3.419%, 04/15/33.....	767	670,649	5.750%, 10/01/41.....	500	486,374
Ω 3.469%, 04/15/34.....	345	298,120	Cooperative Rabobank UA, 3M Swap + 0.750%, FRN (r) 5.168%, 05/26/28..... AUD	3,000	1,859,505
Ω 3.137%, 11/15/35.....	483	392,578			
Ω 3.187%, 11/15/36.....	41	32,885			
Ω 4.926%, 05/15/37.....	436	412,116			
Ω 3.500%, 02/15/41.....	1,400	1,082,195			
Bunge Ltd. Finance Corp. # 3.750%, 09/25/27.....	525	511,939			
Campbell's Co. 4.150%, 03/15/28.....	71	69,653			

DFA SOCIAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
Cooperatieve Rabobank UA, SOFR + 0.710%, FRN			Equinix, Inc. 2.500%, 05/15/31.....	500	\$ 428,993
(r) 5.128%, 03/05/27.....	500	\$ 501,801	Equinor ASA 1.250%, 02/17/27..... EUR	1,600	1,614,427
Cox Communications, Inc.			European Bank for Reconstruction & Development, SOFR + 0.300%, FRN		
Ω 4.800%, 02/01/35.....	300	272,561	(r) 4.764%, 02/16/29.....	184	183,773
Ω 8.375%, 03/01/39.....	1,500	1,755,455	European Investment Bank, SONIA + 0.340%, FRN		
Ω 4.700%, 12/15/42.....	300	240,305	(r) 5.067%, 03/12/26..... GBP	680	844,754
Ω 4.500%, 06/30/43.....	1,900	1,513,132	European Investment Bank, SONIA + 1.000%, FRN		
Crown Castle, Inc.			(r) 5.727%, 09/08/25..... GBP	700	872,478
2.900%, 04/01/41.....	1,050	737,797	Expedia Group, Inc. 3.250%, 02/15/30.....	1,200	1,107,131
Cummins, Inc.			Extra Space Storage LP 2.350%, 03/15/32.....	900	740,033
4.875%, 10/01/43.....	2,180	2,011,650	Fairfax Financial Holdings Ltd. 6.000%, 12/07/33.....	1,400	1,437,431
CVS Health Corp.			FedEx Corp. 4.900%, 01/15/34.....	672	644,845
# 4.780%, 03/25/38.....	500	439,175	3.250%, 05/15/41.....	250	179,583
6.125%, 09/15/39.....	1,500	1,484,612	Fidelity National Financial, Inc. 3.400%, 06/15/30.....	700	637,220
4.125%, 04/01/40.....	85	67,692	2.450%, 03/15/31.....	500	423,537
6.000%, 06/01/44.....	500	479,790	Fidelity National Information Services, Inc. # 3.100%, 03/01/41.....	61	44,299
Deere & Co.			First American Financial Corp. 2.400%, 08/15/31.....		
3.900%, 06/09/42.....	1,000	832,590	Flex Ltd. 4.875%, 06/15/29.....	700	689,993
Dick's Sporting Goods, Inc.			Flowserve Corp. 2.800%, 01/15/32.....	900	766,414
# 3.150%, 01/15/32.....	300	263,334	FMR LLC Ω 4.950%, 02/01/33.....	250	245,356
Dollar General Corp.			Fortune Brands Innovations, Inc. 3.250%, 09/15/29.....	2,000	1,852,774
4.150%, 11/01/25.....	500	497,896	Franklin Resources, Inc. 1.600%, 10/30/30.....	3,300	2,751,791
Dollar Tree, Inc.			GATX Corp. 3.500%, 06/01/32.....	850	756,743
4.200%, 05/15/28.....	400	390,165	General Motors Co. 6.250%, 10/02/43.....	1,000	981,110
Dow Chemical Co.			General Motors Financial Co., Inc. 1.694%, 03/26/25..... EUR	400	414,279
# 6.300%, 03/15/33.....	1,200	1,271,987			
5.250%, 11/15/41.....	1,250	1,157,923			
E.ON International Finance BV					
Ω 6.650%, 04/30/38.....	1,000	1,062,459			
Eastman Chemical Co.					
4.800%, 09/01/42.....	2,500	2,180,592			
Eaton Vance Corp.					
3.500%, 04/06/27.....	1,500	1,463,089			
eBay, Inc.					
4.000%, 07/15/42.....	500	401,459			
Elevance Health, Inc.					
4.101%, 03/01/28.....	218	213,885			
6.375%, 06/15/37.....	200	212,947			
4.625%, 05/15/42.....	1,000	872,754			
4.650%, 01/15/43.....	2,066	1,797,552			
5.100%, 01/15/44.....	200	182,943			
Enbridge Energy Partners LP					
5.500%, 09/15/40.....	1,071	1,022,827			
Enbridge, Inc.					
3.700%, 07/15/27.....	100	97,711			
Enel Finance International NV					
Ω 3.500%, 04/06/28.....	200	191,456			
Ω 6.000%, 10/07/39.....	1,750	1,759,334			
Enterprise Products Operating LLC					
6.125%, 10/15/39.....	200	208,815			
5.950%, 02/01/41.....	1,800	1,852,983			
4.850%, 08/15/42.....	444	400,607			

DFA SOCIAL FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
Georgia-Pacific LLC 7.750%, 11/15/29.....	40	\$ 45,032	International Bank for Reconstruction & Development, SOFR + 0.430%, FRN		
Global Payments, Inc. 4.450%, 06/01/28.....	1,107	1,088,890	(r) 4.900%, 08/19/27.....	1,123	\$1,127,614
Halliburton Co. 6.700%, 09/15/38.....	795	862,311	International Business Machines Corp.		
7.450%, 09/15/39.....	800	932,249	1.950%, 05/15/30.....	2,600	2,247,164
Harley-Davidson, Inc. 3.500%, 07/28/25.....	585	581,597	4.000%, 06/20/42.....	400	327,869
Hasbro, Inc. 6.350%, 03/15/40.....	2,200	2,226,722	International Flavors & Fragrances, Inc.		
Health Care Service Corp. A Mutual Legal Reserve Co.			Ω 3.268%, 11/15/40.....	2,652	1,911,381
Ω 2.200%, 06/01/30.....	500	434,813	Invitation Homes Operating Partnership LP		
Home Depot, Inc. 3.300%, 04/15/40.....	3,200	2,495,008	2.000%, 08/15/31.....	1,000	819,414
Hongkong & Shanghai Banking Corp. Ltd.			2.700%, 01/15/34.....	1,000	800,306
5.100%, 03/03/28..... AUD	1,500	945,298	J.M. Smucker Co. 4.250%, 03/15/35.....	1,300	1,178,782
HP, Inc. 6.000%, 09/15/41.....	1,150	1,160,066	Jabil, Inc. 3.600%, 01/15/30.....	750	696,987
HSBC Holdings PLC # 6.100%, 01/14/42.....	1,500	1,601,908	Jackson Financial, Inc. 3.125%, 11/23/31.....	235	201,303
IBM International Capital Pte. Ltd.			Japan Government Five Year Bonds		
5.250%, 02/05/44.....	1,500	1,421,453	0.400%, 09/20/28..... JPY	292,000	1,855,041
Illinois Tool Works, Inc. 4.875%, 09/15/41.....	1,000	936,597	Japan Government Ten Year Bonds		
ING Groep NV 4.050%, 04/09/29.....	700	674,585	0.100%, 09/20/28..... JPY	400,000	2,513,324
Intel Corp. 4.600%, 03/25/40.....	300	250,499	Jefferies Financial Group, Inc.		
2.800%, 08/12/41.....	2,300	1,465,344	2.625%, 10/15/31.....	350	296,520
5.625%, 02/10/43.....	2,400	2,212,134	2.750%, 10/15/32.....	2,120	1,742,138
Inter-American Development Bank, SOFR + 0.170%, FRN			6.200%, 04/14/34.....	2,000	2,060,204
(r) 4.572%, 09/16/26.....	750	749,182	JPMorgan Chase & Co.		
Inter-American Development Bank, SOFR + 0.300%, FRN			5.500%, 10/15/40.....	1,600	1,608,452
(r) 4.782%, 02/15/29.....	1,100	1,098,372	5.600%, 07/15/41.....	1,000	1,010,479
Inter-American Development Bank, SOFR + 0.350%, FRN			Kemper Corp. 3.800%, 02/23/32.....	330	291,652
(r) 4.647%, 10/05/28.....	1,200	1,200,989	Kimco Realty OP LLC 2.700%, 10/01/30.....	2,200	1,955,088
Intercontinental Exchange, Inc.			Kinder Morgan Energy Partners LP		
2.650%, 09/15/40.....	4,750	3,337,682	6.500%, 09/01/39.....	100	104,477
International Bank for Reconstruction & Development, SOFR + 0.270%, FRN			5.000%, 08/15/42.....	3,700	3,236,571
(r) 4.672%, 06/15/27.....	3,200	3,200,738	5.500%, 03/01/44.....	500	464,184
			KKR Group Finance Co. II LLC		
			#Ω 5.500%, 02/01/43.....	500	478,156
			Kraft Heinz Foods Co. 6.875%, 01/26/39.....	500	552,344
			4.625%, 10/01/39.....	1,700	1,511,188
			5.000%, 06/04/42.....	300	270,885
			Kroger Co. 7.500%, 04/01/31.....	424	475,999
			Legg Mason, Inc. 4.750%, 03/15/26.....	28	28,028

DFA SOCIAL FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
Lincoln National Corp.			National Rural Utilities		
3.350%, 03/09/25.....	75	\$ 74,878	Cooperative Finance		
3.400%, 01/15/31.....	373	338,275	Corp.		
3.400%, 03/01/32.....	268	236,576	8.000%, 03/01/32.....	121	\$ 141,098
7.000%, 06/15/40.....	1,144	1,252,324	Nederlandse		
Lloyds Banking Group PLC			Waterschapsbank NV		
4.450%, 05/08/25.....	700	699,555	3.400%, 07/22/25..... AUD	700	433,228
4.375%, 03/22/28.....	600	588,610	NetApp, Inc.		
LSEGA Financing PLC			2.700%, 06/22/30.....	300	265,739
Ω 2.500%, 04/06/31.....	453	389,047	NIKE, Inc.		
Ω 3.200%, 04/06/41.....	2,113	1,562,448	2.850%, 03/27/30.....	7,550	6,899,921
LYB International Finance			Nomura Holdings, Inc.		
BV			2.679%, 07/16/30.....	400	350,605
5.250%, 07/15/43.....	1,200	1,089,478	Northern Trust Corp.		
4.875%, 03/15/44.....	200	172,766	1.950%, 05/01/30.....	100	86,800
LYB International Finance			NTT Finance Corp.		
III LLC			0.010%, 03/03/25..... EUR	100	103,517
3.375%, 10/01/40.....	340	249,643	Nucor Corp.		
Macquarie Bank Ltd.			3.950%, 05/01/28.....	171	167,145
1.700%, 02/12/25..... AUD	1,280	795,224	6.400%, 12/01/37.....	1,750	1,884,513
Macquarie Bank Ltd., 3M			OP Corporate Bank PLC		
Euribor + 0.440%, FRN			0.250%, 03/24/26..... EUR	200	201,657
(r) 3.303%, 12/18/26..... EUR	195	202,477	OP Corporate Bank PLC,		
Marathon Petroleum Corp.			3M Euribor + 0.400%,		
6.500%, 03/01/41.....	2,712	2,822,130	FRN		
Marsh & McLennan Cos.,			(r) 3.115%, 03/28/27..... EUR	379	393,833
Inc.			Oracle Corp.		
3.500%, 03/10/25.....	250	249,736	2.950%, 05/15/25.....	50	49,760
2.375%, 12/15/31.....	574	484,274	3.250%, 11/15/27.....	851	818,788
4.750%, 03/15/39.....	500	461,177	3.600%, 04/01/40.....	500	389,966
Mastercard, Inc.			3.650%, 03/25/41.....	1,500	1,159,718
4.350%, 01/15/32.....	1,000	968,073	Phillips 66		
Meta Platforms, Inc.			5.875%, 05/01/42.....	800	798,294
3.850%, 08/15/32.....	1,000	931,325	Plains All American		
MetLife, Inc.			Pipeline LP/PAA Finance		
# 3.000%, 03/01/25.....	250	249,706	Corp.		
5.700%, 06/15/35.....	1,650	1,695,852	4.300%, 01/31/43.....	1,500	1,191,580
Micron Technology, Inc.			4.700%, 06/15/44.....	1,000	831,633
# 4.663%, 02/15/30.....	600	585,855	PNC Bank NA		
3.366%, 11/01/41.....	2,950	2,151,622	3.250%, 06/01/25.....	250	248,964
Mitsubishi UFJ Financial			Primerica, Inc.		
Group, Inc.			2.800%, 11/19/31.....	1,700	1,455,631
2.048%, 07/17/30.....	3,500	3,000,471	Principal Financial Group,		
Mohawk Industries, Inc.			Inc.		
3.625%, 05/15/30.....	171	159,125	6.050%, 10/15/36.....	1,000	1,045,818
Morgan Stanley			Prologis LP		
6.375%, 07/24/42.....	2,500	2,718,730	3.000%, 06/02/26..... EUR	400	415,622
Mosaic Co.			5.125%, 01/15/34.....	800	789,591
5.625%, 11/15/43.....	485	461,631	Province of Quebec		
Motorola Solutions, Inc.			4.200%, 03/10/25..... AUD	2,000	1,242,878
4.600%, 05/23/29.....	900	886,410	7.500%, 09/15/29.....	500	559,700
MPLX LP			Prudential Funding Asia		
4.500%, 04/15/38.....	300	261,539	PLC		
National Australia Bank			3.625%, 03/24/32.....	2,200	1,997,058
Ltd., 3M Swap +			Public Storage Operating		
0.700%, FRN			Co.		
(r) 5.113%, 05/10/27..... AUD	720	448,394	5.100%, 08/01/33.....	1,600	1,589,330

DFA SOCIAL FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
PulteGroup, Inc. 6.000%, 02/15/35.....	1,500	\$1,536,986	Target Corp. 4.000%, 07/01/42.....	600	\$ 502,814
Quanta Services, Inc. 2.900%, 10/01/30.....	1,147	1,021,258	Telefonica Emisiones SA 7.045%, 06/20/36.....	700	769,716
Quest Diagnostics, Inc. 3.500%, 03/30/25.....	200	199,574	Telefonica Europe BV 8.250%, 09/15/30.....	975	1,110,064
Realty Income Corp. 2.850%, 12/15/32.....	366	309,984	Texas Instruments, Inc. 4.900%, 03/14/33.....	2,500	2,486,304
Reinsurance Group of America, Inc. 3.150%, 06/15/30.....	1,300	1,178,652	T-Mobile USA, Inc. 4.375%, 04/15/40.....	1,000	868,895
RELX Capital, Inc. 4.750%, 05/20/32.....	133	130,306	Toronto-Dominion Bank 4.456%, 06/08/32.....	750	712,298
Rockwell Automation, Inc. 2.875%, 03/01/25.....	300	299,587	Traton Finance Luxembourg SA 0.125%, 03/24/25..... EUR	200	206,714
Rogers Communications, Inc. 7.500%, 08/15/38.....	300	339,787	Travelers Cos., Inc. 5.350%, 11/01/40.....	800	784,525
Ross Stores, Inc. 1.875%, 04/15/31.....	1,000	831,284	TWDC Enterprises 18 Corp. # 4.375%, 08/16/41.....	2,000	1,738,332
Royal Bank of Canada 5.000%, 01/24/28..... GBP	400	500,503	UBS AG 1.200%, 07/30/25..... AUD	2,000	1,223,530
Royalty Pharma PLC 2.200%, 09/02/30.....	1,800	1,538,140	5.808%, 11/24/28..... AUD	1,500	967,875
3.300%, 09/02/40.....	1,925	1,403,561	UDR, Inc. 2.100%, 06/15/33.....	1,000	772,906
Ryder System, Inc. 3.350%, 09/01/25.....	1,000	991,623	Union Pacific Corp. 2.891%, 04/06/36.....	250	202,555
Santander Holdings USA, Inc. 4.500%, 07/17/25.....	250	249,506	3.200%, 05/20/41.....	2,500	1,886,863
4.400%, 07/13/27.....	200	197,936	United Overseas Bank Ltd., 3M Swap + 0.720%, FRN		
Schlumberger Investment SA 2.650%, 06/26/30.....	439	392,219	(r) 5.060%, 04/16/27..... AUD	1,300	809,673
Sherwin-Williams Co. 3.450%, 08/01/25.....	100	99,405	United Parcel Service, Inc. 4.875%, 11/15/40.....	2,000	1,871,483
2.950%, 08/15/29.....	600	552,338	Valero Energy Corp. 6.625%, 06/15/37.....	450	478,486
Simon Property Group LP 2.200%, 02/01/31.....	1,000	854,478	VeriSign, Inc. 2.700%, 06/15/31.....	1,000	861,790
2.250%, 01/15/32.....	2,366	1,967,078	Verizon Communications, Inc. 4.050%, 02/17/25..... AUD	3,800	2,361,671
Societe Generale SA Ω 3.000%, 01/22/30.....	1,900	1,704,413	4.329%, 09/21/28.....	623	614,557
Southwest Gas Corp. 3.700%, 04/01/28.....	100	96,122	4.016%, 12/03/29.....	151	145,307
2.200%, 06/15/30.....	500	431,196	2.355%, 03/15/32.....	238	197,988
Steel Dynamics, Inc. 3.250%, 01/15/31.....	125	113,090	4.812%, 03/15/39.....	1,000	921,760
Sumitomo Mitsui Financial Group, Inc. 3.784%, 03/09/26.....	600	594,845	3.400%, 03/22/41.....	1,400	1,062,749
1.546%, 06/15/26..... EUR	100	102,182	3.850%, 11/01/42.....	510	403,319
3.040%, 07/16/29.....	800	736,320	Visa, Inc. 2.050%, 04/15/30.....	1,000	879,716
2.130%, 07/08/30.....	1,800	1,547,574	2.700%, 04/15/40.....	3,000	2,189,141
2.222%, 09/17/31.....	250	209,152	Vodafone Group PLC # 7.875%, 02/15/30.....	20	22,667
Svenska Handelsbanken AB 5.000%, 03/02/28..... AUD	1,500	939,768	6.250%, 11/30/32.....	533	573,407
			Walmart, Inc. 5.625%, 04/01/40.....	4,000	4,189,005
			Walt Disney Co. # 4.625%, 03/23/40.....	500	463,401
			3.500%, 05/13/40.....	140	112,531

DFA SOCIAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
Wells Fargo & Co. 3.000%, 02/19/25.....	450	\$ 449,587	2.375%, 03/31/29.....	3,000	\$ 2,779,570
Welltower OP LLC 4.125%, 03/15/29.....	450	436,652	3.250%, 06/30/29.....	1,500	1,435,547
Westlake Corp. 2.750%, 01/15/31.....	2,000	1,760,038	3.500%, 01/31/30.....	600	577,406
Westpac Banking Corp., SOFR + 0.420%, FRN	100	91,818	4.000%, 07/31/30.....	5,500	5,399,453
(r) 4.717%, 04/16/26.....	300	300,035	4.125%, 08/31/30.....	2,500	2,467,676
WestRock MWV LLC 8.200%, 01/15/30.....	222	251,914	4.625%, 09/30/30.....	600	606,984
Whirlpool Corp. 3.700%, 05/01/25.....	200	199,561	4.375%, 11/30/30.....	1,000	998,711
4.750%, 02/26/29.....	600	589,980	1.250%, 08/15/31.....	2,000	1,641,484
WP Carey, Inc. 2.450%, 02/01/32.....	1,000	830,324	1.875%, 02/15/32.....	3,000	2,536,523
TOTAL BONDS.....		<u>305,089,976</u>	2.875%, 05/15/32.....	5,000	4,510,547
			2.750%, 08/15/32.....	3,500	3,118,008
			4.125%, 11/15/32.....	4,000	3,911,719
			3.500%, 02/15/33.....	2,500	2,333,594
			U.S. Treasury Notes, 3M		
			USTMMR + 0.125%,		
			FRN		
			(r) 4.365%, 07/31/25.....	8,500	8,503,573
			U.S. Treasury Notes, 3M		
			USTMMR + 0.150%,		
			FRN		
			(r) 4.390%, 04/30/26.....	8,600	8,607,645
			U.S. Treasury Notes, 3M		
			USTMMR + 0.169%,		
			FRN		
			(r) 4.281%, 04/30/25.....	8,000	8,002,933
			U.S. Treasury Notes, 3M		
			USTMMR + 0.170%,		
			FRN		
			(r) 4.410%, 10/31/25.....	8,500	8,509,008
			U.S. Treasury Notes, 3M		
			USTMMR + 0.182%,		
			FRN		
			(r) 4.422%, 07/31/26.....	8,500	8,514,791
			U.S. Treasury Notes, 3M		
			USTMMR + 0.205%,		
			FRN		
			(r) 4.445%, 10/31/26.....	9,000	9,021,967
			U.S. Treasury Notes, 3M		
			USTMMR + 0.245%,		
			FRN		
			(r) 4.485%, 01/31/26.....	8,500	8,516,600
			TOTAL U.S. TREASURY		
			OBLIGATIONS.....		<u>240,850,725</u>
			TOTAL INVESTMENT		
			SECURITIES		
			(Cost \$645,372,767).....		<u>610,691,050</u>
				Shares	
			SECURITIES LENDING COLLATERAL — (2.1%)		
			@§ The DFA Short Term		
			Investment Fund	1,107,525	<u>12,811,855</u>
			TOTAL INVESTMENTS — (100.0%)		
			(Cost \$658,183,241) [^] ...		<u>\$623,502,905</u>

DFA SOCIAL FIXED INCOME PORTFOLIO

CONTINUED

As of January 31, 2025, DFA Social Fixed Income Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
AUD	1,060,183	USD	651,745	Citibank, N.A.	02/21/25	\$ 7,403
USD	1,821,145	AUD	2,928,751	Citibank, N.A.	02/21/25	249
USD	23,098,936	AUD	37,060,193	Royal Bank of Canada	02/21/25	57,461
USD	8,896,387	SGD	11,970,000	Bank of America Corp.	03/19/25	72,797
SGD	11,970,000	USD	8,787,798	Bank of America Corp.	03/19/25	35,793
USD	528,788	GBP	421,438	Societe Generale	03/31/25	6,345
USD	6,482,795	EUR	6,212,301	State Street Bank and Trust	04/03/25	20,213
USD	858,786	CAD	1,232,244	Citibank, N.A.	04/07/25	8,611
Total Appreciation						\$ 208,872
JPY	6,964,780	USD	45,039	Citibank, N.A.	02/05/25	\$ (127)
USD	4,358,052	JPY	685,288,196	Societe Generale	02/05/25	(60,961)
USD	1,976,529	AUD	3,186,896	Australia and New Zealand Bank	02/21/25	(4,864)
GBP	20,628	USD	25,870	Citibank, N.A.	03/31/25	(298)
USD	8,096,578	GBP	6,562,673	State Street Bank and Trust	03/31/25	(38,959)
EUR	244,841	USD	255,290	Citibank, N.A.	04/03/25	(585)
CAD	1,232,244	USD	856,342	Citibank, N.A.	04/07/25	(6,167)
USD	840,320	EUR	807,390	State Street Bank and Trust	04/23/25	(490)
Total (Depreciation)						\$(112,451)
Total Appreciation (Depreciation)						\$ 96,421

As of January 31, 2025, the value of Rule 144A securities amounted to \$20,486,834 or 3.2% of net assets.

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Assets				
Agency Obligations.....	—	\$ 64,750,349	—	\$ 64,750,349
Bonds.....	—	305,089,976	—	305,089,976
U.S. Treasury Obligations.....	—	240,850,725	—	240,850,725
Securities Lending Collateral.....	—	12,811,855	—	12,811,855
Total Investments in Securities.....	—	\$623,502,905	—	\$623,502,905
Financial Instruments				
Assets				
Forward Currency Contracts**.....	—	208,872	—	208,872
Liabilities				
Forward Currency Contracts**.....	—	(112,451)	—	(112,451)
Total Financial Instruments.....	—	\$ 96,421	—	\$ 96,421

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

DFA DIVERSIFIED FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	Face Amount (000)	Value†
U.S. TREASURY OBLIGATIONS — (19.4%)		
U.S. Treasury Inflation-Indexed Notes		
0.125%, 04/15/25.....	79,394	\$ 79,280,499
0.125%, 10/15/25.....	17,327	17,229,103
0.625%, 01/15/26.....	70,399	69,790,291
0.125%, 07/15/26.....	10,530	10,365,091
0.125%, 10/15/26.....	25,978	25,467,185
0.375%, 01/15/27.....	52,244	51,097,723
0.125%, 04/15/27.....	77,297	74,819,735
TOTAL U.S. TREASURY OBLIGATIONS.....		328,049,627
	Shares	
AFFILIATED INVESTMENT COMPANIES — (80.3%)		
DFA Intermediate Government Fixed Income Portfolio		
.....	77,933,532	847,137,490
DFA Two-Year Global Fixed Income Portfolio		
.....	51,959,318	507,122,946
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		1,354,260,436
Cost (\$1,475,446,069).....		1,354,260,436
TOTAL INVESTMENT SECURITIES		1,682,310,063
(Cost \$1,801,192,035).....		1,682,310,063
TEMPORARY CASH INVESTMENTS — (0.3%)		
¥ State Street Institutional U.S. Government Money Market Fund 4.330%.....	5,317,961	5,317,961
SECURITIES LENDING COLLATERAL — (0.0%)		
@§ The DFA Short Term Investment Fund.....	1	12
TOTAL INVESTMENTS — (100.0%)		\$1,687,628,036
(Cost \$1,806,510,008)^.....		\$1,687,628,036

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Assets				
U.S. Treasury Obligations.....	—	\$328,049,627	—	\$ 328,049,627
Affiliated Investment Companies.....	\$1,354,260,436	—	—	1,354,260,436
Temporary Cash Investments.....	5,317,961	—	—	5,317,961
Securities Lending Collateral.....	—	12	—	12
Total Investments in Securities.....	\$1,359,578,397	\$328,049,639	—	\$1,687,628,036

U.S. HIGH RELATIVE PROFITABILITY PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (97.6%)			CONSUMER STAPLES — (Continued)		
COMMUNICATION SERVICES — (1.9%)			Colgate-Palmolive Co...	257,357	\$ 22,312,852
* Charter			Costco Wholesale		
Communications,			Corp.....	184,270	180,562,488
Inc., Class A.....	31,675	\$ 10,943,396	Hershey Co.....	76,408	11,403,894
* Live Nation			Kellanova.....	221,744	18,123,137
Entertainment, Inc....	19,422	2,809,975	Kimberly-Clark Corp....	249,699	32,453,379
Match Group, Inc.....	2,080	74,256	Kroger Co.....	743,305	45,817,320
Meta Platforms, Inc.,			PepsiCo, Inc.....	656,758	98,966,863
Class A.....	109,686	75,593,397	Procter & Gamble Co...	274,144	45,505,162
Omnicom Group, Inc....	142,883	12,400,816	Sysco Corp.....	407,505	29,715,265
# Warner Music Group			Target Corp.....	208,891	28,808,158
Corp., Class A.....	21,214	674,605			
TOTAL COMMUNICATION			TOTAL CONSUMER		
SERVICES.....		<u>102,496,445</u>	STAPLES.....		<u>554,818,997</u>
CONSUMER DISCRETIONARY — (10.9%)			ENERGY — (3.9%)		
Best Buy Co., Inc.....	198,523	17,045,185	Cheniere Energy, Inc....	197,026	44,064,865
* Burlington Stores, Inc...	57,498	16,325,407	ConocoPhillips.....	223,813	22,119,439
* Chipotle Mexican Grill,			Devon Energy Corp....	532,684	18,164,524
Inc.....	442,621	25,826,935	EOG Resources, Inc....	18,824	2,367,871
Darden Restaurants,			Exxon Mobil Corp.....	59,251	6,329,784
Inc.....	108,581	21,199,354	Hess Corp.....	173,623	24,138,806
* Deckers Outdoor			Marathon Petroleum		
Corp.....	35,043	6,215,227	Corp.....	131,514	19,162,905
Dick's Sporting Goods,			Occidental Petroleum		
Inc.....	43,387	10,415,049	Corp.....	293,979	13,714,120
eBay, Inc.....	68,712	4,636,686	Targa Resources		
* Expedia Group, Inc.....	107,533	18,382,766	Corp.....	223,781	44,040,101
Home Depot, Inc.....	374,666	154,354,899	# Texas Pacific Land		
# Las Vegas Sands			Corp.....	4,203	5,452,006
Corp.....	205,263	9,407,203	Valero Energy Corp....	103,768	13,801,144
* Lululemon Athletica,			TOTAL ENERGY.....		<u>213,355,565</u>
Inc.....	91,490	37,895,158	FINANCIALS — (12.0%)		
NIKE, Inc., Class B....	294,126	22,618,289	American Express Co...	223,953	71,093,880
* NVR, Inc.....	349	2,797,647	Ameriprise Financial,		
Pool Corp.....	15,322	5,274,599	Inc.....	106,466	57,849,366
Ross Stores, Inc.....	302,766	45,584,449	Aon PLC, Class A.....	14,446	5,356,865
# Royal Caribbean			* Corpay, Inc.....	55,567	21,142,688
Cruises Ltd.....	241,117	64,281,792	Equitable Holdings,		
Service Corp.			Inc.....	246,512	13,415,183
International.....	2,262	176,707	LPL Financial		
TJX Cos., Inc.....	540,397	67,436,142	Holdings, Inc.....	66,610	24,438,543
# Tractor Supply Co.....	497,210	27,028,336	Marsh & McLennan		
* Ulta Beauty, Inc.....	43,317	17,853,102	Cos., Inc.....	38,877	8,431,644
Williams-Sonoma, Inc...	121,192	25,616,353	Mastercard, Inc.,		
TOTAL CONSUMER			Class A.....	281,543	156,377,428
DISCRETIONARY.....		<u>600,371,285</u>	Moody's Corp.....	64,943	32,435,132
CONSUMER STAPLES — (10.1%)			Travelers Cos., Inc....	69,172	16,959,591
Altria Group, Inc.....	323,842	16,914,268	# Visa, Inc., Class A.....	726,321	248,256,518
Clorox Co.....	38,496	6,108,545	TOTAL FINANCIALS.....		<u>655,756,838</u>
Coca-Cola Co.....	285,565	18,127,666			

U.S. HIGH RELATIVE PROFITABILITY PORTFOLIO

CONTINUED

	Shares	Value†		Shares	Value†
HEALTH CARE — (13.5%)			INDUSTRIALS — (Continued)		
AbbVie, Inc.....	814,342	\$149,757,494	Paychex, Inc.....	277,085	\$ 40,917,142
Amgen, Inc.....	263,714	75,269,250	Rockwell Automation, Inc.....	12,418	3,457,544
Bristol-Myers Squibb Co.....	925,847	54,578,681	Rollins, Inc.....	135,798	6,722,001
Cencora, Inc.....	120,179	30,550,703	Trane Technologies PLC.....	12,504	4,535,826
* DaVita, Inc.....	29,853	5,260,099	Union Pacific Corp.....	308,247	76,380,524
* Dexcom, Inc.....	5,753	499,533	* United Airlines Holdings, Inc.....	292,110	30,916,923
Eli Lilly & Co.....	291,603	236,513,361	United Parcel Service, Inc., Class B.....	302,531	34,558,116
Gilead Sciences, Inc....	602,445	58,557,654	United Rentals, Inc.....	56,485	42,819,019
* IDEXX Laboratories, Inc.....	69,622	29,383,965	Veralto Corp.....	500	51,695
* IQVIA Holdings, Inc.....	7,165	1,442,744	Verisk Analytics, Inc....	86,035	24,729,900
Johnson & Johnson....	211,356	32,157,815	Vertiv Holdings Co., Class A.....	323,093	37,808,343
Merck & Co., Inc.....	108,862	10,757,743	Waste Management, Inc.....	214,598	47,267,356
* Mettler-Toledo International, Inc.....	4,964	6,773,080	WW Grainger, Inc.....	29,490	31,338,138
* Solventum Corp.....	17,766	1,315,750	* XPO, Inc.....	41,561	5,555,459
* Waters Corp.....	29,796	12,379,642			
* Zoetis, Inc.....	197,954	33,830,339			
TOTAL HEALTH CARE.....		739,027,853	TOTAL INDUSTRIALS.....		938,934,068
INDUSTRIALS — (17.1%)			INFORMATION TECHNOLOGY — (26.3%)		
3M Co.....	72,791	11,078,790	* Adobe, Inc.....	164,307	71,876,097
Advanced Drainage Systems, Inc.....	6,306	762,459	Apple, Inc.....	1,364,945	322,127,020
Allegion PLC.....	18,364	2,437,454	Applied Materials, Inc... AppLovin Corp., Class A.....	468	84,404
Automatic Data Processing, Inc.....	186,986	56,658,628	* Autodesk, Inc.....	90,952	33,614,950
Booz Allen Hamilton Holding Corp.....	74,462	9,605,598	* CDW Corp.....	102,302	31,850,705
Broadridge Financial Solutions, Inc.....	88,723	21,135,593	* Fortinet, Inc.....	103,656	20,642,056
* Builders FirstSource, Inc.....	38,834	6,496,152	* Gartner, Inc.....	10,306	1,039,669
Caterpillar, Inc.....	241,330	89,639,615	* Gen Digital, Inc.....	58,258	31,624,190
Cintas Corp.....	149,246	29,934,270	* GoDaddy, Inc., Class A.....	75,340	2,027,399
CSX Corp.....	733,453	24,108,600	International Business Machines Corp.....	52,045	11,067,369
Deere & Co.....	120,923	57,627,065	Jabil, Inc.....	476,470	121,833,379
Delta Air Lines, Inc.....	573,897	38,606,051	KLA Corp.....	42,425	6,890,244
Expeditors International of Washington, Inc.....	750	85,185	Lam Research Corp....	60,156	44,409,565
Fastenal Co.....	113,925	8,343,867	* Manhattan Associates, Inc.....	557,030	45,147,282
Ferguson Enterprises, Inc.....	167,184	30,280,366	Microchip Technology, Inc.....	22,748	4,745,005
Honeywell International, Inc.....	280,496	62,752,565	Microsoft Corp.....	88,081	4,782,798
Illinois Tool Works, Inc.....	135,400	35,090,264	Motorola Solutions, Inc.....	504,777	209,512,742
Lennox International, Inc.....	13,149	7,789,731	NetApp, Inc.....	56,357	26,445,522
Lincoln Electric Holdings, Inc.....	3,718	739,064	NVIDIA Corp.....	177,346	21,653,947
Lockheed Martin Corp..	112,034	51,866,140	NXP Semiconductors NV.....	2,480,480	297,831,234
Masco Corp.....	12,069	956,830	Oracle Corp.....	123,328	25,720,054
Old Dominion Freight Line, Inc.....	31,689	5,881,795	Texas Instruments, Inc.....	609,828	103,707,350
				10,880	2,008,557
			TOTAL INFORMATION TECHNOLOGY.....		1,440,641,538

U.S. HIGH RELATIVE PROFITABILITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
MATERIALS — (0.9%)			TEMPORARY CASH INVESTMENTS — (0.9%)		
Avery Dennison Corp...	23,150	\$ 4,299,650	† State Street		
Crown Holdings, Inc....	5,800	509,588	Institutional		
LyondellBasell			U.S. Government		
Industries NV,			Money Market Fund		
Class A.....	1,029	77,895	4.330%.....	46,955,777	\$ 46,955,777
Sherwin-Williams Co....	116,670	41,786,527	SECURITIES LENDING COLLATERAL — (1.5%)		
Southern Copper			@§ The DFA Short Term		
Corp.....	21,798	1,997,133	Investment Fund	7,158,721	82,812,084
TOTAL MATERIALS.....		<u>48,670,793</u>	TOTAL INVESTMENTS — (100.0%)		
UTILITIES — (1.0%)			(Cost \$3,409,352,404)^.		<u>\$5,481,415,238</u>
NRG Energy, Inc.....	113,391	11,615,774			
Vistra Corp.....	273,512	45,958,221			
TOTAL UTILITIES.....		<u>57,573,995</u>			
TOTAL COMMON					
STOCKS					
Cost (\$3,279,587,308)....		<u>5,351,647,377</u>			

As of January 31, 2025, 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.....	128	03/21/25	\$38,700,908	\$38,830,400	\$129,492
Total Futures Contracts.....			<u>\$38,700,908</u>	<u>\$38,830,400</u>	<u>\$129,492</u>

Summary of the Portfolio's investments as of January 31, 2025, 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>
Assets				
Common Stocks				
Communication Services.....	\$ 102,496,445	—	—	\$ 102,496,445
Consumer Discretionary.....	600,371,285	—	—	600,371,285
Consumer Staples.....	554,818,997	—	—	554,818,997
Energy.....	213,355,565	—	—	213,355,565
Financials.....	655,756,838	—	—	655,756,838
Health Care.....	739,027,853	—	—	739,027,853
Industrials.....	938,934,068	—	—	938,934,068
Information Technology.....	1,440,641,538	—	—	1,440,641,538
Materials.....	48,670,793	—	—	48,670,793
Utilities.....	57,573,995	—	—	57,573,995
Temporary Cash Investments.....	46,955,777	—	—	46,955,777
Securities Lending Collateral.....	—	\$82,812,084	—	82,812,084
Total Investments in Securities.....	<u>\$5,398,603,154</u>	<u>\$82,812,084</u>	<u>—</u>	<u>\$5,481,415,238</u>

U.S. HIGH RELATIVE PROFITABILITY PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Financial Instruments				
Assets				
Futures Contracts**	\$ 129,492	—	—	\$ 129,492
Total Financial Instruments	\$ 129,492	—	—	\$ 129,492

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

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2025

(Unaudited)

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (96.7%)			BELGIUM — (0.7%)		
AUSTRALIA — (6.2%)			Anheuser-Busch InBev		
ALS Ltd.....	125,583	\$ 1,266,094	SA (ABI BB).....	66,320	\$ 3,268,009
Ampol Ltd.....	56,549	1,014,709	KBC Group NV.....	64,672	4,960,843
Aristocrat Leisure Ltd...	95,426	4,437,270	Lotus Bakeries NV.....	25	266,673
Aurizon Holdings Ltd....	116,725	236,230	Solvay SA.....	11,418	348,977
BHP Group Ltd. (BHP			Syensqo SA.....	27,928	<u>2,200,550</u>
AU).....	172,250	4,230,405	TOTAL BELGIUM.....		<u>11,045,052</u>
# BHP Group Ltd. (BHP			CANADA — (10.1%)		
LN), Class DI.....	166,810	4,112,762	Alimentation		
# BHP Group Ltd. (BHP			Couche-Tard, Inc....	171,094	9,035,308
US), Sponsored			ARC Resources Ltd....	303,606	5,199,541
ADR.....	365,914	17,984,673	BCE, Inc. (BCE US)....	16,155	384,328
Brambles Ltd.....	480,230	5,868,645	Canadian National		
Cochlear Ltd.....	2,098	412,932	Railway Co. (CNI		
Coles Group Ltd.....	374,620	4,515,655	US).....	45,045	4,707,653
Computershare Ltd....	78,414	1,704,567	Canadian National		
# Endeavour Group Ltd...	379,725	990,508	Railway Co. (CNR		
Evolution Mining Ltd....	451,716	1,569,754	CN).....	66,754	6,973,263
Fortescue Ltd.....	430,147	5,037,610	Canadian Natural		
* James Hardie			Resources Ltd.		
Industries PLC (JHX			(CNQ US).....	351,301	10,661,985
AU), CDI.....	150,492	5,058,196	Canadian Tire Corp.		
JB Hi-Fi Ltd.....	45,491	2,838,245	Ltd., Class A.....	3,570	401,915
Lottery Corp. Ltd.	404,732	1,258,243	CCL Industries, Inc.,		
Medibank Pvt Ltd.....	791,084	1,950,587	Class B.....	37,629	1,869,087
Netwealth Group Ltd....	35,013	676,823	* Celestica, Inc. (CLS		
Pro Medicus Ltd.....	17,321	2,964,244	US).....	31,528	3,892,762
* Qantas Airways Ltd....	42,577	246,728	Genovus Energy, Inc.		
Ramsay Health Care			(CVE US).....	357,999	5,180,246
Ltd.....	3,726	77,403	CGI, Inc. (GIB US)....	24,901	2,933,836
REA Group Ltd.....	17,975	2,756,973	CGI, Inc. (GIBA CN)....	49,794	5,870,029
Rio Tinto Ltd.....	89,943	6,477,778	Colliers International		
SGH Ltd.....	42,548	1,255,301	Group, Inc. (CIGI		
Technology One Ltd....	75,294	1,431,582	US).....	6,266	891,965
Telstra Group Ltd.			Constellation Software,		
(TLS AU).....	1,018,886	2,487,498	Inc.....	4,241	13,869,720
Wesfarmers Ltd.....	210,230	9,902,752	Dollarama, Inc.....	65,991	6,244,705
Woodside Energy			Element Fleet		
Group Ltd. (WDS			Management Corp....	88,361	1,735,787
AU).....	83,675	1,275,273	Empire Co. Ltd.,		
Woolworths Group			Class A.....	68,713	2,020,706
Ltd.....	243,657	4,581,118	FirstService Corp.		
* Xero Ltd.....	16,425	1,848,717	(FSV CN).....	7,098	1,290,861
# Yancoal Australia Ltd....	153,873	<u>613,370</u>	FirstService Corp.		
			(FSV US).....	1,697	308,633
TOTAL AUSTRALIA.....		<u>101,082,645</u>	George Weston Ltd....	30,609	4,731,353
AUSTRIA — (0.1%)			GFL Environmental,		
OMV AG.....	35,452	1,459,892	Inc.....	37,129	1,601,374
Verbund AG.....	11,094	<u>851,689</u>	Gildan Activewear, Inc.		
TOTAL AUSTRIA.....		<u>2,311,581</u>	(GIL US).....	60,328	3,113,528
			iA Financial Corp., Inc..	10,561	975,258

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)			CANADA — (Continued)		
Imperial Oil Ltd. (IMO US).....	39,306	\$ 2,619,352	Whitecap Resources, Inc.....	156,210	\$ 1,028,610
Keyera Corp.....	46,922	1,331,450	WSP Global, Inc.....	24,613	4,176,767
Kinross Gold Corp. (KGC US).....	322,603	3,638,962	TOTAL CANADA.....		<u>163,919,823</u>
Loblaw Cos. Ltd.....	35,613	4,459,252	DENMARK — (2.4%)		
Lundin Mining Corp.....	24,679	194,939	# Coloplast AS, Class B..	3,727	429,229
Magna International, Inc. (MG CN).....	43,120	1,709,550	Novo Nordisk AS (NOVOB DC), Class B.....	364,085	30,737,732
# Magna International, Inc. (MGA US).....	53,530	2,123,535	Pandora AS.....	36,743	7,029,606
MEG Energy Corp.....	89,500	1,467,496	TOTAL DENMARK.....		<u>38,196,567</u>
Metro, Inc.....	44,213	2,762,571	FINLAND — (0.9%)		
# National Bank of Canada.....	48,661	4,318,838	Elisa OYJ.....	33,686	1,449,988
Open Text Corp. (OTEX CN).....	21,163	622,651	Kesko OYJ (KESKOA FH), Class A.....	40,243	758,442
Parkland Corp.....	1,479	32,921	Kone OYJ, Class B.....	78,750	4,076,174
Quebecor, Inc., Class B.....	34,834	773,210	Metso OYJ.....	165,975	1,647,421
RB Global, Inc. (RBA US).....	11,587	1,036,805	Neste OYJ.....	5,063	64,155
Restaurant Brands International, Inc. (QSR CN).....	19,350	1,189,745	Nordea Bank Abp (NDA FH).....	193,287	2,298,966
# Restaurant Brands International, Inc. (QSR US).....	39,187	2,411,568	Sampo OYJ, Class A... Wartsila OYJ Abp.....	53,252 90,790	2,198,258 1,715,040
Rogers Communications, Inc. (RCI US), Class B.....	19,233	528,523	TOTAL FINLAND.....		<u>14,208,444</u>
# Rogers Communications, Inc. (RCIB CN), Class B.....	130,936	3,596,494	FRANCE — (9.7%)		
South Bow Corp.....	11,641	278,210	Airbus SE.....	114,073	19,731,369
Stantec, Inc. (STN CN).....	1,995	154,387	Bouygues SA.....	5,060	160,839
Stantec, Inc. (STN US).....	15,440	1,195,519	Bureau Veritas SA.....	121,130	3,785,512
Suncor Energy, Inc. (SU US).....	272,852	10,248,321	Eiffage SA.....	39,175	3,499,773
TC Energy Corp. (TRP US).....	58,203	2,622,045	Hermes International SCA.....	6,104	17,168,471
TFI International, Inc. (TFII CN).....	23,500	3,097,114	Kering SA.....	9,160	2,397,981
# TFI International, Inc. (TFII US).....	2,000	263,620	L'Oreal SA.....	2,001	742,435
Thomson Reuters Corp. (TRI US).....	7,259	1,221,327	LVMH Moet Hennessy Louis Vuitton SE.....	65,240	47,716,818
Toromont Industries Ltd.....	28,093	2,240,133	Orange SA (ORA FP)... Safran SA.....	794,387 62,193	8,543,238 15,417,413
Tourmaline Oil Corp....	101,517	4,624,791	Sodexo SA.....	12,295	909,695
Waste Connections, Inc. (WCN US).....	22,078	4,057,274	STMicroelectronics NV (STM US).....	10,112	227,014
			Thales SA.....	16,027	2,594,374
			TotalEnergies SE (TTE FP).....	589,840	34,170,699
			TOTAL FRANCE.....		<u>157,065,631</u>
			GERMANY — (7.2%)		
			adidas AG.....	22,837	6,021,201
			BASF SE.....	217,899	10,497,874
			Bayer AG.....	221,721	4,961,369
			Bayerische Motoren Werke AG.....	53,003	4,304,352
			Brenntag SE.....	57,188	3,598,267
			Continental AG.....	25,158	1,788,057

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)			ISRAEL — (Continued)		
CTS Eventim AG & Co. KGaA.....	12,327	\$ 1,202,022	Bezeq The Israeli Telecommunication Corp. Ltd.....	544,901	\$ 864,874
Daimler Truck Holding AG.....	143,697	6,328,048	Cial Insurance Enterprises Holdings Ltd.....	3,109	81,342
Deutsche Boerse AG...	46,401	11,462,799	Delek Group Ltd.....	3,056	446,354
Deutsche Post AG.....	219,519	7,903,301	Electra Ltd.....	331	185,958
Deutsche Telekom AG (DTE GR).....	636,665	21,359,449	* Fattal Holdings 1998 Ltd.....	2,058	287,461
GEA Group AG.....	10,495	553,896	First International Bank of Israel Ltd.....	7,956	422,442
Hella GmbH & Co. KGaA.....	1,359	126,676	Hilan Ltd.....	2,776	174,050
HOCHTIEF AG.....	2,891	418,425	Matrix IT Ltd.....	6,755	166,218
Infineon Technologies AG (IFX GR).....	249,000	8,186,746	Menora Mivtachim Holdings Ltd.....	7,524	349,684
Knorr-Bremse AG.....	21,432	1,693,976	Mizrahi Tefahot Bank Ltd.....	32,684	1,555,710
Mercedes-Benz Group AG.....	89,992	5,475,126	Next Vision Stabilized Systems Ltd.....	10,203	189,486
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen.....	5,984	3,243,521	Phoenix Financial Ltd...	4,999	84,440
Nemetschek SE.....	19,407	2,318,769	Shufersal Ltd.....	37,120	384,640
Rational AG.....	1,286	1,142,775	* Teva Pharmaceutical Industries Ltd. (TEVA IT).....	23,641	416,162
Rheinmetall AG.....	17,613	13,770,445	* Teva Pharmaceutical Industries Ltd. (TEVA US), Sponsored ADR.....	116,283	2,061,697
* Talanx AG.....	8,868	753,255			
Volkswagen AG.....	4,158	435,434			
		<u>117,545,783</u>	TOTAL ISRAEL.....		<u>8,396,746</u>
TOTAL GERMANY.....			ITALY — (2.3%)		
HONG KONG — (1.6%)			Banca Mediolanum SpA.....	58,170	780,985
AIA Group Ltd.....	607,600	4,271,515	Enel SpA.....	1,636,772	11,633,665
# Cathay Pacific Airways Ltd.....	227,000	306,485	Eni SpA (ENI IM).....	285,453	4,018,731
HKT Trust & HKT Ltd...	2,020,000	2,484,480	Ferrari NV (RACE IM)..	1,191	510,980
Hong Kong Exchanges & Clearing Ltd.....	229,237	8,972,257	# Ferrari NV (RACE US)..	16,247	6,962,165
PRADA SpA.....	215,800	1,730,186	FinecoBank Banca Fineco SpA.....	103,835	1,971,323
Ω Samsonite International SA.....	18,000	52,437	Moncler SpA.....	24,314	1,539,146
SITC International Holdings Co. Ltd.....	234,000	556,494	Recordati Industria Chimica e Farmaceutica SpA...	23,393	1,421,455
Techronic Industries Co. Ltd.....	441,000	5,931,047	Stellantis NV (STLAM IM).....	471,174	6,291,063
Ω WH Group Ltd.....	2,039,863	1,591,286	UniCredit SpA.....	30,257	1,389,500
Xinyi Glass Holdings Ltd.....	14,000	12,958			
		<u>25,909,145</u>	TOTAL ITALY.....		<u>36,519,013</u>
TOTAL HONG KONG.....			JAPAN — (21.8%)		
IRELAND — (0.2%)			Advantest Corp.....	132,000	7,297,908
AIB Group PLC.....	149,539	879,319	Aeon Co. Ltd.....	178,400	4,322,138
Kingspan Group PLC (KSP ID).....	38,555	2,674,625	Air Water, Inc.....	82,184	1,024,648
		<u>3,553,944</u>	Ajinomoto Co., Inc.....	82,400	3,303,197
TOTAL IRELAND.....			Asahi Intecc Co. Ltd....	15,800	264,914
ISRAEL — (0.5%)			Asics Corp.....	131,000	2,920,007
Bank Leumi Le-Israel BM.....	58,029	726,228			

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Bandai Namco Holdings, Inc.....	52,500	\$ 1,302,211	Kobe Bussan Co. Ltd...	50,200	\$ 1,140,772
BayCurrent, Inc.....	49,200	2,097,983	Kobe Steel Ltd.....	98,300	1,046,643
BIPROGY, Inc.....	34,900	1,078,365	Komatsu Ltd.....	155,100	4,678,319
Bridgestone Corp.....	86,900	3,117,181	Konami Group Corp.....	24,500	2,255,300
Capcom Co. Ltd.....	137,800	3,146,275	Kuraray Co. Ltd.....	67,100	982,349
Chugai Pharmaceutical Co. Ltd.....	147,900	6,376,710	Kurita Water Industries Ltd.....	27,200	947,351
Cosmo Energy Holdings Co. Ltd.....	15,500	669,249	Lasertec Corp.....	14,300	1,487,249
Cosmos Pharmaceutical Corp.....	14,400	673,955	Marui Group Co. Ltd....	2,900	48,323
CyberAgent, Inc.....	5,400	40,204	Maruwa Co. Ltd.....	1,300	318,293
Daicel Corp.....	44,900	397,305	McDonald's Holdings Co. Japan Ltd.....	28,400	1,070,897
Daifuku Co. Ltd.....	42,300	868,180	Minebea Mitsumi, Inc...	12,900	207,028
Daikin Industries Ltd...	31,200	3,664,788	Mitsubishi Chemical Group Corp.....	23,600	120,541
Daito Trust Construction Co. Ltd.....	30,999	3,321,623	Mitsubishi HC Capital, Inc.....	364,550	2,424,287
Daiwa House Industry Co. Ltd.....	129,500	4,079,735	Mitsubishi Motors Corp.....	189,600	562,381
Dentsu Soken, Inc.....	4,500	177,971	MonotaRO Co. Ltd.....	82,413	1,419,862
Dexterials Corp.....	37,200	484,768	MS&AD Insurance Group Holdings, Inc.....	142,800	2,960,800
Disco Corp.....	16,400	4,746,540	Nichias Corp.....	1,700	55,641
DMG Mori Co. Ltd.....	5,900	95,167	Nichirei Corp.....	35,200	894,349
Ebara Corp.....	153,500	2,528,474	NIDEC Corp. (6594 JP).....	83,600	1,443,900
Fast Retailing Co. Ltd...	32,300	10,638,235	Nifco, Inc.....	22,300	532,937
Fuji Electric Co. Ltd....	33,000	1,572,283	NIPPON EXPRESS HOLDINGS, Inc.....	108,603	1,760,243
Fujikura Ltd.....	71,500	2,877,750	Nippon Sanso Holdings Corp.....	82,800	2,344,940
Fujitsu Ltd.....	295,200	5,709,096	Nissan Chemical Corp.....	52,300	1,573,565
Fuyo General Lease Co. Ltd.....	3,900	290,669	Niterra Co. Ltd.....	39,900	1,315,992
GMO Payment Gateway, Inc.....	8,660	456,525	Nitto Denko Corp.....	138,000	2,448,008
Goldwin, Inc.....	9,400	495,824	Nomura Research Institute Ltd.....	77,000	2,601,616
# Hitachi Construction Machinery Co. Ltd....	27,100	648,901	NTT Data Group Corp.....	91,900	1,783,466
Hitachi Ltd. (6501 JP)...	664,400	16,703,294	# Open House Group Co. Ltd.....	37,400	1,223,484
Hoya Corp.....	63,300	8,500,294	Oracle Corp. Japan....	13,175	1,202,743
IHI Corp.....	14,700	879,475	Organo Corp.....	2,100	103,951
Inpex Corp.....	249,400	2,976,351	# Oriental Land Co. Ltd...	32,300	725,913
Internet Initiative Japan, Inc.....	47,200	881,497	Otsuka Corp.....	63,800	1,438,353
Isuzu Motors Ltd.....	177,100	2,380,999	Pan Pacific International Holdings Corp.....	177,700	4,947,404
Iwatani Corp.....	72,000	788,433	Persol Holdings Co. Ltd.....	788,000	1,200,544
J Front Retailing Co. Ltd.....	53,000	742,587	Rakus Co. Ltd.....	21,101	262,088
Japan Airlines Co. Ltd..	35,500	582,473	Recruit Holdings Co. Ltd.....	267,200	18,648,467
Japan Airport Terminal Co. Ltd.....	15,500	503,407	Renesas Electronics Corp.....	279,500	3,743,755
Japan Exchange Group, Inc.....	446,200	4,714,634			
Japan Tobacco, Inc.....	128,800	3,281,286			
Kakaku.com, Inc.....	20,400	319,475			
Kawasaki Heavy Industries Ltd.....	42,000	1,897,033			
KDDI Corp.....	381,500	12,710,051			

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)			JAPAN — (Continued)		
Resonac Holdings Corp.....	45,200	\$ 1,095,724	Yamazaki Baking Co. Ltd.....	1,200	\$ 21,578
Ryohin Keikaku Co. Ltd.....	63,100	1,671,950	Yaoko Co. Ltd.....	4,200	245,629
Sankyo Co. Ltd.....	51,500	690,558	Yokogawa Electric Corp.....	52,800	1,159,019
Sanrio Co. Ltd.....	11,000	410,468	Yokohama Rubber Co. Ltd.	3,500	78,799
Sanwa Holdings Corp...	92,100	2,882,544	Zensho Holdings Co. Ltd.....	36,200	1,997,074
SBI Sumishin Net Bank Ltd.....	5,400	164,557	ZOZO, Inc.....	46,300	1,518,753
SCREEN Holdings Co. Ltd.....	19,000	1,323,964	TOTAL JAPAN.....		<u>352,728,832</u>
SCSK Corp.....	78,100	1,729,218	NETHERLANDS — (3.6%)		
Seibu Holdings, Inc....	58,800	1,268,199	ASML Holding NV (ASML NA).....	25,123	18,585,068
Seven & i Holdings Co. Ltd.....	451,800	7,212,424	ASML Holding NV (ASML US).....	26,864	19,860,824
SG Holdings Co. Ltd....	129,500	1,220,463	ASR Nederland NV....	48,477	2,388,801
Skylark Holdings Co. Ltd.....	110,300	1,745,119	Koninklijke KPN NV....	1,130,650	4,091,282
# Socionext, Inc.....	37,221	576,823	Universal Music Group NV.....	89,909	2,507,762
SoftBank Corp.....	6,266,000	8,059,721	Wolters Kluwer NV....	61,606	11,191,470
SoftBank Group Corp...	94,300	5,764,716	TOTAL NETHERLANDS....		<u>58,625,207</u>
Sompo Holdings, Inc....	108,000	3,011,694	NEW ZEALAND — (0.3%)		
Sony Group Corp. (6758 JP).....	1,610,500	35,542,677	# Chorus Ltd. (CNU NZ)..	314,405	1,536,556
Subaru Corp.....	126,700	2,207,038	Contact Energy Ltd....	53,868	282,575
Sugi Holdings Co. Ltd..	12,200	212,163	Fisher & Paykel Healthcare Corp. Ltd.....	46,276	979,067
Sumitomo Forestry Co. Ltd.....	36,700	1,254,615	Mainfreight Ltd.....	16,254	659,899
Sundrug Co. Ltd.....	24,600	665,733	Spark New Zealand Ltd.....	577,045	946,529
Suzuki Motor Corp.....	156,800	1,876,299	TOTAL NEW ZEALAND....		<u>4,404,626</u>
Symx Corp.....	121,000	2,312,959	NORWAY — (0.7%)		
TDK Corp. (6762 JP)...	390,000	4,714,047	Aker BP ASA.....	47,410	989,562
TIS, Inc.....	83,600	1,848,503	Ω BW LPG Ltd.....	31,235	394,475
Toei Animation Co. Ltd.....	4,500	92,075	Equinor ASA.....	205,722	4,954,562
Tokio Marine Holdings, Inc. (8766 JP).....	251,400	8,292,013	Hafnia Ltd.....	64,009	337,320
Tokyo Century Corp....	72,900	705,567	# Hoegh Autoliners ASA..	39,365	357,121
Tokyo Electron Ltd.....	80,300	13,545,314	Kongsberg Gruppen ASA.....	7,391	877,334
# Toridoll Holdings Corp..	6,500	157,679	Protector Forsikring ASA.....	9,087	265,170
Toyo Tire Corp.....	26,000	427,371	Storebrand ASA.....	125,086	1,472,863
Toyota Boshoku Corp...	22,100	293,339	Telenor ASA.....	65,559	801,477
Toyota Motor Corp. (7203 JP).....	310,295	5,886,144	Var Energi ASA.....	79,114	243,132
# Toyota Motor Corp. (TM US), Sponsored ADR.....	36,830	6,958,292	Veidekke ASA.....	12,346	157,684
Toyota Tsusho Corp....	92,100	1,555,535	Wallenius Wilhelmsen ASA.....	23,918	192,521
* Trend Micro, Inc. (4704 JP).....	49,100	2,908,696	TOTAL NORWAY.....		<u>11,043,221</u>
Tsuruha Holdings, Inc...	6,300	385,579	PORTUGAL — (0.1%)		
Unicharm Corp.....	54,001	421,738	Galp Energia SGPS SA.....	113,250	1,895,370
USS Co. Ltd.....	177,800	1,594,206			
* Visional, Inc.....	300	14,882			
Welcia Holdings Co. Ltd.....	24,800	356,930			
Yamaha Motor Co. Ltd.....	499,500	4,178,622			

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
PORTUGAL — (Continued)			SWEDEN — (Continued)		
Jeronimo Martins			Avanza Bank Holding		
SGPS SA.....	15,405	\$ 303,647	AB.....	40,384	\$ 1,211,012
TOTAL PORTUGAL.....		<u>2,199,017</u>	Axfood AB.....	37,200	797,729
SINGAPORE — (1.2%)			Bure Equity AB.....	620	22,556
DBS Group Holdings			Epiroc AB (EPIA SS),		
Ltd.....	306,193	10,022,285	Class A.....	89,197	1,699,774
DFI Retail Group			Epiroc AB (EPIB SS),		
Holdings Ltd.....	23,600	55,368	Class B.....	64,954	1,084,368
Jardine Cycle &			Fortnox AB.....	93,642	648,210
Carriage Ltd.....	29,400	601,920	# H & M Hennes &		
SATS Ltd.....	155,400	386,766	Mauritz AB, Class B..	165,866	2,209,800
Sembcorp Industries			Hemnet Group AB.....	18,833	625,813
Ltd.....	350,100	1,432,076	Indutrade AB.....	82,422	2,269,011
Singapore Airlines Ltd..	369,000	1,721,346	Lagercrantz Group AB,		
Singapore Exchange			Class B.....	41,874	888,997
Ltd.....	295,300	2,656,952	Lifco AB, Class B.....	18,806	616,684
Singapore			Medicover AB,		
Technologies			Class B.....	1,976	36,500
Engineering Ltd.....	578,800	2,054,294	Ω Munters Group AB.....	9,191	146,027
United Overseas Bank			Nordnet AB publ.....	29,215	694,490
Ltd.....	6,700	184,180	Sectra AB, Class B.....	40,431	925,357
Yangzijiang			Sweco AB, Class B.....	37,915	592,540
Shipbuilding			Tele2 AB, Class B.....	223,821	2,492,216
Holdings Ltd.....	378,300	847,195	Telefonaktiebolaget LM		
TOTAL SINGAPORE.....		<u>19,962,382</u>	Ericsson (ERIC US),		
SPAIN — (2.1%)			Sponsored ADR.....	144,507	1,082,357
ACS Actividades de			Telefonaktiebolaget LM		
Construccion y			Ericsson (ERICB		
Servicios SA.....	30,192	1,537,223	SS), Class B.....	311,205	2,343,335
Ω Aena SME SA.....	16,651	3,585,962	# Telia Co. AB.....	364,196	1,072,964
Amadeus IT Group SA.	104,594	7,653,932	Volvo AB (VOLVA SS),		
Banco Bilbao Vizcaya			Class A.....	54,973	1,516,458
Argentaria SA			Volvo AB (VOLVB SS),		
(BBVA SM).....	219,253	2,496,186	Class B.....	410,093	11,299,458
Banco Bilbao Vizcaya			TOTAL SWEDEN.....		<u>50,329,479</u>
Argentaria SA			SWITZERLAND — (8.0%)		
(BBVA US),			Geberit AG.....	14,079	7,852,821
Sponsored ADR.....	25,506	289,238	Kuehne & Nagel		
Endesa SA.....	100,465	2,224,126	International AG.....	24,740	5,621,740
Industria de Diseno			Nestle SA.....	424,480	36,055,596
Textil SA.....	167,352	9,083,972	Novartis AG (NVS US),		
# Telefonica SA (TEF			Sponsored ADR.....	110,267	11,547,160
SM).....	1,641,259	6,686,974	Partners Group		
TOTAL SPAIN.....		<u>33,557,613</u>	Holding AG.....	7,501	11,395,139
SWEDEN — (3.1%)			Roche Holding AG (RO		
AddTech AB, Class B...	79,454	2,319,116	SW).....	7,170	2,384,424
Atlas Copco AB			Roche Holding AG		
(ATCOA SS),			(ROG SW).....	153,733	48,329,305
Class A.....	530,564	8,863,473	SGS SA.....	60,095	5,837,535
Atlas Copco AB			TOTAL SWITZERLAND.....		<u>129,023,720</u>
(ATCOB SS),			UNITED KINGDOM — (13.9%)		
Class B.....	327,663	4,871,234	Admiral Group PLC.....	94,186	3,146,800
SWEDEN — (3.1%)			Ω Airtel Africa PLC.....	101,388	180,523
AddTech AB, Class B...	79,454	2,319,116	Ashtead Group PLC....	224,551	14,634,370
Atlas Copco AB					
(ATCOA SS),					
Class A.....	530,564	8,863,473			
Atlas Copco AB					
(ATCOB SS),					
Class B.....	327,663	4,871,234			

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)			UNITED STATES — (0.0%)		
AstraZeneca PLC			Smurfit WestRock		
(AZN LN).....	32,872	\$ 4,614,425	PLC.....	11,839	\$ 628,533
AstraZeneca PLC			TOTAL COMMON		
(AZN US),			STOCKS.....		<u>1,567,004,582</u>
Sponsored ADR.....	261,592	18,510,250	PREFERRED STOCKS — (0.3%)		
Ω Auto Trader Group			GERMANY — (0.3%)		
PLC.....	383,457	3,734,815	Bayerische Motoren		
B&M European Value			Werke AG, 8.168%...	9,969	757,474
Retail SA.....	328,095	1,309,887	#Ω Dr. Ing hc F Porsche		
Beazley PLC.....	241,736	2,496,000	AG, 3.772%.....	13,698	872,141
BP PLC (BP LN).....	165,519	856,278	Volkswagen AG,		
BP PLC (BP US),			9.258%.....	35,319	<u>3,601,334</u>
Sponsored ADR.....	670,257	20,818,182	TOTAL GERMANY.....		<u>5,230,949</u>
BT Group PLC.....	2,677,069	4,691,968	RIGHTS/WARRANTS — (0.0%)		
Compass Group PLC...	214,510	7,390,806	CANADA — (0.0%)		
# Diageo PLC (DEO			* Constellation Software,		
US), Sponsored			Inc. Warrants		
ADR.....	95,684	11,479,210	03/31/2040.....	4,241	<u>0</u>
Diageo PLC (DGE LN).	80,730	2,404,980	SPAIN — (0.0%)		
*†† Evraz PLC.....	188,057	0	* ACS Actividades de		
Experian PLC.....	177,424	8,739,839	Construccion y		
GSK PLC (GSK LN)....	1,092,552	19,031,790	Servicios SA Rights		
Hargreaves Lansdown			02/07/2025.....	30,192	<u>14,909</u>
PLC.....	49,443	673,804	TOTAL		
Howden Joinery Group			RIGHTS/WARRANTS....		<u>14,909</u>
PLC.....	331,968	3,355,378	TOTAL INVESTMENT		
Imperial Brands PLC...	492,449	16,609,144	SECURITIES		
Intertek Group PLC.....	77,727	4,902,129	(Cost \$1,235,811,368)....		<u>1,572,250,440</u>
JD Sports Fashion			<u>Value†</u>		
PLC.....	1,189,909	1,305,805	SECURITIES LENDING COLLATERAL — (3.0%)		
Marks & Spencer			@§ The DFA Short Term		
Group PLC.....	798,644	3,308,464	Investment Fund.....	4,234,619	<u>48,986,075</u>
Next PLC.....	56,479	6,941,812	TOTAL INVESTMENTS — (100.0%)		
Reckitt Benckiser			(Cost \$1,284,795,126)^^.		<u>\$1,621,236,515</u>
Group PLC.....	155,092	10,256,038			
RELX PLC (REL LN)...	45,322	2,250,529			
RELX PLC (RELX US),					
Sponsored ADR.....	241,038	12,025,386			
RELX PLC (REN NA)...	28,850	1,432,482			
Rightmove PLC.....	185,301	1,524,831			
Sage Group PLC.....	120,134	1,996,564			
St. James's Place					
PLC.....	31,218	405,386			
Unilever PLC (UL US),					
Sponsored ADR.....	476,962	27,368,080			
Unilever PLC (ULVR					
LN).....	48,760	2,792,827			
Unilever PLC (UNA					
NA).....	62,170	<u>3,558,796</u>			
TOTAL UNITED					
KINGDOM.....		<u>224,747,578</u>			

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO

CONTINUED

As of January 31, 2025, the value of Rule 144A securities amounted to \$10,557,666 or 0.6% of net assets.

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Assets				
Common Stocks				
Australia.....	\$ 17,984,673	\$ 83,097,972	—	\$ 101,082,645
Austria.....	—	2,311,581	—	2,311,581
Belgium.....	—	11,045,052	—	11,045,052
Canada.....	163,919,823	—	—	163,919,823
Denmark.....	—	38,196,567	—	38,196,567
Finland.....	—	14,208,444	—	14,208,444
France.....	227,014	156,838,617	—	157,065,631
Germany.....	—	117,545,783	—	117,545,783
Hong Kong.....	—	25,909,145	—	25,909,145
Ireland.....	—	3,553,944	—	3,553,944
Israel.....	2,061,697	6,335,049	—	8,396,746
Italy.....	6,962,165	29,556,848	—	36,519,013
Japan.....	6,958,292	345,770,540	—	352,728,832
Netherlands.....	19,860,824	38,764,383	—	58,625,207
New Zealand.....	—	4,404,626	—	4,404,626
Norway.....	—	11,043,221	—	11,043,221
Portugal.....	—	2,199,017	—	2,199,017
Singapore.....	—	19,962,382	—	19,962,382
Spain.....	289,238	33,268,375	—	33,557,613
Sweden.....	1,082,357	49,247,122	—	50,329,479
Switzerland.....	11,547,160	117,476,560	—	129,023,720
United Kingdom.....	90,201,108	134,546,470	—	224,747,578
United States.....	628,533	—	—	628,533
Preferred Stocks				
Germany.....	—	5,230,949	—	5,230,949
Rights/Warrants				
Spain.....	—	14,909	—	14,909
Securities Lending Collateral.....	—	48,986,075	—	48,986,075
Total Investments in Securities.....	<u>\$321,722,884</u>	<u>\$1,299,513,631</u>	<u>—<></u>	<u>\$1,621,236,515</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.

DIMENSIONAL VA EQUITY ALLOCATION PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
DOMESTIC EQUITIES — (74.9%)		
U.S. Core Equity 1 Portfolio.....	1,305,215	\$ 58,199,553
U.S. Large Company Portfolio.....	1,164,527	46,662,598
Dimensional VA U.S. Targeted Value Portfolio.....	1,131,423	26,294,274
Dimensional VA U.S. Large Value Portfolio.....	429,540	14,595,760
DFA Real Estate Securities Portfolio.....	72,027	2,919,237
TOTAL DOMESTIC EQUITIES.....		<u>148,671,422</u>
INTERNATIONAL EQUITIES — (25.1%)		
International Core Equity Portfolio.....	1,385,124	22,134,281
Emerging Markets Core Equity Portfolio.....	636,909	14,890,928
Dimensional VA International Small Portfolio.....	572,831	6,822,421
Dimensional VA International Value Portfolio.....	356,757	5,108,756
DFA International Real Estate Securities Portfolio.....	279,820	937,398
TOTAL INTERNATIONAL EQUITIES.....		<u>49,893,784</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$145,495,503)^.....		<u>\$198,565,206</u>

Summary of the Portfolio's investments as of January 31, 2025, 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
Assets				
Affiliated Investment Companies.....	\$198,565,206	—	—	\$198,565,206
Total Investments in Securities.....	<u>\$198,565,206</u>	<u>—</u>	<u>—</u>	<u>\$198,565,206</u>

**DFA MN MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS**

January 31, 2025

(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MUNICIPAL BONDS — (100.0%)					
MINNESOTA — (100.0%)					
Buffalo-Hanover-Montrose					
Independent School District					
No. 877 (GO) (SD CRED					
PROG)					
3.000%, 02/01/25	365	\$ 365,000			
City of Albert Lea (GO) Series					
A					
4.000%, 02/01/26	270	273,006			
City of Eden Prairie (GO)					
Series A					
4.000%, 02/01/25	345	345,000			
City of Fergus Falls (GO)					
Series A					
5.000%, 02/01/26	250	255,415			
City of Minneapolis (GO)					
4.000%, 12/01/25	290	293,041			
5.500%, 12/01/26	800	839,262			
3.000%, 12/01/27	1,450	1,446,945			
City of Minneapolis/St. Paul					
Housing & Redevelopment					
Authority (RB)					
5.000%, 11/15/26	230	237,559			
City of Moorhead Public Utility					
Revenue (RB) Series A					
5.000%, 11/01/25	670	681,024			
City of Red Wing (GO) Series					
A					
4.000%, 02/01/26	700	707,312			
City of Rogers (GO) Series B					
5.000%, 02/01/26	250	255,415			
City of St. Paul (GO) Series A					
5.000%, 03/01/25	125	125,219			
5.000%, 09/01/26	235	243,338			
City of Waconia (GO) Series A					
3.000%, 02/01/26	820	820,188			
Cook County Independent					
School District No. 166					
(GO) (SD CRED PROG)					
Series A					
5.000%, 02/01/26	200	204,080			
County of Hennepin (GO)					
Series C					
5.000%, 12/15/25	425	434,164			
County of Hennepin (GO)					
Series A					
5.000%, 12/01/31	1,000	1,035,129			
5.000%, 12/01/32	100	103,423			
5.000%, 12/01/37	220	226,500			
MINNESOTA — (Continued)					
County of Hennepin (GO)					
Series B					
5.000%, 12/01/25	525	\$535,814			
County of Hennepin (GO)					
Series C					
5.000%, 12/01/28	210	217,909			
County of Olmsted (GO)					
Series A					
5.000%, 02/01/25	160	160,000			
Eastern Carver County					
Schools Independent					
School District No. 112					
(GO) (SD CRED PROG)					
Series A					
5.000%, 02/01/27	500	521,025			
Eden Prairie Independent					
School District No. 272					
(GO) (SD CRED PROG)					
Series A					
5.000%, 02/01/25	160	160,000			
Elk River Independent School					
District No. 728 (GO) (SD					
CRED PROG) Series A					
5.000%, 02/01/26	225	229,918			
Fosston Independent School					
District No. 601 (GO) (SD					
CRED PROG)					
4.000%, 02/01/25	550	550,000			
Hawley Independent School					
District No. 150 (GO) (SD					
CRED PROG) Series A					
5.000%, 02/01/25	115	115,000			
Housing & Redevelopment					
Authority of The City of St.					
Paul Minnesota (RB) Series					
A					
5.000%, 07/01/32	250	251,249			
Lakeville Independent School					
District No. 194 (GO) (SD					
CRED PROG) Series B					
4.000%, 02/01/26	365	369,530			
Metropolitan Council (GO)					
Series B					
5.000%, 12/01/25	120	122,263			
5.000%, 03/01/26	410	420,046			
Metropolitan Council (GO)					
Series C					
5.000%, 12/01/26	715	744,412			
Metropolitan Council (GO)					
Series E					
5.000%, 12/01/25	180	183,395			

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)		
Minneapolis Special School			Southern Minnesota Municipal		
District No. 1 (GO) (SD			Power Agency (RB) Series		
CRED PROG) Series A			A		
5.000%, 02/01/25	100	\$100,000	5.000%, 01/01/35	150	\$ 152,848
5.000%, 02/01/26	275	281,284	Spring Grove Independent		
5.000%, 02/01/27	275	286,999	School District No. 297		
Minneapolis Special School			(GO) (SD CRED PROG)		
District No. 1 (GO) (SD			Series A		
CRED PROG) Series B			5.000%, 02/01/26	160	163,545
5.000%, 02/01/33	350	363,101	St. Clair Independent School		
Minnesota Higher Education			District No. 75 (GO) (SD		
Facilities Authority (RB)			CRED PROG) Series A		
Series 8-G			4.000%, 02/01/25	360	360,000
5.000%, 12/01/25	200	203,388	St. Paul Independent School		
Minnesota Higher Education			District No. 625 (GO) (SD		
Facilities Authority (RB)			CRED PROG) Series B		
Series B			5.000%, 02/01/26	280	286,370
5.000%, 10/01/25	100	101,244	State of Minnesota (GO)		
Minnesota Municipal Power			Series A		
Agency (RB)			5.000%, 08/01/25	1,065	1,077,183
5.000%, 10/01/28	145	145,521	5.000%, 10/01/25	195	197,983
Minnesota Public Facilities			5.000%, 08/01/26	1,510	1,543,758
Authority State Revolving			State of Minnesota (GO)		
Fund (RB) Series A			Series B		
5.000%, 03/01/25	630	631,004	5.000%, 08/01/25	450	455,296
5.000%, 03/01/26	200	204,688	5.000%, 10/01/25	355	360,430
Minnesota Public Facilities			5.000%, 10/01/26	105	108,971
Authority State Revolving			State of Minnesota (GO)		
Fund (RB) Series B			Series D		
5.000%, 03/01/26	205	209,805	5.000%, 08/01/25	690	697,894
North Branch Independent			5.000%, 08/01/26	440	455,016
School District No. 138			5.000%, 10/01/26	150	155,672
(GO) (SD CRED PROG)			State of Minnesota (GO)		
Series A			Series E		
5.000%, 02/01/25	200	200,000	5.000%, 08/01/26	140	144,799
Red Rock Central			Stillwater Independent School		
Independent School District			District No. 834 (GO) (SD		
No. 2884 (GO) (SD CRED			CRED PROG) Series A		
PROG) Series A			5.000%, 02/01/25	125	125,000
4.000%, 02/01/26	215	217,056	Stillwater Independent School		
Redwood Area Schools			District No. 834 (GO) (SD		
Independent School District			CRED PROG) Series A		
No. 2897 (GO) (SD CRED			5.000%, 02/01/26	760	776,763
PROG) Series A			University of Minnesota (RB)		
5.000%, 02/01/26	200	204,451	Series A		
Robbinsdale Independent			5.000%, 04/01/25	160	160,582
School District No. 281			University of Minnesota (RB)		
(GO) (SD CRED PROG)			Series B		
Series A			5.000%, 10/01/25	800	812,008
5.000%, 02/01/26	135	137,791	Virginia Independent School		
Roseville Independent School			District No. 706 (GO) (SD		
District No. 623 (GO) (SD			CRED PROG) Series A		
CRED PROG) Series A			5.000%, 02/01/27	125	130,355
5.000%, 02/01/26	150	153,101			

DFA MN MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>
MINNESOTA — (Continued)		
Western Minnesota Municipal Power Agency (RB) Series A 5.000%, 01/01/26	495	\$ 504,868
White Bear Lake Independent School District No. 624 (GO) (SD CRED PROG) Series A 4.000%, 02/01/26	215	217,732
Willmar Independent School District No. 347 (GO) (SD CRED PROG) Series A 5.000%, 02/01/26	300	<u>306,676</u>
TOTAL MUNICIPAL BONDS (Cost \$26,133,403).....		<u>26,104,763</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$26,133,403)^.....		<u><u>\$26,104,763</u></u>

Summary of the Portfolio's investments as of January 31, 2025, 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>	
Assets				
Municipal Bonds.....	—	\$26,104,763	—	\$26,104,763
Total Investments in Securities.....	<u>—</u>	<u>\$26,104,763</u>	<u>—</u>	<u>\$26,104,763</u>

DFA CALIFORNIA MUNICIPAL REAL RETURN PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MUNICIPAL BONDS — (98.5%)			CALIFORNIA — (Continued)		
CALIFORNIA — (98.5%)			5.000%, 06/01/26	110	\$ 112,840
Alameda County Joint Powers Authority (RB) Series A			California State Public Works Board (RB) Series C		
5.000%, 12/01/25	2,090	\$2,129,377	5.000%, 11/01/25	2,205	2,241,989
Alameda Unified School District-Alameda County (GO) Series B			4.000%, 11/01/30	750	759,763
5.000%, 08/01/26	250	258,850	4.000%, 11/01/31	600	607,299
Albany Unified School District (GO)			California State Public Works Board (RB) Series A		
5.000%, 08/01/25	255	257,962	5.000%, 02/01/25	1,500	1,500,000
Anaheim Housing & Public Improvements Authority (RB) Series A			5.000%, 02/01/28	160	170,211
5.000%, 10/01/25	550	559,161	California State Public Works Board (RB) Series B		
Arcadia Unified School District (GO)			5.000%, 05/01/26	660	678,401
4.000%, 08/01/40	1,000	1,000,559	5.000%, 06/01/27	1,500	1,575,594
California Health Facilities Financing Authority (RB)			California State Public Works Board (RB) Series C		
5.000%, 11/15/29	1,015	1,029,334	5.000%, 08/01/25	865	874,691
5.000%, 02/01/34	1,000	1,036,782	5.000%, 09/01/26	3,750	3,882,072
California Health Facilities Financing Authority (RB) Series A			California State Public Works Board (RB) Series D		
5.000%, 02/01/28	1,500	1,508,632	5.000%, 11/01/26	125	129,854
□ 5.000%, 11/15/46 (Pre-refunded @ \$100, 11/15/25)	1,110	1,130,562	5.000%, 05/01/28	1,000	1,068,541
California Health Facilities Financing Authority (RB) Series B			California State University (RB) Series A		
4.000%, 08/15/36	1,975	1,985,384	5.000%, 11/01/28	645	655,208
California Infrastructure & Economic Development Bank (RB) (AMBAC) Series A			3.375%, 11/01/29	3,500	3,504,078
□ 5.000%, 07/01/36 (Pre-refunded @ \$100, 1/1/28)	190	203,399	5.000%, 11/01/31	2,200	2,306,821
California Municipal Finance Authority (RB) Series A			5.000%, 11/01/33	1,655	1,696,700
5.000%, 02/01/30	200	212,539	4.000%, 11/01/34	1,500	1,510,994
□ 5.000%, 02/01/46 (Pre-refunded @ \$100, 2/1/25)	800	800,000	4.000%, 11/01/35	1,000	1,005,560
California Public Finance Authority (RB) Series A			California Statewide Communities Development Authority (RB) Series A		
5.000%, 06/01/25	155	156,035	4.000%, 06/01/25	1,230	1,234,802
			5.000%, 12/01/25	155	157,895
			5.000%, 12/01/26	120	124,888
			5.000%, 03/01/27	670	681,870
			Campbell Union High School District (GO) Series B		
			□ 4.000%, 08/01/37 (Pre-refunded @ \$100, 8/1/26)	1,275	1,303,806
			4.000%, 08/01/37	500	503,341

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)		
Carlsbad Unified School District (GO)			City of Los Angeles		
5.000%, 08/01/26	345	\$ 357,213	Department of Airports		
Carlsbad Unified School District (COP)			(RB) Series I		
4.000%, 10/01/27	145	149,588	5.000%, 05/15/25	910	\$ 916,126
4.000%, 10/01/28	100	104,169	City of Los Angeles		
4.000%, 10/01/29	55	57,817	Wastewater System		
Cerritos Community College District (GO)			Revenue (RB) Series B		
Series A			5.000%, 06/01/35	1,305	1,311,852
5.000%, 08/01/25	2,500	2,530,395	City of Pasadena Electric		
Chabot-Las Positas Community College District (GO)			Revenue (RB) Series A		
4.000%, 08/01/34	1,355	1,369,566	5.000%, 08/01/25	485	489,677
Chabot-Las Positas Community College District (GO) Series C			City of Rancho Cordova (ST)		
5.000%, 08/01/25	690	698,594	5.000%, 09/01/26	205	211,075
Chino Valley Unified School District (GO)			City of Riverside Electric		
Series C			Revenue (RB) Series A		
4.000%, 08/01/27	350	361,902	5.000%, 10/01/26	765	793,744
Citrus Community College District (GO) Series B			City of San Francisco		
5.000%, 08/01/25	1,150	1,164,494	Public Utilities		
City & County of San Francisco (COP)			Commission Water		
5.000%, 04/01/25	410	411,610	Revenue (RB)		
City & County of San Francisco (COP) Series B			5.000%, 11/01/27	2,460	2,472,501
4.000%, 04/01/33	1,605	1,610,116	4.000%, 11/01/33	1,595	1,596,173
4.000%, 04/01/35	1,000	1,002,402	4.000%, 11/01/34	1,000	1,000,488
City & County of San Francisco (COP) Series R1			4.000%, 11/01/35	1,000	1,000,229
5.000%, 04/01/26	485	498,719	City of San Francisco		
City & County of San Francisco (GO) Series R1			Public Utilities		
5.000%, 06/15/25	5,055	5,100,609	Commission Water		
5.000%, 06/15/26	2,000	2,066,707	Revenue (RB) Series A		
City of Berkeley (RN)			4.000%, 11/01/30	3,200	3,257,586
5.000%, 07/29/25	4,375	4,426,488	City of San Francisco		
City of Grover Beach (GO)			Public Utilities		
5.000%, 09/01/26	345	357,385	Commission Water		
City of Long Beach Airport System Revenue (RB) (AGM) Series A			Revenue (RB) Series D		
5.000%, 06/01/29	225	247,000	5.000%, 11/01/25	450	458,196
City of Los Angeles (RN)			5.000%, 11/01/26	305	318,083
5.000%, 06/26/25	4,060	4,085,080	City of San Mateo (ST) (BAM)		
			5.000%, 09/01/29	400	428,921
			City of Santa Clara Electric		
			Revenue (RB) Series A		
			5.000%, 07/01/25	110	111,096
			Compton Community		
			College District (GO)		
			Series B		
			5.000%, 08/01/25	1,005	1,016,673
			5.000%, 08/01/26	325	336,214
			5.000%, 08/01/27	125	132,252
			Contra Costa		
			Transportation Authority		
			Sales Tax Revenue (RB)		
			Series A		
			5.000%, 03/01/32	655	655,983

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)		
County of Los Angeles (RN)			Gavilan Joint Community College District (GO)		
5.000%, 06/30/25	1,535	\$1,543,250	5.000%, 08/01/32	810	\$ 816,363
County of Riverside (RN)			Golden State Tobacco		
5.000%, 06/30/25	1,285	1,296,740	Securitization Corp. (RB)		
County of Riverside (RN)			Series A		
Series A			□ 5.000%, 06/01/45		
3.000%, 10/17/25	250	250,234	(Pre-refunded @		
County of San Diego			\$100, 6/1/25).....	6,470	6,520,612
(COP)			Grossmont Union High		
5.000%, 10/01/26	1,860	1,936,677	School District (GO)		
County of Santa Cruz (RN)			4.000%, 08/01/33	1,500	1,503,592
5.000%, 07/01/25	4,000	4,039,502	Indio Finance Authority		
Davis Joint Unified School			(RB) (BAM) Series A		
District (COP) (AGM)			5.000%, 11/01/28	290	312,115
4.000%, 08/01/27	1,625	1,634,189	Jefferson Union High		
Dublin Unified School			School District (GO)		
District (GO)			Series B		
5.000%, 08/01/26	1,630	1,633,055	5.000%, 08/01/26	110	113,730
East Bay Municipal Utility			Kern High School District		
District Wastewater			(GO) Series A		
System Revenue (RB)			5.000%, 08/01/25	140	141,661
Series B			Livermore-Amador Valley		
5.000%, 06/01/27	100	105,708	Water Management		
5.000%, 06/01/28	125	134,954	Agency (RB)		
East Bay Municipal Utility			4.000%, 08/01/25	410	412,781
District Water System			Lodi Unified School District		
Revenue (RB) Series B			(GO)		
5.000%, 06/01/27	400	422,830	5.000%, 08/01/28	520	562,946
East Side Union High			Los Angeles Community		
School District (GO)			College District (GO)		
(BAM)			Series C		
5.000%, 08/01/25	1,175	1,189,809	5.000%, 08/01/25	5,000	5,060,543
East Side Union High			Los Angeles Community		
School District (GO)			College District (GO)		
5.000%, 08/01/27	305	323,529	Series K		
5.000%, 08/01/28	315	341,125	4.000%, 08/01/38	735	737,067
Eastern Municipal Water			Los Angeles County		
District (RB) Series A			Metropolitan		
1.450%, 07/01/46	1,000	1,000,000	Transportation Authority		
El Camino Community			Sales Tax Revenue (RB)		
College District			Series A		
Fountaination (GO) Series			5.000%, 06/01/25	370	372,895
E			4.000%, 07/01/27	2,740	2,752,249
5.000%, 08/01/25	250	253,188	Los Angeles County Public		
Escondido Union School			Works Financing		
District (GO) Series A			Authority (RB) Series B		
□ 4.250%, 02/01/45			5.000%, 12/01/31	1,305	1,325,053
(Pre-refunded @			Los Angeles County Public		
\$100, 8/1/25).....	1,510	1,522,525	Works Financing		
Foothill-De Anza			Authority (RB) Series F		
Community College			5.000%, 12/01/25	270	275,106
District (GO)					
4.000%, 08/01/37	2,850	2,863,221			

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)		
Los Angeles Department of Water & Power (RB)			□ 3.500%, 08/01/38 (Pre-refunded @ \$100, 8/1/25).....	1,750	\$1,758,279
Series B			Millbrae Public Financing Authority (RB)		
5.000%, 07/01/26	890	\$ 907,580	5.000%, 12/01/25	390	397,376
5.000%, 07/01/29	380	390,122	5.000%, 12/01/26	265	276,899
Los Angeles Department of Water & Power Water System Revenue (RB)			5.000%, 12/01/27	385	411,199
Series A			Modesto Irrigation District (RB) Series A		
5.000%, 07/01/25	70	70,404	5.000%, 10/01/28	900	911,529
5.000%, 07/01/33	1,525	1,538,152	Montebello Unified School District (GO) (BAM)		
Los Angeles Department of Water & Power Water System Revenue (RB)			Series A		
Series A-2			5.000%, 08/01/28	680	728,778
4.099%, 07/01/45	410	410,000	Moreno Valley Public Financing Authority (RB)		
Los Angeles Department of Water & Power Water System Revenue (RB)			Series A		
Series B			5.000%, 11/01/25	135	137,308
5.000%, 07/01/25	1,195	1,201,896	Morongo Unified School District (GO) Series A		
5.000%, 07/01/26	200	204,172	5.000%, 08/01/25	90	91,045
5.000%, 07/01/35	4,045	4,077,201	5.000%, 08/01/26	280	289,787
Los Angeles Unified School District (GO)			5.000%, 08/01/27	150	159,001
5.000%, 07/01/25	1,420	1,433,211	Mount Diablo Unified School District (GO)		
Los Angeles Unified School District (GO) Series A			Series B		
5.000%, 07/01/25	1,285	1,296,954	5.000%, 08/01/27	250	265,188
5.000%, 07/01/26	1,235	1,274,039	Municipal Improvement Corp. of Los Angeles		
5.000%, 07/01/27	4,000	4,032,606	(RB) Series A		
4.000%, 07/01/33	630	630,828	5.000%, 05/01/25	335	336,868
4.000%, 07/01/34	3,375	3,378,745	New Haven Unified School District (GO)		
Los Angeles Unified School District (GO) Series B-1			5.000%, 08/01/26	475	492,524
5.000%, 07/01/27	300	315,913	North Lake Tahoe Public Financing Authority (RB)		
Los Angeles Unified School District (GO) Series C			5.000%, 12/01/27	150	160,080
5.000%, 07/01/27	315	331,708	5.000%, 12/01/28	175	190,469
Los Angeles Unified School District (GO) Series QRR			Northern Humboldt Union High School District (GO)		
5.000%, 07/01/25	375	378,489	4.000%, 08/01/25	120	120,743
Manteca Unified School District (GO) Series B			Oakland Unified School District/Alameda County (GO)		
5.000%, 08/01/25	285	288,521	5.000%, 08/01/28	1,365	1,404,602
Marin Community College District (GO)			Oakland Unified School District/Alameda County (GO) Series A		
□ 4.000%, 08/01/27 (Pre-refunded @ \$100, 8/1/25).....	1,335	1,344,444	5.000%, 08/01/25	200	202,362
□ 3.500%, 08/01/35 (Pre-refunded @ \$100, 8/1/25).....	1,250	1,255,914	5.000%, 08/01/27	400	404,236
			5.000%, 08/01/28	1,020	1,030,587

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)		
Orange County Sanitation			Sacramento City Unified		
District (RB) Series A			School District (GO)		
5.000%, 02/01/33	890	\$ 908,093	(BAM)		
5.000%, 02/01/34	2,255	2,299,285	5.000%, 07/01/28	500	\$ 536,108
Oxnard Union High School			Sacramento City Unified		
District (RN)			School District (GO)		
4.000%, 06/30/25	1,185	1,191,567	(BAM) Series B		
Pacific Grove Unified			5.000%, 08/01/28	1,000	1,073,802
School District (GO)			Sacramento City Unified		
3.000%, 08/01/26	210	210,702	School District (GO)		
Palm Springs Financing			(AGM) Series B		
Authority (RB)			8.000%, 08/01/25	700	718,064
5.000%, 11/01/25	275	279,681	San Bernardino		
Palomar Community			Community College		
College District (GO)			District (GO) Series A		
□ 5.000%, 05/01/31			4.000%, 08/01/32	2,575	2,626,217
(Pre-refunded @			San Diego Community		
\$100, 5/1/25).....	595	598,493	College District (GO)		
Peralta Community College			5.000%, 08/01/26	385	399,089
District (GO) Series A			San Diego County Water		
5.000%, 08/01/25	700	700,811	Authority (RB) Series A		
5.000%, 08/01/29	2,400	2,405,939	5.000%, 05/01/26	250	257,726
Pomona Unified School			5.000%, 05/01/27	135	142,533
District (GO)			San Diego Public Facilities		
5.000%, 08/01/29	350	385,633	Financing Authority (RB)		
Poway Unified School			5.000%, 10/15/29	1,000	1,013,954
District (GO)			San Diego Public Facilities		
5.000%, 08/01/25	175	177,093	Financing Authority (RB)		
4.000%, 08/01/29	3,000	3,006,815	Series A		
Reed Union School District			5.000%, 10/15/25	160	162,742
(GO)			5.000%, 10/15/26	125	130,101
4.000%, 08/01/26	250	255,171	5.000%, 05/15/38	3,060	3,129,352
Regents of the University			San Diego Unified School		
of California Medical			District (RN) Series A		
Center Pooled Revenue			5.000%, 06/30/25	1,535	1,549,398
(RB) Series K			San Diego Unified School		
1.450%, 05/15/47	800	800,000	District (GO) (AGM)		
Regents of the University			Series F-1		
of California Medical			□ 5.250%, 07/01/27		
Center Pooled Revenue			(Pre-refunded @		
(RB) Series L			\$100, 7/1/27).....	125	132,355
5.000%, 05/15/33	3,965	4,059,634	5.250%, 07/01/27	350	373,128
Regents of the University			San Diego Unified School		
of California Medical			District (GO) Series G		
Center Pooled Revenue			5.000%, 07/01/25	1,080	1,091,296
(RB) Series O-2			San Diego Unified School		
1.500%, 05/15/45	4,995	4,995,000	District (GO) Series H-2		
Riverside County Public			5.000%, 07/01/25	2,225	2,248,271
Financing Authority (RB)			San Diego Unified School		
□ 5.000%, 11/01/31			District (GO) Series O-2		
(Pre-refunded @			5.000%, 07/01/25	170	171,778
\$100, 11/1/25).....	2,570	2,615,644	San Diego Unified School		
□ 5.250%, 11/01/45			District (GO) Series R-5		
(Pre-refunded @			5.000%, 07/01/26	330	341,734
\$100, 11/1/25).....	330	336,465			

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)		
San Dieguito Union High School District (GO) Series B-2			San Gabriel Unified School District (GO) Series A 5.000%, 08/01/25	275	\$ 278,058
□ 4.000%, 08/01/33 (Pre-refunded @ \$100, 8/1/25).....	1,820	\$1,833,322	San Joaquin County Transportation Authority Measure K Sales Tax Revenue (RB) 5.000%, 03/01/26	315	323,419
San Francisco Bay Area Rapid Transit District (GO) Series D 4.000%, 08/01/35	2,000	2,001,627	San Luis Obispo County Financing Authority (RB) Series A 5.000%, 11/15/25	575	585,295
San Francisco Bay Area Rapid Transit District Sales Tax Revenue (RB) 4.000%, 07/01/35	575	580,517	San Mateo County Community College District (GO) Series A □ 5.000%, 09/01/45 (Pre-refunded @ \$100, 9/1/25).....	1,645	1,667,736
San Francisco City & County Airport Comm-San Francisco International Airport (RB) Series A 4.000%, 05/01/25	1,000	1,003,290	San Mateo County Community College District (GO) Series B 5.000%, 09/01/28	150	162,751
San Francisco City & County Public Utilities Commission Wastewater Revenue (RB) Series A 5.000%, 10/01/31	1,050	1,063,813	San Mateo County Transit District (RB) Series A 5.000%, 06/01/29	1,595	1,605,805
5.000%, 10/01/35	1,000	1,011,577	4.000%, 06/01/33	2,205	2,209,053
San Francisco City & County Public Utilities Commission Wastewater Revenue (RB) Series C 5.000%, 10/01/27	220	234,433	San Mateo Union High School District (GO) Series B 4.000%, 09/01/29	1,165	1,186,447
San Francisco Community College District (GO) 5.000%, 06/15/25	380	383,260	San Mateo Union High School District (GO) Series C 4.000%, 09/01/26	355	363,237
5.000%, 06/15/31	2,000	2,015,387	San Rafael City High School District (GO) Series B 5.000%, 08/01/26	355	367,567
San Francisco Community College District (GO) (BAM) Series B 5.000%, 06/15/26	445	459,417	5.000%, 08/01/27	145	153,773
San Francisco Unified School District (GO) Series A 5.000%, 06/15/25	875	883,379	San Ramon Valley Unified School District (GO) □ 4.000%, 08/01/33 (Pre-refunded @ \$100, 8/1/25).....	850	856,222
San Francisco Unified School District (GO) Series B 4.000%, 06/15/28	1,535	1,595,699	San Ysidro School District (GO) (AGM) Series B 5.000%, 08/01/25	575	581,395
San Francisco Unified School District (GO) Series C 5.000%, 06/15/28	1,180	1,274,211	Santa Clara Valley Transportation Authority (RB) Series A 5.000%, 06/01/26	545	563,463
San Francisco Unified School District (GO) Series FC 5.000%, 06/15/28	2,570	2,574,708	Scotts Valley Unified School District (GO) Series B 4.000%, 08/01/25	365	367,350

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%, 08/01/26	250	\$ 258,738	Stockton Unified School		
Southern California Water			District (GO)		
Replenishment District			5.000%, 08/01/25	755	\$ 763,918
(RB)			5.000%, 08/01/26	2,920	2,986,177
5.000%, 08/01/35	1,185	1,194,556	Stockton Unified School		
Southwestern Community			District (GO) Series B		
College District (GO)			5.000%, 08/01/26	300	310,575
Series B			Stockton Unified School		
4.000%, 08/01/25	260	261,815	District (GO) Series C		
State of California (GO)			5.000%, 08/01/25	735	743,682
5.500%, 02/01/25	1,095	1,095,000	Sylvan Union School		
5.000%, 04/01/25	625	627,420	District (GO) Series C		
5.000%, 08/01/25	1,500	1,517,991	5.000%, 08/01/25	380	384,414
4.000%, 09/01/25	2,000	2,016,572	Tahoe-Truckee Unified		
5.000%, 09/01/25	7,970	8,081,433	School District (GO)		
4.000%, 10/01/25	2,100	2,119,876	Series C		
5.000%, 10/01/25	4,670	4,721,102	5.000%, 08/01/26	100	103,600
5.000%, 11/01/25	1,345	1,369,165	Ukiah Public Financing		
5.000%, 12/01/25	1,040	1,060,761	Authority (RB)		
5.000%, 03/01/26	1,250	1,252,169	4.000%, 04/01/28	425	434,827
5.000%, 04/01/26	1,500	1,541,851	University of California		
5.000%, 08/01/26	9,045	9,362,065	(RB) Series BS		
4.000%, 09/01/26	1,340	1,368,933	5.000%, 05/15/26	2,285	2,352,715
5.000%, 09/01/26	3,325	3,447,857	University of California		
4.000%, 11/01/26	3,435	3,516,776	(RB) Series AR		
3.500%, 08/01/27	2,905	2,962,634	5.000%, 05/15/30	545	559,432
5.000%, 08/01/27	1,175	1,187,045	5.000%, 05/15/32	1,590	1,630,686
5.000%, 11/01/27	245	259,943	University of California		
5.000%, 12/01/27	1,285	1,365,600	(RB) Series BX		
5.000%, 04/01/28	1,710	1,826,120	5.000%, 05/15/26	3,165	3,258,793
5.000%, 08/01/28	2,850	3,030,280	University of California		
5.000%, 09/01/28	2,250	2,327,360	(RB) Series BZ		
5.000%, 10/01/28	5	5,010	5.000%, 05/15/26	4,000	4,118,714
5.000%, 08/01/30	1,000	1,009,955	5.000%, 05/15/27	1,600	1,684,519
5.250%, 08/01/31	1,400	1,415,022	University of California		
5.000%, 03/01/32	1,870	1,873,717	(RB) Series I		
4.000%, 09/01/32	100	101,049	4.000%, 05/15/33	1,255	1,259,323
5.000%, 10/01/32	5	5,010	Ventura County Community		
5.000%, 10/01/35	2,030	2,073,187	College District (GO)		
4.000%, 11/01/35	1,000	1,015,612	4.000%, 08/01/32	5,000	5,010,564
4.000%, 09/01/36	1,960	1,970,585	Washington Union School		
State of California (GO)			District/Monterey County		
Series B			(GO)		
5.000%, 10/01/26	1,515	1,573,852	5.000%, 08/01/27	135	143,101
State of California (GO)			West Contra Costa Unified		
(AMBAC)			School District (GO)		
5.000%, 02/01/27	860	899,629	Series B		
State of California			5.000%, 08/01/25	500	505,634
Department of Water			5.000%, 08/01/26	2,005	2,072,691
Resources (RB) Series			West Valley-Mission		
BB			Community College		
5.000%, 12/01/25	240	245,010	District (GO) Series B		
Stockton Public Financing			5.000%, 08/01/27	220	233,579
Authority (RB) (AGC)			4.000%, 08/01/34	1,260	1,262,730
5.000%, 09/01/25	420	425,468			

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)			3.100%, 03/13/25.....	2,000	<u>\$2,000,746</u>
Western Placer Unified School District (RN) 5.000%, 06/30/25	1,070	<u>\$ 1,080,507</u>	TOTAL COMMERCIAL PAPER (Cost \$5,000,000).....		<u>5,000,900</u>
TOTAL MUNICIPAL BONDS (Cost \$330,457,749).....		<u>330,385,759</u>		Shares	
COMMERCIAL PAPER — (1.5%) California Statewide Communities Development Authority 2.980%, 02/05/25.....	3,000	3,000,154	INVESTMENT COMPANIES — (0.0%) BlackRock Liquidity Funds MuniCash (Cost \$165,561).....	165,545	<u>165,562</u>
			TOTAL INVESTMENTS — (100.0%) (Cost \$335,623,310)^.....		<u>\$335,552,221</u>

As of January 31, 2025, DFA California Municipal Real Return Portfolio had entered into the following outstanding Inflation Swaps:

<u>Counterparty</u>	<u>Payments made by Fund</u>	<u>Payments received by Fund</u>	<u>Payment Frequency</u>	<u>Notional Amount</u>	<u>Expiration Date</u>	<u>Upfront Premiums Paid</u>	<u>Upfront Premiums Received</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>	
Bank of America Corp.....	3.020%	Fixed	CPI	Maturity	USD 9,000,000	12/30/25	—	—	\$ 396,828	\$ 396,828
Bank of America Corp.....	2.940%	Fixed	CPI	Maturity	USD 5,000,000	10/19/26	—	—	266,790	266,790
Bank of America Corp.....	2.915%	Fixed	CPI	Maturity	USD 5,000,000	12/09/27	—	—	231,166	231,166
Bank of America Corp.....	2.847%	Fixed	CPI	Maturity	USD 5,000,000	12/27/27	—	—	226,597	226,597
Bank of America Corp.....	2.827%	Fixed	CPI	Maturity	USD 4,000,000	01/11/28	—	—	172,587	172,587
Bank of America Corp.....	2.737%	Fixed	CPI	Maturity	USD 10,000,000	08/05/26	—	—	754,035	754,035
Bank of America Corp.....	2.581%	Fixed	CPI	Maturity	USD 4,000,000	06/18/28	—	—	361,382	361,382
Bank of America Corp.....	2.577%	Fixed	CPI	Maturity	USD 5,000,000	07/15/29	—	—	416,593	416,593
Bank of America Corp.....	2.559%	Fixed	CPI	Maturity	USD 12,000,000	05/13/25	—	—	2,452	2,452
Bank of America Corp.....	2.559%	Fixed	CPI	Maturity	USD 11,000,000	11/15/25	—	—	19,980	19,980
Bank of America Corp.....	2.532%	Fixed	CPI	Maturity	USD 6,000,000	04/03/25	—	—	19,707	19,707
Bank of America Corp.....	2.497%	Fixed	CPI	Maturity	USD 10,000,000	06/28/29	—	—	929,352	929,352
Bank of America Corp.....	2.489%	Fixed	CPI	Maturity	USD 5,000,000	05/16/25	—	—	3,553	3,553
Bank of America Corp.....	2.404%	Fixed	CPI	Maturity	USD 22,000,000	02/27/25	—	—	103,255	103,255
Bank of America Corp.....	2.367%	Fixed	CPI	Maturity	USD 6,000,000	07/17/25	—	—	598,123	598,123
Bank of America Corp.....	2.317%	Fixed	CPI	Maturity	USD 6,000,000	05/09/25	—	—	630,397	630,397
Bank of America Corp.....	2.143%	Fixed	CPI	Maturity	USD 6,000,000	09/18/26	—	—	54,077	54,077
Bank of America Corp.....	2.100%	Fixed	CPI	Maturity	USD 8,000,000	02/09/25	—	—	55,075	55,075
Bank of America Corp.....	2.065%	Fixed	CPI	Maturity	USD 9,000,000	12/12/26	—	—	1,156,134	1,156,134
Citibank, N.A.....	3.244%	Fixed	CPI	Maturity	USD 4,000,000	02/15/25	—	—	131,999	131,999
Citibank, N.A.....	2.539%	Fixed	CPI	Maturity	USD 26,000,000	12/27/25	—	—	33,402	33,402
Citibank, N.A.....	2.520%	Fixed	CPI	Maturity	USD 12,000,000	03/13/25	—	—	43,027	43,027
Citibank, N.A.....	2.428%	Fixed	CPI	Maturity	USD 9,000,000	02/16/25	—	—	35,640	35,640

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)
Citibank, N.A.....	2.163%	Fixed	CPI	Maturity	USD 10,000,000	02/01/25	—	\$ 58,927	\$ 58,927
Citibank, N.A.....	1.990%	Fixed	CPI	Maturity	USD 9,000,000	07/22/25	—	35,507	35,507
Citibank, N.A.....	1.986%	Fixed	CPI	Maturity	USD 6,000,000	02/20/26	—	802,533	802,533
Citibank, N.A.....	1.808%	Fixed	CPI	Maturity	USD 4,000,000	07/01/25	—	558,732	558,732
Morgan Stanley and Co. International.....	2.660%	Fixed	CPI	Maturity	USD 7,000,000	11/27/25	—	5,977	5,977
Morgan Stanley and Co. International.....	2.580%	Fixed	CPI	Maturity	USD 9,000,000	12/19/25	—	10,172	10,172
Morgan Stanley and Co. International.....	2.316%	Fixed	CPI	Maturity	USD 13,000,000	10/22/25	—	49,194	49,194
Morgan Stanley and Co. International.....	2.232%	Fixed	CPI	Maturity	USD 9,000,000	09/04/27	—	93,808	93,808
Morgan Stanley and Co. International.....	2.201%	Fixed	CPI	Maturity	USD 11,000,000	09/25/26	—	87,489	87,489
International.....	1.927%	Fixed	CPI	Maturity	USD 12,000,000	07/30/25	—	56,952	56,952
Total Appreciation.....								\$8,401,442	\$8,401,442
Bank of America Corp.....	2.769%	Fixed	CPI	Maturity	USD 22,000,000	01/21/26	—	(26,647)	(26,647)
Morgan Stanley and Co. International.....	2.649%	Fixed	CPI	Maturity	USD 12,000,000	01/28/26	—	(1,796)	(1,796)
Total (Depreciation).....								\$ (28,443)	\$ (28,443)
Total Appreciation (Depreciation).....								\$8,372,999	\$8,372,999

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Assets				
Municipal Bonds.....	—	\$330,385,759	—	\$330,385,759
Commercial Paper.....	—	5,000,900	—	5,000,900
Investment Companies.....	\$165,562	—	—	165,562
Total Investments in Securities.....	\$165,562	\$335,386,659	—	\$335,552,221
Financial Instruments				
Assets				
Swap Agreements**.....	—	8,401,442	—	8,401,442
Liabilities				
Swap Agreements**.....	—	(28,443)	—	(28,443)
Total Financial Instruments.....	—	\$ 8,372,999	—	\$ 8,372,999

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

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Face Amount[^]</u> <u>(000)</u>	<u>Value[†]</u>		<u>Face Amount[^]</u> <u>(000)</u>	<u>Value[†]</u>
AGENCY OBLIGATIONS — (8.7%)					
Federal Farm Credit Banks Funding Corp. 2.630%, 08/03/26	67	\$ 65,396			
Government National Mortgage Association, TBA 6.000%, 02/01/55 TBA.....	24,948	25,158,499			
Uniform Mortgage-Backed Security, TBA 2.000%, 02/01/55 TBA.....	78,346	60,975,223			
2.500%, 02/01/55 TBA.....	75,819	61,784,702			
6.000%, 02/01/55 TBA.....	59,893	60,299,935			
6.500%, 02/01/55 TBA.....	42,843	<u>43,922,426</u>			
TOTAL AGENCY OBLIGATIONS.....		<u>252,206,181</u>			
BONDS — (81.1%)					
AUSTRALIA — (6.5%)					
APA Infrastructure Ltd. 3.500%, 03/22/30..... GBP	1,400	1,602,894			
2.000%, 07/15/30..... EUR	1,367	1,321,268			
Australia & New Zealand Banking Group Ltd. (r) SOFR + 0.560%, FRN, 4.936%, 03/18/26.....	6,900	6,915,482			
(r) 3M Euribor + 0.400%, FRN, 3.413%, 05/21/27..... EUR	6,300	6,542,223			
(r)Ω SOFR + 0.850%, FRN, 5.238%, 12/16/29.....	3,000	3,023,214			
BHP Billiton Finance Ltd. 1.500%, 04/29/30..... EUR	1,000	957,593			
3.125%, 04/29/33..... EUR	3,000	3,094,073			
Buckeye Partners LP 3.950%, 12/01/26.....	87	84,590			
Commonwealth Bank of Australia, SOFR + 0.400%, FRN (r)Ω 4.760%, 07/07/25.....	1,000	1,000,776			
FMG Resources August 2006 Pty. Ltd. Ω 4.500%, 09/15/27.....	1,800	1,754,441			
Ω 5.875%, 04/15/30.....	700	692,038			
AUSTRALIA — (Continued)					
Ω 4.375%, 04/01/31.....			2,100	\$ 1,916,111	
Glencore Funding LLC Ω 2.500%, 09/01/30.....			910	793,638	
Ω 2.850%, 04/27/31.....			3,000	2,614,095	
National Australia Bank Ltd. (r) SOFR + 0.760%, FRN, 5.236%, 05/13/25.....			1,000	1,001,519	
(r) SOFR + 0.860%, FRN, 5.269%, 06/09/25.....			5,835	5,847,821	
(r)Ω SOFR + 0.620%, FRN, 5.018%, 06/11/27.....			5,000	5,015,540	
New South Wales Treasury Corp. 1.500%, 02/20/32..... AUD			14,820	7,456,837	
2.000%, 03/08/33..... AUD			8,000	4,020,956	
1.750%, 03/20/34..... AUD			22,200	10,475,382	
4.250%, 02/20/36..... AUD			18,900	10,746,785	
Queensland Treasury Corp. 1.500%, 08/20/32..... AUD			9,700	4,755,584	
1.750%, 07/20/34..... AUD			34,000	15,708,132	
Rio Tinto Alcan, Inc. 5.750%, 06/01/35.....			1,000	1,025,062	
Rio Tinto Finance USA Ltd. 5.200%, 11/02/40.....			3,000	2,893,408	
South Australian Government Financing Authority 1.750%, 05/24/32..... AUD			29,500	14,941,719	
Treasury Corp. of Victoria 1.500%, 09/10/31..... AUD			5,000	2,548,441	
4.250%, 12/20/32..... AUD			10,800	6,442,629	
2.250%, 09/15/33..... AUD			6,000	3,008,406	
2.250%, 11/20/34..... AUD			51,000	24,521,008	
2.000%, 09/17/35..... AUD			21,100	9,593,622	
2.000%, 11/20/37..... AUD			12,000	5,056,136	
Western Australian Treasury Corp. 2.000%, 10/24/34..... AUD			15,500	7,407,847	
Westpac Banking Corp. (r) SOFR + 1.000%, FRN, 5.442%, 08/26/25.....			500	502,139	
(r) SOFR + 0.420%, FRN, 4.717%, 04/16/26.....			5,000	5,000,587	
(r) SOFR + 0.810%, FRN, 5.177%, 04/16/29.....			3,000	3,009,240	

DFA GLOBAL CORE PLUS 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 + 0.880%, FRN, 5.307%, 05/14/29..... AUD	8,400	\$ 5,244,422	Province of Quebec		
TOTAL AUSTRALIA.....		<u>188,535,658</u>	3.250%, 09/01/32..... CAD	19,550	\$ 13,322,545
CANADA — (11.3%)			3.600%, 09/01/33..... CAD	12,000	8,289,070
Bank of Nova Scotia			4.450%, 09/01/34..... CAD	30,000	21,908,763
2.150%, 08/01/31.....	500	418,759	5.750%, 12/01/36..... CAD	6,000	4,854,743
2.450%, 02/02/32.....	14,891	12,529,950	5.000%, 12/01/38..... CAD	13,000	9,868,586
Canada Housing Trust No. 1			Province of Saskatchewan		
Ω 2.550%, 03/15/25..... CAD	4,500	3,094,871	5.000%, 03/05/37..... CAD	3,850	2,929,613
Ω 0.950%, 06/15/25..... CAD	1,830	1,250,522	Royal Bank of Canada		
Canadian Imperial Bank of Commerce			3.403%, 03/24/25..... CAD	19,500	13,424,657
3.300%, 05/26/25..... CAD	2,000	1,377,548	# 2.300%, 11/03/31.....	300	253,919
Canadian Natural Resources Ltd.			3.875%, 05/04/32.....	8,000	7,392,841
6.250%, 03/15/38.....	7,295	7,464,261	Suncor Energy, Inc.		
CI Financial Corp.			5.950%, 12/01/34.....	1,700	1,726,401
# 3.200%, 12/17/30.....	7,053	6,030,633	6.800%, 05/15/38.....	2,028	2,171,216
City of Montreal			TC PipeLines LP		
3.150%, 12/01/36..... CAD	10,000	6,301,510	3.900%, 05/25/27.....	2,000	1,957,750
CPPIB Capital, Inc.			Toronto-Dominion Bank		
3.950%, 06/02/32..... CAD	25,600	18,276,077	(r) 3M Euribor + 0.350%, FRN, 3.355%, 02/16/27..... EUR	3,000	3,113,390
4.750%, 06/02/33..... CAD	17,400	13,033,807	1.952%, 04/08/30..... EUR	13,200	12,900,341
4.300%, 06/02/34..... CAD	9,500	6,877,573	3.200%, 03/10/32.....	1,000	877,768
Fairfax Financial Holdings Ltd.			3.129%, 08/03/32..... EUR	2,000	2,048,866
2.750%, 03/29/28..... EUR	461	469,915	TransCanada PipeLines Ltd.		
4.850%, 04/17/28.....	1,000	994,665	5.600%, 03/31/34.....	1,000	997,290
4.625%, 04/29/30.....	200	194,174	TOTAL CANADA.....		<u>328,772,735</u>
Magna International, Inc.			DENMARK — (0.0%)		
4.375%, 03/17/32..... EUR	1,720	1,887,249	DSV Finance BV		
Methanex Corp.			1.375%, 03/16/30 EUR	400	383,689
# 5.250%, 12/15/29.....	3,260	3,174,539	FINLAND — (0.2%)		
Nutrien Ltd.			Nokia OYJ		
3.000%, 04/01/25.....	40	39,887	4.375%, 06/12/27.....	350	343,537
Province of British Columbia			OP Corporate Bank PLC		
2.850%, 06/18/25..... CAD	3,400	2,339,282	(r) 3M Euribor + 0.400%, FRN, 3.115%, 03/28/27..... EUR	3,300	3,429,152
6.500%, 01/15/26.....	93	94,595	0.625%, 11/12/29..... EUR	2,750	2,542,889
3.200%, 06/18/32..... CAD	20,000	13,579,110	TOTAL FINLAND.....		<u>6,315,578</u>
3.550%, 06/18/33..... CAD	3,900	2,684,985	FRANCE — (4.7%)		
4.150%, 06/18/34..... CAD	29,700	21,215,775	Agence Francaise de Developpement EPIC		
4.700%, 06/18/37..... CAD	8,000	5,922,868	1.500%, 10/31/34..... EUR	9,000	7,935,795
Province of Manitoba			0.500%, 05/31/35..... EUR	1,000	782,094
3.900%, 12/02/32..... CAD	12,200	8,642,706	Agence France Locale		
3.800%, 06/02/33..... CAD	14,100	9,861,026	3.125%, 03/20/34..... EUR	800	820,325
4.250%, 06/02/34..... CAD	5,000	3,589,879	Banque Federative du Credit Mutuel SA		
Province of Ontario			2.625%, 11/06/29..... EUR	4,500	4,563,760
2.650%, 02/05/25..... CAD	5,000	3,440,293	0.750%, 01/17/30..... EUR	1,200	1,105,449
2.600%, 06/02/25..... CAD	5,800	3,987,348	1.250%, 06/03/30..... EUR	1,700	1,592,937
3.750%, 06/02/32..... CAD	15,000	10,573,537	0.625%, 02/21/31..... EUR	9,900	8,773,855
3.650%, 06/02/33..... CAD	26,000	18,065,201			
4.150%, 06/02/34..... CAD	34,200	24,471,937			
5.600%, 06/02/35..... CAD	6,500	5,180,903			
4.600%, 06/02/39..... CAD	5,000	3,669,591			

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
FRANCE — (Continued)			GERMANY — (Continued)		
1.125%, 01/19/32..... EUR	2,700	\$ 2,405,735	Fresenius Medical Care		
BNP Paribas SA			AG		
2.100%, 04/07/32..... EUR	1,500	1,425,482	1.500%, 05/29/30..... EUR	3,000	\$ 2,861,109
BPCE SA			Fresenius Medical Care		
Ω 3.500%, 10/23/27.....	5,000	4,795,409	U.S. Finance III, Inc.		
#Ω 2.700%, 10/01/29.....	6,626	5,966,204	Ω 3.750%, 06/15/29.....	4,000	3,756,320
2.375%, 04/26/32..... EUR	1,400	1,380,255	#Ω 2.375%, 02/16/31.....	8,100	6,750,223
Bpifrance SACA			HOWOGE		
3.375%, 05/25/34..... EUR	2,500	2,610,063	Wohnungsbaugesellschaft		
Credit Agricole SA			GmbH		
4.000%, 01/18/33..... EUR	7,500	8,203,412	1.125%, 11/01/33..... EUR	200	167,880
Electricite de France SA			Mercedes-Benz Finance		
Ω 3.625%, 10/13/25.....	40	39,635	North America LLC		
5.875%, 07/18/31..... GBP	3,200	4,099,905	Ω 2.625%, 03/10/30.....	170	150,877
6.125%, 06/02/34..... GBP	1,500	1,905,722	Siemens		
French Republic			Financieringsmaatschappij NV		
Government Bonds OAT			3.375%, 02/22/37..... EUR	1,800	1,884,171
1.250%, 05/25/38..... EUR	47,250	37,715,377	Ω 2.875%, 03/11/41.....	6,000	4,359,588
Ile-de-France Mobilites			T-Mobile USA, Inc.		
3.700%, 06/14/38..... EUR	6,000	6,233,179	4.375%, 04/15/40.....	6,700	5,821,597
SNCF Reseau			Volkswagen Financial Services		
1.875%, 03/30/34..... EUR	5,400	4,932,415	NV		
5.250%, 01/31/35..... GBP	8,050	10,072,070	0.875%, 02/20/25..... GBP	3,000	3,712,668
Societe Generale SA			4.250%, 10/09/25..... GBP	600	738,486
#Ω 4.750%, 09/14/28.....	1,000	984,789	Volkswagen Leasing		
Ω 3.000%, 01/22/30.....	1,400	1,255,883	GmbH		
4.250%, 11/16/32..... EUR	1,000	1,108,977	0.625%, 07/19/29..... EUR	5,000	4,642,289
Societe Nationale SNCF			ZF North America Capital, Inc.		
SACA			Ω 4.750%, 04/29/25.....	3,010	3,004,401
3.125%, 05/25/34..... EUR	2,000	2,032,798	Ω 7.125%, 04/14/30.....	3,908	<u>3,907,892</u>
UNEDIC ASSEO			TOTAL GERMANY.....		<u>55,150,928</u>
0.500%, 05/25/36..... EUR	1,300	991,937	HONG KONG — (0.6%)		
Unibail-Rodamco-Westfield			Prudential Funding Asia PLC		
SE			3.125%, 04/14/30.....	100	91,555
1.875%, 01/15/31..... EUR	500	475,906	3.625%, 03/24/32.....	19,800	<u>17,973,527</u>
Vinci SA			TOTAL HONG KONG.....		<u>18,065,082</u>
3.375%, 10/17/32..... EUR	5,000	5,248,426	IRELAND — (0.1%)		
WEA Finance LLC			AerCap Ireland Capital		
#Ω 3.500%, 06/15/29.....	9,550	<u>8,857,937</u>	DAC/AerCap Global Aviation		
TOTAL FRANCE.....		<u>138,315,731</u>	Trust		
GERMANY — (1.9%)			3.400%, 10/29/33.....	4,000	3,413,963
BASF SE			3.850%, 10/29/41.....	1,000	<u>787,111</u>
3.750%, 06/29/32..... EUR	8,400	9,048,952	TOTAL IRELAND.....		<u>4,201,074</u>
Bayer Capital Corp. BV			ITALY — (1.3%)		
2.125%, 12/15/29..... EUR	900	884,931	Eni SpA		
Bayer U.S. Finance II LLC			0.625%, 01/23/30..... EUR	1,000	924,697
Ω 5.500%, 08/15/25.....	26	26,010	Intesa Sanpaolo SpA		
Daimler Truck Finance			Ω 3.875%, 07/14/27.....	1,500	1,454,077
North America LLC			1.750%, 07/04/29..... EUR	3,800	3,743,100
Ω 5.500%, 09/20/33.....	600	600,749	Ω 4.000%, 09/23/29.....	2,000	1,892,557
E.ON International Finance			2.500%, 01/15/30..... GBP	3,850	4,233,779
BV			1.350%, 02/24/31..... EUR	1,400	1,299,244
6.375%, 06/07/32..... GBP	2,150	2,832,785			

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
ITALY — (Continued)			JAPAN — (Continued)		
5.625%, 03/08/33..... EUR	500	\$ 591,315	2.130%, 07/08/30.....	4,000	\$ 3,439,053
Italy Buoni Poliennali Del Tesoro			2.222%, 09/17/31.....	6,000	5,019,653
5.000%, 08/01/34..... EUR	4,000	4,675,074			
4.000%, 02/01/37..... EUR	6,000	6,460,270	TOTAL JAPAN.....		<u>267,494,686</u>
Snam SpA			LUXEMBOURG — (0.0%)		
0.625%, 06/30/31..... EUR	7,000	6,154,741	JAB Holdings BV		
UniCredit SpA			1.000%, 07/14/31 EUR	800	<u>723,520</u>
1.625%, 01/18/32..... EUR	7,400	<u>6,906,568</u>			
TOTAL ITALY.....		<u>38,335,422</u>	NETHERLANDS — (0.8%)		
JAPAN — (9.2%)			ABN AMRO Bank NV		
7-Eleven, Inc.			3.750%, 04/20/25..... EUR	4,000	4,157,394
Ω 1.800%, 02/10/31.....	209	170,636	BNG Bank NV		
Ω 2.500%, 02/10/41.....	5,400	3,478,209	1.600%, 11/27/30..... AUD	3,000	1,571,850
Aircastle Ltd.			Cooperatieve Rabobank UA		
4.250%, 06/15/26.....	500	495,351	(r) SOFR + 0.900%,		
Ω 2.850%, 01/26/28.....	1,500	1,401,762	FRN, 5.268%,		
Japan Government Ten Year			10/05/26.....	1,340	1,351,145
Bonds			(r) SOFR + 0.890%,		
0.100%, 06/20/27..... JPY	632,000	4,015,754	FRN, 5.266%,		
0.200%, 03/20/32..... JPY	4,000,000	24,394,339	10/17/29.....	5,100	5,110,875
0.200%, 09/20/32..... JPY	4,580,000	27,738,095	5.250%, 05/24/41.....	255	248,856
0.500%, 12/20/32..... JPY	3,000,000	18,543,344	Enexis Holding NV		
0.400%, 06/20/33..... JPY	4,500,000	27,421,000	3.500%, 05/30/36..... EUR	7,000	7,378,006
Japan Government Thirty			Heineken NV		
Year Bonds			4.125%, 03/23/35..... EUR	1,500	1,654,788
2.400%, 03/20/34..... JPY	1,440,000	10,275,766	Koninklijke KPN NV		
Japan Government Twenty Year			5.750%, 09/17/29..... GBP	1,500	<u>1,926,871</u>
Bonds			TOTAL NETHERLANDS....		<u>23,399,785</u>
1.500%, 03/20/34..... JPY	1,500,000	9,954,286	NEW ZEALAND — (0.5%)		
1.400%, 09/20/34..... JPY	2,700,000	17,704,633	New Zealand Government		
1.200%, 09/20/35..... JPY	3,550,000	22,648,174	Bonds		
0.400%, 03/20/36..... JPY	4,630,000	26,936,363	4.250%, 05/15/34..... NZD	3,200	1,769,048
0.600%, 09/20/37..... JPY	2,200,000	12,760,837	2.750%, 04/15/37..... NZD	27,300	<u>12,530,187</u>
0.500%, 12/20/41..... JPY	2,268,000	11,901,023	TOTAL NEW ZEALAND....		<u>14,299,235</u>
Mitsubishi UFJ Financial Group,			NORWAY — (0.2%)		
Inc.			Aker BP ASA		
2.559%, 02/25/30.....	5,000	4,458,899	Ω 6.000%, 06/13/33.....	1,000	1,007,091
3.556%, 06/15/32..... EUR	4,069	4,311,718	Equinor ASA		
3.751%, 07/18/39.....	3,155	2,660,135	1.625%, 11/09/36..... EUR	4,500	<u>3,901,430</u>
Mizuho Financial Group, Inc.			TOTAL NORWAY.....		<u>4,908,521</u>
0.797%, 04/15/30..... EUR	923	850,404	SPAIN — (0.2%)		
0.693%, 10/07/30..... EUR	1,620	1,464,246	Merlin Properties Socimi		
2.096%, 04/08/32..... EUR	2,850	2,723,298	SA		
Nissan Motor Acceptance			2.375%, 09/18/29..... EUR	300	301,616
Co. LLC			Santander Holdings USA,		
Ω 2.450%, 09/15/28.....	800	706,700	Inc.		
Nissan Motor Co. Ltd.			4.500%, 07/17/25.....	206	205,592
Ω 4.810%, 09/17/30.....	6,300	5,873,127	Telefonica Emisiones SA		
Nomura Holdings, Inc.			7.045%, 06/20/36.....	4,530	4,981,161
3.103%, 01/16/30.....	10,168	9,209,041			
Sumitomo Mitsui Financial					
Group, Inc.					
3.040%, 07/16/29.....	4,750	4,371,901			
0.632%, 10/23/29..... EUR	2,000	1,856,947			
2.750%, 01/15/30.....	790	709,992			

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
SPAIN — (Continued)			UNITED KINGDOM — (Continued)		
Telefonica Europe BV			BAT Capital Corp.		
8.250%, 09/15/30.....	500	\$ 569,264	2.726%, 03/25/31.....	4,000	\$ 3,478,302
TOTAL SPAIN.....		<u>6,057,633</u>	BAT International Finance PLC		
			3.125%, 03/06/29..... EUR	1,400	1,455,920
			2.250%, 01/16/30..... EUR	6,500	6,449,245
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (0.7%)			British Telecommunications PLC		
European Bank for			Ω 3.250%, 11/08/29.....	600	552,843
Reconstruction &			3.125%, 11/21/31..... GBP	1,500	1,652,398
Development			CK Hutchison Group		
(r) SOFR + 0.330%,			Telecom Finance SA		
FRN, 4.797%,			1.500%, 10/17/31..... EUR	2,000	1,794,371
02/20/28.....	1,200	1,201,836	HSBC Holdings PLC		
(r) SOFR + 0.300%,			4.950%, 03/31/30.....	2,000	1,991,328
FRN, 4.764%,			LCR Finance PLC		
02/16/29.....	2,100	2,097,412	4.500%, 12/07/38..... GBP	518	609,267
European Investment Bank			LSEGA Financing PLC		
2.150%, 01/18/27..... JPY	1,009,600	6,716,900	Ω 3.200%, 04/06/41.....	1,736	1,283,677
Inter-American			National Grid PLC		
Development Bank,			0.750%, 09/01/33..... EUR	5,000	4,144,368
SOFR + 0.370%, FRN			4.275%, 01/16/35..... EUR	500	544,026
(r) 4.752%, 08/01/29.....	3,432	3,434,990	Rolls-Royce PLC		
International Bank for			Ω 3.625%, 10/14/25.....	3,000	2,962,676
Reconstruction &			Smith & Nephew PLC		
Development			2.032%, 10/14/30.....	200	169,017
0.625%, 04/22/25.....	21	20,826	Southern Gas Networks		
International Finance Corp.			PLC		
1.250%, 02/06/31..... AUD	3,000	1,539,603	1.250%, 12/02/31..... GBP	4,200	4,041,914
1.500%, 04/15/35..... AUD	10,100	<u>4,578,017</u>	Transport for London		
TOTAL SUPRANATIONAL			4.000%, 09/12/33..... GBP	5,900	6,659,976
ORGANIZATION			U.K. Gilts		
OBLIGATIONS.....		<u>19,589,584</u>	1.125%, 01/31/39..... GBP	25,400	19,889,929
			Vodafone Group PLC		
			6.150%, 02/27/37.....	1,772	<u>1,861,979</u>
SWEDEN — (0.2%)			TOTAL UNITED		
Investor AB			KINGDOM.....		<u>73,797,350</u>
0.375%, 10/29/35..... EUR	1,000	760,829	UNITED STATES — (39.6%)		
Skandinaviska Enskilda			Abbott Laboratories		
Banken AB, SOFR +			4.750%, 11/30/36.....	4,000	3,876,062
0.960%, FRN			5.300%, 05/27/40.....	7,320	7,383,977
(r)Ω 5.373%, 06/09/25.....	5,000	<u>5,012,368</u>	AbbVie, Inc.		
TOTAL SWEDEN.....		<u>5,773,197</u>	3.800%, 03/15/25.....	29	28,974
			4.050%, 11/21/39.....	2,230	1,914,764
SWITZERLAND — (0.6%)			4.400%, 11/06/42.....	500	435,562
UBS Group AG			Advance Auto Parts, Inc.		
0.875%, 11/03/31..... EUR	17,900	15,953,474	# 3.900%, 04/15/30.....	700	630,404
0.625%, 02/24/33..... EUR	200	<u>168,378</u>	# 3.500%, 03/15/32.....	2,600	2,185,135
TOTAL SWITZERLAND.....		<u>16,121,852</u>	AECOM		
			5.125%, 03/15/27.....	5,660	5,628,388
UNITED KINGDOM — (2.5%)			Aetna, Inc.		
Ashtead Capital, Inc.			6.750%, 12/15/37.....	700	740,103
Ω 2.450%, 08/12/31.....	300	252,032	Affiliated Managers Group,		
Ω 5.500%, 08/11/32.....	1,000	991,739	Inc.		
Ω 5.950%, 10/15/33.....	5,000	5,058,782	3.300%, 06/15/30.....	3,100	2,837,624
Barclays PLC					
3.250%, 01/17/33..... GBP	7,500	7,953,561			

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)		
Air Products & Chemicals, Inc.			3.850%, 03/01/32.....	8,000	\$ 7,185,350
4.000%, 03/03/35..... EUR	7,250	\$ 7,890,524	AutoZone, Inc.		
Alabama Power Co.			3.250%, 04/15/25.....	72	71,809
2.800%, 04/01/25.....	30	29,912	Avnet, Inc.		
Allstate Corp.			4.625%, 04/15/26.....	65	64,764
5.950%, 04/01/36.....	600	629,026	3.000%, 05/15/31.....	555	476,062
Ally Financial, Inc.			Ball Corp.		
8.000%, 11/01/31.....	7,775	8,723,258	2.875%, 08/15/30.....	5,865	5,079,950
Altria Group, Inc.			Bank of America Corp.		
3.125%, 06/15/31..... EUR	4,118	4,201,142	2.300%, 07/25/25..... GBP	200	245,155
2.450%, 02/04/32.....	612	505,138	5.875%, 02/07/42.....	13,200	13,785,927
5.800%, 02/14/39.....	1,000	993,407	Bath & Body Works, Inc.		
4.500%, 05/02/43.....	1,000	820,097	# 5.250%, 02/01/28.....	2,000	1,984,103
Amazon.com, Inc.			Baxter International, Inc.		
3.875%, 08/22/37.....	400	353,395	1.300%, 05/15/29..... EUR	1,300	1,248,205
2.875%, 05/12/41.....	12,800	9,430,518	Belo Corp.		
American Tower Corp.			7.250%, 09/15/27.....	1,000	1,031,620
0.875%, 05/21/29..... EUR	1,000	946,318	Berkshire Hathaway Finance Corp.		
0.950%, 10/05/30..... EUR	2,000	1,832,501	1.450%, 10/15/30.....	100	84,248
1.000%, 01/15/32..... EUR	3,247	2,869,580	2.000%, 03/18/34..... EUR	6,500	6,093,742
4.050%, 03/15/32.....	2,725	2,531,569	2.375%, 06/19/39..... GBP	15,000	13,004,903
Ameriprise Financial, Inc.			4.400%, 05/15/42.....	200	181,087
4.500%, 05/13/32.....	700	675,421	4.300%, 05/15/43.....	3,300	2,847,451
Amgen, Inc.			Berkshire Hathaway, Inc.		
3.125%, 05/01/25.....	37	36,871	0.440%, 09/13/29..... JPY	2,020,000	12,414,906
3.350%, 02/22/32.....	655	585,760	0.437%, 04/15/31..... JPY	2,050,000	12,198,670
3.150%, 02/21/40.....	2,000	1,496,015	0.472%, 01/23/32..... JPY	1,100,000	6,455,393
4.950%, 10/01/41.....	1,500	1,360,049	# 4.500%, 02/11/43.....	200	182,649
APA Corp.			Black Hills Corp.		
Ω 6.000%, 01/15/37.....	500	494,787	4.350%, 05/01/33.....	2,250	2,080,565
Apple, Inc.			BlackRock Funding, Inc.		
2.500%, 02/09/25.....	253	252,891	4.900%, 01/08/35.....	4,500	4,429,625
3.000%, 06/20/27.....	64	62,129	Blackrock, Inc.		
2.375%, 02/08/41.....	7,000	4,831,764	1.250%, 05/06/25..... EUR	7,800	8,060,756
3.850%, 05/04/43.....	8,000	6,634,726	4.750%, 05/25/33.....	5,000	4,909,700
ARES Capital Corp.			Block Financial LLC		
3.875%, 01/15/26.....	4,000	3,957,838	2.500%, 07/15/28.....	1,500	1,374,107
# 3.200%, 11/15/31.....	3,700	3,188,969	Block, Inc.		
Arizona Public Service Co.			3.500%, 06/01/31.....	9,932	8,838,196
2.200%, 12/15/31.....	500	413,557	Boardwalk Pipelines LP		
5.050%, 09/01/41.....	700	635,530	3.600%, 09/01/32.....	1,700	1,494,620
Arrow Electronics, Inc.			Boeing Co.		
3.875%, 01/12/28.....	2,203	2,131,495	2.500%, 03/01/25.....	75	74,805
Ashland, Inc.			2.950%, 02/01/30.....	500	448,567
Ω 3.375%, 09/01/31.....	12,070	10,375,488	Booking Holdings, Inc.		
Assurant, Inc.			4.750%, 11/15/34..... EUR	5,000	5,750,310
2.650%, 01/15/32.....	4,450	3,710,424	BorgWarner, Inc.		
AT&T, Inc.			1.000%, 05/19/31..... EUR	1,600	1,423,614
2.600%, 12/17/29..... EUR	1,463	1,493,842	Boston Properties LP		
3.550%, 12/17/32..... EUR	1,500	1,585,999	3.400%, 06/21/29.....	200	184,781
2.550%, 12/01/33.....	181	146,107	2.450%, 10/01/33.....	3,000	2,316,722
4.850%, 03/01/39.....	1,700	1,575,688	BP Capital Markets PLC		
3.500%, 06/01/41.....	4,355	3,340,737	1.231%, 05/08/31..... EUR	4,750	4,380,214
4.300%, 12/15/42.....	3,500	2,927,709	2.822%, 04/07/32..... EUR	4,000	4,039,732
AutoNation, Inc.			Bighthouse Financial, Inc.		
2.400%, 08/01/31.....	7,300	6,065,337	# 5.625%, 05/15/30.....	749	769,810

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)		
Bristol-Myers Squibb Co. 4.125%, 06/15/39.....	8,200	\$ 7,109,468	3.250%, 11/01/39.....	3,780	\$ 2,870,045
Brixmor Operating Partnership LP 2.500%, 08/16/31.....	2,550	2,150,448	Conagra Brands, Inc. 5.300%, 11/01/38.....	5,000	4,708,113
Broadcom, Inc. 4.300%, 11/15/32.....	750	705,650	Consolidated Edison Co. of New York, Inc. 5.500%, 12/01/39.....	1,905	1,880,205
Ω 3.419%, 04/15/33.....	1,000	874,379	Constellation Energy Generation LLC 6.250%, 10/01/39.....	1,500	1,553,984
Ω 3.137%, 11/15/35.....	205	166,622	Continental Resources, Inc. Ω 5.750%, 01/15/31.....	3,000	3,004,657
Ω 3.500%, 02/15/41.....	14,600	11,285,747	Ω 2.875%, 04/01/32.....	3,000	2,472,365
Broadstone Net Lease LLC 2.600%, 09/15/31.....	7,685	6,393,177	COPT Defense Properties LP 2.750%, 04/15/31.....	2,000	1,726,544
Brown & Brown, Inc. 4.500%, 03/15/29.....	800	784,015	2.900%, 12/01/33.....	2,875	2,315,109
Brunswick Corp. 2.400%, 08/18/31.....	2,700	2,223,428	Cox Communications, Inc. Ω 3.850%, 02/01/25.....	79	79,000
# 4.400%, 09/15/32.....	10,000	9,123,681	Ω 4.800%, 02/01/35.....	8,000	7,268,306
Campbell's Co. 3.300%, 03/19/25.....	47	46,914	Ω 8.375%, 03/01/39.....	2,225	2,603,925
Capital One Financial Corp. 3.800%, 01/31/28.....	4,400	4,267,934	Crown Castle, Inc. 2.900%, 04/01/41.....	1,600	1,124,262
1.650%, 06/12/29..... EUR	8,515	8,342,200	CSX Corp. 6.150%, 05/01/37.....	3,000	3,199,861
CBRE Services, Inc. 5.950%, 08/15/34.....	1,713	1,762,204	CVS Health Corp. 3.250%, 08/15/29.....	300	275,750
Celanese U.S. Holdings LLC 0.625%, 09/10/28..... EUR	2,000	1,845,056	6.125%, 09/15/39.....	800	791,793
Chemours Co. 5.375%, 05/15/27.....	1,600	1,567,745	4.125%, 04/01/40.....	425	338,461
Chevron USA, Inc. 6.000%, 03/01/41.....	8,000	8,562,745	Dell, Inc. 6.500%, 04/15/38.....	3,500	3,645,982
5.250%, 11/15/43.....	10,300	10,067,761	Dentsply Sirona, Inc. 3.250%, 06/01/30.....	5,000	4,414,252
Choice Hotels International, Inc. 3.700%, 12/01/29.....	700	652,427	Devon Energy Corp. 5.600%, 07/15/41.....	197	181,422
Cigna Group 4.800%, 08/15/38.....	7,336	6,667,088	4.750%, 05/15/42.....	1,000	829,893
Cisco Systems, Inc. 5.500%, 01/15/40.....	1,000	1,011,477	Dick's Sporting Goods, Inc. # 3.150%, 01/15/32.....	12,700	11,147,815
Citigroup, Inc. 8.125%, 07/15/39.....	3,400	4,207,345	Digital Dutch Finco BV 1.250%, 02/01/31..... EUR	1,050	956,616
5.875%, 01/30/42.....	4,000	4,105,225	Discovery Communications LLC 3.450%, 03/15/25.....	66	65,854
CME Group, Inc. 5.300%, 09/15/43.....	7,628	7,610,947	1.900%, 03/19/27..... EUR	5,700	5,735,461
CMS Energy Corp. 3.600%, 11/15/25.....	37	36,624	3.625%, 05/15/30.....	3,000	2,682,110
3.000%, 05/15/26.....	58	56,751	Dominion Energy, Inc. 4.900%, 08/01/41.....	1,500	1,336,072
CNH Industrial Finance Europe SA 1.625%, 07/03/29..... EUR	2,550	2,484,397	Dow Chemical Co. 1.125%, 03/15/32..... EUR	1,932	1,727,770
CNO Financial Group, Inc. 5.250%, 05/30/25.....	2,220	2,220,573	4.250%, 10/01/34.....	1,055	956,916
5.250%, 05/30/29.....	1,600	1,589,992	DPL, Inc. 4.125%, 07/01/25.....	940	936,903
Comcast Corp. 0.750%, 02/20/32..... EUR	2,700	2,384,332	4.350%, 04/15/29.....	5,029	4,688,674
4.400%, 08/15/35.....	500	460,871	Duke Energy Corp. 3.850%, 06/15/34..... EUR	5,000	5,209,653
4.600%, 10/15/38.....	4,600	4,155,692	3.300%, 06/15/41.....	1,250	918,872
			DXC Technology Co. 1.750%, 01/15/26..... EUR	2,350	2,412,459
			Eagle Materials, Inc. 2.500%, 07/01/31.....	500	428,703

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)		
Eastman Chemical Co.			Flowserve Corp.		
3.800%, 03/15/25.....	5	\$ 4,994	3.500%, 10/01/30.....	300	\$ 274,145
1.875%, 11/23/26..... EUR	3,000	3,062,132	2.800%, 01/15/32.....	13,730	11,692,068
Elevance Health, Inc.			FMC Corp.		
4.625%, 05/15/42.....	1,000	872,754	5.650%, 05/18/33.....	1,500	1,497,442
4.650%, 01/15/43.....	2,000	1,740,128	Ford Motor Co.		
Emerson Electric Co.			3.250%, 02/12/32.....	1,000	836,806
3.150%, 06/01/25.....	62	61,698	Ford Motor Credit Co. LLC		
Energy Transfer LP			4.134%, 08/04/25.....	500	497,708
3.750%, 05/15/30.....	1,755	1,639,995	5.113%, 05/03/29.....	301	293,839
EnerSys			4.000%, 11/13/30.....	613	555,205
Ω 4.375%, 12/15/27.....	3,700	3,573,672	3.625%, 06/17/31.....	1,000	871,373
Entergy Corp.			Fortune Brands		
2.800%, 06/15/30.....	1,600	1,428,776	Innovations, Inc.		
EPR Properties			4.000%, 03/25/32.....	500	460,893
4.950%, 04/15/28.....	1,500	1,480,582	Fox Corp.		
3.750%, 08/15/29.....	7,600	7,050,194	4.709%, 01/25/29.....	279	276,483
3.600%, 11/15/31.....	6,000	5,287,491	5.476%, 01/25/39.....	1,000	952,688
EQM Midstream			GATX Corp.		
Partners LP			3.250%, 03/30/25.....	60	59,815
Ω 4.750%, 01/15/31.....	3,500	3,332,327	3.500%, 03/15/28.....	500	479,348
Equifax, Inc.			3.500%, 06/01/32.....	3,065	2,728,728
3.250%, 06/01/26.....	900	881,877	General Motors Co.		
3.100%, 05/15/30.....	800	727,692	6.125%, 10/01/25.....	1,250	1,258,868
Equinix, Inc.			5.150%, 04/01/38.....	1,000	916,207
2.500%, 05/15/31.....	545	467,603	General Motors Financial Co., Inc.		
Exelon Corp.			3.600%, 06/21/30.....	1,000	919,286
3.950%, 06/15/25.....	27	26,944	2.700%, 06/10/31.....	2,500	2,124,820
Expedia Group, Inc.			3.100%, 01/12/32.....	1,000	858,242
3.250%, 02/15/30.....	1,000	922,609	Gilead Sciences, Inc.		
Exxon Mobil Corp.			2.600%, 10/01/40.....	960	669,237
1.408%, 06/26/39..... EUR	8,000	6,249,715	5.650%, 12/01/41.....	10,700	10,758,861
2.995%, 08/16/39.....	200	151,536	Global Payments, Inc.		
4.227%, 03/19/40.....	11,231	9,816,754	2.900%, 05/15/30.....	2,900	2,588,128
FedEx Corp.			GLP Capital LP/GLP Financing II, Inc.		
0.950%, 05/04/33..... EUR	3,900	3,357,102	5.300%, 01/15/29.....	500	497,326
4.900%, 01/15/34.....	600	575,754	3.250%, 01/15/32.....	500	429,192
Fidelity & Guaranty Life Holdings, Inc.			Goldman Sachs Group, Inc.		
Ω 5.500%, 05/01/25.....	947	947,000	0.750%, 03/23/32..... EUR	6,379	5,608,913
Fidelity National Financial, Inc.			6.125%, 02/15/33.....	684	730,184
3.400%, 06/15/30.....	2,907	2,646,286	Goodyear Tire & Rubber Co.		
2.450%, 03/15/31.....	2,350	1,990,626	4.875%, 03/15/27.....	2,739	2,686,497
Fidelity National Information Services, Inc.			Graphic Packaging International LLC		
2.000%, 05/21/30..... EUR	3,000	2,941,743	Ω 3.500%, 03/15/28.....	879	828,254
# 3.100%, 03/01/41.....	39	28,322	Ω 3.750%, 02/01/30.....	4,540	4,147,605
Fiserv, Inc.			Halliburton Co.		
1.625%, 07/01/30..... EUR	10,300	9,874,643	2.920%, 03/01/30.....	300	271,369
3.000%, 07/01/31..... GBP	2,000	2,208,246	Hanesbrands, Inc.		
Five Corners Funding Trust II			Ω 4.875%, 05/15/26.....	7,800	7,738,160
Ω 2.850%, 05/15/30.....	1,500	1,341,623	Hasbro, Inc.		
Flex Ltd.			6.350%, 03/15/40.....	1,350	1,366,397
4.875%, 06/15/29.....	549	541,151			
4.875%, 05/12/30.....	10,200	10,014,779			

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)		
HAT Holdings I LLC/HAT Holdings II LLC			Jacobs Engineering Group, Inc.		
#Ω 3.750%, 09/15/30.....	5,400	\$ 4,776,990	5.900%, 03/01/33.....	750	\$ 764,506
HCA, Inc.			Jefferies Financial Group, Inc.		
3.500%, 09/01/30.....	725	662,464	4.850%, 01/15/27.....	57	57,056
7.500%, 11/06/33.....	273	302,345	2.625%, 10/15/31.....	1,200	1,016,640
Healthcare Realty Holdings LP			2.750%, 10/15/32.....	3,200	2,629,643
2.000%, 03/15/31.....	1,600	1,320,597	John Deere Capital Corp., SOFR + 0.790%, FRN		
Hess Corp.			(r) 5.211%, 06/08/26.....	5,000	5,028,362
5.600%, 02/15/41.....	5,500	5,410,489	Johnson & Johnson		
Home Depot, Inc.			2.450%, 03/01/26.....	38	37,273
5.875%, 12/16/36.....	500	527,132	2.950%, 03/03/27.....	100	97,300
3.300%, 04/15/40.....	2,000	1,559,380	2.100%, 09/01/40.....	8,000	5,357,753
5.400%, 09/15/40.....	2,500	2,488,263	# 4.500%, 12/05/43.....	5,000	4,560,149
4.200%, 04/01/43.....	600	508,587	JPMorgan Chase & Co.		
Howmet Aerospace, Inc.			5.500%, 10/15/40.....	2,700	2,714,263
5.950%, 02/01/37.....	500	518,615	5.600%, 07/15/41.....	11,700	11,822,608
HP, Inc.			5.400%, 01/06/42.....	1,800	1,783,496
# 5.500%, 01/15/33.....	2,000	2,016,172	Juniper Networks, Inc.		
# 6.000%, 09/15/41.....	10,400	10,491,032	3.750%, 08/15/29.....	3,600	3,422,378
Huntsman			2.000%, 12/10/30.....	750	628,930
International LLC			KB Home		
4.500%, 05/01/29.....	4,750	4,541,522	4.000%, 06/15/31.....	2,315	2,073,299
Hyatt Hotels Corp.			Kemper Corp.		
4.375%, 09/15/28.....	5,300	5,186,695	2.400%, 09/30/30.....	5,200	4,439,154
Intel Corp.			3.800%, 02/23/32.....	3,500	3,093,283
4.600%, 03/25/40.....	1,200	1,001,997	Kilroy Realty LP		
2.800%, 08/12/41.....	1,657	1,055,685	2.500%, 11/15/32.....	10,500	8,108,909
5.625%, 02/10/43.....	11,900	10,968,499	Kinder Morgan Energy Partners LP		
Intercontinental Exchange, Inc.			6.950%, 01/15/38.....	4,500	4,885,303
2.650%, 09/15/40.....	2,611	1,834,671	5.000%, 08/15/42.....	1,000	874,749
International Business Machines Corp.			5.000%, 03/01/43.....	6,900	6,051,127
0.650%, 02/11/32..... EUR	5,000	4,389,760	Kroger Co.		
2.850%, 05/15/40.....	1,500	1,074,907	6.900%, 04/15/38.....	1,500	1,658,946
International Flavors & Fragrances, Inc.			Las Vegas Sands Corp.		
Ω 3.268%, 11/15/40.....	3,500	2,522,561	3.900%, 08/08/29.....	2,221	2,066,557
Interpublic Group of Cos., Inc.			Lazard Group LLC		
4.650%, 10/01/28.....	500	496,590	4.500%, 09/19/28.....	1,800	1,765,865
Interstate Power & Light Co.			Lear Corp.		
5.700%, 10/15/33.....	500	510,344	4.250%, 05/15/29.....	500	483,301
Invitation Homes Operating Partnership LP			Liberty Mutual Group, Inc.		
2.000%, 08/15/31.....	1,000	819,414	Ω 4.569%, 02/01/29.....	78	76,414
2.700%, 01/15/34.....	2,100	1,680,642	4.625%, 12/02/30..... EUR	2,000	2,213,113
J.M. Smucker Co.			Lincoln National Corp.		
3.500%, 03/15/25.....	58	57,899	# 3.050%, 01/15/30.....	7,900	7,158,155
Jabil, Inc.			3.400%, 01/15/31.....	127	115,177
3.600%, 01/15/30.....	1,483	1,378,175	6.300%, 10/09/37.....	3,550	3,678,671
Jackson Financial, Inc.			7.000%, 06/15/40.....	800	875,751
3.125%, 11/23/31.....	1,671	1,431,394	Loews Corp.		
			# 4.125%, 05/15/43.....	3,000	2,481,101
			LYB International Finance II BV		
			1.625%, 09/17/31..... EUR	6,500	6,055,178
			Markel Group, Inc.		
			3.350%, 09/17/29.....	4,300	4,007,535

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)		
Marriott International, Inc.			NOV, Inc.		
3.750%, 03/15/25.....	1,500	\$ 1,498,168	3.600%, 12/01/29.....	2,000	\$1,868,179
4.000%, 04/15/28.....	5,901	5,761,975	Novartis Capital Corp.		
2.750%, 10/15/33.....	250	205,358	3.700%, 09/21/42.....	200	162,627
Mars, Inc.			Nucor Corp.		
Ω 3.600%, 04/01/34.....	595	523,888	3.125%, 04/01/32.....	2,300	2,021,897
Marsh & McLennan Cos., Inc.			NuStar Logistics LP		
2.375%, 12/15/31.....	400	337,474	5.625%, 04/28/27.....	432	432,168
Merck & Co., Inc.			NVIDIA Corp.		
2.750%, 02/10/25.....	136	135,953	3.500%, 04/01/40.....	1,000	822,880
Meta Platforms, Inc.			Omnicom Group, Inc.		
4.950%, 05/15/33.....	12,770	12,791,497	4.200%, 06/01/30.....	300	289,402
MetLife, Inc.			OneMain Finance Corp.		
# 6.500%, 12/15/32.....	281	306,630	7.125%, 03/15/26.....	5,000	5,099,875
5.375%, 07/15/33.....	200	202,280	ONEOK, Inc.		
6.375%, 06/15/34.....	2,600	2,797,351	4.350%, 03/15/29.....	1,273	1,239,607
5.700%, 06/15/35.....	1,215	1,248,764	6.350%, 01/15/31.....	1,600	1,681,559
MGM Resorts International			Oracle Corp.		
4.625%, 09/01/26.....	2,693	2,668,903	3.800%, 11/15/37.....	2,000	1,667,736
Micron Technology, Inc.			6.125%, 07/08/39.....	1,400	1,450,565
5.327%, 02/06/29.....	550	554,059	3.600%, 04/01/40.....	2,000	1,559,865
# 2.703%, 04/15/32.....	500	419,864	5.375%, 07/15/40.....	1,100	1,053,924
3.366%, 11/01/41.....	1,500	1,094,045	3.650%, 03/25/41.....	9,000	6,958,308
Molina Healthcare, Inc.			Owens Corning		
Ω 3.875%, 11/15/30.....	500	453,204	3.500%, 02/15/30.....	10,200	9,501,939
Ω 3.875%, 05/15/32.....	4,850	4,264,936	Paramount Global		
Molson Coors Beverage Co.			7.875%, 07/30/30.....	2,013	2,196,371
5.000%, 05/01/42.....	4,600	4,190,017	# 4.950%, 01/15/31.....	500	473,636
Morgan Stanley			4.200%, 05/19/32.....	3,000	2,673,762
7.250%, 04/01/32.....	300	339,344	5.500%, 05/15/33.....	400	381,309
6.375%, 07/24/42.....	3,527	3,835,584	Pfizer, Inc.		
MPLX LP			3.900%, 03/15/39.....	400	340,108
4.500%, 04/15/38.....	3,500	3,051,283	Philip Morris International, Inc....		
Nasdaq, Inc.			0.800%, 08/01/31..... EUR	4,700	4,191,763
0.900%, 07/30/33..... EUR	1,000	846,951	Piedmont Operating Partnership LP		
National Rural Utilities Cooperative Finance Corp.			3.150%, 08/15/30.....	5,300	4,556,236
8.000%, 03/01/32.....	1,232	1,436,634	Plains All American Pipeline LP/PAA Finance Corp.		
Nestle Capital Corp.			3.800%, 09/15/30.....	4,600	4,285,671
4.750%, 03/22/36..... GBP	10,000	11,978,049	6.700%, 05/15/36.....	800	851,102
Nestle Finance International Ltd.			6.650%, 01/15/37.....	1,700	1,794,721
5.125%, 12/07/38..... GBP	631	768,996	4.300%, 01/31/43.....	534	424,203
NewMarket Corp.			Primerica, Inc.		
2.700%, 03/18/31.....	3,255	2,791,522	2.800%, 11/19/31.....	4,350	3,724,703
NextEra Energy Operating Partners LP			Principal Financial Group, Inc.		
#Ω 4.500%, 09/15/27.....	4,700	4,459,172	6.050%, 10/15/36.....	500	522,909
NIKE, Inc.			4.625%, 09/15/42.....	1,000	880,268
3.250%, 03/27/40.....	6,277	4,889,048	Progress Energy, Inc.		
Nordstrom, Inc.			7.750%, 03/01/31.....	730	826,076
4.000%, 03/15/27.....	500	483,930	7.000%, 10/30/31.....	630	700,873
# 4.375%, 04/01/30.....	2,300	2,095,796	Prologis Euro Finance LLC		
			0.625%, 09/10/31..... EUR	1,493	1,309,164
			0.500%, 02/16/32..... EUR	11,500	9,890,009

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)		
Prologis International Funding II SA			2.250%, 01/15/32.....	500	\$ 415,697
2.375%, 11/14/30..... EUR	4,550	\$ 4,500,632	State Street Bank & Trust Co., SOFR + 0.460%, FRN		
1.625%, 06/17/32..... EUR	1,000	913,014	(r) 4.907%, 11/25/26.....	4,000	4,005,592
Prudential Financial, Inc.			Steel Dynamics, Inc.		
3.000%, 03/10/40.....	400	294,887	3.250%, 01/15/31.....	300	271,416
Public Service Enterprise Group, Inc.			Steelcase, Inc.		
8.625%, 04/15/31.....	575	660,269	5.125%, 01/18/29.....	542	522,408
Public Storage Operating Co.			Stellantis Finance U.S., Inc.		
0.875%, 01/24/32..... EUR	9,400	8,268,643	#Ω 2.691%, 09/15/31.....	800	666,352
PulteGroup, Inc.			Store Capital LLC		
6.000%, 02/15/35.....	800	819,726	4.625%, 03/15/29.....	200	193,129
PVH Corp.			Sutter Health		
4.625%, 07/10/25.....	1,400	1,398,598	2.294%, 08/15/30.....	1,200	1,048,377
Quest Diagnostics, Inc.			Tanger Properties LP		
3.500%, 03/30/25.....	4	3,991	2.750%, 09/01/31.....	1,000	849,168
Rayonier LP			Tapestry, Inc.		
2.750%, 05/17/31.....	3,185	2,710,439	# 3.050%, 03/15/32.....	1,800	1,544,402
Realty Income Corp.			Targa Resources Corp.		
5.875%, 03/15/35.....	156	159,962	4.200%, 02/01/33.....	1,500	1,368,135
Roche Holdings, Inc.			Taylor Morrison Communities, Inc.		
(r)Ω SOFR + 0.560%, FRN, 4.970%, 03/10/25.....	2,100	2,100,672	Ω 5.875%, 06/15/27.....	100	100,857
Ω 5.593%, 11/13/33.....	4,000	4,144,462	Ω 5.750%, 01/15/28.....	5,000	5,010,495
Rockwell Automation, Inc.			Ω 5.125%, 08/01/30.....	650	628,346
2.875%, 03/01/25.....	67	66,908	Teledyne FLIR LLC		
Royalty Pharma PLC			2.500%, 08/01/30.....	2,000	1,752,330
2.150%, 09/02/31.....	1,600	1,320,270	Texas Instruments, Inc.		
3.300%, 09/02/40.....	2,900	2,114,456	3.875%, 03/15/39.....	200	172,167
RTX Corp.			Textron, Inc.		
4.450%, 11/16/38.....	1,000	893,675	2.450%, 03/15/31.....	750	641,567
4.500%, 06/01/42.....	3,000	2,608,129	Timken Co.		
Sabra Health Care LP			4.125%, 04/01/32.....	600	551,682
3.900%, 10/15/29.....	7,230	6,790,286	Toll Brothers Finance Corp.		
3.200%, 12/01/31.....	3,658	3,135,524	4.350%, 02/15/28.....	4,018	3,947,197
Seagate HDD Cayman			3.800%, 11/01/29.....	4,000	3,773,089
4.091%, 06/01/29.....	900	847,731	Travelers Cos., Inc.		
4.125%, 01/15/31.....	9,500	8,684,968	6.250%, 06/15/37.....	600	644,814
5.750%, 12/01/34.....	2,800	2,726,230	5.350%, 11/01/40.....	500	490,328
Sealed Air Corp.			TWDC Enterprises 18 Corp.		
Ω 4.000%, 12/01/27.....	1,600	1,540,267	# 4.375%, 08/16/41.....	1,700	1,477,582
Ω 6.875%, 07/15/33.....	3,492	3,668,817	4.125%, 12/01/41.....	7,011	5,887,438
Sempre			U.S. Cellular Corp.		
3.800%, 02/01/38.....	1,253	1,018,567	6.700%, 12/15/33.....	800	855,751
Sensata Technologies, Inc.			Under Armour, Inc.		
Ω 4.375%, 02/15/30.....	5,000	4,630,194	3.250%, 06/15/26.....	6,250	6,067,026
Shell Finance U.S., Inc.			United Parcel Service, Inc.		
4.550%, 08/12/43.....	1,500	1,307,797	5.200%, 04/01/40.....	500	488,245
Shell International Finance BV			4.875%, 11/15/40.....	255	238,614
6.375%, 12/15/38.....	400	436,767	UnitedHealth Group, Inc.		
5.500%, 03/25/40.....	5,800	5,810,060	4.625%, 07/15/35.....	777	735,773
3.625%, 08/21/42.....	17,200	13,322,476	3.500%, 08/15/39.....	5,300	4,218,976
Simon Property Group LP			2.750%, 05/15/40.....	3,000	2,120,503
2.650%, 07/15/30.....	7,264	6,477,690	Unum Group		
			3.875%, 11/05/25.....	23	22,767

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)		
4.000%, 06/15/29.....	1,100	\$ 1,055,866	Yum! Brands, Inc.		
5.750%, 08/15/42.....	125	122,099	Ω 4.750%, 01/15/30.....	3,875	\$ 3,720,084
Verizon Communications, Inc.			3.625%, 03/15/31.....	2,470	<u>2,210,298</u>
2.355%, 03/15/32.....	53	44,090	TOTAL UNITED STATES...		<u>1,157,172,942</u>
4.750%, 02/17/34..... GBP	1,500	1,778,931	TOTAL BONDS.....		<u>2,367,414,202</u>
3.400%, 03/22/41.....	5,000	3,795,534			
VF Corp.			U.S. TREASURY OBLIGATIONS — (6.8%)		
# 2.950%, 04/23/30.....	2,166	1,891,096	U.S. Treasury Notes		
Viatis, Inc.			(r) 3M USTMMR +		
3.850%, 06/22/40.....	12,500	9,370,637	0.170%, FRN,		
Visa, Inc.			4.410%, 10/31/25 ...	54,000	54,057,227
2.700%, 04/15/40.....	3,000	2,189,141	(r) 3M USTMMR +		
Vontier Corp.			0.245%, FRN,		
2.950%, 04/01/31.....	12,875	11,121,925	4.485%, 01/31/26 ...	56,000	56,109,366
Voya Financial, Inc.			(r) 3M USTMMR +		
5.700%, 07/15/43.....	500	478,979	0.150%, FRN,		
Walgreens Boots Alliance, Inc.			4.390%, 04/30/26 ...	56,000	56,049,779
2.125%, 11/20/26..... EUR	2,700	2,674,237	(r) 3M USTMMR +		
Walmart, Inc.			0.182%, FRN,		
4.875%, 07/08/40.....	7,844	7,570,614	4.422%, 07/31/26 ...	31,000	<u>31,053,944</u>
2.500%, 09/22/41.....	3,200	2,215,231	TOTAL U.S. TREASURY		
Walt Disney Co.			OBLIGATIONS.....		<u>197,270,316</u>
6.400%, 12/15/35.....	300	328,919	COMMERCIAL PAPER — (0.5%)		
# 4.625%, 03/23/40.....	1,500	1,390,202	CANADA — (0.0%)		
Waste Management, Inc.			Bank of Montreal		
2.950%, 06/01/41.....	1,000	731,306	4.584%, 03/19/25.....	1,500	<u>1,491,498</u>
WEC Energy Group, Inc.			GERMANY — (0.2%)		
3.550%, 06/15/25.....	12	11,939	Erste Abwicklungsanstalt		
Wells Fargo & Co.			Ω 4.668%, 02/07/25.....	5,000	<u>4,995,800</u>
3.000%, 02/19/25.....	190	189,826	SINGAPORE — (0.2%)		
0.625%, 03/25/30..... EUR	1,016	931,596	DBS Bank Ltd.		
0.625%, 08/14/30..... EUR	3,461	3,138,564	Ω 4.566%, 03/24/25.....	5,000	<u>4,968,285</u>
Wells Fargo Bank NA, SOFR + 1.070%, FRN			UNITED STATES — (0.1%)		
(r) 5.472%, 12/11/26.....	4,000	4,041,428	Bank of Montreal		
Welltower OP LLC			4.532%, 03/18/25.....	4,000	<u>3,977,815</u>
3.100%, 01/15/30.....	1,000	916,551	TOTAL COMMERCIAL		
Western Digital Corp.			PAPER		
4.750%, 02/15/26.....	980	974,231	(Cost \$15,434,020).....		<u>15,433,398</u>
2.850%, 02/01/29.....	4,800	4,303,057	FOREIGN SOVEREIGN OBLIGATIONS — (0.6%)		
Westlake Corp.			CANADA — (0.6%)		
1.625%, 07/17/29..... EUR	6,000	5,811,923	Canada Treasury Bills		
3.375%, 06/15/30.....	500	459,089	∞ 3.131%, 04/24/25..... CAD	9,600	6,562,758
Weyerhaeuser Co.			∞ 3.121%, 04/09/25..... CAD	10,700	7,322,986
7.375%, 03/15/32.....	254	284,125			
Whirlpool Corp.					
3.700%, 05/01/25.....	145	144,682			
Willis North America, Inc.					
2.950%, 09/15/29.....	600	547,404			
Wisconsin Electric Power Co.					
3.100%, 06/01/25.....	37	36,815			
WP Carey, Inc.					
2.450%, 02/01/32.....	1,900	1,577,616			
WRKCo, Inc.					
4.200%, 06/01/32.....	2,150	2,009,535			

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	79,538,063	EUR	76,747,508	Royal Bank of Canada	04/04/25	\$ (305,467)
USD	154,481	NZD	275,023	Citibank, N.A.	04/07/25	(815)
USD	14,261,079	NZD	25,415,210	State Street Bank and Trust	04/07/25	(90,016)
USD	48,664,486	GBP	39,463,193	Citibank, N.A.	04/10/25	(255,344)
GBP	4,572,130	USD	5,701,485	Citibank, N.A.	04/10/25	(33,727)
USD	42,894,778	AUD	69,166,083	Bank of America Corp.	04/17/25	(121,960)
USD	77,064,312	EUR	74,469,482	State Street Bank and Trust	04/22/25	(483,532)
EUR	3,011,992	USD	3,151,032	UBS AG	04/25/25	(14,031)
Total (Depreciation)						<u><u>\$(3,977,107)</u></u>
Total Appreciation (Depreciation)						<u><u>\$ 7,486,176</u></u>

As of January 31, 2025, the value of Rule 144A securities amounted to \$211,495,152 or 7.8% of net assets.

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Assets				
Agency Obligations.....	—	\$ 252,206,181	—	\$ 252,206,181
Bonds				
Australia.....	—	188,535,658	—	188,535,658
Canada.....	—	328,772,735	—	328,772,735
Denmark.....	—	383,689	—	383,689
Finland.....	—	6,315,578	—	6,315,578
France.....	—	138,315,731	—	138,315,731
Germany.....	—	55,150,928	—	55,150,928
Hong Kong.....	—	18,065,082	—	18,065,082
Ireland.....	—	4,201,074	—	4,201,074
Italy.....	—	38,335,422	—	38,335,422
Japan.....	—	267,494,686	—	267,494,686
Luxembourg.....	—	723,520	—	723,520
Netherlands.....	—	23,399,785	—	23,399,785
New Zealand.....	—	14,299,235	—	14,299,235
Norway.....	—	4,908,521	—	4,908,521
Spain.....	—	6,057,633	—	6,057,633
Supranational Organization Obligations.....	—	19,589,584	—	19,589,584
Sweden.....	—	5,773,197	—	5,773,197
Switzerland.....	—	16,121,852	—	16,121,852
United Kingdom.....	—	73,797,350	—	73,797,350
United States.....	—	1,157,172,942	—	1,157,172,942
U.S. Treasury Obligations.....	—	197,270,316	—	197,270,316
Commercial Paper.....	—	15,433,398	—	15,433,398
Foreign Sovereign Obligations.....	—	18,001,174	—	18,001,174
Securities Lending Collateral.....	—	68,048,569	—	68,048,569
Total Investments in Securities.....	—	<u><u>\$2,918,373,840</u></u>	—	<u><u>\$2,918,373,840</u></u>

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Financial Instruments				
Assets				
Forward Currency Contracts**.....	—	\$ 11,463,283	—	\$ 11,463,283
Liabilities				
Forward Currency Contracts**.....	—	(3,977,107)	—	(3,977,107)
Total Financial Instruments.....	—	\$ 7,486,176	—	\$ 7,486,176

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

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (98.3%)			BRAZIL — (Continued)		
BRAZIL — (3.0%)			Centrais Eletricas		
* Allianca Saude e			Brasileiras SA.	46,749	\$288,699
Participacoes SA...	5,600	\$ 11,298	* Cia Brasileira de		
Allied Tecnologia SA..	18,800	22,422	Aluminio.	33,667	31,339
Allos SA.	46,200	150,204	* Cia Brasileira de		
* Allpark			Distribuicao.	77,936	36,007
Empreendimentos			Cia de Saneamento		
Participacoes e			Basico do Estado		
Servicos SA.	5,900	2,494	de Sao Paulo		
Alupar Investimento			SABESP (SBS		
SA.	60,516	293,983	US), ADR.	2,978	48,184
Ambev SA (ABEV			Cia de Saneamento		
US), ADR.	220,998	408,846	Basico do Estado		
Ambev SA (ABEV3			de Sao Paulo		
BZ).	9,200	17,474	SABESP (SBSP3		
* Ambipar			BZ).	22,350	361,674
Participacoes e			Cia de Saneamento		
Empreendimentos			de Minas Gerais		
SA.	1,597	35,946	Copasa MG.	43,700	167,351
Anima Holding SA.	46,900	16,532	Cia De Sanena Do		
Armac Locacao			Parana (SAPR11		
Logistica E			BZ).	39,700	174,246
Servicos SA.	13,600	11,450	Cia De Sanena Do		
Atacadao SA.	184,020	194,913	Parana (SAPR3		
Auren Energia SA.	89,204	123,792	BZ).	21,300	18,770
* Automob			Cia Energetica de		
Participacoes SA...	152,107	8,069	Minas Gerais (CIG		
B3 SA - Brasil Bolsa			US), Sponsored		
Balcao.	631,253	1,208,703	ADR.	11,964	22,372
Banco Bradesco SA			Cia Energetica de		
(BBDC3 BZ).	184,029	347,020	Minas Gerais		
Banco BTG Pactual			(CMIG3 BZ).	107,341	276,432
SA.	149,192	831,475	Cia Paranaense de		
Banco do Brasil SA...	226,772	1,074,092	Energia - Copel.	117,192	173,861
Banco Santander			* Cogna Educacao SA..	632,876	152,695
Brasil SA.	179,719	798,334	Cosan SA.	113,829	150,758
BB Seguridade			CPFL Energia SA.	52,595	309,411
Participacoes SA...	95,054	626,857	Cruzeiro do Sul		
Bemobi Mobile Tech			Educacional SA. ...	22,000	12,950
SA.	13,617	31,549	Cury Construtora e		
* Blau Farmaceutica			Incorporadora SA...	67,099	248,232
SA.	12,400	27,520	Cyrela Brazil Realty		
Boa Safra Sementes			SA		
SA.	10,400	19,166	Empreendimentos		
Brisanet Servicos de			e Participacoes.	106,577	372,579
Telecomunicacoes			Ω Desktop SA.	13,800	23,661
SA.	21,500	10,007	* Dexco SA.	141,691	143,047
C&A Modas SA.	42,650	71,448	Diagnosticos da		
Caixa Seguridade			America SA.	26,313	8,375
Participacoes SA...	98,488	247,398	Dimed SA		
Camil Alimentos SA...	37,242	30,334	Distribuidora da		
CCR SA.	319,957	614,833	Medicamentos.	22,448	31,882

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)			BRAZIL — (Continued)		
Direcional			Localiza Rent a Car		
Engenharia SA.....	21,775	\$ 107,235	SA.....	93,543	\$494,122
EcoRodovias			* Log-in Logistica		
Infraestrutura e			Intermodal SA.....	6,000	21,499
Logistica SA.....	72,209	64,251	* Lojas Quero-Quero		
Eletronia SA.....	6,317	31,877	SA.....	62,717	24,897
* Embraer SA (EMBR3			Lojas Renner SA.....	265,643	620,465
BZ).....	187,474	1,915,144	Ω LWSA SA.....	91,971	52,878
Empreendimentos			M Dias Branco SA....	14,332	56,602
Pague Menos SA...	19,225	10,362	* Magazine Luiza SA...	61,363	78,330
Energisa SA.....	89,581	607,932	Marcopolo SA.....	45,600	49,782
Engie Brasil Energia			Melnick Even		
SA.....	45,896	289,007	Desenvolvimento		
Equatorial Energia			Imobiliario SA.....	16,200	10,700
SA.....	198,089	1,021,960	Mills Locacao		
Even Construtora e			Servicos e		
Incorporadora SA...	44,580	46,838	Logistica SA.....	41,800	65,589
Ez Tec			Moura Dubeux		
Empreendimentos			Engenharia SA.....	10,100	21,845
e Participacoes			Movida Participacoes		
SA.....	40,196	87,352	SA.....	69,411	46,915
Fleury SA.....	94,686	191,834	* MRV Engenharia e		
Fras-Le SA.....	12,182	45,130	Participacoes SA...	153,080	147,735
Gerdau SA,			Multiplan		
Sponsored ADR....	68,908	200,522	Empreendimentos		
Ω GPS Participacoes e			Imobiliarios SA.....	23,149	88,729
Empreendimentos			Natura & Co. Holding		
SA.....	61,042	156,573	SA.....	294,848	636,713
Grendene SA.....	71,121	69,611	Neenergia SA.....	60,609	194,457
Grupo Mateus SA....	96,585	110,401	* Oceanpact Servicos		
Grupo SBF SA.....	33,476	66,104	Maritimos SA.....	15,900	14,964
Guararapes			Odontoprev SA.....	106,697	206,308
Confecoos SA.....	19,565	21,794	* Oncoclinicas do		
*Ω Hapvida			Brasil Servicos		
Participacoes e			Medicos SA.....	12,800	4,665
Investimentos SA...	1,660,697	687,689	Ouro Fino Saude		
* Hidrovias do Brasil			Animal		
SA.....	64,563	29,276	Participacoes SA...	1,600	5,010
Hypera SA.....	108,205	338,462	Pet Center Comercio		
Intelbras SA Industria			e Participacoes		
de			SA.....	37,800	30,335
Telecomunicacao			Plano & Plano		
Eletronica			Desenvolvimento		
Brasileira.....	4,700	11,533	Imobiliario SA.....	12,079	20,421
lochpe Maxion SA....	22,800	53,059	Porto Seguro SA.....	88,518	605,716
Irani Papel e			Positivo Tecnologia		
Embalagem SA.....	33,400	41,721	SA.....	30,352	29,656
* IRB-Brasil			* Qualicorp Consultoria		
Resseguros SA.....	18,102	163,858	e Corretora de		
JHSF Participacoes			Seguros SA.....	72,400	24,034
SA.....	91,696	62,134	Raia Drogasil SA.....	276,998	999,630
JSL SA.....	14,248	13,677	Ω Rede D'Or Sao Luiz		
Kepler Weber SA....	41,740	73,637	SA.....	46,712	223,404
Klabin SA.....	429,675	1,649,867	Romi SA.....	17,940	28,917
Lavvi			Rumo SA.....	22,700	71,471
Empreendimentos			Santos Brasil		
Imobiliarios SA.....	12,800	19,011	Participacoes SA...	89,891	202,730

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)			BRAZIL — (Continued)		
Sendas Distribuidora SA (ASAI US), ADR.	2,192	\$ 12,604	Vivara Participacoes SA.	29,900	\$ 109,643
Sendas Distribuidora SA (ASAI3 BZ).	237,812	274,271	Vulcabras SA.	13,526	39,369
*Ω Ser Educacional SA...	18,800	17,114	WEG SA.	187,578	1,766,633
* Serena Energia SA...	85,508	95,399	Wilson Sons SA.	43,916	127,524
* Simpar SA.	101,351	62,607	Wiz Co.	14,000	14,302
Smartfit Escola de Ginastica e Danca SA.	29,845	99,482	XP, Inc., BDR.	2,473	33,768
Suzano SA (SUZB3 BZ).	158,959	1,696,473	YDUQS Participacoes SA...	48,164	84,476
SYN prop e tech SA..	20,226	17,028	* Zamp SA.	40,132	19,983
Tegma Gestao Logistica SA.	19,200	99,153	TOTAL BRAZIL.		32,686,711
Telefonica Brasil SA (VIV US), ADR.	18,532	163,638	CHILE — (0.6%)		
Telefonica Brasil SA (VIVT3 BZ).	23,200	205,916	Aguas Andinas SA, Class A.	1,014,403	324,047
TIM SA.	222,851	595,256	Banco de Chile (BCH US), ADR.	22,937	567,457
TOTVS SA.	66,708	388,784	Banco de Chile (CHILE CI).	1,082,723	134,038
Transmissora Alianca de Energia Eletrica SA.	80,252	460,168	Banco de Credito e Inversiones SA.	15,031	459,243
Tres Tentos Agroindustrial SA...	16,800	45,708	Banco Santander Chile (BSAC US), ADR.	7,781	158,810
Trisul SA.	40,600	36,890	Banco Santander Chile (BSAN CI).	4,731,162	244,074
Tupy SA.	13,700	50,120	Besalco SA.	118,298	74,841
# Ultrapar Participacoes SA (UGP US), Sponsored ADR.	55,886	158,716	Camanchaca SA.	228,863	8,281
Ultrapar Participacoes SA (UGPA3 BZ).	235,566	666,706	* CAP SA.	10,063	55,793
Unifique Telecomunicacoes SA.	10,600	6,258	Cencosud SA.	251,235	640,101
Unipar Carbocloro SA.	6,409	53,189	Cencosud Shopping SA.	80,676	134,929
Usinas Siderurgicas de Minas Gerais SA Usiminas.	19,861	18,488	Cia Cervecerias Unidas SA (CCU CI).	24,702	150,450
Valid Solucoes e Servicos de Seguranca em Meios de Pagamento e Identificacao SA.	25,379	103,530	Embotelladora Andina SA, ADR, Class B.	10,551	205,744
Vamos Locacao de Caminhos Maquinas e Equipamentos SA..	132,110	109,413	Empresa Nacional de Telecomunicaciones SA.	39,535	124,834
Veste SA Estilo.	4,700	5,107	Empresas CMPC SA..	230,620	393,484
Vibra Energia SA.	517,833	1,493,941	Empresas Copec SA..	47,299	316,036
			* Empresas Hites SA...	95,679	7,320
			Enel Americas SA (ENELAM CI).	1,739,674	156,514
			Enel Chile SA (ENELCHIL CI).	2,666,449	158,353
			Enel Chile SA (ENIC US), ADR.	11,968	36,383
			Falabella SA.	46,895	177,599
			Forus SA.	22,023	40,416
			Grupo Security SA.	563,444	154,882
			Instituto de Diagnostico SA.	1,346	2,652
			Inversiones Aguas Metropolitanas SA..	121,480	94,485

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHILE — (Continued)			CHINA — (Continued)		
Inversiones La			Advanced Technology		
Construccion SA....	7,731	\$ 68,820	& Materials Co.		
* Masisa SA.....	657,534	9,908	Ltd., Class A.	17,320	\$ 27,558
Multiexport Foods			* AECC Aero Science		
SA.....	74,232	17,623	& Technology Co.		
Parque Arauco SA....	133,407	229,047	Ltd., Class A.	9,500	23,355
PAZ Corp. SA.....	19,614	10,176	AECC Aero-Engine		
Plaza SA.....	83,322	149,246	Control Co. Ltd.,		
* Ripley Corp. SA.....	285,198	83,021	Class A.	19,600	53,130
Salfacorp SA.....	180,426	109,304	AECC Aviation Power		
Sigdo Koppers SA....	84,902	95,214	Co. Ltd., Class A...	11,400	58,831
SMU SA.....	812,541	147,365	* Aerospace Hi-Tech		
Sociedad Matriz			Holdings Group		
SAAM SA.....	1,197,624	130,830	Ltd., Class A.	7,900	11,155
# Sociedad Quimica y			#* Agile Group Holdings		
Minera de Chile			Ltd.....	376,000	30,204
SA, Sponsored			#* Agora, Inc., ADR.....	14,112	78,886
ADR.....	8,568	338,779	Agricultural Bank of		
* Socovesa SA.....	15,493	1,390	China Ltd.,		
SONDA SA.....	176,889	68,211	Class H.	2,533,000	1,395,083
Vina Concha y Toro			Aier Eye Hospital		
SA.....	102,802	117,539	Group Co. Ltd.,		
TOTAL CHILE.....		<u>6,397,239</u>	Class A.	77,158	131,603
			*Ω Alnnovation		
CHINA — (27.4%)			Technology Group		
360 Security			Co. Ltd.....	49,500	37,136
Technology, Inc.,			Aisino Corp.,		
Class A.	41,400	63,139	Class A.	33,000	38,843
361 Degrees			* AIX, Inc., Sponsored		
International Ltd....	278,000	149,311	ADR.....	7,328	2,769
37 Interactive			Ajisen China		
Entertainment			Holdings Ltd.....	95,000	10,268
Network			Ω AK Medical Holdings		
Technology Group			Ltd.....	112,000	64,900
Co. Ltd., Class A...	42,500	87,565	#*Ω Akeso, Inc.....	82,000	641,741
Ω 3SBio, Inc.....	552,500	426,362	Alibaba Group		
AAC Technologies			Holding Ltd. (9988		
Holdings, Inc.....	62,000	323,046	HK).....	1,080,100	13,249,025
ABA Chemicals			#* Alibaba Pictures		
Corp., Class A.....	20,700	17,597	Group Ltd.....	5,480,000	374,632
Accelink			#Ω A-Living Smart City		
Technologies Co.			Services Co. Ltd....	146,750	51,157
Ltd., Class A.	6,500	43,398	All Winner		
* ADAMA Ltd.,			Technology Co.		
Class A.	25,800	20,147	Ltd., Class A.	3,400	22,225
* Addsino Co. Ltd.,			Allmed Medical		
Class A.	27,000	25,592	Products Co. Ltd.,		
Advanced Fiber			Class A.	14,300	18,896
Resources Zhuhai			* Alpha Group,		
Ltd., Class A.	5,000	32,606	Class A.	24,400	32,910
Advanced			* Amlogic Shanghai		
Micro-Fabrication			Co. Ltd., Class A...	3,216	37,411
Equipment, Inc.			Amoy Diagnostics		
China, Class A....	1,310	32,667	Co. Ltd., Class A...	7,380	21,231
			* ANE Cayman, Inc....	108,000	99,810

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Angel Yeast Co. Ltd., Class A.	13,900	\$ 66,411	Anhui Zhongding Sealing Parts Co. Ltd., Class A.	26,300	\$ 51,096
Anhui Anfu Battery Technology Co. Ltd., Class A.	3,200	11,869	Anji Microelectronics Technology Shanghai Co. Ltd., Class A.	2,257	45,636
Anhui Anke Biotechnology Group Co. Ltd., Class A.	36,800	41,623	Anjoy Foods Group Co. Ltd., Class A. ...	4,800	50,049
Anhui Construction Engineering Group Co. Ltd., Class A. ...	54,000	34,107	Anker Innovations Technology Co. Ltd., Class A.	3,120	46,862
Anhui Expressway Co. Ltd., Class H. ...	88,000	119,767	ANTA Sports Products Ltd.	203,000	2,159,764
Anhui Guangxin Agrochemical Co. Ltd., Class A.	34,468	55,677	Anton Oilfield Services Group.	1,062,000	92,494
Anhui Gujing Distillery Co. Ltd., Class A.	3,500	80,463	Aoshikang Technology Co. Ltd., Class A.	7,200	24,265
Anhui Heli Co. Ltd., Class A.	15,200	37,244	Aotecar New Energy Technology Co. Ltd., Class A.	45,000	18,464
Anhui Honglu Steel Construction Group Co. Ltd., Class A. ...	21,540	49,365	Apeloa Pharmaceutical Co. Ltd., Class A. ...	27,100	56,713
Anhui Huilong Agricultural Means of Production Co. Ltd., Class A.	28,200	21,207	ApicHope Pharmaceutical Group Co. Ltd.	11,200	24,537
Anhui Jianghuai Automobile Group Corp. Ltd., Class A.	8,700	49,085	Appotronics Corp. Ltd., Class A.	11,197	22,016
Anhui Jiangnan Chemical Industry Co. Ltd., Class A. ...	59,440	47,519	* Asia - Potash International Investment Guangzhou Co. Ltd., Class A.	16,900	47,800
Anhui Jinhe Industrial Co. Ltd., Class A. ...	11,200	37,335	Ω AsiaInfo Technologies Ltd.	97,200	71,128
* Anhui Tatfook Technology Co. Ltd., Class A.	15,000	22,764	Asian Star Anchor Chain Co. Ltd. Jiangsu, Class A.	19,700	20,793
Anhui Truchum Advanced Materials & Technology Co. Ltd., Class A.	39,800	46,114	* ASR Microelectronics Co. Ltd., Class A. ...	4,399	42,269
Anhui Xinhua Media Co. Ltd., Class A. ...	24,800	23,243	Aurisco Pharmaceutical Co. Ltd., Class A. ...	6,200	17,214
Anhui Yingjia Distillery Co. Ltd., Class A.	8,500	65,670	Autel Intelligent Technology Corp. Ltd., Class A.	11,975	64,539
Anhui Yingliu Electromechanical Co. Ltd., Class A. ...	9,800	30,264	Autobio Diagnostics Co. Ltd., Class A. ...	8,800	48,706
			Avary Holding Shenzhen Co. Ltd., Class A.	29,500	165,273

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
AVIC			* Baosheng Science & Technology Innovation Co. Ltd., Class A.	15,900	\$ 10,068
Industry-Finance Holdings Co. Ltd., Class A.	100,500	\$ 47,463	Baowu Magnesium Technology Co. Ltd., Class A.	16,940	26,494
AviChina Industry & Technology Co. Ltd., Class H.	736,000	343,344	Baoxiniao Holding Co. Ltd., Class A. ...	22,100	12,650
Avicopter PLC, Class A.	8,800	43,844	* Baoye Group Co. Ltd., Class H.	66,000	36,358
Ω BAIC Motor Corp. Ltd., Class H.	511,500	144,199	* Baozun, Inc. (9991 HK), Class A.	14,300	14,875
* Baidu, Inc. (9888 HK), Class A.	119,200	1,347,732	* Baozun, Inc. (BZUN US), Sponsored ADR.	13,006	42,009
#* Baidu, Inc. (BIDU US), Sponsored ADR.	8,149	738,299	* Be Friends Holding Ltd.	198,000	22,391
*Ω Bairong, Inc.	118,500	126,013	Bear Electric Appliance Co. Ltd., Class A.	5,800	33,880
Bank of Beijing Co. Ltd., Class A.	182,900	151,033	Befar Group Co. Ltd., Class A.	28,200	15,141
Bank of Changsha Co. Ltd., Class A. ...	58,200	74,098	Beibuwan Port Co. Ltd., Class A.	31,000	36,723
Bank of Chengdu Co. Ltd., Class A.	46,900	111,233	* BeiGene Ltd. (6160 HK)	18,000	312,558
Bank of China Ltd., Class H.	4,939,000	2,555,082	* BeiGene Ltd. (BGNE US), ADR.	1,982	445,930
Bank of Chongqing Co. Ltd., Class H. ...	300,500	230,896	Beijing Balance Medical Technology Co. Ltd., Class A.	1,204	17,106
Bank of Communications Co. Ltd., Class H. ...	1,498,000	1,211,824	Beijing BDStar Navigation Co. Ltd., Class A.	5,000	17,049
Bank of Guiyang Co. Ltd., Class A.	65,936	53,745	Beijing Bei Mo Gao Ke Friction Material Co. Ltd., Class A. ...	2,860	8,598
Bank of Hangzhou Co. Ltd., Class A. ...	76,900	156,637	* Beijing Capital Development Co. Ltd., Class A.	56,800	18,450
Bank of Jiangsu Co. Ltd., Class A.	173,880	238,130	Beijing Capital Eco-Environment Protection Group Co. Ltd., Class A. ...	148,370	64,445
Bank of Nanjing Co. Ltd., Class A.	114,522	168,668	# Beijing Chunlizhengda Medical Instruments Co. Ltd., Class H.	36,250	39,987
Bank of Ningbo Co. Ltd., Class A.	61,758	224,979	* Beijing Compass Technology Development Co. Ltd., Class A.	3,100	38,438
Ω Bank of Qingdao Co. Ltd., Class H.	303,500	119,311			
Bank of Shanghai Co. Ltd., Class A. ...	122,600	157,167			
Bank of Suzhou Co. Ltd., Class A.	33,130	36,243			
Bank of Xi'an Co. Ltd., Class A.	53,300	25,830			
#*Ω Bank of Zhengzhou Co. Ltd., Class H. ...	47,916	6,171			
* Baoding Tianwei Baobian Electric Co. Ltd., Class A. ...	14,700	15,022			
Baoji Titanium Industry Co. Ltd., Class A.	6,000	24,112			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Beijing CTJ Information Technology Co. Ltd., Class A.	3,580	\$ 12,050	Beijing Originwater Technology Co. Ltd., Class A.	43,400	\$27,672
Beijing Dahao Technology Corp. Ltd., Class A.	7,300	15,315	Beijing Relpow Technology Co. Ltd., Class A.	4,368	6,038
Beijing Easpring Material Technology Co. Ltd., Class A.	7,321	37,363	Beijing Roborock Technology Co. Ltd., Class A.	2,324	73,614
Beijing eGOVA Co. Ltd., Class A.	9,200	18,971	Beijing Sanlian Hope Shin-Gosen Technical Service Co. Ltd., Class A.	6,800	17,200
Beijing Energy International Holding Co. Ltd.	174,800	22,659	Beijing Sanyuan Foods Co. Ltd., Class A.	36,200	20,476
Beijing Enlight Media Co. Ltd., Class A.	21,700	28,553	Beijing Science Sun Pharmaceutical Co. Ltd., Class A.	12,800	12,029
Beijing Enterprises Holdings Ltd.	144,000	494,585	Beijing Shiji Information Technology Co. Ltd., Class A.	21,770	19,729
Beijing Enterprises Water Group Ltd.	1,268,000	351,960	Beijing Sifang Automation Co. Ltd., Class A.	9,500	21,361
Beijing Gehua CATV Network Co. Ltd., Class A.	23,000	22,720	Beijing Sinnet Technology Co. Ltd., Class A.	18,800	36,083
* Beijing Haixin Energy Technology Co. Ltd., Class A.	42,100	17,821	Beijing SL Pharmaceutical Co. Ltd., Class A.	19,200	17,898
Beijing Huafeng Test & Control Technology Co. Ltd., Class A.	1,813	31,618	* Beijing Sojo Electric Co. Ltd., Class A.	21,800	19,791
* Beijing Jetsen Technology Co. Ltd., Class A.	107,200	90,612	Beijing SPC Environment Protection Tech Co. Ltd., Class A.	35,700	18,728
Beijing Jingyuntong Technology Co. Ltd., Class A.	63,900	22,983	Beijing Strong Biotechnologies, Inc., Class A.	12,600	22,968
Beijing Kingsoft Office Software, Inc., Class A.	1,868	81,609	* Beijing Teamsun Technology Co. Ltd., Class A.	8,100	10,053
* Beijing Leike Defense Technology Co. Ltd., Class A.	49,500	27,352	* Beijing Thunisoft Corp. Ltd., Class A.	16,500	15,448
Beijing North Star Co. Ltd., Class H.	198,000	18,381	Beijing Tiantan Biological Products Corp. Ltd., Class A.	7,200	20,723
* Beijing Orient National Communication Science & Technology Co. Ltd., Class A.	41,200	58,844	Beijing Tong Ren Tang Co. Ltd., Class A.	12,600	64,261
Beijing Oriental Jicheng Co. Ltd., Class A.	3,101	11,230	* Beijing Tongtech Co. Ltd., Class A.	12,100	23,677

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Beijing Ultrapower Software Co. Ltd., Class A.	48,101	\$ 83,231	Beyondsoft Corp., Class A.	19,400	\$ 34,241
Beijing United Information Technology Co. Ltd., Class A.	26,772	96,026	BGI Genomics Co. Ltd., Class A.	9,700	52,091
Ω Beijing Urban Construction Design & Development Group Co. Ltd., Class H.	38,000	7,874	Biem.L.Fdlkk Garment Co. Ltd., Class A.	15,376	40,402
Beijing Wandong Medical Technology Co. Ltd., Class A.	13,400	26,664	Binhai Investment Co. Ltd.	48,774	7,339
Beijing Wantai Biological Pharmacy Enterprise Co. Ltd., Class A.	4,873	45,746	Binjiang Service Group Co. Ltd.	5,000	12,374
* Beijing Watertek Information Technology Co. Ltd., Class A.	40,200	17,386	Black Peony Group Co. Ltd., Class A. ...	20,700	13,273
Beijing WKW Automotive Parts Co. Ltd., Class A. ...	42,700	21,600	Bloomage Biotechnology Corp. Ltd. (688363 C1), Class A.	3,409	22,795
Beijing Yuanliu Hongyuan Electronic Technology Co. Ltd., Class A.	4,800	23,188	#Ω Blue Moon Group Holdings Ltd.	274,500	119,639
Beijing Zhong Ke San Huan High-Tech Co. Ltd., Class A.	20,520	29,854	* Blue Sail Medical Co. Ltd., Class A.	24,900	16,358
Beijing-Shanghai High Speed Railway Co. Ltd., Class A.	201,600	158,882	Bluefocus Intelligent Communications Group Co. Ltd., Class A.	26,700	33,515
* Beiqi Foton Motor Co. Ltd., Class A. ...	67,300	21,754	Bluestar Adisseo Co., Class A.	9,500	15,376
Bestore Co. Ltd., Class A.	14,500	30,092	Ω BOC Aviation Ltd.	75,300	567,617
* Bestway Marine & Energy Technology Co. Ltd., Class A. ...	40,700	25,106	BOC International China Co. Ltd., Class A.	34,700	49,989
Bethel Automotive Safety Systems Co. Ltd., Class A. ...	10,360	65,401	* BOE HC SemiTek Corp.	23,000	22,232
Betta Pharmaceuticals Co. Ltd., Class A. ...	4,300	33,706	* BOE Varitronix Ltd.	97,000	90,261
			* Bohai Leasing Co. Ltd., Class A.	149,500	73,595
			Bomin Electronics Co. Ltd., Class A. ...	17,400	18,213
			Bosideng International Holdings Ltd.	1,644,000	795,800
			Boyaa Interactive International Ltd.	101,000	65,360
			Bright Dairy & Food Co. Ltd., Class A. ...	29,900	33,648
			BrightGene Bio-Medical Technology Co. Ltd., Class A.	6,773	28,980
			* Brii Biosciences Ltd. ...	78,000	11,268
			Brilliance China Automotive Holdings Ltd.	716,000	350,381
			Bros Eastern Co. Ltd., Class A.	27,900	20,169

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
B-Soft Co. Ltd., Class A.	32,770	\$ 18,417	CETC Digital Technology Co. Ltd., Class A.	13,230	\$ 41,423
BTG Hotels Group Co. Ltd., Class A. ...	20,700	38,177	CETC Potevio Science&Technology Co. Ltd., Class A. ...	7,300	19,802
BYD Co. Ltd., Class H.	64,000	2,248,982	* CGN Nuclear Technology Development Co. Ltd., Class A.	22,300	21,177
BYD Electronic International Co. Ltd.	265,500	1,449,735	Ω CGN Power Co. Ltd., Class H.	1,287,000	416,524
By-health Co. Ltd., Class A.	27,500	42,721	Changchun Faway Automobile Components Co. Ltd., Class A.	11,474	13,778
* C C Land Holdings Ltd.	321,000	47,386	Changchun High-Tech Industry Group Co. Ltd., Class A.	3,700	47,565
C&D International Investment Group Ltd.	238,456	391,740	Changchun UP Optotech Co. Ltd., Class A.	5,900	30,447
C&D Property Management Group Co. Ltd.	252,000	82,846	Changhong Meiling Co. Ltd., Class A. ...	16,000	17,472
Cabbeen Fashion Ltd.	40,000	6,893	Changjiang Publishing & Media Co. Ltd., Class A. ...	37,400	46,641
Caitong Securities Co. Ltd., Class A. ...	53,950	56,874	Changzhou Qianhong Biopharma Co. Ltd., Class A.	28,400	22,749
* Cambricon Technologies Corp. Ltd., Class A.	279	22,230	Changzhou Xingyu Automotive Lighting Systems Co. Ltd., Class A. ...	2,500	45,409
Camel Group Co. Ltd., Class A.	34,000	38,522	* Chanjet Information Technology Co. Ltd., Class H.	26,100	21,712
Cangzhou Mingzhu Plastic Co. Ltd., Class A.	52,600	24,767	Chaoju Eye Care Holdings Ltd.	46,000	17,930
Canmax Technologies Co. Ltd., Class A.	11,570	34,839	Chaowei Power Holdings Ltd.	107,000	19,679
Canny Elevator Co. Ltd., Class A.	12,500	11,668	Chaozhou Three-Circle Group Co. Ltd., Class A. ...	14,200	74,204
Castech, Inc., Class A.	10,560	48,453	Ω Cheerwin Group Ltd. ...	105,500	24,541
CECEP Solar Energy Co. Ltd., Class A. ...	83,300	50,716	* Chen Lin Education Group Holdings Ltd.	66,000	11,744
CECEP Wind-Power Corp., Class A.	260,430	108,146	Cheng De Lolo Co. Ltd., Class A.	40,100	48,595
Central China Land Media Co. Ltd., Class A.	16,200	25,294	Chengdu ALD Aviation Manufacturing Corp., Class A.	4,800	9,466
Central China Securities Co. Ltd., Class H.	402,000	81,539			
* CETC Chips Technology, Inc., Class A.	12,300	21,304			
CETC Cyberspace Security Technology Co. Ltd., Class A.	14,300	31,474			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
* Chengdu CORPRO Technology Co. Ltd., Class A.....	8,000	\$ 18,488	China BlueChemical Ltd., Class H.....	454,000	\$ 127,318
Chengdu Fusen Noble-House Industrial Co. Ltd., Class A.....	9,200	16,808	#*Ω China Bohai Bank Co. Ltd., Class H...	531,500	64,222
Chengdu Guibao Science & Technology Co. Ltd., Class A.....	9,600	18,714	China CAMC Engineering Co. Ltd., Class A.....	19,900	21,227
Chengdu Kanghong Pharmaceutical Group Co. Ltd., Class A.....	15,300	40,722	China CITIC Bank Corp. Ltd., Class H.....	1,486,000	1,061,404
Chengdu Kanghua Biological Products Co. Ltd., Class A...	1,200	8,507	China Communications Services Corp. Ltd., Class H.....	760,000	432,422
Chengdu Leejun Industrial Co. Ltd., Class A.....	9,780	8,683	China Conch Environment Protection Holdings Ltd.....	330,500	29,343
Chengdu Wintrue Holding Co. Ltd., Class A.....	31,800	34,575	China Conch Venture Holdings Ltd.....	448,000	362,607
Chengdu Xingrong Environment Co. Ltd., Class A.....	27,000	27,224	China Construction Bank Corp., Class H.....	9,769,000	7,949,183
Chenguang Biotech Group Co. Ltd., Class A.....	10,000	11,523	China CSSC Holdings Ltd., Class A.....	25,400	117,649
Chengxin Lithium Group Co. Ltd., Class A.....	17,800	31,324	China CYTS Tours Holding Co. Ltd., Class A.....	14,200	19,676
Chengzhi Co. Ltd., Class A.....	35,500	36,224	# China Datang Corp. Renewable Power Co. Ltd., Class H...	690,000	188,174
Chervon Holdings Ltd.....	13,500	33,250	China Design Group Co. Ltd., Class A...	16,900	20,808
Chifeng Jilong Gold Mining Co. Ltd., Class A.....	48,000	120,022	Ω China Development Bank Financial Leasing Co. Ltd., Class H.....	834,000	121,513
China Aircraft Leasing Group Holdings Ltd.....	117,000	49,845	China Dongxiang Group Co. Ltd.....	754,000	31,967
China Animal Husbandry Industry Co. Ltd., Class A...	27,400	24,312	#Ω China East Education Holdings Ltd.....	115,000	38,315
China Automotive Engineering Research Institute Co. Ltd., Class A...	15,600	36,309	China Electronics Huada Technology Co. Ltd.....	214,000	35,396
China Baoan Group Co. Ltd., Class A...	33,400	38,285	China Electronics Optics Valley Union Holding Co. Ltd.....	776,000	23,856
China Bester Group Telecom Co. Ltd., Class A.....	6,370	18,083	China Energy Engineering Corp. Ltd. (3996 HK), Class H.....	828,000	101,256
			China Everbright Bank Co. Ltd., Class H.....	693,000	270,931
			China Everbright Ltd..	380,000	238,884

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
* China Express Airlines Co. Ltd., Class A.	16,900	\$ 16,652	China Jushi Co. Ltd., Class A.	54,771	\$ 85,511
Ω China Feihe Ltd.	1,106,000	761,277	China Leadshine Technology Co. Ltd., Class A.	8,500	40,239
* China First Heavy Industries Co. Ltd., Class A.	28,300	45,252	China Lesso Group Holdings Ltd.	209,000	91,086
China Foods Ltd.	296,000	101,733	China Lilang Ltd.	145,000	74,529
China Galaxy Securities Co. Ltd., Class H.	924,000	841,705	*Ω China Literature Ltd.	133,800	450,536
China Gas Holdings Ltd.	900,800	746,738	China Medical System Holdings Ltd.	479,000	432,344
* China Gold International Resources Corp. Ltd. (2099 HK)	58,900	336,013	China Meheco Group Co. Ltd., Class A. ...	41,620	60,767
China Great Wall Securities Co. Ltd., Class A.	30,800	32,952	# China Meidong Auto Holdings Ltd.	202,000	57,807
* China Greatwall Technology Group Co. Ltd., Class A. ...	21,800	39,175	China Mengniu Dairy Co. Ltd.	716,000	1,435,291
China Green Electricity Investment of Tianjin Co. Ltd., Class A.	35,400	41,121	China Merchants Bank Co. Ltd., Class H.	537,500	2,956,294
China Haisum Engineering Co. Ltd., Class A.	13,300	17,955	China Merchants Expressway Network & Technology Holdings Co. Ltd., Class A.	30,800	54,502
* China Harmony Auto Holding Ltd.	245,500	16,777	China Merchants Land Ltd.	606,000	19,557
#* China High Speed Railway Technology Co. Ltd., Class A.	45,900	16,060	China Merchants Port Holdings Co. Ltd.	350,846	596,605
Ω China International Capital Corp. Ltd., Class H.	337,200	561,346	China Merchants Property Operation & Service Co. Ltd., Class A.	25,547	34,543
China International Marine Containers Group Co. Ltd., Class H.	215,490	151,489	Ω China Merchants Securities Co. Ltd., Class H.	66,540	122,422
China Isotope & Radiation Corp.	15,600	20,987	China Merchants Shekou Industrial Zone Holdings Co. Ltd., Class A.	52,700	71,204
China Jinmao Holdings Group Ltd.	1,797,470	210,868	China Minsheng Banking Corp. Ltd., Class H.	864,000	412,202
			China National Accord Medicines Corp. Ltd., Class A.	22,490	79,704
			China National Chemical Engineering Co. Ltd., Class A.	61,400	63,125

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
China National Gold Group Gold Jewellery Co. Ltd., Class A.....	19,900	\$ 23,428	Ω China Railway Signal & Communication Corp. Ltd., Class H.....	464,000	\$ 187,589
China National Medicines Corp. Ltd., Class A.....	12,300	54,744	China Railway Tielong Container Logistics Co. Ltd., Class A.....	28,100	22,575
China National Nuclear Power Co. Ltd., Class A.....	299,600	403,062	* China Rare Earth Holdings Ltd.....	436,000	20,829
Ω China New Higher Education Group Ltd.....	146,000	21,366	China Rare Earth Resources & Technology Co. Ltd., Class A.....	6,200	23,607
* China Nonferrous Metal Industry's Foreign Engineering & Construction Co. Ltd., Class A.....	31,400	21,531	China Reinsurance Group Corp., Class H.....	1,874,000	195,637
China Nonferrous Mining Corp. Ltd....	597,000	393,625	China Resources Beer Holdings Co. Ltd.....	307,000	930,747
China Northern Rare Earth Group High-Tech Co. Ltd., Class A.....	16,449	47,711	China Resources Boya Bio-pharmaceutical Group Co. Ltd., Class A.....	4,200	16,802
* China Nuclear Energy Technology Corp. Ltd.....	326,000	13,534	China Resources Double Crane Pharmaceutical Co. Ltd., Class A...	17,100	45,680
China Oilfield Services Ltd., Class H.....	638,000	571,102	China Resources Gas Group Ltd.....	448,700	1,525,282
China Overseas Grand Oceans Group Ltd.....	757,638	169,826	China Resources Land Ltd.....	532,000	1,619,407
China Overseas Land & Investment Ltd....	713,500	1,137,187	China Resources Medical Holdings Co. Ltd.....	162,500	78,209
China Pacific Insurance Group Co. Ltd., Class H...	671,000	1,998,763	Ω China Resources Mixc Lifestyle Services Ltd.....	215,800	817,130
China Petroleum Engineering Corp., Class A.....	48,700	23,163	Ω China Resources Pharmaceutical Group Ltd.....	606,000	407,728
China Publishing & Media Co. Ltd., Class A.....	22,400	21,534	China Resources Sanjiu Medical & Pharmaceutical Co. Ltd., Class A...	8,450	51,573
China Railway Group Ltd., Class H.....	707,000	342,390	* China Ruyi Holdings Ltd.....	1,924,000	615,305
China Railway Hi-tech Industry Co. Ltd., Class A...	27,400	29,575	China Science Publishing & Media Ltd., Class A.....	7,400	20,347
China Railway Materials Co. Ltd., Class A.....	108,000	37,779	China Shineway Pharmaceutical Group Ltd.....	93,000	98,976
			* China Silver Group Ltd.....	494,000	17,724

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
China South			* China Union Holdings		
Publishing & Media			Ltd., Class A.	17,000	\$ 9,267
Group Co. Ltd.,			#* China Vanke Co.		
Class A.	33,100	\$ 62,941	Ltd., Class H.	644,004	481,093
China Southern			* China Vered		
Power Grid Energy			Financial Holding		
Efficiency&Clean			Corp. Ltd.	3,170,000	18,741
Energy Co. Ltd.			China Wafer		
(003035 C2),			Level CSP Co.		
Class A.	40,400	23,051	Ltd., Class A.	8,900	34,479
China Southern			China Water Affairs		
Power Grid			Group Ltd.	204,000	117,935
Technology Co.			China West		
Ltd., Class A.	4,497	18,631	Construction Group		
China State			Co. Ltd., Class A. ...	45,400	37,813
Construction			China World Trade		
Engineering Corp.			Center Co. Ltd.,		
Ltd., Class A.	366,183	285,174	Class A.	4,000	13,785
China State			China Yangtze Power		
Construction			Co. Ltd., Class A. ...	213,697	850,542
International			# China Yongda		
Holdings Ltd.	580,000	851,335	Automobiles		
China Suntien Green			Services Holdings		
Energy Corp. Ltd.,			Ltd.	372,000	121,407
Class H.	693,000	330,612	*Ω China Youran Dairy		
China Taiping			Group Ltd.	214,000	53,987
Insurance Holdings			*Ω China Yuhua		
Co. Ltd.	527,200	786,973	Education Corp.		
China Testing &			Ltd.	172,000	8,167
Certification			China Zhenhua		
International Group			Group Science &		
Co. Ltd., Class A. ...	12,381	12,226	Technology Co.		
China Tianying, Inc.,			Ltd., Class A.	5,000	28,378
Class A.	55,800	35,047	China Zheshang		
#Ω China Tourism Group			Bank Co. Ltd.,		
Duty Free Corp.			Class H.	568,800	164,561
Ltd. (1880 HK),			#†† China Zhongwang		
Class H.	23,600	142,348	Holdings Ltd.	437,200	17,675
China Tourism Group			# Chinasoft		
Duty Free Corp.			International Ltd.	804,000	542,531
Ltd. (601888 C1),			Chinese Universe		
Class A.	5,241	44,087	Publishing & Media		
Ω China Tower Corp.			Group Co. Ltd.,		
Ltd., Class H.	10,216,000	1,471,538	Class A.	17,300	28,646
China TransInfo			Chongqing Brewery		
Technology Co.			Co. Ltd., Class A. ...	6,466	49,484
Ltd., Class A.	40,500	46,003	Chongqing Changan		
China Travel			Automobile Co.		
International			Ltd., Class A.	61,500	106,665
Investment Hong			Chongqing Chuanyi		
Kong Ltd.	264,000	34,288	Automation Co.		
China Tungsten &			Ltd., Class A.	15,510	45,960
Hightech Materials			Chongqing		
Co. Ltd., Class A. ...	23,530	30,834	Department Store		
			Co. Ltd., Class A. ...	5,700	23,471

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Chongqing Fuling Electric Power Industrial Co. Ltd., Class A.	63,665	\$ 82,588	CNNC Hua Yuan Titanium Dioxide Co. Ltd., Class A. . . .	69,890	\$ 40,938
Chongqing Fuling Zhacai Group Co. Ltd., Class A.	18,850	34,782	CNOOC Energy Technology & Services Ltd., Class A.	70,800	40,960
Chongqing Gas Group Corp. Ltd., Class A.	21,600	17,232	CNSIG Inner Mongolia Chemical Industry Co. Ltd., Class A.	34,840	36,166
Chongqing Machinery & Electric Co. Ltd., Class H.	328,000	29,122	* COFCO Biotechnology Co. Ltd., Class A.	39,000	28,878
Chongqing Rural Commercial Bank Co. Ltd., Class H. . . .	720,000	440,692	COFCO Sugar Holding Co. Ltd., Class A.	39,400	51,878
Chongqing Taiji Industry Group Co. Ltd., Class A.	19,500	50,532	Cofoe Medical Technology Co. Ltd., Class A.	5,200	24,182
Chongqing Zhifei Biological Products Co. Ltd., Class A. . . .	17,950	59,857	* COL Group Co. Ltd., Class A.	6,900	23,362
Chongqing Zongshen Power Machinery Co. Ltd., Class A. . . .	17,000	51,004	* Comba Telecom Systems Holdings Ltd.	530,000	69,029
Chow Tai Fook Jewellery Group Ltd.	155,000	139,886	Concord New Energy Group Ltd.	2,630,000	160,824
Chow Tai Seng Jewellery Co. Ltd., Class A.	41,950	73,012	Consun Pharmaceutical Group Ltd.	99,000	100,145
CIG Shanghai Co. Ltd., Class A.	4,700	25,875	Contemporary Amperex Technology Co. Ltd., Class A.	35,160	1,253,608
CIMC Enric Holdings Ltd.	154,000	139,026	COSCO SHIPPING Development Co. Ltd., Class H.	558,000	74,265
Cisen Pharmaceutical Co. Ltd., Class A. . . .	10,900	20,385	COSCO SHIPPING Holdings Co. Ltd., Class H.	419,050	628,918
CITIC Heavy Industries Co. Ltd., Class A.	72,600	39,220	COSCO SHIPPING International Hong Kong Co. Ltd.	214,000	120,346
CITIC Securities Co. Ltd., Class H.	175,850	479,108	COSCO SHIPPING Ports Ltd.	235,480	136,241
* Citychamp Watch & Jewellery Group Ltd.	440,000	39,571	COSCO SHIPPING Technology Co. Ltd., Class A.	8,600	17,593
#* ClouDr Group Ltd.	51,500	8,344	CQ Pharmaceutical Holding Co. Ltd., Class A.	59,800	42,218
#* CMGE Technology Group Ltd.	562,000	58,939	* Crazy Sports Group Ltd.	1,092,000	13,926
CMOC Group Ltd., Class H.	1,173,000	866,578	CRRC Corp. Ltd., Class H.	583,000	369,122
CMST Development Co. Ltd., Class A. . . .	59,100	48,142			
CNGR Advanced Material Co. Ltd., Class A.	10,500	49,003			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Ω CSC Financial Co.			Do-Fluoride New		
Ltd., Class H.	97,000	\$120,718	Materials Co. Ltd.,		
CSG Holding Co.			Class A.	32,200	\$ 50,094
Ltd., Class A.	66,910	45,996	Dong-E-E-Jiao Co.		
CSSC Hong Kong			Ltd., Class A.	3,700	31,020
Shipping Co. Ltd.	542,000	120,932	Dongfang Electric		
CSSC Science &			Corp. Ltd.,		
Technology Co.			Class H.	102,000	118,260
Ltd., Class A.	18,300	30,171	Dongfang Electronics		
CTS International			Co. Ltd., Class A. ...	28,400	37,485
Logistics Corp.			DongFeng		
Ltd., Class A.	33,000	27,797	Automobile Co.		
Cybird Technologies,			Ltd., Class A.	26,300	24,218
Inc., Class A.	13,100	18,299	# Dongfeng Motor		
Daan Gene Co. Ltd.,			Group Co. Ltd.,		
Class A.	29,780	21,704	Class H.	430,000	171,846
Dajin Heavy Industry			Dongguan Aohai		
Co. Ltd., Class A. ...	7,000	19,170	Technology Co.		
Dalian Huarui Heavy			Ltd., Class A.	2,910	16,304
Industry Group Co.			Dongguan		
Ltd., Class A.	58,500	40,077	Development		
# Dalipal Holdings Ltd. ...	30,000	37,381	Holdings Co. Ltd.,		
Daqin Railway Co.			Class A.	19,700	27,326
Ltd., Class A.	60,100	55,166	Dongguan Rural		
Dashang Co. Ltd.,			Commercial Bank		
Class A.	8,140	29,604	Co. Ltd., Class H. ...	24,000	10,896
DaShenLin			Dongguan Yutong		
Pharmaceutical			Optical Technology		
Group Co. Ltd.,			Co. Ltd., Class A. ...	8,379	23,546
Class A.	44,216	85,994	Dongxing Securities		
* Datang Telecom			Co. Ltd., Class A. ...	50,235	73,633
Technology Co.			# Dongyue Group Ltd. ...	203,000	216,599
Ltd., Class A.	14,800	16,365	Double Medical		
DBG Technology Co.			Technology, Inc.,		
Ltd., Class A.	7,300	27,312	Class A.	4,600	22,303
DeHua TB New			# DouYu International		
Decoration			Holdings Ltd.,		
Materials Co. Ltd.,			ADR.	4,502	70,590
Class A.	28,100	42,527	Dynagreen		
Deppon Logistics Co.			Environmental		
Ltd., Class A.	7,400	14,914	Protection Group		
* Dezhnan Healthcare			Co. Ltd., Class H. ...	148,000	63,477
Co. Ltd., Class A. ...	57,500	23,815	Eaglerise Electric &		
DHC Software Co.			Electronic China		
Ltd., Class A.	35,300	34,713	Co. Ltd., Class A. ...	8,100	20,003
Dian Diagnostics			East Money		
Group Co. Ltd.,			Information Co.		
Class A.	26,300	37,993	Ltd., Class A.	63,255	200,722
Digital China Group			Eastern		
Co. Ltd., Class A. ...	11,648	52,735	Communications		
Digital China			Co. Ltd., Class A. ...	14,800	21,761
Holdings Ltd.	260,000	96,671	Easyhome New		
Digital China			Retail Group Co.		
Information Service			Ltd., Class A.	91,000	42,842
Group Co. Ltd.,			Ecovacs Robotics		
Class A.	17,500	26,390	Co. Ltd., Class A. ...	7,900	46,619

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Edan Instruments, Inc., Class A.	12,500	\$ 18,874	Far East Smarter Energy Co. Ltd., Class A.	45,000	\$ 29,065
Edifier Technology Co. Ltd., Class A.	15,400	34,192	* Farasis Energy Gan Zhou Co. Ltd., Class A.	11,645	18,252
Edvantage Group Holdings Ltd.	38,000	10,071	FAW Jiefang Group Co. Ltd., Class A.	30,600	33,189
EEKA Fashion Holdings Ltd.	64,000	70,777	FAWER Automotive Parts Co. Ltd., Class A.	49,400	35,256
Electric Connector Technology Co. Ltd., Class A.	9,100	76,952	Ferrotec Anhui Technology Development Co. Ltd., Class A.	2,600	14,568
*†† Elion Energy Co. Ltd., Class A.	87,620	3,498	Fibocom Wireless, Inc., Class A.	28,440	118,499
ENN Energy Holdings Ltd.	275,400	1,874,662	#* FIH Mobile Ltd.	986,000	101,613
Eoptolink Technology, Inc. Ltd., Class A.	6,671	115,728	* Financial Street Holdings Co. Ltd., Class A.	51,600	21,588
Era Co. Ltd., Class A.	28,400	16,569	Financial Street Property Co. Ltd., Class H.	13,000	3,499
Espressif Systems Shanghai Co. Ltd., Class A.	1,645	61,528	FinVolution Group, ADR.	52,068	397,800
Essex Bio-technology Ltd.	88,000	32,551	First Capital Securities Co. Ltd., Class A.	38,800	41,352
Estun Automation Co. Ltd., Class A.	7,800	19,579	First Tractor Co. Ltd., Class H.	88,000	82,247
Eternal Asia Supply Chain Management Ltd., Class A.	97,000	55,021	Focus Lightings Tech Co. Ltd., Class A.	17,200	31,352
EVA Precision Industrial Holdings Ltd.	320,000	25,956	Focus Media Information Technology Co. Ltd., Class A.	195,000	177,614
Eve Energy Co. Ltd., Class A.	7,300	42,947	Focuslight Technologies, Inc., Class A.	2,433	21,808
Ever Sunshine Services Group Ltd.	406,000	96,176	Foryou Corp., Class A.	10,500	42,920
Ω Everbright Securities Co. Ltd., Class H.	64,400	62,930	Foshan Haitian Flavouring & Food Co. Ltd., Class A.	24,277	137,755
Excellence Commercial Property & Facilities Management Group Ltd.	51,000	8,322	Foshan Nationstar Optoelectronics Co. Ltd., Class A.	10,500	14,500
Explosive Co. Ltd., Class A.	14,500	20,612	* Foshan Yowant Technology Co. Ltd., Class A.	42,300	37,387
Eyebright Medical Technology Beijing Co. Ltd., Class A.	1,992	26,095	* Founder Holdings Ltd.	332,000	48,968
Fangda Carbon New Material Co. Ltd., Class A.	44,220	27,701	Founder Securities Co. Ltd., Class A.	49,800	53,732
Fangda Special Steel Technology Co. Ltd., Class A.	79,310	45,304			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Foxconn Industrial Internet Co. Ltd., Class A.	109,100	\$323,833	* GCL New Energy Holdings Ltd.	206,000	\$ 12,745
Fu Shou Yuan International Group Ltd.	359,000	197,821	* GCL System Integration Technology Co. Ltd., Class A.	67,200	23,116
Fujian Apex Software Co. Ltd., Class A. ...	5,700	27,745	Geely Automobile Holdings Ltd.	1,435,000	2,656,754
Fujian Boss Software Development Co. Ltd., Class A.	14,940	29,969	GEM Co. Ltd., Class A.	42,600	37,336
Fujian Foxit Software Development JSC Ltd., Class A.	2,807	27,916	Gemdale Corp., Class A.	40,500	25,639
Fujian Kuncai Material Technology Co. Ltd., Class A.	6,400	17,342	Gemdale Properties & Investment Corp. Ltd.	1,966,000	68,471
Fujian Longking Co. Ltd., Class A.	16,500	28,234	Ω Genertec Universal Medical Group Co. Ltd.	245,000	151,387
Fujian Star-net Communication Co. Ltd., Class A. ...	17,900	48,356	* Genimous Technology Co. Ltd., Class A.	18,400	21,322
Fujian Tianma Science & Technology Group Co. Ltd., Class A. ...	12,000	18,229	Geovis Technology Co. Ltd., Class A. ...	4,358	29,524
* Fulin Precision Co. Ltd., Class A.	10,300	23,305	Getein Biotech, Inc., Class A.	9,212	10,066
* Fullshare Holdings Ltd.	14,899	1,058	GF Securities Co. Ltd., Class H.	260,600	353,422
Fushun Special Steel Co. Ltd., Class A. ...	23,800	17,627	Ω Giant Biogene Holding Co. Ltd.	79,400	589,577
Gan & Lee Pharmaceuticals Co. Ltd., Class A. ...	2,700	16,424	Giant Network Group Co. Ltd., Class A. ...	36,500	64,014
Ω Ganfeng Lithium Group Co. Ltd., Class H.	97,360	243,057	Giantec Semiconductor Corp., Class A.	2,336	22,240
Gansu Shangfeng Cement Co. Ltd., Class A.	30,240	30,263	* GigaDevice Semiconductor, Inc., Class A.	3,560	62,727
Gansu Yasheng Industrial Group Co. Ltd., Class A. ...	58,800	22,720	Ginlong Technologies Co. Ltd., Class A. ...	5,350	37,532
Gaona Aero Material Co. Ltd., Class A. ...	6,240	12,830	Glarun Technology Co. Ltd., Class A. ...	17,900	46,827
Gaush Meditech Ltd. ...	4,200	4,939	#* Global New Material International Holdings Ltd.	45,000	20,975
G-bits Network Technology Xiamen Co. Ltd., Class A.	2,200	62,857	GoerTek, Inc., Class A.	20,300	77,757
GCL Energy Technology Co. Ltd., Class A.	44,100	44,912	Goke Microelectronics Co. Ltd., Class A. ...	3,000	26,414
			Goldcard Smart Group Co. Ltd., Class A.	5,100	9,005
			Goldenmax International Group Ltd., Class A.	29,400	33,174
			Goldpac Group Ltd. ...	147,000	19,247

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Goldwind Science & Technology Co. Ltd., Class H.....	200,156	\$140,288	Guangdong Advertising Group Co. Ltd., Class A. . .	52,400	\$ 59,412
* GOME Retail Holdings Ltd.....	549,000	1,347	Guangdong Aofei Data Technology Co. Ltd., Class A. . .	16,063	29,297
Goneo Group Co. Ltd., Class A.	2,320	22,808	Guangdong Construction Engineering Group Co. Ltd., Class A. . .	91,300	43,865
* Goodbaby International Holdings Ltd.....	121,000	17,186	* Guangdong Create Century Intelligent Equipment Group Corp. Ltd., Class A.	24,100	20,848
GoodWe Technologies Co. Ltd. (688390 C1), Class A.	4,380	23,204	Guangdong DFP New Material Group Co. Ltd.....	48,400	21,968
* Gosuncn Technology Group Co. Ltd., Class A.	24,600	17,070	* Guangdong Dongfang Precision Science & Technology Co. Ltd., Class A.	30,700	48,026
Gotion High-tech Co. Ltd., Class A.	10,400	29,694	Guangdong Dongpeng Holdings Co. Ltd., Class A.	14,700	12,407
Grand Pharmaceutical Group Ltd.....	175,500	95,182	Guangdong Dowstone Technology Co. Ltd., Class A.	16,800	30,543
Grandblue Environment Co. Ltd., Class A.	10,000	31,352	Guangdong Goworld Co. Ltd., Class A. . .	15,000	21,299
* Grandjoy Holdings Group Co. Ltd., Class A.	70,700	25,853	* Guangdong Guanhao High-Tech Co. Ltd., Class A.	9,800	4,316
# Great Wall Motor Co. Ltd., Class H.	196,000	320,306	Guangdong Haid Group Co. Ltd., Class A.	12,200	83,704
Greatview Aseptic Packaging Co. Ltd.....	325,000	109,569	Guangdong Hongtu Technology Holdings Co. Ltd., Class A.	15,700	24,946
Gree Electric Appliances, Inc. of Zhuhai, Class A. . . .	27,017	167,578	Guangdong Investment Ltd.....	384,000	290,700
* Gree Real Estate Co. Ltd., Class A.	23,500	19,466	Guangdong Jia Yuan Technology Shares Co. Ltd., Class A. . .	11,136	22,722
# Greentown China Holdings Ltd.....	476,000	527,680	Guangdong Kinlong Hardware Products Co. Ltd., Class A. . .	6,100	19,109
#Ω Greentown Management Holdings Co. Ltd....	322,000	120,946	* Guangdong Land Holdings Ltd.....	74,112	1,904
Greentown Service Group Co. Ltd.....	514,000	239,548	Guangdong Lingxiao Pump Industry Co. Ltd., Class A.	7,600	19,011
GRG Banking Equipment Co. Ltd., Class A.	51,100	78,573			
GRG Metrology & Test Group Co. Ltd., Class A.	3,900	9,855			
Grinn Advanced Materials Co. Ltd., Class A.	16,100	33,335			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Guangdong			Guangzhou		
Provincial			Baiyunshan		
Expressway			Pharmaceutical		
Development Co.			Holdings Co. Ltd.,		
Ltd., Class A.....	48,600	\$ 86,734	Class H.....	68,000	\$153,106
* Guangdong Shenglu			Guangzhou Great		
Telecommunication			Power Energy &		
Tech Co. Ltd.,			Technology Co.		
Class A.....	23,300	18,515	Ltd., Class A.....	5,700	19,858
Guangdong South			Guangzhou Haige		
New Media Co.			Communications		
Ltd., Class A.....	6,900	37,925	Group, Inc. Co.,		
* Guangdong TCL			Class A.....	38,900	55,452
Smart Home			Guangzhou Haoyang		
Appliances Co.			Electronic Co. Ltd.,		
Ltd.....	22,200	38,895	Class A.....	1,350	8,083
Guangdong Vanward			Guangzhou KDT		
New Electric Co.			Machinery Co.		
Ltd., Class A.....	17,500	25,970	Ltd., Class A.....	8,400	20,104
Guangdong Xinbao			Guangzhou Kingmed		
Electrical			Diagnostics Group		
Appliances			Co. Ltd., Class A...	9,500	32,147
Holdings Co. Ltd.,			Guangzhou		
Class A.....	18,700	40,405	Restaurant Group		
Guangdong			Co. Ltd., Class A...	12,136	26,314
Zhongsheng			Guangzhou Shiyuan		
Pharmaceutical			Electronic		
Co. Ltd., Class A...	14,700	21,542	Technology Co.		
Guangshen Railway			Ltd., Class A.....	12,100	58,619
Co. Ltd., Class H...	236,000	63,908	Guangzhou Sie		
* Guangxi Huaxi			Consulting Co.		
Nonferrous Metal			Ltd., Class A.....	12,500	35,110
Co. Ltd., Class A...	18,600	45,444	Guangzhou Tinci		
Guangxi Liugong			Materials		
Machinery Co.			Technology Co.		
Ltd., Class A.....	58,800	94,616	Ltd., Class A.....	11,780	29,802
Guangxi LiuYao			Guangzhou Wondfo		
Group Co. Ltd.,			Biotech Co. Ltd.,		
Class A.....	9,500	23,041	Class A.....	11,115	34,213
Guangxi Wuzhou			Guangzhou Yuexiu		
Zhongheng Group			Capital Holdings		
Co. Ltd., Class A...	112,900	36,021	Group Co. Ltd.,		
* GuangYuYuan			Class A.....	45,642	40,699
Chinese Herbal			Guangzhou Zhujiang		
Medicine Co. Ltd.,			Brewery Co. Ltd.,		
Class A.....	8,900	21,691	Class A.....	10,900	13,739
# Guangzhou			Guilin Layn Natural		
Automobile Group			Ingredients Corp.,		
Co. Ltd., Class H...	300,800	118,104	Class A.....	22,400	23,049
Guangzhou Baiyun			Guilin Sanjin		
International Airport			Pharmaceutical		
Co. Ltd., Class A...	31,500	40,881	Co. Ltd., Class A...	8,900	16,583
			Guizhou Sanli		
			Pharmaceutical		
			Co. Ltd., Class A...	11,300	19,982

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Guizhou Tyre Co. Ltd., Class A.	35,000	\$ 23,357	Ω Haitong UniTrust International Leasing Co. Ltd., Class H.	414,000	\$48,943
Guizhou Xinbang Pharmaceutical Co. Ltd., Class A.	62,500	33,929	Hand Enterprise Solutions Co. Ltd., Class A.	25,700	69,900
Guizhou Zhenhua E-chem, Inc., Class A.	4,330	5,981	Hangcha Group Co. Ltd., Class A.	22,947	60,919
* Guocheng Mining Co. Ltd., Class A.	12,400	20,366	Hangjin Technology Co. Ltd., Class A.	12,400	28,774
* Guoguang Electric Co. Ltd., Class A.	13,500	33,793	Hangxiao Steel Structure Co. Ltd., Class A.	31,000	10,534
Guomai Technologies, Inc., Class A.	11,900	12,590	Hangzhou Binjiang Real Estate Group Co. Ltd., Class A.	31,600	37,582
#Ω Guosen Securities Co. Ltd., Class A.	27,640	39,397	Hangzhou Chang Chuan Technology Co. Ltd., Class A.	6,283	38,518
#Ω Guotai Junan Securities Co. Ltd., Class H.	44,000	65,304	Hangzhou Dptech Technologies Co. Ltd., Class A.	12,900	31,146
# Guoyuan Securities Co. Ltd., Class A.	20,000	21,913	Hangzhou GreatStar Industrial Co. Ltd.	17,400	77,343
# Gushengtang Holdings Ltd.	23,900	83,899	Hangzhou Haoyue Personal Care Co. Ltd., Class A.	4,200	22,649
Ω H World Group Ltd. (1179 HK).	263,700	853,716	Hangzhou Honghua Digital Technology Stock Co. Ltd., Class A.	2,200	21,056
Ω Haidilao International Holding Ltd.	208,000	390,212	Hangzhou Lion Microelectronics Co. Ltd., Class A.	5,500	17,385
Haier Smart Home Co. Ltd. (600690 C1), Class A.	36,800	141,063	Hangzhou Onechance Tech Corp., Class A.	4,960	19,058
Haier Smart Home Co. Ltd. (6690 HK), Class H.	436,399	1,443,415	Hangzhou Oxygen Plant Group Co. Ltd., Class A.	15,900	45,314
Hainan Drinda New Energy Technology Co. Ltd., Class A.	1,700	13,247	Hangzhou Robam Appliances Co. Ltd., Class A.	18,000	51,999
Hainan Haide Capital Management Co. Ltd., Class A.	41,491	34,277	*Ω Hangzhou SF Intra-City Industrial Co. Ltd., Class H.	8,200	9,230
Hainan Jinpan Smart Technology Co. Ltd., Class A.	3,323	18,273	Hangzhou Shunwang Technology Co. Ltd., Class A.	14,500	32,549
* Hainan Meilan International Airport Co. Ltd., Class H.	44,000	44,714	Hangzhou Sunrise Technology Co. Ltd., Class A.	7,900	18,079
Hainan Mining Co. Ltd., Class A.	20,800	19,463			
Haisco Pharmaceutical Group Co. Ltd., Class A.	5,700	25,084			
Haitian International Holdings Ltd.	173,000	459,930			
Haitong Securities Co. Ltd., Class H.	438,000	383,300			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Ω Hangzhou Tigermed Consulting Co. Ltd. (3347 HK), Class H.	23,900	\$ 86,359	Hefei Meiya Optoelectronic Technology, Inc., Class A.	19,630	\$ 38,784
Hangzhou Zhongtai Cryogenic Technology Corp., Class A.	11,800	19,321	Hefei Urban Construction Development Co. Ltd., Class A.	31,800	28,888
Han's Laser Technology Industry Group Co. Ltd., Class A.	8,500	30,095	HeiLongJiang ZBD Pharmaceutical Co. Ltd., Class A. ...	9,900	14,957
Ω Hansoh Pharmaceutical Group Co. Ltd.	180,000	414,261	# Helens International Holdings Co. Ltd.	10,000	2,633
Hanwei Electronics Group Corp., Class A.	7,600	28,140	Hello Group, Inc., Sponsored ADR.	56,593	406,904
Haohua Chemical Science & Technology Co. Ltd., Class A.	13,050	50,858	Henan Lingrui Pharmaceutical Co., Class A.	21,600	64,551
*Ω Harbin Bank Co. Ltd., Class H.	462,000	20,801	Henan Mingtai AI Industrial Co. Ltd., Class A.	11,000	18,799
Harbin Boshi Automation Co. Ltd., Class A.	20,800	51,454	Henan Pinggao Electric Co. Ltd., Class A.	14,900	36,757
Harbin Electric Co. Ltd., Class H.	160,000	65,299	Henan Thinker Automatic Equipment Co. Ltd., Class A.	9,520	31,005
Harbin Electric Corp. Jiamusi Electric Machine Co. Ltd., Class A.	12,200	18,401	* Henan Yicheng New Energy Co. Ltd., Class A.	45,700	23,988
* Harbin Gloria Pharmaceuticals Co. Ltd., Class A. ...	74,500	25,658	Henan Yuguang Gold & Lead Co. Ltd., Class A.	27,100	24,874
* Harbin Pharmaceutical Group Co. Ltd., Class A.	61,800	31,665	* Henan Zhongfu Industry Co. Ltd., Class A.	90,100	38,626
HBIS Resources Co. Ltd., Class A.	30,300	59,560	Henan Zhongyuan Expressway Co. Ltd., Class A.	41,000	23,276
*Ω HBM Holdings Ltd.	147,000	69,399	* Hengdeli Holdings Ltd.	190,780	3,013
Health & Happiness H&H International Holdings Ltd.	100,500	105,531	Hengli Petrochemical Co. Ltd., Class A. ...	59,100	122,175
* Hebei Changshan Biochemical Pharmaceutical Co. Ltd., Class A. ...	21,900	55,615	Hengtong Optic-electric Co. Ltd., Class A.	27,000	58,362
* Hebei Construction Group Corp. Ltd., Class H.	143,000	10,289	Hengyi Petrochemical Co. Ltd., Class A. ...	28,034	23,733
Hebei Hengshui Laobaigan Liquor Co. Ltd., Class A. ...	19,000	49,426	* Hesai Group, ADR.	1,023	15,795
			Hesteel Co. Ltd., Class A.	100,275	29,722
			Hexing Electrical Co. Ltd., Class A.	9,100	47,462
			* Hi Sun Technology China Ltd.	693,000	26,739

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Hisense Home Appliances Group Co. Ltd., Class H...	124,000	\$432,087	Huafu Fashion Co. Ltd., Class A.	29,500	\$ 19,142
Hitevision Co. Ltd., Class A.	7,100	23,186	Huagong Tech Co. Ltd., Class A.	6,800	36,933
Hithink RoyalFlush Information Network Co. Ltd., Class A.	4,500	174,960	Huaihe Energy Group Co. Ltd., Class A. ...	68,500	31,455
HLA Group Corp. Ltd., Class A.	30,700	37,228	Hualan Biological Engineering, Inc., Class A.	18,900	41,257
HMT Xiamen New Technical Materials Co. Ltd., Class A. ...	7,100	37,908	Huaming Power Equipment Co. Ltd., Class A.	12,400	28,732
* HNA Technology Co. Ltd., Class A.	80,800	27,875	Huangshan Novel Co. Ltd., Class A. ...	15,600	22,369
Homeland Interactive Technology Ltd.....	104,000	17,625	Huangshan Tourism Development Co. Ltd., Class A.	12,700	19,415
Hongfa Technology Co. Ltd., Class A. ...	14,980	71,242	Huapont Life Sciences Co. Ltd., Class A.	52,633	27,961
* Honghua Group Ltd...	1,048,000	16,105	Ω Huatai Securities Co. Ltd., Class H.	247,400	426,042
Hongli Zhihui Group Co. Ltd., Class A. ...	23,200	21,620	Huaxi Securities Co. Ltd., Class A.	35,340	39,263
* Hongmian Zhihui Science & Technology Innovation Co. Ltd. Guangzhou.....	58,400	23,720	Huaxia Bank Co. Ltd., Class A.	91,008	95,375
Hongta Securities Co. Ltd., Class A. ...	18,800	20,421	Huayu Automotive Systems Co. Ltd., Class A.	23,200	53,790
* Hopson Development Holdings Ltd.....	342,846	131,453	* Hubei Biocause Pharmaceutical Co. Ltd., Class A. ...	168,300	88,405
Horizon Construction Development Ltd....	47,000	7,339	Hubei Chutian Smart Communication Co. Ltd., Class A. ...	34,100	20,744
Hoymiles Power Electronics, Inc., Class A.	1,130	15,784	* Hubei Dinglong Co. Ltd., Class A.	11,600	41,412
Hoyuan Green Energy Co. Ltd., Class A.	12,378	26,405	Hubei Feilihua Quartz Glass Co. Ltd., Class A.	4,050	21,066
Huaan Securities Co. Ltd., Class A.	48,480	37,578	Hubei Jumpcan Pharmaceutical Co. Ltd., Class A. ...	15,600	59,396
Huada Automotive Technology Corp. Ltd., Class A.	5,500	25,140	Hubei Xingfa Chemicals Group Co. Ltd., Class A. ...	30,500	92,147
Huadian Heavy Industries Co. Ltd., Class A.	37,700	34,974	Hubei Yihua Chemical Industry Co. Ltd., Class A. ...	12,800	21,333
Huadong Medicine Co. Ltd., Class A. ...	19,000	91,341	Huishang Bank Corp. Ltd., Class H.	60,000	19,025
Huafon Chemical Co. Ltd., Class A.	111,602	124,623	#*Ω Huitongda Network Co. Ltd., Class H. ...	4,100	7,631
* Huafon Microfibre Shanghai Technology Co. Ltd., Class A.	44,308	36,918	Huizhou Desay Sv Automotive Co. Ltd., Class A.	4,900	73,445

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Humanwell			Industrial &		
Healthcare Group			Commercial Bank		
Co. Ltd., Class A...	27,200	\$ 81,548	of China Ltd.,		
Hunan Aihua Group			Class H.....	3,816,000	\$2,597,459
Co. Ltd., Class A...	8,100	17,255	Industrial Bank Co.		
* Hunan Er-Kang			Ltd., Class A.....	191,400	536,818
Pharmaceutical			Industrial Securities		
Co. Ltd., Class A...	41,200	14,240	Co. Ltd., Class A...	78,757	65,000
Hunan Gold Corp.			Infore Environment		
Ltd., Class A.....	26,900	64,351	Technology Group		
Hunan Jiudian			Co. Ltd., Class A...	78,200	51,480
Pharmaceutical			*Ω Ingdan, Inc.....	144,000	23,296
Co. Ltd., Class A...	6,000	12,872	Ingenic		
* Hunan Silver Co.			Semiconductor Co.		
Ltd., Class A.....	47,998	23,098	Ltd., Class A.....	1,600	14,284
Hunan TV &			Inkeverse Group Ltd..	149,000	33,318
Broadcast			Inmyshow Digital		
Intermediary Co.			Technology Group		
Ltd., Class A.....	40,800	40,266	Co. Ltd., Class A...	41,300	29,166
Hunan Valin Steel			* Inner Mongolia		
Co. Ltd., Class A...	78,100	48,877	BaoTou Steel		
Hunan Zhongke			Union Co. Ltd.,		
Electric Co. Ltd.,			Class A.....	123,200	30,238
Class A.....	6,600	13,391	* Inner Mongolia Furui		
Hundsun			Medical Science		
Technologies, Inc.,			Co. Ltd., Class A...	7,400	33,142
Class A.....	9,457	34,004	Inner Mongolia		
HUYA, Inc., ADR.....	32,142	112,497	Xingye Silver&Tin		
#*Ω Hygeia Healthcare			Mining Co. Ltd.,		
Holdings Co. Ltd....	118,600	194,275	Class A.....	17,800	30,774
Hymson Laser			Inner Mongolia Yili		
Technology Group			Industrial Group		
Co. Ltd., Class A...	5,288	21,980	Co. Ltd., Class A...	48,377	186,390
* Hytera			*Ω InnoCare Pharma		
Communications			Ltd.....	102,000	72,519
Corp. Ltd.,			*Ω Innovent Biologics,		
Class A.....	32,700	55,805	Inc.....	105,500	448,961
* HyUnion Holding Co.			Insigma Technology		
Ltd., Class A.....	18,400	14,115	Co. Ltd., Class A...	25,800	23,651
* IAT Automobile			Inspur Digital		
Technology Co.			Enterprise		
Ltd., Class A.....	12,200	19,785	Technology Ltd.....	196,000	111,759
#*Ω iDreamSky			Intron Technology		
Technology			Holdings Ltd.....	155,000	22,581
Holdings Ltd.....	154,000	32,037	#* iQIYI, Inc., ADR.....	183,499	398,193
IEIT Systems Co.			iRay Technology Co.		
Ltd., Class A.....	7,900	56,694	Ltd., Class A.....	1,526	21,510
Iflytek Co. Ltd.,			IReader Technology		
Class A.....	11,350	79,558	Co. Ltd., Class A...	11,800	34,478
* I-Mab, Sponsored			IVD Medical Holding		
ADR.....	9,306	9,492	Ltd.....	192,000	45,087
*Ω IMAX China Holding,			* J&T Global Express		
Inc.....	28,200	26,920	Ltd.....	53,600	42,796
Imeik Technology			Jade Bird Fire Co.		
Development Co.			Ltd., Class A.....	24,080	38,058
Ltd., Class A.....	3,860	90,952			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Jafron Biomedical			Jiangsu Gian		
Co. Ltd., Class A...	10,600	\$ 39,264	Technology Co.		
Jangho Group Co.			Ltd., Class A.....	5,200	\$ 27,793
Ltd., Class A.....	32,300	23,686	Jiangsu Guomao		
Jason Furniture			Reducer Co. Ltd.,		
Hangzhou Co. Ltd.,			Class A.....	5,600	10,566
Class A.....	9,570	38,724	Jiangsu Guotai		
JCET Group Co. Ltd.,			International Group		
Class A.....	38,800	208,396	Co. Ltd., Class A...	53,000	52,920
*Ω JD Health			Jiangsu Guoxin Corp.		
International, Inc....	330,150	1,367,065	Ltd., Class A.....	21,400	22,006
*Ω JD Logistics, Inc.....	538,700	927,628	* Jiangsu Haili Wind		
JD.com, Inc. (9618			Power Equipment		
HK), Class A.....	268,278	5,456,994	Technology Co.		
JD.com, Inc. (JD			Ltd., Class A.....	1,200	9,343
US), ADR.....	7,708	313,870	Jiangsu Hengli		
Jiajiayue Group Co.			Hydraulic Co. Ltd.,		
Ltd., Class A.....	9,900	13,745	Class A.....	5,975	51,190
Jiangling Motors			Jiangsu Hengrui		
Corp. Ltd.,			Pharmaceuticals		
Class A.....	11,000	34,276	Co. Ltd., Class A...	29,668	182,966
Jiangsu Asia-Pacific			Jiangsu Hengshun		
Light Alloy			Vinegar Industry		
Technology Co.			Co. Ltd., Class A...	10,200	10,571
Ltd., Class A.....	13,800	11,245	* Jiangsu High Hope		
Jiangsu Azure Corp.,			International Group		
Class A.....	25,600	43,294	Corp., Class A.....	57,300	20,257
Jiangsu Changshu			Jiangsu Hongdou		
Automotive Trim			Industrial Co. Ltd.,		
Group Co. Ltd.,			Class A.....	60,100	18,399
Class A.....	10,600	20,563	Jiangsu Huachang		
Jiangsu Changshu			Chemical Co. Ltd.,		
Rural Commercial			Class A.....	22,500	25,407
Bank Co. Ltd.,			Jiangsu Jiangyin		
Class A.....	23,320	23,840	Rural Commercial		
Jiangsu Cnano			Bank Co. Ltd.,		
Technology Co.			Class A.....	78,100	46,884
Ltd., Class A.....	8,202	44,291	Jiangsu Jiejie		
* Jiangsu Dagang Co.			Microelectronics		
Ltd., Class A.....	13,000	24,742	Co. Ltd., Class A...	14,744	67,655
Jiangsu Dingsheng			Jiangsu Kanion		
New Energy			Pharmaceutical		
Materials Co. Ltd.,			Co. Ltd., Class A...	8,600	15,633
Class A.....	11,400	13,273	Jiangsu King's Luck		
Jiangsu Eastern			Brewery JSC Ltd.,		
Shenghong Co.			Class A.....	13,600	81,762
Ltd., Class A.....	17,000	20,091	Jiangsu Linyang		
Jiangsu Etern Co.			Energy Co. Ltd.,		
Ltd., Class A.....	35,800	24,314	Class A.....	46,100	43,861
Jiangsu Expressway			Jiangsu Nata		
Co. Ltd., Class H...	336,000	374,130	Opto-electronic		
Jiangsu General			Material Co. Ltd.,		
Science			Class A.....	9,100	46,144
Technology Co.			Jiangsu Nhua		
Ltd., Class A.....	28,600	21,886	Pharmaceutical		
			Co. Ltd., Class A...	12,900	40,888

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Jiangsu Provincial Agricultural Reclamation & Development Corp., Class A.....	24,000	\$ 31,596	Jiangxi Ganyue Expressway Co. Ltd., Class A.	46,500	\$ 34,373
Jiangsu Shagang Co. Ltd., Class A.	11,400	8,366	Jiangxi Lianchuang Optoelectronic Science & Technology Co. Ltd., Class A.	5,200	34,768
Jiangsu Shentong Valve Co. Ltd., Class A.	10,600	17,895	Jiangxi Xinyu Guoke Technology Co. Ltd., Class A.	7,600	26,654
Jiangsu Shuangxing Color Plastic New Materials Co. Ltd., Class A.	34,300	23,306	Jiangyin Haida Rubber & Plastic Co. Ltd., Class A. ...	19,000	24,334
* Jiangsu Sopo Chemical Co., Class A.	20,200	19,877	Jiangzhong Pharmaceutical Co. Ltd., Class A. ...	13,100	41,376
Jiangsu Suzhou Rural Commercial Bank Co. Ltd., Class A.	33,000	24,364	Jianmin Pharmaceutical Group Co. Ltd., Class A.	2,700	15,779
Jiangsu Yanghe Distillery Co. Ltd., Class A.	7,600	82,340	Jiaozuo Wanfang Aluminum Manufacturing Co. Ltd., Class A.	42,300	41,938
Jiangsu Yangnong Chemical Co. Ltd., Class A.	8,190	62,951	Jiayou International Logistics Co. Ltd., Class A.	17,005	41,817
Jiangsu Yinhe Electronics Co. Ltd., Class A.	26,900	19,908	Jihua Group Corp. Ltd., Class A.	63,300	22,265
Jiangsu Yoke Technology Co. Ltd., Class A.	2,900	23,967	* Jilin Chemical Fibre, Class A.	21,700	10,196
Jiangsu Yuyue Medical Equipment & Supply Co. Ltd., Class A.	9,692	47,913	# Jinchuan Group International Resources Co. Ltd.	856,000	57,461
Jiangsu Zhangjiagang Rural Commercial Bank Co. Ltd., Class A.	68,800	40,531	Jinduicheng Molybdenum Co. Ltd., Class A.	31,100	45,142
Jiangsu Zhongtian Technology Co. Ltd., Class A.	51,900	97,797	Jinghua Pharmaceutical Group Co. Ltd., Class A.	21,900	22,042
Jiangsu Zijin Rural Commercial Bank Co. Ltd., Class A. ...	59,300	22,748	Jingjin Equipment, Inc., Class A.	8,200	19,035
Jiangxi Bank Co. Ltd., Class H.	202,000	19,130	Jinhui Liquor Co. Ltd., Class A.	8,400	21,866
* Jiangxi Black Cat Carbon Black Co. Ltd., Class A.	16,700	23,202	Ω Jinxin Fertility Group Ltd.	569,500	177,859
Jiangxi Copper Co. Ltd., Class H.	384,000	609,469	Jinyu Bio-Technology Co. Ltd., Class A. ...	34,300	31,389
			Jinzai Food Group Co. Ltd., Class A. ...	11,300	19,244
			JiuGui Liquor Co. Ltd., Class A.	3,100	19,144

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Ω					
Jiumaojiu			Keli Sensing		
International			Technology Ningbo		
Holdings Ltd.....	156,000	\$ 52,868	Co. Ltd., Class A...	5,900	\$ 62,438
Jiuzhitang Co. Ltd.,			Kidswant Children		
Class A.....	6,900	7,569	Products Co. Ltd.,		
JL Mag Rare-Earth			Class A.....	22,000	38,903
Co. Ltd. (6680			KingClean Electric		
HK), Class H.....	23,000	27,505	Co. Ltd., Class A...	7,480	23,950
JNBY Design Ltd.....	107,000	226,238	Kingfa Sci & Tech		
Ω			Co. Ltd., Class A...	20,900	26,849
Joynn Laboratories			Kingsemi Co. Ltd.,		
China Co. Ltd.,			Class A.....	2,554	26,460
Class H.....	24,400	26,573	Kingsoft Corp. Ltd.....	224,800	1,136,459
Jointown			* Ko Yo Chemical		
Pharmaceutical			Group Ltd.....	972,000	5,113
Group Co. Ltd.,			Konfoong Materials		
Class A.....	134,132	92,283	International Co.		
Jolywood Suzhou			Ltd., Class A.....	2,900	28,174
Sunwatt Co. Ltd.,			* Konka Group Co.		
Class A.....	38,700	29,920	Ltd., Class A.....	20,600	12,823
Jones Tech PLC,			KPC		
Class A.....	7,600	27,054	Pharmaceuticals,		
Jonjee Hi-Tech			Inc., Class A.....	15,500	34,713
Industrial &			Kuajishan Shaoxing		
Commercial			Wine Co. Ltd.,		
Holding Co. Ltd.,			Class A.....	14,200	20,148
Class A.....	13,800	40,315	*Ω Kuaishou Technology.	52,300	286,219
Joy City Property			Kuang-Chi		
Ltd.....	552,000	14,489	Technologies Co.		
Joyoung Co. Ltd.,			Ltd., Class A.....	8,100	45,540
Class A.....	9,850	13,367	Kuangda Technology		
JS Corrugating			Group Co. Ltd.,		
Machinery Co.			Class A.....	41,000	27,732
Ltd., Class A.....	14,400	24,094	Kunlun Tech Co. Ltd.,		
#*Ω JS Global Lifestyle			Class A.....	8,875	45,369
Co. Ltd.....	428,000	100,629	Kunshan Huguang		
JSTI Group, Class A..	47,100	61,822	Auto Harness Co.		
Jutal Offshore Oil			Ltd., Class A.....	2,800	13,859
Services Ltd.....	236,000	21,472	Kunshan Kinglai		
* JY Grandmark			Hygienic Materials		
Holdings Ltd.....	59,000	2,199	Co. Ltd., Class A...	3,960	12,902
Kailuan Energy			* Kunwu Jiuding		
Chemical Co. Ltd.,			Investment		
Class A.....	22,700	20,470	Holdings Co. Ltd.,		
Kaishan Group Co.			Class A.....	10,700	19,067
Ltd., Class A.....	31,900	42,426	Kweichow Moutai Co.		
Kangji Medical			Ltd., Class A.....	11,700	2,324,548
Holdings Ltd.....	111,500	92,226	Lakala Payment Co.		
* KBC Corp. Ltd.,			Ltd., Class A.....	24,200	59,118
Class A.....	3,945	10,442	Lancy Co. Ltd.,		
Keda Industrial			Class A.....	8,800	18,640
Group Co. Ltd.,			* Lanzhou LS Heavy		
Class A.....	27,600	30,863	Equipment Co.		
Kehua Data Co. Ltd.,			Ltd., Class A.....	36,400	26,520
Class A.....	15,300	60,461	Lao Feng Xiang Co.		
			Ltd., Class A.....	11,000	78,390

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Laobaixing Pharmacy Chain JSC, Class A.....	19,617	\$ 42,440
Launch Tech Co. Ltd., Class H.....	50,500	62,893
LB Group Co. Ltd., Class A.....	39,600	99,243
Leader Harmonious Drive Systems Co. Ltd., Class A.....	1,453	29,165
Lee's Pharmaceutical Holdings Ltd.....	56,000	8,830
*Ω Legend Holdings Corp., Class H.....	178,600	168,846
Lenovo Group Ltd.....	4,562,000	5,501,994
Lens Technology Co. Ltd., Class A.....	43,500	156,609
Leo Group Co. Ltd., Class A.....	58,437	29,111
Lepu Medical Technology Beijing Co. Ltd., Class A...	32,400	46,441
* Leshan Giantstar Farming & Husbandry Corp. Ltd., Class A.....	10,100	23,368
LexinFintech Holdings Ltd., ADR.....	26,615	210,258
Leyard Optoelectronic Co. Ltd., Class A.....	55,500	45,388
#* Li Auto, Inc. (LI US), ADR.....	29,401	688,571
Li Ning Co. Ltd.....	1,134,000	2,345,019
Lianhe Chemical Technology Co. Ltd., Class A.....	21,900	17,998
* Liao Ning Oxiranchem, Inc. (300082 CH), Class A.....	11,800	9,690
Liaoning Cheng Da Co. Ltd., Class A...	19,200	25,856
Liaoning Port Co. Ltd., Class H.....	236,000	21,412
* Lier Chemical Co. Ltd., Class A.....	23,400	27,360
* Lifetech Scientific Corp.....	678,000	113,293
Linewell Software Co. Ltd., Class A.....	19,400	33,515
# Lingbao Gold Group Co. Ltd., Class H...	142,000	86,863

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Lingyi iTech Guangdong Co., Class A.....	54,700	\$ 64,331
#Ω Linklogis, Inc., Class B.....	231,000	45,569
# LK Technology Holdings Ltd.....	105,999	37,952
Loncin Motor Co. Ltd., Class A.....	35,900	50,304
Ω Longfor Group Holdings Ltd.....	453,000	575,804
Longhua Technology Group Luoyang Co. Ltd., Class A...	21,000	19,872
Longshine Technology Group Co. Ltd., Class A...	20,000	27,987
Lonking Holdings Ltd.....	456,000	99,114
* Lotus Holdings Co. Ltd.....	38,100	26,549
Luenmei Quantum Co. Ltd., Class A...	46,100	35,298
* Luoxin Pharmaceuticals Group Stock Co. Ltd., Class A.....	17,700	8,668
Luoyang Xinqianglian Slewing Bearing Co. Ltd., Class A...	4,200	11,507
Lushang Freda Pharmaceutical Co. Ltd., Class A...	15,200	14,612
Luxi Chemical Group Co. Ltd., Class A...	40,200	65,695
Luxin Venture Capital Group Co. Ltd., Class A.....	11,200	18,728
Luxshare Precision Industry Co. Ltd., Class A.....	52,754	293,986
Luyang Energy-Saving Materials Co. Ltd....	8,200	14,024
*Ω Luye Pharma Group Ltd.....	561,500	150,276
Luzhou Laojiao Co. Ltd., Class A.....	11,809	189,097
Maccura Biotechnology Co. Ltd., Class A.....	19,300	32,916
Mango Excellent Media Co. Ltd., Class A.....	29,205	112,147
#*Ω Maoyan Entertainment.....	155,400	172,720

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Maxscend			* Minth Group Ltd.....	130,000	\$259,644
Microelectronics			MLS Co. Ltd.,		
Co. Ltd., Class A...	2,400	\$ 26,019	Class A.....	25,996	29,218
Maxvision Technology			* MMG Ltd.....	1,640,799	540,363
Corp., Class A.....	7,700	24,916	*Ω Mobvista, Inc.....	314,000	289,368
Mayinglong			* MOG Digitech		
Pharmaceutical			Holdings Ltd.....	130,000	16,318
Group Co. Ltd.,			Montage Technology		
Class A.....	7,100	24,653	Co. Ltd., Class A...	4,975	46,856
Ω Medlive Technology			Moon Environment		
Co. Ltd.....	57,000	64,032	Technology Co.		
Meilleure Health			Ltd., Class A.....	18,000	29,716
International			Morimatsu		
Industry Group			International		
Ltd.....	594,000	22,238	Holdings Co. Ltd....	89,000	53,959
Meinian Onehealth			Motic Xiamen Electric		
Healthcare			Group Co. Ltd.,		
Holdings Co. Ltd.,			Class A.....	5,500	12,414
Class A.....	92,600	55,724	* Nanfang Zhongjin		
#Ω Meitu, Inc.....	772,500	417,562	Environment Co.		
*Ω Meituan, Class B....	460,110	8,757,067	Ltd., Class A.....	50,400	24,039
Metallurgical Corp. of			Nanhua Futures Co.		
China Ltd.,			Ltd., Class A.....	7,600	12,314
Class H.....	768,000	150,384	NanJi E-Commerce		
M-Grass Ecology &			Co. Ltd., Class A...	47,354	32,408
Environment Group			Nanjing Hanrui		
Co. Ltd., Class A...	48,300	31,150	Cobalt Co. Ltd.,		
*Ω Microport Cardioflow			Class A.....	10,200	45,989
Medtech Corp.....	94,000	9,345	Nanjing King-Friend		
MicroPort			Biochemical		
NeuroScientific			Pharmaceutical		
Corp.....	34,397	45,481	Co. Ltd., Class A...	18,877	35,243
* Microport Scientific			Nanjing		
Corp.....	30,200	25,220	Pharmaceutical		
Micro-Tech Nanjing			Co. Ltd., Class A...	42,600	28,739
Co. Ltd., Class A...	5,563	53,584	* Nanjing Sample		
Midea Group Co.			Technology Co.		
Ltd., Class A.....	31,300	319,364	Ltd., Class H.....	13,500	556
Ω Midea Real Estate			* Nanjing Tanker Corp.,		
Holding Ltd.....	124,600	46,873	Class A.....	44,500	19,596
Milkyway Intelligent			Nanjing Xinjiekou		
Supply Chain			Department Store		
Service Group Co.			Co. Ltd., Class A...	13,300	11,790
Ltd., Class A.....	2,100	15,229	Nantong Jianghai		
Ming Yang Smart			Capacitor Co. Ltd.,		
Energy Group Ltd.,			Class A.....	11,400	37,927
Class A.....	32,200	46,169	Nantong Jiangshan		
Ming Yuan Cloud			Agrochemical &		
Group Holdings			Chemical LLC,		
Ltd.....	238,000	80,633	Class A.....	13,680	27,393
MINISO Group			NARI Technology Co.		
Holding Ltd.....	174,800	1,007,027	Ltd., Class A.....	85,624	272,809
* Minmetals			NAURA Technology		
Development Co.			Group Co. Ltd.,		
Ltd., Class A.....	10,100	9,613	Class A.....	2,000	104,338
* Minmetals Land Ltd...	296,000	11,207			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
* NavInfo Co. Ltd., Class A.	20,500	\$ 24,585	Ningbo Peacebird Fashion Co. Ltd., Class A.	10,200	\$ 20,357
* Nayuki Holdings Ltd... NBTM New Materials Group Co. Ltd., Class A.	128,500	19,413	Ningbo Ronbay New Energy Technology Co. Ltd., Class A. ...	7,745	33,877
NetDragon Websoft Holdings Ltd.....	10,600	25,221	Ningbo Sanxing Medical Electric Co. Ltd., Class A. ...	15,400	64,615
*Ω NetEase Cloud Music, Inc.....	110,000	143,333	Ningbo Shanshan Co. Ltd., Class A. ...	37,500	35,999
NetEase, Inc. (9999 HK).....	5,850	91,919	Ningbo Sunrise Elc Technology Co. Ltd., Class A.	7,200	16,651
NetEase, Inc. (NTES US), ADR.	170,600	3,506,714	Ningbo Tuopu Group Co. Ltd., Class A. ...	7,975	72,318
Neusoft Corp., Class A.	25,226	2,594,494	Ningbo Xusheng Group Co. Ltd., Class A.	8,624	18,996
Neutech Group Ltd....	18,600	24,340	Ningbo Yunsheng Co. Ltd., Class A.	10,200	10,683
New China Life Insurance Co. Ltd., Class H.	49,600	17,214	Ningbo Zhoushan Port Co. Ltd., Class A.	57,100	28,643
New Hope Dairy Co. Ltd., Class A.	316,600	990,837	Ningxia Orient Tantalum Industry Co. Ltd., Class A. ...	13,600	26,680
New Trend International Logis-Tech Co. Ltd., Class A.	11,300	22,614	* NIO, Inc. (9866 HK), Class A.	138,040	597,333
Neway Valve Suzhou Co. Ltd., Class A. ...	12,700	19,828	*# Niu Technologies, Sponsored ADR.	18,045	36,451
* Newborn Town, Inc....	16,700	63,268	NKY Medical Holdings Ltd., Class A.	14,346	27,771
Newland Digital Technology Co. Ltd., Class A.	182,000	110,884	Noah Holdings Ltd., Sponsored ADR.	13,970	147,803
Nexteer Automotive Group Ltd.....	34,100	93,548	#Ω Nongfu Spring Co. Ltd., Class H.	33,600	158,514
* Ninestar Corp., Class A.	256,000	118,626	Norinco International Cooperation Ltd., Class A.	41,710	55,752
Ningbo Boway Alloy Material Co. Ltd., Class A.	9,600	33,762	North China Pharmaceutical Co. Ltd., Class A. ...	30,700	23,485
Ningbo Haitian Precision Machinery Co. Ltd., Class A.	7,900	21,609	North Copper Co. Ltd., Class A.	77,000	97,677
Ningbo Huaxiang Electronic Co. Ltd., Class A.	8,400	23,784	North Electro-Optic Co. Ltd., Class A. ...	11,100	15,735
* Ningbo Jifeng Auto Parts Co. Ltd., Class A.	8,076	14,035	North Huajin Chemical Industries Co. Ltd., Class A.	46,290	27,808
Ningbo Joyson Electronic Corp., Class A.	25,400	40,820	North Industries Group Red Arrow Co. Ltd., Class A. ...	19,400	36,555
Ningbo Orient Wires & Cables Co. Ltd., Class A.	23,700	55,853			
	11,400	83,094			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Northeast			PCI Technology		
Pharmaceutical			Group Co. Ltd.,		
Group Co. Ltd.,			Class A.....	51,800	\$ 32,383
Class A.....	30,800	\$ 21,248	* PDD Holdings, Inc.,		
Northeast Securities			ADR.....	75,080	8,402,206
Co. Ltd., Class A...	48,600	51,430	*Ω Peijia Medical Ltd....	53,000	24,716
Northking Information			* Peking University		
Technology Co.			Resources		
Ltd., Class A.....	11,956	23,712	Holdings Co. Ltd....	236,500	5,074
* NSFOCUS			* Pengxin International		
Technologies			Mining Co. Ltd.,		
Group Co. Ltd.,			Class A.....	57,000	24,760
Class A.....	23,600	23,162	People.cn Co. Ltd.,		
* Nuode New Materials			Class A.....	10,300	31,789
Co. Ltd., Class A...	37,200	19,026	People's Insurance		
NYOCOR Co. Ltd.,			Co. Group of		
Class A.....	26,500	19,695	China Ltd. ,		
* Offcn Education			Class H.....	1,248,000	638,703
Technology Co.			Perfect World Co.		
Ltd., Class A.....	115,100	51,593	Ltd., Class A.....	31,100	44,834
Offshore Oil			Ω Pharmaron Beijing		
Engineering Co.			Co. Ltd., Class H...	49,050	89,731
Ltd., Class A.....	113,459	84,217	PICC Property &		
Onewo, Inc.,			Casualty Co. Ltd.,		
Class H.....	73,600	208,602	Class H.....	1,817,000	2,952,134
Oppein Home Group,			Ping An Bank Co.		
Inc., Class A.....	2,900	26,201	Ltd., Class A.....	152,600	241,695
Opple Lighting Co.			#Ω Ping An Healthcare &		
Ltd., Class A.....	18,600	42,647	Technology Co.		
ORG Technology Co.			Ltd.....	506,394	399,904
Ltd., Class A.....	78,900	54,799	Ping An Insurance		
Orient International			Group Co. of		
Enterprise Ltd.,			China Ltd.,		
Class A.....	25,700	23,136	Class H.....	812,000	4,572,115
Orient Overseas			PNC Process		
International Ltd....	21,000	281,132	Systems Co. Ltd.,		
Ω Orient Securities Co.			Class A.....	4,900	15,397
Ltd., Class H.....	197,600	127,881	POCO Holding Co.		
* Oriental Energy Co.			Ltd., Class A.....	3,920	28,849
Ltd., Class A.....	55,000	74,369	* Polaris Bay Group		
Oriental Pearl Group			Co. Ltd., Class A...	39,000	36,413
Co. Ltd., Class A...	41,900	42,863	Poly Developments &		
* Ourpalm Co. Ltd.,			Holdings Group		
Class A.....	42,100	31,917	Co. Ltd., Class A...	91,700	105,627
Ovctek China, Inc.,			Poly Property Group		
Class A.....	20,760	47,711	Co. Ltd.....	702,362	132,236
Pacific Online Ltd....	17,000	678	Poly Property		
* Pacific Securities Co.			Services Co. Ltd.,		
Ltd., Class A.....	44,800	24,224	Class H.....	38,200	134,759
Pacific Shuanglin			Ω Pop Mart		
Bio-pharmacy Co.			International Group		
Ltd., Class A.....	10,300	30,142	Ltd.....	164,400	1,993,893
* Pangang Group			Porton Pharma		
Vanadium Titanium			Solutions Ltd.,		
& Resources Co.			Class A.....	9,400	20,478
Ltd., Class A.....	68,600	25,977			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Ω Postal Savings Bank of China Co. Ltd., Class H.	1,017,000	\$ 607,134	Ω Qingdao Port International Co. Ltd., Class H.	38,000	\$29,562
Pou Sheng International Holdings Ltd.	548,000	35,232	Qingdao Rural Commercial Bank Corp., Class A.	91,100	37,590
Power Construction Corp. of China Ltd., Class A.	79,899	56,052	Qingdao Sentury Tire Co. Ltd., Class A. ...	5,460	18,905
* Powerwin Tech Group Ltd.	32,000	10,943	Qingdao TGOOD Electric Co. Ltd., Class A.	13,000	42,860
PW Medtech Group Ltd.	171,000	20,182	* Qinghai Salt Lake Industry Co. Ltd., Class A.	40,600	92,716
Pylon Technologies Co. Ltd., Class A. ...	3,442	17,958	* QuantumCTek Co. Ltd., Class A.	861	30,904
* Q Technology Group Co. Ltd.	109,000	109,073	Queclink Wireless Solutions Co. Ltd., Class A.	9,500	19,237
* Qi An Xin Technology Group, Inc., Class A.	13,655	47,372	Quectel Wireless Solutions Co. Ltd., Class A.	6,379	79,184
Qianhe Condiment & Food Co. Ltd., Class A.	25,204	40,519	*# Radiance Holdings Group Co. Ltd.	166,000	60,283
Qifu Technology, Inc., ADR.	58,118	2,318,908	Rainbow Digital Commercial Co. Ltd., Class A.	13,600	8,840
* Qinchuan Machine Tool & Tool Group Share Co. Ltd., Class A.	18,000	24,723	Raytron Technology Co. Ltd., Class A. ...	3,725	25,669
Qingdao Citymedia Co. Ltd., Class A. ...	20,000	18,853	Realcan Pharmaceutical Group Co. Ltd., Class A.	25,300	9,682
Qingdao East Steel Tower Stock Co. Ltd., Class A.	34,800	34,161	*Ω Redco Properties Group Ltd.	274,000	5,345
Qingdao Eastsoft Communication Technology Co. Ltd., Class A.	10,300	22,906	Renhe Pharmacy Co. Ltd., Class A.	50,100	38,788
Qingdao Gaoce Technology Co. Ltd., Class A.	19,089	26,309	Renrui Human Resources Technology Holdings Ltd.	38,600	19,770
Qingdao Gon Technology Co. Ltd., Class A.	8,200	27,212	Richinfo Technology Co. Ltd., Class A. ...	6,100	24,991
Qingdao Haier Biomedical Co. Ltd., Class A.	6,061	26,846	Risen Energy Co. Ltd., Class A.	30,000	44,292
Qingdao Hanhe Cable Co. Ltd., Class A.	108,000	48,880	* RiseSun Real Estate Development Co. Ltd., Class A.	149,700	28,725
Qingdao Huicheng Environmental Technology Group Co. Ltd., Class A. ...	1,900	23,509	Riyue Heavy Industry Co. Ltd., Class A. ...	27,100	45,225
			Rizhao Port Co. Ltd., Class A.	48,300	20,270
			RoboTechnik Intelligent Technology Co. Ltd., Class A.	1,960	48,478

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Rockchip Electronics Co. Ltd., Class A...	2,100	\$ 47,989	Shandong Bohui Paper Industrial Co. Ltd., Class A...	37,730	\$ 24,793
Rongsheng Petrochemical Co. Ltd., Class A.....	33,100	40,349	Shandong Buchang Pharmaceuticals Co. Ltd., Class A...	23,600	47,566
* Roshow Technology Co. Ltd., Class A...	26,494	27,278	Shandong Denghai Seeds Co. Ltd., Class A.....	10,100	14,812
Runjian Co. Ltd., Class A.....	4,700	20,882	* Shandong Dongyue Silicone Material Co. Ltd., Class A...	7,100	7,448
Sai Micro Electronics, Inc., Class A.....	10,400	23,370	Ω Shandong Gold Mining Co. Ltd., Class H.....	247,750	429,875
SAIC Motor Corp. Ltd., Class A.....	46,200	109,371	Shandong Haihua Co. Ltd., Class A...	17,900	12,827
Sanan Optoelectronics Co. Ltd., Class A...	14,800	23,437	Shandong Head Group Co. Ltd., Class A.....	11,200	19,000
Sangfor Technologies, Inc., Class A.....	1,600	13,173	Shandong Himile Mechanical Science & Technology Co. Ltd., Class A.....	17,100	122,087
Sanquan Food Co. Ltd., Class A.....	18,800	29,516	Shandong Hi-speed Co. Ltd., Class A...	22,800	31,740
Sansure Biotech, Inc., Class A.....	5,033	14,030	Shandong Hi-Speed Road & Bridge Group Co. Ltd., Class A.....	24,900	19,717
# Sany Heavy Equipment International Holdings Co. Ltd....	368,000	238,908	Shandong Huatai Paper Industry Shareholding Co. Ltd., Class A.....	16,500	7,858
Sany Heavy Industry Co. Ltd., Class A...	42,650	94,795	Shandong Humon Smelting Co. Ltd., Class A.....	32,600	49,117
Satellite Chemical Co. Ltd., Class A...	39,603	109,530	Shandong Jincheng Pharmaceutical Group Co. Ltd., Class A.....	5,000	8,797
SDIC Capital Co. Ltd., Class A.....	21,700	21,279	Shandong Jinjing Science & Technology Co. Ltd., Class A.....	26,700	18,955
Sealand Securities Co. Ltd., Class A...	99,400	54,883	Shandong Lukang Pharma, Class A...	22,800	28,064
#* Seazen Group Ltd....	768,285	170,731	Shandong Pharmaceutical Glass Co. Ltd., Class A.....	11,600	38,580
* Seazen Holdings Co. Ltd., Class A.....	34,226	53,346	Shandong Publishing & Media Co. Ltd., Class A.....	26,800	41,344
Seres Group Co. Ltd., Class A.....	4,000	73,600			
SF Holding Co. Ltd., Class A.....	38,524	209,245			
SG Micro Corp., Class A.....	2,660	31,035			
Shaanxi Construction Engineering Group Corp. Ltd., Class A.....	106,600	63,791			
* Shaanxi Heima Coking Co. Ltd., Class A.....	45,000	19,121			
ShaanXi Provincial Natural Gas Co. Ltd., Class A.....	21,800	23,975			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Shandong Sun Paper Industry JSC Ltd., Class A.	24,500	\$ 47,222	Shanghai Dazhong Public Utilities Group Co. Ltd., Class H.	73,000	\$ 17,755
Shandong Weifang Rainbow Chemical Co. Ltd., Class A. ...	9,700	65,357	#* Shanghai Electric Group Co. Ltd., Class H.	534,000	181,782
Shandong Weigao Group Medical Polymer Co. Ltd., Class H.	696,000	434,368	* Shanghai Feilo Acoustics Co. Ltd., Class A.	51,100	27,760
Shandong WIT Dyne Health Co. Ltd., Class A.	4,700	18,294	Shanghai Fosun Pharmaceutical Group Co. Ltd., Class H.	50,000	84,286
* Shanghai Aerospace Automobile Electromechanical Co. Ltd., Class A. ...	31,600	28,618	Shanghai Fudan Microelectronics Group Co. Ltd., Class H.	63,000	118,921
* Shanghai Aiko Solar Energy Co. Ltd., Class A.	11,900	17,151	Shanghai Fullhan Microelectronics Co. Ltd., Class A. ...	4,000	34,966
Shanghai AJ Group Co. Ltd., Class A. ...	29,600	19,682	Shanghai Ganglian E-Commerce Holdings Co. Ltd., Class A.	10,584	35,636
Shanghai AtHub Co. Ltd., Class A.	19,328	53,180	Shanghai Gentech Co. Ltd., Class A. ...	4,383	22,018
Shanghai Bailian Group Co. Ltd., Class A.	31,200	41,989	Shanghai Hanbell Precise Machinery Co. Ltd., Class A. ...	15,900	39,764
* Shanghai Bairun Investment Holding Group Co. Ltd., Class A.	16,704	56,141	Ω Shanghai Haohai Biological Technology Co. Ltd., Class H.	8,820	28,144
Shanghai Baolong Automotive Corp., Class A.	3,300	16,122	*Ω Shanghai Henlius Biotech, Inc., Class H.	11,100	23,946
Shanghai Baosight Software Co. Ltd., Class A.	19,494	77,975	Shanghai Huace Navigation Technology Ltd., Class A.	5,300	29,411
Shanghai Baosteel Packaging Co. Ltd., Class A.	28,200	18,365	Shanghai Huayi Group Co. Ltd., Class A.	49,600	46,233
Shanghai Belling Co. Ltd., Class A.	4,900	24,501	Shanghai Industrial Urban Development Group Ltd.	504,600	21,762
Shanghai BOCHU Electronic Technology Corp. Ltd., Class A.	200	5,512	Shanghai INT Medical Instruments Co. Ltd.	6,400	24,344
Shanghai Chlor-Alkali Chemical Co. Ltd., Class A.	14,900	23,254	Shanghai International Airport Co. Ltd., Class A. ...	4,600	21,085
Shanghai Construction Group Co. Ltd., Class A. ...	141,200	48,550			
Shanghai Daimay Automotive Interior Co. Ltd., Class A. ...	16,500	20,531			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Shanghai Jahwa United Co. Ltd., Class A.	9,800	\$ 21,098	Shanghai RAAS Blood Products Co. Ltd., Class A.	72,100	\$69,352
Shanghai Jinjiang International Hotels Co. Ltd., Class A. ...	5,600	20,386	Shanghai Runda Medical Technology Co. Ltd., Class A.	17,200	38,869
Shanghai Jinqiao Export Processing Zone Development Co. Ltd., Class A. ...	24,600	36,988	Shanghai Rural Commercial Bank Co. Ltd., Class A. ...	60,700	69,911
Shanghai Kaibao Pharmaceutical Co. Ltd., Class A. ...	30,000	25,145	* Shanghai Shibeih Hi-Tech Co. Ltd., Class A.	39,100	24,121
Shanghai Liangxin Electrical Co. Ltd., Class A.	36,100	34,018	Shanghai Shyndec Pharmaceutical Co. Ltd., Class A. ...	28,500	46,112
Shanghai Lingang Holdings Corp. Ltd., Class A.	21,840	29,378	Shanghai Sinyang Semiconductor Materials Co. Ltd., Class A.	7,600	38,455
Shanghai M&G Stationery, Inc., Class A.	14,300	55,909	Shanghai Stonehill Technology Co. Ltd., Class A.	109,100	61,463
Shanghai Mechanical & Electrical Industry Co. Ltd., Class A.	21,300	52,202	Shanghai Taisheng Wind Power Equipment Co. Ltd., Class A.	28,400	27,124
* Shanghai Medicilon, Inc., Class A.	2,965	11,261	Shanghai Tongji Science & Technology Industrial Co. Ltd., Class A.	17,300	19,238
Shanghai MicroPort Endovascular MedTech Group Co. Ltd., Class A. ...	1,174	17,073	Shanghai Tunnel Engineering Co. Ltd., Class A.	46,400	40,824
Shanghai Moons' Electric Co. Ltd., Class A.	1,300	11,214	Shanghai Waigaoqiao Free Trade Zone Group Co. Ltd., Class A.	29,509	47,456
Shanghai Pharmaceuticals Holding Co. Ltd., Class H.	230,100	365,584	Shanghai Wanye Enterprises Co. Ltd., Class A.	18,100	37,047
Shanghai Pret Composites Co. Ltd., Class A.	17,300	22,023	Shanghai Yaoji Technology Co. Ltd., Class A.	14,300	55,260
Shanghai Pudong Construction Co. Ltd., Class A.	22,700	19,081	Shanghai Yuyuan Tourist Mart Group Co. Ltd., Class A. ...	36,300	28,154
Shanghai Pudong Development Bank Co. Ltd., Class A. ...	254,500	374,288	Shanghai Zhangjiang High-Tech Park Development Co. Ltd., Class A.	10,400	34,568
Shanghai Putailai New Energy Technology Co. Ltd., Class A.	24,776	50,382	Shanghai Zhenhua Heavy Industries Co. Ltd., Class A. ...	39,500	21,316
Shanghai QiFan Cable Co. Ltd., Class A.	9,000	18,919			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
* Shanghai Zhonggu Logistics Co. Ltd., Class A.	18,600	\$ 23,942	* Shenyang Jinbei Automotive Co. Ltd., Class A.	32,300	\$29,589
Shanghai Zijiang Enterprise Group Co. Ltd., Class A. . .	33,900	30,210	Shenyang Xingqi Pharmaceutical Co. Ltd., Class A. . .	3,740	36,088
Shanjin International Gold Co. Ltd., Class A.	43,100	100,397	Shenzhen Agricultural Power Group Co. Ltd., Class A.	23,800	21,599
Shannon Semiconductor Technology Co. Ltd., Class A.	10,200	39,247	Shenzhen Airport Co. Ltd., Class A.	45,500	44,344
Shantui Construction Machinery Co. Ltd., Class A.	34,500	47,719	Shenzhen Aisidi Co. Ltd., Class A.	32,000	56,036
Shanxi Guoxin Energy Corp. Ltd., Class A.	52,500	17,334	Shenzhen Batian Ecotypic Engineering Co. Ltd., Class A.	14,600	17,025
Shanxi Hi-speed Group Co. Ltd., Class A.	36,800	24,201	Shenzhen BSC Technology Co. Ltd., Class A.	5,600	22,206
Shanxi Securities Co. Ltd., Class A.	47,230	39,270	Shenzhen Capchem Technology Co. Ltd., Class A.	14,780	68,120
* Shanxi Taigang Stainless Steel Co. Ltd., Class A.	59,400	27,856	Shenzhen Center Power Tech Co. Ltd., Class A.	12,100	27,196
Shanxi Xinghuacun Fen Wine Factory Co. Ltd., Class A. . .	9,440	225,026	Shenzhen Cereals Holdings Co. Ltd., Class A.	18,500	16,497
* Shanxi Zhendong Pharmaceutical Co. Ltd., Class A. . .	31,000	16,199	Shenzhen Changhong Technology Co. Ltd., Class A.	10,700	23,708
Sharetronic Data Technology Co. Ltd., Class A.	2,800	35,379	Shenzhen Click Technology Co. Ltd., Class A.	9,300	16,631
Shede Spirits Co. Ltd., Class A.	5,100	37,777	Shenzhen Colibri Technologies Co. Ltd., Class A.	10,900	23,550
Shengda Resources Co. Ltd., Class A. . .	21,100	40,568	Shenzhen Comix Group Co. Ltd., Class A.	13,700	12,980
Shenghe Resources Holding Co. Ltd., Class A.	41,500	61,122	Shenzhen Das Intellitech Co. Ltd., Class A.	35,800	15,894
*Ω Shengjing Bank Co. Ltd., Class H.	59,000	7,702	Shenzhen Desay Battery Technology Co., Class A.	6,754	21,032
Shengyi Technology Co. Ltd., Class A. . .	12,700	52,447	* Shenzhen Dynanonic Co. Ltd., Class A. . .	7,752	34,428
Shenma Industry Co. Ltd., Class A.	17,300	17,783	Shenzhen Envicool Technology Co. Ltd., Class A.	6,240	35,142
Shennan Circuits Co. Ltd., Class A.	5,900	106,709			
Ω Shenwan Hongyuan Group Co. Ltd., Class H.	515,200	144,045			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
* Shenzhen Everwin Precision Technology Co. Ltd., Class A.....	31,380	\$ 80,854	Shenzhen Jieshun Science & Technology Industry Co. Ltd., Class A.....	9,900	\$ 10,677
Shenzhen Expressway Corp. Ltd., Class H.....	158,000	133,396	Shenzhen Jufei Optoelectronics Co. Ltd., Class A...	33,600	31,788
Shenzhen Fastprint Circuit Tech Co. Ltd., Class A.....	26,000	38,628	Shenzhen Kaifa Technology Co. Ltd., Class A.....	21,100	55,687
* Shenzhen Fenda Technology Co. Ltd., Class A.....	39,700	36,582	Shenzhen Kangtai Biological Products Co. Ltd., Class A...	8,669	17,234
Shenzhen Fortune Trend Technology Co. Ltd., Class A...	657	13,873	Shenzhen Kedali Industry Co. Ltd., Class A.....	6,300	95,241
Shenzhen FRD Science & Technology Co. Ltd., Class A.....	11,300	30,170	Shenzhen Kingdom Sci-Tech Co. Ltd., Class A.....	13,300	26,656
Shenzhen Fuanna Bedding & Furnishing Co. Ltd., Class A.....	27,100	32,897	Shenzhen Kinwong Electronic Co. Ltd., Class A.....	9,600	45,721
Shenzhen Gas Corp. Ltd., Class A.....	37,900	34,693	Shenzhen Kstar Science & Technology Co. Ltd., Class A.....	13,200	42,413
Shenzhen Gongjin Electronics Co. Ltd., Class A.....	11,100	14,131	Shenzhen Laibao Hi-tech Co. Ltd., Class A.....	20,100	29,565
Shenzhen Goodix Technology Co. Ltd., Class A.....	2,000	21,828	Shenzhen Leaguer Co. Ltd., Class A...	35,800	39,598
Shenzhen H&T Intelligent Control Co. Ltd., Class A...	15,200	36,721	Shenzhen Lifotronic Technology Co. Ltd., Class A.....	8,011	15,752
*Ω Shenzhen Hepalink Pharmaceutical Group Co. Ltd., Class H.....	41,500	20,199	Shenzhen Megmeet Electrical Co. Ltd., Class A.....	10,400	90,258
Shenzhen Honor Electronic Co. Ltd., Class A.....	1,500	25,115	Shenzhen Microgate Technology Co. Ltd., Class A.....	14,300	24,030
Shenzhen Huaqiang Industry Co. Ltd., Class A.....	17,300	48,565	Shenzhen Mindray Bio-Medical Electronics Co. Ltd., Class A.....	12,200	392,360
Shenzhen Inovance Technology Co. Ltd., Class A.....	12,050	100,328	Shenzhen MTC Co. Ltd., Class A.....	40,800	30,198
Shenzhen International Holdings Ltd.....	426,351	381,613	* Shenzhen Neptunus Bioengineering Co. Ltd., Class A.....	87,100	28,490
Shenzhen Investment Ltd.....	825,174	85,983	Shenzhen New Industries Biomedical Engineering Co. Ltd., Class A.....	9,400	80,332
Shenzhen Invt Electric Co. Ltd., Class A.....	14,100	14,366			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
* Shenzhen New Nanshan Holding Group Co. Ltd., Class A.....	60,900	\$18,460	Shenzhen Transsion Holdings Co. Ltd., Class A.....	18,544	\$257,209
Shenzhen Noposin Crop Science Co. Ltd., Class A.....	18,400	25,063	Shenzhen Weiguang Biological Products Co. Ltd., Class A..	5,200	19,171
* Shenzhen Overseas Chinese Town Co. Ltd., Class A.....	61,900	20,852	Shenzhen Woer Heat-Shrinkable Material Co. Ltd., Class A.....	28,300	100,472
# Shenzhen Pagoda Industrial Group Corp. Ltd.....	54,500	8,824	Shenzhen Yan Tian Port Holding Co. Ltd., Class A.....	25,000	16,326
Shenzhen Qingyi Photomask Ltd., Class A.....	4,798	17,185	Shenzhen Yinghe Technology Co. Ltd., Class A.....	18,600	47,256
Shenzhen Salubris Pharmaceuticals Co. Ltd., Class A...	8,100	33,316	* Shenzhen Yitao Intelligent Control Co. Ltd., Class A...	17,400	18,480
Shenzhen SC New Energy Technology Corp., Class A.....	5,245	46,597	Shenzhen Ysstech Info-tech Co. Ltd., Class A.....	6,800	23,524
Shenzhen SED Industry Co. Ltd., Class A.....	17,800	40,064	Shenzhen YUTO Packaging Technology Co. Ltd., Class A.....	21,000	80,600
Shenzhen SEG Co. Ltd., Class A.....	18,200	19,154	Shenzhen Zhongjin Lingnan Nonfemet Co. Ltd., Class A...	79,100	51,720
Shenzhen Senior Technology Material Co. Ltd., Class A.....	29,593	40,081	* Shijiazhuang Changshan BeiMing Technology Co. Ltd., Class A.....	22,200	54,053
Shenzhen Sinexcel Electric Co. Ltd., Class A.....	2,800	11,332	Shijiazhuang Yiling Pharmaceutical Co. Ltd., Class A...	20,057	37,669
Shenzhen Sunlord Electronics Co. Ltd., Class A.....	10,900	46,199	Shinva Medical Instrument Co. Ltd., Class A.....	11,960	26,503
Shenzhen Sunypol Optoelectronics Co. Ltd., Class A...	3,800	13,948	Shiyue Daotian Group Co. Ltd.....	30,000	21,244
Shenzhen Suntak Circuit Technology Co. Ltd., Class A...	22,200	31,884	† Shouhang High-Tech Energy Co. Ltd., Class A.....	53,900	2,077
Shenzhen Sunway Communication Co. Ltd., Class A...	13,100	43,328	Shuangliang Eco-Energy Systems Co. Ltd., Class A.....	39,000	29,080
Shenzhen Tagen Group Co. Ltd., Class A.....	33,700	18,602	Shui On Land Ltd.....	940,500	77,436
Shenzhen Topband Co. Ltd., Class A...	25,000	49,358	* Siasun Robot & Automation Co. Ltd., Class A.....	14,500	36,454
Shenzhen Topway Video Communication Co. Ltd., Class A...	17,300	18,228	Sichuan Chuantou Energy Co. Ltd., Class A.....	47,100	103,117

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Sichuan			Sinofert Holdings		
Development			Ltd.....	694,000	\$ 100,053
Lomon Co. Ltd.,			Sinolink Securities		
Class A.....	39,300	\$ 70,959	Co. Ltd., Class A... *	30,800	35,046
Sichuan EM			Sinolink Worldwide		
Technology Co.			Holdings Ltd.....	604,800	10,549
Ltd., Class A.....	19,100	20,841	Sinoma International		
Sichuan Expressway			Engineering Co.,		
Co. Ltd., Class H...	234,000	100,153	Class A.....	67,300	88,834
Sichuan Haite			Sinoma Science &		
High-tech Co. Ltd.,			Technology Co.		
Class A.....	14,200	19,145	Ltd., Class A.....	21,700	36,452
Sichuan Hebang			Sinomach Automobile		
Biotechnology Co.			Co. Ltd., Class A..	45,500	39,948
Ltd., Class A.....	126,600	33,177	Sinomach Precision		
Sichuan Injet Electric			Industry Group Co.		
Co. Ltd., Class A...	1,800	12,595	Ltd., Class A.....	16,800	30,331
Sichuan Jiuyuan			Sinomine Resource		
Yinhai Software			Group Co. Ltd.,		
Co. Ltd., Class A...	8,320	19,583	Class A.....	7,952	41,547
Sichuan Jiuzhou			Sinopec Engineering		
Electric Co. Ltd.,			Group Co. Ltd.,		
Class A.....	16,600	31,318	Class H.....	534,500	427,758
* Sichuan Lutianhua			Sinopec Kantons		
Co. Ltd., Class A...	38,500	23,803	Holdings Ltd.....	336,000	188,692
Sichuan New Energy			* Sinopec Oilfield		
Power Co. Ltd.,			Equipment Corp.,		
Class A.....	30,700	46,499	Class A.....	25,900	22,365
Sichuan Road &			* Sinopec Oilfield		
Bridge Group Co.			Service Corp.,		
Ltd., Class A.....	77,080	76,353	Class H.....	906,000	78,521
Sichuan Swellfun Co.			* Sinopec Shanghai		
Ltd., Class A.....	5,600	35,936	Petrochemical Co.		
Sichuan Teway Food			Ltd., Class H.....	402,000	62,633
Group Co. Ltd.,			Sinopec-Allsino Bio		
Class A.....	14,300	26,950	Pharmaceutical		
Sichuan Yahua			Co. Ltd., Class A...	2,319	15,605
Industrial Group			Sinopharm Group		
Co. Ltd., Class A...	24,500	44,555	Co. Ltd., Class H...	641,600	1,696,864
Sieyuan Electric Co.			Sino-Platinum Metals		
Ltd., Class A.....	11,400	126,979	Co. Ltd., Class A...	10,478	19,861
SIM Technology			Sinoseal Holding Co.		
Group Ltd.....	262,000	11,376	Ltd., Class A.....	3,600	18,028
#Ω Simcere			Sinosoft Co. Ltd.,		
Pharmaceutical			Class A.....	19,880	56,114
Group Ltd.....	162,000	142,642	Sinosteel Engineering		
Sineng Electric Co.			& Technology Co.		
Ltd., Class A.....	5,700	30,233	Ltd., Class A.....	43,400	38,548
Sino			Sinosteel New		
Biopharmaceutical			Materials Co. Ltd.,		
Ltd.....	2,419,000	879,379	Class A.....	20,800	20,910
Sinocare, Inc.,			Sinotrans Ltd.,		
Class A.....	9,700	29,877	Class H.....	879,000	419,366
* Sinochem			Sinotruk Hong Kong		
International Corp.,			Ltd.....	206,000	600,372
Class A.....	21,000	10,865			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Sinotruk Jinan Truck			Sungrow Power		
Co. Ltd., Class A...	18,000	\$ 46,042	Supply Co. Ltd.,		
Skshu Paint Co. Ltd.,			Class A.....	24,640	\$244,966
Class A.....	5,056	29,794	Suning Universal Co.		
Skyworth Digital Co.			Ltd., Class A.....	52,000	16,046
Ltd., Class A.....	29,900	50,059	Sunny Optical		
Skyworth Group Ltd...	375,694	129,773	Technology Group		
Songcheng			Co. Ltd.....	96,200	865,844
Performance			Sunresin New		
Development Co.			Materials Co. Ltd.,		
Ltd., Class A.....	14,900	18,517	Class A.....	7,875	53,519
Sonoscape Medical			Sunrise Group Co.		
Corp., Class A.....	8,300	32,158	Ltd., Class A.....	26,000	20,346
SooChow Securities			Sunward Intelligent		
Co. Ltd., Class A...	35,340	36,724	Equipment Co.		
Southern Publishing			Ltd., Class A.....	21,300	20,503
& Media Co. Ltd.,			Sunwoda Electronic		
Class A.....	11,900	26,446	Co. Ltd., Class A...	13,100	38,704
Southwest Securities			Suofeiya Home		
Co. Ltd., Class A...	97,700	58,917	Collection Co. Ltd.,		
SSY Group Ltd.....	422,000	171,553	Class A.....	12,600	28,520
Stanley Agricultural			SUPCON Technology		
Group Co. Ltd.,			Co. Ltd., Class A...	3,434	23,875
Class A.....	22,600	22,637	Suzhou Anjie		
Star Lake Bioscience			Technology Co.		
Co., Inc. Zhaoqing			Ltd., Class A.....	15,000	31,450
Guangdong,			Suzhou Dongshan		
Class A.....	27,700	24,230	Precision		
StarPower			Manufacturing Co.		
Semiconductor			Ltd., Class A.....	37,000	171,378
Ltd., Class A.....	2,660	30,895	Suzhou Gold Mantis		
State Grid			Construction		
Information &			Decoration Co.		
Communication			Ltd., Class A.....	71,600	33,704
Co. Ltd., Class A...	17,400	42,720	Suzhou Good-Ark		
STO Express Co.			Electronics Co.		
Ltd., Class A.....	35,000	51,428	Ltd., Class A.....	10,100	13,940
Sufa Technology			Suzhou Maxwell		
Industry Co. Ltd.			Technologies Co.		
CNNC, Class A.....	11,400	26,345	Ltd., Class A.....	896	11,446
Sumavision			* Suzhou Secote		
Technologies Co.			Precision		
Ltd., Class A.....	21,300	15,593	Electronic Co. Ltd.,		
Sumec Corp. Ltd.,			Class A.....	3,500	28,686
Class A.....	48,500	63,698	Suzhou Sushi Testing		
Sun Art Retail Group			Group Co. Ltd.,		
Ltd.....	314,500	68,789	Class A.....	10,600	16,455
* Sun Create			Suzhou TFC Optical		
Electronics Co.			Communication		
Ltd., Class A.....	2,704	7,654	Co. Ltd., Class A...	6,249	86,829
* Sun King Technology			SY Holdings Group		
Group Ltd.....	240,000	41,756	Ltd.....	86,000	86,969
Sunflower			Symphony Holdings		
Pharmaceutical			Ltd.....	330,000	35,134
Group Co. Ltd.,			SYoung Group Co.		
Class A.....	14,494	35,732	Ltd., Class A.....	10,900	17,541

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Taiji Computer Corp. Ltd., Class A.....	10,439	\$ 33,186	Tiangong International Co. Ltd.....	216,000	\$ 51,660
* Taiyuan Heavy Industry Co. Ltd., Class A.....	58,500	19,144	Tianjin 712 Communication & Broadcasting Co. Ltd., Class A.....	16,400	36,130
* Talkweb Information System Co. Ltd., Class A.....	12,600	29,215	Tianjin Chase Sun Pharmaceutical Co. Ltd., Class A...	44,000	21,148
TangShan Port Group Co. Ltd., Class A...	54,500	33,982	Tianjin Development Holdings Ltd.....	60,000	15,284
Tangshan Sanyou Chemical Industries Co. Ltd., Class A.....	63,350	46,970	Tianjin Port Co. Ltd., Class A.....	70,200	46,083
Tansun Technology Co. Ltd., Class A...	12,000	24,845	Tianjin Port Development Holdings Ltd.....	304,000	26,481
Tasly Pharmaceutical Group Co. Ltd., Class A.....	15,400	31,374	Tianjin Ringpu Bio-Technology Co. Ltd., Class A.....	8,200	20,109
TCL Electronics Holdings Ltd.....	308,000	270,072	Tianjin Teda Co. Ltd., Class A.....	32,700	17,288
TDG Holdings Co. Ltd., Class A.....	24,800	23,565	* Tianma Microelectronics Co. Ltd., Class A...	32,300	37,403
Telling Telecommunication Holding Co. Ltd., Class A.....	25,400	35,243	Tianneng Power International Ltd.....	184,000	176,999
Ten Pao Group Holdings Ltd.....	140,000	27,488	# Tianqi Lithium Corp., Class H.....	45,600	132,602
Tencent Holdings Ltd.....	672,001	35,357,403	Tianrun Industry Technology Co. Ltd., Class A.....	36,500	27,579
Tencent Music Entertainment Group, ADR.....	149,627	1,792,531	Tianshui Huatian Technology Co. Ltd., Class A.....	36,200	56,248
# Tenfu Cayman Holdings Co. Ltd....	46,000	21,860	Tibet Mineral Development Co. Ltd., Class A.....	7,900	22,098
Three Squirrels, Inc., Class A.....	7,900	35,506	Tibet Rhodiola Pharmaceutical Holding Co., Class A.....	9,480	47,147
Three's Co. Media Group Co. Ltd., Class A.....	6,216	26,877	Time Interconnect Technology Ltd.....	88,000	49,513
Thunder Software Technology Co. Ltd., Class A.....	6,000	51,764	Tingyi Cayman Islands Holding Corp.....	398,000	606,807
Tian An China Investment Co. Ltd.....	112,000	66,676	Titan Wind Energy Suzhou Co. Ltd., Class A.....	36,100	35,772
Tian Lun Gas Holdings Ltd.....	55,500	25,026	TK Group Holdings Ltd.....	30,000	7,478
*†† Tian Shan Development Holding Ltd.....	76,000	0	Tofflon Science & Technology Group Co. Ltd., Class A...	16,700	28,880
Tiande Chemical Holdings Ltd.....	244,000	35,762			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Toly Bread Co. Ltd.,			* Trip.com Group Ltd.		
Class A.	55,029	\$ 44,052	(9961 HK).....	30,400	\$2,135,116
Tomson Group Ltd....	210,981	81,007	* Trip.com Group Ltd.		
Tongcheng Travel			(TCOM US), ADR...	38,258	2,684,564
Holdings Ltd.....	354,400	893,390	* Triumph New Energy		
* Tongdao Liepin			Co. Ltd., Class H...	48,000	23,171
Group.....	70,200	26,416	Triumph Science &		
TongFu			Technology Co.		
Microelectronics			Ltd., Class A.	7,400	11,226
Co. Ltd., Class A...	9,700	37,955	TRS Information		
* Tongguan Gold			Technology Corp.		
Group Ltd.....	196,000	11,715	Ltd., Class A.	10,300	31,522
Tonghua Dongbao			Truking Technology		
Pharmaceutical			Ltd., Class A.	10,500	9,478
Co. Ltd., Class A...	19,900	21,116	Truly International		
* Tonghua			Holdings Ltd.....	98,000	15,154
Golden-Horse			Tsingtao Brewery Co.		
Pharmaceutical			Ltd., Class H.....	138,000	847,570
Industry Co. Ltd.,			* Tuniu Corp.,		
Class A.	11,000	22,457	Sponsored ADR....	11,396	11,287
Tongkun Group Co.			Unigroup Guoxin		
Ltd., Class A.	31,900	52,554	Microelectronics		
Tongling Jingda			Co. Ltd., Class A...	3,319	27,130
Special Magnet			Unilumin Group Co.		
Wire Co. Ltd.,			Ltd., Class A.	43,100	41,165
Class A.	43,100	41,041	Uni-President China		
Tongling Nonferrous			Holdings Ltd.....	221,000	222,451
Metals Group Co.			Unisplendour Corp.		
Ltd., Class A.	149,100	67,692	Ltd., Class A.	37,180	130,041
Tongyu Heavy			Universal Scientific		
Industry Co. Ltd.,			Industrial Shanghai		
Class A.	50,700	16,747	Co. Ltd., Class A...	22,300	48,101
Topchoice Medical			V V Food &		
Corp., Class A.....	7,089	40,186	Beverage Co. Ltd.,		
Topsec Technologies			Class A.	52,800	24,014
Group, Inc.,			Valiant Co. Ltd.,		
Class A.	38,100	37,751	Class A.	29,200	40,816
Ω Topsports			Vats Liquor Chain		
International			Store Management		
Holdings Ltd.....	1,050,000	388,418	JSC Ltd. (300755		
Toread Holdings			C2), Class A.	4,200	9,995
Group Co. Ltd.,			Vatti Corp. Ltd.,		
Class A.	26,900	25,093	Class A.	13,500	13,044
Towngas Smart			* Vcanbio Cell & Gene		
Energy Co. Ltd.....	291,551	113,241	Engineering Corp.		
* TPV Technology Co.			Ltd., Class A.	7,200	19,627
Ltd., Class A.	142,500	51,798	#*††ΩVenus MedTech		
Transfar Zhilian Co.			Hangzhou, Inc.,		
Ltd., Class A.	79,500	47,283	Class H.....	39,500	5,323
TravelSky Technology			Venustech Group,		
Ltd., Class H.....	97,000	119,526	Inc., Class A.	11,700	24,181
Triangle Tyre Co.			* Verisilicon		
Ltd., Class A.	10,100	21,397	Microelectronics		
* Trigiant Group Ltd....	272,000	11,280	Shanghai Co. Ltd.,		
Trina Solar Co. Ltd.,			Class A.	3,130	21,196
Class A.	13,079	30,985			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Vipshop Holdings			Western		
Ltd., ADR.	149,155	\$2,143,357	Superconducting		
Visual China Group			Technologies Co.		
Co. Ltd., Class A. . .	5,600	18,516	Ltd., Class A.	6,525	\$ 38,584
*Ω Viva Biotech			# Wharf Holdings Ltd. . . .	153,000	373,780
Holdings.	283,000	29,206	Will Semiconductor		
Walvax			Co. Ltd. Shanghai,		
Biotechnology Co.			Class A.	5,187	75,730
Ltd., Class A.	19,100	29,472	Willfar Information		
Wangneng			Technology Co.		
Environment Co.			Ltd., Class A.	4,219	20,833
Ltd., Class A.	8,600	17,598	Winall Hi-Tech Seed		
Wangsu Science &			Co. Ltd., Class A. . .	28,800	40,464
Technology Co.			Windey Energy		
Ltd., Class A.	17,700	25,561	Technology Group		
Wanguo Gold Group			Co. Ltd., Class A. . .	7,410	13,272
Ltd.	98,000	168,112	Wingtech Technology		
Wanhua Chemical			Co. Ltd., Class A. . .	13,800	64,121
Group Co. Ltd.,			Winning Health		
Class A.	8,900	84,258	Technology Group		
Want Want China			Co. Ltd., Class A. . .	50,800	45,883
Holdings Ltd.	969,000	592,194	Wolong Electric		
Wanxiang Qianchao			Group Co. Ltd.,		
Co. Ltd., Class A. . .	55,900	46,584	Class A.	33,300	95,219
Warom Technology,			* World Union Group,		
Inc. Co., Class A. . .	7,000	19,618	Inc., Class A.	32,800	10,725
Wasion Holdings Ltd..	134,000	132,831	Wuchan Zhongda		
Weibo Corp. (9898			Group Co. Ltd.,		
HK), Class A.	760	7,447	Class A.	108,100	71,056
Weibo Corp. (WB			Wuhan Dr. Laser		
US), Sponsored			Technology Corp.		
ADR.	24,604	241,611	Ltd., Class A.	5,036	41,924
Weichai Power Co.			Wuhan East Lake		
Ltd., Class H.	692,000	1,204,216	High Technology		
Weifu			Group Co. Ltd.,		
High-Technology			Class A.	28,200	37,083
Group Co. Ltd.,			Wuhan Fingu		
Class A.	15,600	39,079	Electronic		
Weihai Guangwei			Technology Co.		
Composites Co.			Ltd., Class A.	10,000	14,958
Ltd., Class A.	12,320	51,770	Wuhan Guide		
*Ω Weimob, Inc.	59,000	17,540	Infrared Co. Ltd.,		
Wencan Group Co.			Class A.	21,106	19,030
Ltd., Class A.	5,200	16,587	Wuhan Jingce		
Wenzhou Yihua			Electronic Group		
Connector Co.			Co. Ltd., Class A. . .	1,900	15,128
Ltd., Class A.	4,000	22,842	* Wuhan P&S		
Western Metal			Information		
Materials Co. Ltd.,			Technology Co.		
Class A.	12,000	28,183	Ltd., Class A.	21,500	27,258
Western Mining Co.			Wuhan Raycus Fiber		
Ltd., Class A.	31,700	76,479	Laser Technologies		
* Western Region Gold			Co. Ltd., Class A. . .	5,900	14,846
Co. Ltd., Class A. . .	14,200	23,999	Wuhu Token Science		
Western Securities			Co. Ltd., Class A. . .	37,700	32,333
Co. Ltd., Class A. . .	66,300	69,988			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Wuliangye Yibin Co. Ltd., Class A.	30,812	\$ 543,388	Xiamen Jihong Technology Co. Ltd., Class A.	4,100	\$ 7,253
WUS Printed Circuit Kunshan Co. Ltd., Class A.	22,790	131,626	Xiamen Kingdomway Group Co., Class A.	13,000	25,671
Ω WuXi AppTec Co. Ltd., Class H.	70,400	501,064	Xiamen Port Development Co. Ltd., Class A.	22,300	21,974
Wuxi Autowell Technology Co. Ltd., Class A.	8,430	47,412	Xiamen Tungsten Co. Ltd., Class A.	45,700	122,775
Wuxi Best Precision Machinery Co. Ltd., Class A.	7,000	25,408	Xiamen Xiangyu Co. Ltd., Class A.	74,206	63,555
*Ω Wuxi Biologics Cayman, Inc.	649,000	1,553,518	Xi'an Bright Laser Technologies Co. Ltd., Class A.	3,388	23,265
Wuxi Boton Technology Co. Ltd., Class A.	5,900	15,082	Xi'an Shaangu Power Co. Ltd., Class A.	34,700	38,713
Wuxi Huaguang Environment & Energy Group Co. Ltd., Class A.	24,900	31,001	Xi'an Triangle Defense Co. Ltd., Class A.	5,400	16,055
Wuxi Lead Intelligent Equipment Co. Ltd., Class A.	12,100	32,532	Xiandai Investment Co. Ltd., Class A.	41,500	24,206
Wuxi NCE Power Co. Ltd., Class A.	5,740	25,508	Xiangcai Co. Ltd., Class A.	41,933	37,819
Wuxi Rural Commercial Bank Co. Ltd., Class A.	40,800	32,837	* Xiangtan Electric Manufacturing Co. Ltd., Class A.	27,900	39,197
Wuxi Taiji Industry Ltd. Co., Class A.	38,600	36,067	Xiangtan Electrochemical Scientific Co. Ltd., Class A.	17,900	24,916
XCMG Construction Machinery Co. Ltd., Class A.	127,100	134,015	*Ω Xiaomi Corp., Class B.	1,338,800	6,710,140
XGD, Inc., Class A.	12,100	36,456	Xilinmen Furniture Co. Ltd., Class A.	8,000	18,495
Ω Xiabuxiabu Catering Management China Holdings Co. Ltd.	74,500	8,496	Xinfengming Group Co. Ltd., Class A.	35,700	57,306
Xiamen Bank Co. Ltd., Class A.	41,100	31,476	Xingfa Aluminium Holdings Ltd.	41,000	36,590
Xiamen C & D, Inc., Class A.	69,000	91,335	Xinhua Winshare Publishing & Media Co. Ltd., Class H.	134,000	186,384
* Xiamen Changelight Co. Ltd., Class A.	10,900	16,422	Xinhuanet Co. Ltd., Class A.	8,200	26,023
Xiamen Faratronic Co. Ltd., Class A.	2,700	45,972	Xinjiang Communications Construction Group Co. Ltd., Class A.	5,700	8,453
Xiamen International Airport Co. Ltd., Class A.	11,480	23,169	Xinjiang Joinworld Co. Ltd., Class A.	23,400	22,668
Xiamen Intretech, Inc., Class A.	16,990	33,571	Xinjiang Xuefeng Sci-Tech Group Co. Ltd., Class A.	21,300	25,812
Xiamen ITG Group Corp. Ltd., Class A.	57,300	50,493			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Xinxiang Chemical			* Yatsen Holding Ltd.,		
Fiber Co. Ltd.,			ADR.....	25,009	\$ 79,279
Class A.....	26,500	\$ 14,995	YD Electronic		
# Xinyi Energy			Technology Co.		
Holdings Ltd.....	645,332	65,625	Ltd., Class A.....	6,600	19,615
Xinyu Iron & Steel			* Yeahka Ltd.....	59,600	62,730
Co. Ltd., Class A...	43,200	22,008	Yealink Network		
Xinzhi Group Co.			Technology Corp.		
Ltd., Class A.....	11,200	22,042	Ltd., Class A.....	12,772	72,464
* Xizang Zhufeng			Yechiu Metal		
Resources Co.			Recycling China		
Ltd., Class A.....	15,200	21,771	Ltd., Class A.....	69,400	22,339
Xizi Clean Energy			Yeebo International		
Equipment			Holdings Ltd.....	42,000	21,137
Manufacturing Co.			YGSOFT, Inc.,		
Ltd., Class A.....	14,000	23,739	Class A.....	25,800	20,343
* XPeng, Inc., Class A..	195,800	1,488,051	Yibin Tianyuan Group		
Xtep International			Co. Ltd., Class A...	33,800	19,182
Holdings Ltd.....	537,746	415,516	*Ω YiChang HEC		
Xuji Electric Co. Ltd.,			ChangJiang		
Class A.....	21,100	78,479	Pharmaceutical		
* Xunlei Ltd., ADR.....	19,606	48,623	Co. Ltd., Class H...	91,200	107,742
Ω Yadea Group			Yifan Pharmaceutical		
Holdings Ltd.....	446,653	741,745	Co. Ltd., Class A...	27,900	41,350
Yangling Metron New			Yifeng Pharmacy		
Material, Inc.,			Chain Co. Ltd.,		
Class A.....	9,162	23,790	Class A.....	22,041	69,455
Ω Yangtze Optical Fibre			Yihai International		
& Cable Joint			Holding Ltd.....	173,000	298,430
Stock Co. Ltd.,			Yinbang Clad		
Class H.....	6,500	13,702	Material Co. Ltd.,		
Yangzhou Yangjie			Class A.....	21,100	32,109
Electronic			Yindu Kitchen		
Technology Co.			Equipment Co.		
Ltd., Class A.....	6,700	39,997	Ltd., Class A.....	5,800	20,508
Yankershop Food Co.			Yiren Digital Ltd.,		
Ltd., Class A.....	4,830	35,557	Sponsored ADR....	11,804	67,047
Yantai Changyu			Ω Yixin Group Ltd.....	476,000	49,106
Pioneer Wine Co.			Yixintang		
Ltd., Class A.....	6,800	20,251	Pharmaceutical		
Yantai China Pet			Group Co. Ltd.,		
Foods Co. Ltd.,			Class A.....	21,500	36,955
Class A.....	5,400	28,592	Yizumi Holdings Co.		
Yantai Dongcheng			Ltd., Class A.....	9,100	26,039
Pharmaceutical			Yonfer Agricultural		
Co. Ltd., Class A...	10,300	18,029	Technology Co.		
Yantai Eddie			Ltd., Class A.....	50,100	88,562
Precision			* Yonghui Superstores		
Machinery Co.			Co. Ltd., Class A...	30,400	22,945
Ltd., Class A.....	15,380	36,433	Yotrio Group Co. Ltd.,		
Yantai Jereh Oilfield			Class A.....	40,700	19,145
Services Group			Youcare		
Co. Ltd., Class A...	26,600	152,328	Pharmaceutical		
Yantai Zhenghai			Group Co. Ltd.,		
Magnetic Material			Class A.....	9,354	18,984
Co. Ltd., Class A...	21,600	35,675			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Youngor Fashion Co. Ltd., Class A.....	66,900	\$ 75,351	Zhe Jiang Li Zi Yuan Food Co. Ltd., Class A.....	5,600	\$ 8,487
Youngy Co. Ltd., Class A.....	6,400	27,052	Zhefu Holding Group Co. Ltd., Class A..	75,300	31,148
Youzu Interactive Co. Ltd., Class A.....	21,100	25,632	Zhejiang Asia-Pacific Mechanical & Electronic Co. Ltd., Class A.....	21,200	23,345
YTO Express Group Co. Ltd., Class A...	32,600	61,706	Zhejiang Ausun Pharmaceutical Co. Ltd., Class A...	19,180	22,370
Yuexiu Property Co. Ltd.....	476,800	298,632	Zhejiang Cfmoto Power Co. Ltd., Class A.....	1,100	31,313
Yuexiu Services Group Ltd.....	77,500	31,420	Zhejiang Changsheng Sliding Bearings Co. Ltd., Class A...	9,200	68,704
Yuexiu Transport Infrastructure Ltd....	262,000	123,904	Zhejiang China Commodities City Group Co. Ltd., Class A.....	26,500	47,098
Yum China Holdings, Inc. (9987 HK).....	11,400	519,920	Zhejiang Chint Electrics Co. Ltd., Class A.....	24,300	74,214
Yum China Holdings, Inc. (YUMC US)....	6,150	284,437	Zhejiang Communications Technology Co. Ltd., Class A.....	76,580	40,703
YUNDA Holding Group Co. Ltd., Class A.....	61,380	63,791	Zhejiang Conba Pharmaceutical Co. Ltd., Class A...	56,400	35,328
Yunkang Group Ltd....	8,000	5,857	Zhejiang Crystal-Optech Co. Ltd., Class A.....	12,900	39,079
Yunnan Baiyao Group Co. Ltd., Class A.....	12,780	102,165	Zhejiang Dahua Technology Co. Ltd., Class A.....	29,002	60,780
Yunnan Copper Co. Ltd., Class A.....	74,200	130,909	Zhejiang Daily Digital Culture Group Co. Ltd., Class A.....	32,000	45,173
Yunnan Energy New Material Co. Ltd., Class A.....	5,600	22,370	Zhejiang Dingli Machinery Co. Ltd., Class A.....	7,500	69,909
Yunnan Nantian Electronics Information Co. Ltd., Class A.....	11,800	26,114	* Zhejiang Dun'An Artificial Environment Co. Ltd., Class A.....	28,100	43,880
Yunnan Tin Co. Ltd., Class A.....	41,800	83,769	Zhejiang Expressway Co. Ltd., Class H...	484,160	348,441
Yusys Technologies Co. Ltd., Class A...	7,040	18,998	Zhejiang Garden Biopharmaceutical Co. Ltd., Class A...	9,000	17,166
Yutong Bus Co. Ltd., Class A.....	28,600	112,401			
Zangge Mining Co. Ltd., Class A.....	13,900	59,126			
ZBOM Home Collection Co. Ltd., Class A.....	5,605	8,954			
Zengame Technology Holding Ltd.....	112,000	32,981			
Zhangzhou Pientzehuang Pharmaceutical Co. Ltd., Class A...	7,029	196,632			
Zhaojin Mining Industry Co. Ltd., Class H.....	182,500	289,403			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Zhejiang			Zhejiang Juhua Co.		
Guyuelongshan			Ltd., Class A.	14,614	\$ 51,942
Shaoxing Wine Co.			Zhejiang Lante		
Ltd., Class A.	28,300	\$32,482	Optics Co. Ltd.,		
Zhejiang Haikong			Class A.	5,852	21,998
Nanke Huatie			Zhejiang Longsheng		
Digital Intelligence			Group Co. Ltd.,		
& Technology Co.			Class A.	29,600	39,500
Ltd.	50,500	36,555	Zhejiang Medicine		
Zhejiang Hailiang Co.			Co. Ltd., Class A. . .	18,416	38,308
Ltd., Class A.	55,700	81,282	Zhejiang Meida		
Zhejiang Hailide New			Industrial Co. Ltd.,		
Material Co. Ltd.,			Class A.	24,300	24,733
Class A.	33,300	20,319	Zhejiang Narada		
Zhejiang HangKe			Power Source Co.		
Technology, Inc.			Ltd., Class A.	11,200	21,620
Co., Class A.	10,560	25,811	Zhejiang NHU Co.		
Zhejiang Hangmin			Ltd., Class A.	40,548	125,928
Co. Ltd., Class A. . .	16,190	15,904	Zhejiang Orient		
* Zhejiang Hisoar			Financial Holdings		
Pharmaceutical			Group Co. Ltd.,		
Co. Ltd., Class A. . .	16,500	11,301	Class A.	60,970	43,041
* Zhejiang Hisun			* Zhejiang Orient Gene		
Pharmaceutical			Biotech Co. Ltd.,		
Co. Ltd., Class A. . .	20,700	24,491	Class A.	3,838	15,209
Zhejiang Huace Film			Zhejiang Qianjiang		
& Television Co.			Motorcycle Co.		
Ltd., Class A.	61,800	64,386	Ltd., Class A.	8,600	23,650
Zhejiang Huayou			Zhejiang Runtu Co.		
Cobalt Co. Ltd.,			Ltd., Class A.	42,100	40,079
Class A.	10,620	42,915	Zhejiang Sanhua		
Zhejiang Jiahua			Intelligent Controls		
Energy Chemical			Co. Ltd., Class A. . .	13,000	54,923
Industry Co. Ltd.,			Zhejiang Semir		
Class A.	47,700	52,033	Garment Co. Ltd.,		
Zhejiang Jiechang			Class A.	59,400	50,931
Linear Motion			Zhejiang Shaoxing		
Technology Co.			RuiFeng Rural		
Ltd., Class A.	5,100	18,952	Commercial Bank		
Zhejiang Jinggong			Co. Ltd., Class A. . .	32,682	25,115
Integration			Zhejiang Shouxiangu		
Technology Co.			Pharmaceutical		
Ltd., Class A.	9,400	20,514	Co. Ltd., Class A. . .	5,800	16,024
Zhejiang Jingsheng			Zhejiang Songyuan		
Mechanical &			Automotive Safety		
Electrical Co. Ltd.,			Systems Co. Ltd.,		
Class A.	12,400	52,413	Class A.	5,900	25,077
Zhejiang Jingu Co.			Zhejiang Southeast		
Ltd., Class A.	22,000	34,687	Space Frame Co.		
Zhejiang Jingxin			Ltd., Class A.	17,900	10,295
Pharmaceutical			* Zhejiang Sunriver		
Co. Ltd., Class A. . .	22,860	38,633	Culture Tourism		
Zhejiang Jolly			Co. Ltd., Class A. . .	29,900	32,061
Pharmaceutical			Zhejiang Supor Co.		
Co. Ltd., Class A. . .	10,100	20,554	Ltd., Class A.	3,700	27,110

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Zhejiang Taihua New Material Group Co. Ltd., Class A.....	5,700	\$ 8,545	Zhenjiang Dongfang Electric Heating Technology Co. Ltd., Class A.....	20,100	\$ 12,217
Zhejiang Tianyu Pharmaceutical Co. Ltd., Class A...	2,880	6,897	Zheshang Securities Co. Ltd., Class A...	20,000	31,199
Zhejiang Wanfeng Auto Wheel Co. Ltd., Class A.....	25,500	59,816	Zhewen Interactive Group Co. Ltd., Class A.....	49,300	44,499
Zhejiang Wanliyang Co. Ltd., Class A...	45,600	39,476	* Zhihu, Inc.....	18,400	21,127
Zhejiang Wanma Co. Ltd., Class A.....	33,300	38,671	*Ω ZhongAn Online P&C Insurance Co. Ltd., Class H.....	318,900	495,663
Zhejiang Weiming Environment Protection Co. Ltd., Class A.....	15,500	43,286	Zhongji Innolight Co. Ltd., Class A.....	11,900	188,455
Zhejiang Weixing Industrial Development Co. Ltd., Class A.....	25,600	50,775	Zhongjin Gold Corp. Ltd., Class A.....	56,900	104,262
Zhejiang Weixing New Building Materials Co. Ltd., Class A.....	27,500	46,211	ZhongMan Petroleum & Natural Gas Group Corp. Ltd., Class A.....	6,200	16,472
Zhejiang Wolwo Bio-Pharmaceutical Co. Ltd., Class A...	8,100	21,808	* Zhongnongfa Seed Industry Group Co. Ltd., Class A.....	23,500	21,351
Zhejiang XCC Group Co. Ltd., Class A...	10,100	60,561	Zhongshan Broad Ocean Motor Co. Ltd., Class A.....	65,800	52,074
Zhejiang Xianju Pharmaceutical Co. Ltd., Class A...	15,411	20,998	Zhongshan Public Utilities Group Co. Ltd., Class A.....	19,200	23,287
Zhejiang Xinan Chemical Industrial Group Co. Ltd., Class A.....	25,500	28,219	Zhongsheng Group Holdings Ltd.....	339,500	536,914
Zhejiang Xinao Textiles, Inc., Class A.....	9,800	8,843	Zhongtai Securities Co. Ltd., Class A...	11,600	9,956
Zhejiang Yasha Decoration Co. Ltd., Class A.....	23,500	12,113	*†† Zhongtian Financial Group Co. Ltd., Class A.....	191,400	0
Zhejiang Yinlun Machinery Co. Ltd., Class A.....	13,500	37,543	Zhongtong Bus Holding Co. Ltd., Class A.....	17,300	27,362
* Zhejiang Yongtai Technology Co. Ltd., Class A.....	19,300	22,259	*# Zhongyu Energy Holdings Ltd.....	215,000	123,606
Zhende Medical Co. Ltd., Class A.....	2,900	8,761	*Ω Zhongyuan Bank Co. Ltd., Class H.....	126,000	4,879
Zhengzhou Coal Mining Machinery Group Co. Ltd., Class H.....	61,800	81,111	Zhuhai Huafa Properties Co. Ltd., Class A.....	41,600	30,596
			Zhuzhou CRRC Times Electric Co. Ltd., Class H.....	139,500	537,715
			Zhuzhou Hongda Electronics Corp. Ltd., Class A.....	8,700	34,501
			Zhuzhou Kibing Group Co. Ltd., Class A.....	61,100	48,223

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CZECH REPUBLIC — (Continued)		
* Zhuzhou Smelter Group Co. Ltd., Class A.	18,800	\$ 21,482	Ω Moneta Money Bank AS.	25,098	\$141,789
Zhuzhou Times New Material Technology Co. Ltd., Class A.	15,400	25,995	TOTAL CZECH REPUBLIC.		<u>396,883</u>
Zibo Qixiang Tengda Chemical Co. Ltd., Class A.	65,200	43,568	EGYPT — (0.0%) Commercial International Bank - Egypt (CIB) (CBKD LI), GDR.	91,950	<u>135,289</u>
ZJAMP Group Co. Ltd., Class A.	17,100	20,365	GREECE — (0.5%)		
#Ω ZJLD Group, Inc.	129,000	110,784	* Aktor SA Holding Company Technical & Energy Projects..	7,411	39,568
# Zoomlion Heavy Industry Science & Technology Co. Ltd., Class H.	323,600	240,351	Alpha Services & Holdings SA.	185,968	342,135
ZTE Corp., Class H.	169,800	593,623	Athens Water Supply & Sewage Co. SA..	6,473	40,922
ZTO Express Cayman, Inc. (2057 HK).	43,750	837,624	Autohellas Tourist & Trading SA.	5,765	65,307
ZTO Express Cayman, Inc. (ZTO US), ADR.	16,402	306,061	Avax SA.	7,770	15,531
ZWSOFT Co. Ltd. Guangzhou, Class A.	2,164	25,716	Bank of Greece.	4,212	62,785
* Zx, Inc.	25,400	25,399	Ellaktor SA.	12,375	28,716
*Ω Zylox-Tonbridge Medical Technology Co. Ltd.	29,500	42,211	ElvalHalcor SA.	22,035	47,730
TOTAL CHINA.		<u>299,210,289</u>	Eurobank Ergasias Services & Holdings SA.	187,823	470,070
COLOMBIA — (0.1%)			Fourlis Holdings SA..	15,072	64,179
Almacenes Exito SA, BDR.	30,741	51,077	GEK Terna SA.	8,370	162,117
Bancolombia SA (BCOLO CB).	18,257	187,129	Hellenic Exchanges - Athens Stock Exchange SA.	9,382	48,210
Bancolombia SA (CIB US), Sponsored ADR.	9,294	367,578	Hellenic Telecommunications Organization SA.	17,341	262,218
Celsia SA ESP.	86,515	76,536	Helleniq Energy Holdings SA.	31,421	244,140
# Grupo Aval Acciones y Valores SA, ADR.	4,349	12,177	Ideal Holdings SA.	11,319	70,589
Grupo Energia Bogota SA ESP.	236,930	152,131	Intracom Holdings SA.	12,803	41,080
Interconexion Electrica SA ESP.	52,348	230,057	Jumbo SA.	22,689	612,949
Mineros SA.	13,708	15,892	Kri-Kri Milk Industry SA.	2,713	45,204
Promigas SA ESP.	46,475	78,140	* LAMDA Development SA.	4,426	31,889
TOTAL COLOMBIA.		<u>1,170,717</u>	* Lavipharm SA.	13,888	12,414
CZECH REPUBLIC — (0.0%)			Metlen Energy & Metals SA.	307	11,036
Komerčni Banka AS.	6,954	255,094	Motor Oil Hellas Corinth Refineries SA.	27,479	607,138
			National Bank of Greece SA.	40,552	351,406
			OPAP SA.	33,126	568,253

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
GREECE — (Continued)			INDIA — (Continued)		
Piraeus Financial Holdings SA.....	75,398	\$ 341,135	Advanced Enzyme Technologies Ltd....	11,626	\$ 44,051
Piraeus Port Authority SA.....	1,629	50,507	Aegis Logistics Ltd....	43,099	346,717
Profile Systems & Software SA.....	3,854	21,128	* Affle India Ltd.....	10,674	185,732
Quest Holdings SA....	8,669	56,728	Agro Tech Foods Ltd.....	1,250	11,432
Sarantis SA.....	5,551	65,630	Ahluwalia Contracts India Ltd.....	5,052	49,652
Terna Energy SA.....	18,894	391,949	AIA Engineering Ltd...	1,838	78,338
Thrace Plastics Holding & Co.....	3,797	16,019	Ajanta Pharma Ltd....	10,574	327,661
TOTAL GREECE.....		<u>5,188,682</u>	Ajmera Realty & Infra India Ltd.....	2,145	23,329
HONG KONG — (0.0%)			Akzo Nobel India Ltd.....	3,858	168,751
Amrita Global.....	50,000	3,850	Alembic Ltd.....	14,547	19,612
PAX Global Technology Ltd.....	218,000	134,205	Alembic Pharmaceuticals Ltd.....	11,164	117,986
TOTAL HONG KONG.....		<u>138,055</u>	Alkem Laboratories Ltd.....	7,590	442,764
HUNGARY — (0.2%)			* Allcargo Gati Ltd.....	15,561	12,997
#* 4iG Nyrt.....	5,746	20,131	Allcargo Logistics Ltd.....	123,978	60,409
Magyar Telekom Telecommunications PLC.....	97,235	342,405	* Allcargo Terminals Ltd.....	19,487	7,388
* MASTERPLAST Nyrt.	1,147	8,196	Allied Digital Services Ltd.....	4,683	12,480
Opus Global Nyrt....	37,779	52,011	Amara Raja Energy & Mobility Ltd.....	25,834	308,188
OTP Bank Nyrt.....	22,647	1,401,157	* Amber Enterprises India Ltd.....	2,285	170,510
Richter Gedeon Nyrt..	15,998	414,325	Ambika Cotton Mills Ltd.....	671	11,739
TOTAL HUNGARY.....		<u>2,238,225</u>	Anant Raj Ltd.....	23,144	158,879
INDIA — (18.9%)			Angel One Ltd.....	14,848	400,532
360 ONE WAM Ltd....	55,496	645,107	Anup Engineering Ltd.....	1,400	45,587
* 3i Infotech Ltd.....	47,115	15,409	Apar Industries Ltd....	5,951	511,741
3M India Ltd.....	448	152,286	APL Apollo Tubes Ltd.....	51,673	899,507
63 Moons Technologies Ltd....	6,370	54,928	Apollo Hospitals Enterprise Ltd.....	19,036	1,497,694
Aarti Industries Ltd....	20,172	103,625	Apollo Tyres Ltd.....	30,012	150,687
Aarti Pharmalabs Ltd.....	6,634	44,534	Aptech Ltd.....	4,388	7,924
* Aavas Financiers Ltd.....	7,198	141,758	Aptus Value Housing Finance India Ltd...	9,471	32,973
ABB India Ltd.....	5,794	392,758	Arvind Fashions Ltd...	17,579	96,691
Abbott India Ltd.....	126	38,062	Arvind SmartSpaces Ltd.....	4,403	41,099
Accelya Solutions India Ltd.....	1,511	25,085	* Ashapura Minechem Ltd.....	2,437	13,269
Action Construction Equipment Ltd.....	15,331	224,657	Ashiana Housing Ltd.....	10,235	38,486
* Adani Green Energy Ltd.....	17,622	203,668	Ashok Leyland Ltd....	531,064	1,327,436
Adani Total Gas Ltd...	42,762	315,478	* Ashoka Buildcon Ltd..	41,864	123,850
* Adani Wilmar Ltd.....	8,625	26,473	Asian Paints Ltd.....	69,692	1,849,772
ADF Foods Ltd.....	12,605	39,159			
* Aditya Birla Capital Ltd.....	167,247	344,418			
* Aditya Birla Fashion & Retail Ltd.....	99,087	311,804			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Ω Aster DM Healthcare Ltd.....	44,244	\$ 250,226
Astra Microwave Products Ltd.....	7,406	62,574
Astral Ltd.....	28,717	498,558
AstraZeneca Pharma India Ltd.....	470	39,224
* Atul Auto Ltd.....	1,947	11,595
Ω AU Small Finance Bank Ltd.....	26,338	182,572
AurionPro Solutions Ltd.....	5,307	91,254
Avadh Sugar & Energy Ltd.....	1,668	8,591
Avanti Feeds Ltd.....	10,804	88,017
*Ω Avenue Supermarts Ltd.....	12,277	517,791
* AXISCADES Technologies Ltd....	6,885	53,424
Bajaj Auto Ltd.....	9,292	949,645
Bajaj Consumer Care Ltd.....	26,512	57,866
Bajaj Finance Ltd.....	25,221	2,290,828
Bajaj Finserv Ltd.....	49,526	992,404
* Bajaj Hindusthan Sugar Ltd.....	143,434	45,826
Bajaj Holdings & Investment Ltd.....	5,613	746,325
Balaji Amines Ltd.....	3,279	64,866
Balrampur Chini Mills Ltd.....	34,377	191,659
Banco Products India Ltd.....	7,160	37,190
Ω Bandhan Bank Ltd....	206,402	359,604
Bank of Baroda.....	153,195	376,049
Bank of India.....	138,098	178,192
Bank of Maharashtra..	149,303	87,727
Bannari Amman Sugars Ltd.....	614	25,464
BASF India Ltd.....	4,885	259,431
Bata India Ltd.....	12,591	187,753
Bayer CropScience Ltd.....	4,956	291,554
BCL Industries Ltd....	12,912	6,973
BEML Ltd.....	5,776	256,378
Berger Paints India Ltd.....	82,416	450,064
* BF Utilities Ltd.....	6,688	61,313
Bhansali Engineering Polymers Ltd.....	24,745	34,718
Bharat Bijlee Ltd.....	1,886	70,181
Bharat Electronics Ltd.....	673,961	2,273,900
Bharat Heavy Electricals Ltd.....	244,241	583,648
Bharat Petroleum Corp. Ltd.....	290,848	874,002

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Bharat Rasayan Ltd...	293	\$ 34,740
Bharti Airtel Ltd.....	189,241	3,541,943
Biocon Ltd.....	45,779	190,469
Birlasoft Ltd.....	54,584	336,067
* BL Kashyap & Sons Ltd.....	12,089	9,160
* Black Box Ltd.....	20,920	123,977
Bliss Gvs Pharma Ltd.....	7,571	13,064
BLS International Services Ltd.....	11,753	59,337
Blue Dart Express Ltd.....	1,255	96,037
Blue Star Ltd.....	28,323	593,828
Bombay Burmah Trading Co.....	6,371	154,888
Bombay Dyeing & Manufacturing Co. Ltd.....	30,915	56,975
* Borosil Scientific Ltd...	1,998	3,655
Bosch Ltd.....	962	319,031
Brigade Enterprises Ltd.....	11,908	158,631
* Brightcom Group Ltd.....	280,280	33,168
Britannia Industries Ltd.....	16,319	965,243
BSE Ltd.....	6,555	399,850
Camlicon Consultants Pvt. Ltd.....	3,605	5,273
* Camlin Fine Sciences Ltd.....	29,561	42,989
* Campus Activewear Ltd.....	8,701	27,247
Can Fin Homes Ltd....	23,469	179,966
Canara Bank.....	427,430	457,605
* Capacit'e Infraprojects Ltd....	12,030	50,111
Caplin Point Laboratories Ltd....	6,971	167,548
Carborundum Universal Ltd.....	27,964	381,978
* Cartrade Tech Ltd....	6,926	131,727
Carysil Ltd.....	1,864	14,801
Castrol India Ltd.....	167,976	342,609
CE Info Systems Ltd.....	3,487	68,163
Ceat Ltd.....	3,239	106,950
Central Depository Services India Ltd..	27,070	408,211
Centum Electronics Ltd.....	521	10,329
Century Enka Ltd.....	1,684	10,441
Century Plyboards India Ltd.....	28,028	259,913
Cera Sanitaryware Ltd.....	1,360	105,192

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
CG Power & Industrial Solutions Ltd.....	157,311	\$1,154,274	Dalmia Bharat Sugar & Industries Ltd.....	3,997	\$ 16,127
* Chalet Hotels Ltd.....	5,660	50,096	Datamatics Global Services Ltd.....	1,949	13,606
Chambal Fertilisers & Chemicals Ltd.....	35,229	204,062	DB Corp. Ltd.....	2,728	8,208
* Chemplast Sanmar Ltd.....	5,512	30,139	DCM Shriram Industries Ltd.....	7,514	14,777
Chennai Petroleum Corp. Ltd.....	16,989	105,834	Deep Industries Ltd....	3,825	24,811
Cholamandalam Financial Holdings Ltd.....	26,218	460,028	Deepak Fertilisers & Petrochemicals Corp. Ltd.....	15,981	208,542
Cholamandalam Investment & Finance Co. Ltd.....	82,518	1,224,758	Deepak Nitrite Ltd.....	22,380	598,853
CIE Automotive India Ltd.....	22,908	122,255	* Delhivery Ltd.....	69,980	259,493
Cipla Ltd.....	58,733	1,001,912	Delta Corp. Ltd.....	19,778	23,216
City Union Bank Ltd...	103,344	206,754	* DEN Networks Ltd....	51,088	23,142
Clean Science & Technology Ltd.....	2,279	37,805	* Dhampur Sugar Mills Ltd.....	10,271	18,109
CMS Info Systems Ltd.....	20,047	99,747	* Dhanlaxmi Bank Ltd...	78,780	23,826
Ω Cochin Shipyard Ltd..	27,260	480,084	Dhanuka Agritech Ltd.....	4,458	74,890
*Ω Coffee Day Enterprises Ltd.....	35,468	10,723	Ω Dilip Buildcon Ltd.....	14,000	69,995
Coforge Ltd.....	18,046	1,710,389	* Dish TV India Ltd.....	417,871	40,370
Colgate-Palmolive India Ltd.....	40,596	1,320,506	* Dishman Carbogen Amcis Ltd.....	13,491	36,009
Computer Age Management Services Ltd.....	9,520	394,109	Dixon Technologies India Ltd.....	8,519	1,469,486
Confidence Petroleum India Ltd.....	15,873	12,525	Dodla Dairy Ltd.....	959	12,565
Container Corp. of India Ltd.....	42,482	380,321	Dollar Industries Ltd..	2,411	11,770
Control Print Ltd.....	2,334	18,156	Ω Dr. Lal PathLabs Ltd..	10,906	356,795
Coromandel International Ltd....	47,641	993,417	Dr. Reddy's Laboratories Ltd.,		
Cosmo First Ltd.....	1,123	9,677	ADR.....	10,840	149,809
Craftsman Automation Ltd.....	1,722	83,055	Dr. Reddy's Laboratories Ltd. (DRRD IN).....	59,040	827,217
CreditAccess Grameen Ltd.....	12,386	151,929	Dreamfolks Services Ltd.....	4,379	18,369
CRISIL Ltd.....	4,179	259,983	* Dwariakesh Sugar Industries Ltd.....	24,957	14,576
Crompton Greaves Consumer Electricals Ltd.....	69,066	272,123	Dynacons Systems & Solutions Ltd.....	1,657	22,999
* CSB Bank Ltd.....	11,315	39,944	Dynamic Technologies Ltd....	521	42,033
Cummins India Ltd....	25,960	876,339	*Ω E2E Networks Ltd.....	1,112	32,756
* Cupid Ltd.....	6,796	5,607	eClerx Services Ltd....	8,309	289,707
Cyient Ltd.....	23,643	394,576	Eicher Motors Ltd.....	22,412	1,341,885
*Ω D.P. Abhushan Ltd.....	943	17,633	* EID Parry India Ltd....	27,259	257,286
Dabur India Ltd.....	89,427	545,705	Eimco Elecon India Ltd.....	645	12,177
			Elecon Engineering Co. Ltd.....	19,406	119,264
			Elgi Equipments Ltd...	33,915	211,588
			Emami Ltd.....	73,976	500,658
			Ω Endurance Technologies Ltd....	6,416	146,684
			Engineers India Ltd....	84,350	165,602
			Epigral Ltd.....	1,682	35,597

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
EPL Ltd.....	67,370	\$ 176,542	Ω Gland Pharma Ltd.....	2,287	\$ 39,938
* Equinox India			GlaxoSmithKline		
Developments Ltd..	82,027	136,567	Pharmaceuticals		
Ω Equitas Small			Ltd.....	11,246	255,531
Finance Bank Ltd...	119,737	92,850	Glenmark		
*Ω Eris Lifesciences			Pharmaceuticals		
Ltd.....	11,571	164,046	Ltd.....	25,958	433,064
ESAB India Ltd.....	1,334	76,841	* Global Health Ltd.....	17,102	205,774
Escorts Kubota Ltd....	8,042	338,656	Globus Spirits Ltd....	1,069	11,285
Eveready Industries			GMM Pfadler Ltd.....	5,401	73,948
India Ltd.....	2,554	10,409	* GMR Airports Ltd.....	591,850	493,677
Everest Kanto			GNA Axles Ltd.....	2,031	8,511
Cylinder Ltd.....	17,487	31,475	GOCL Corp. Ltd.....	2,497	10,287
Excel Industries Ltd..	1,401	20,557	Godrej Consumer		
* Expleo Solutions Ltd..	589	8,245	Products Ltd.....	42,740	549,983
FDC Ltd.....	13,171	70,659	* Godrej Industries		
Federal Bank Ltd.....	474,197	1,019,712	Ltd.....	13,801	141,492
FIEM Industries Ltd....	1,360	21,948	* Godrej Properties		
Filatex India Ltd.....	43,861	24,785	Ltd.....	21,424	572,131
Fine Organic			* Gokaldas Exports		
Industries Ltd.....	1,963	100,567	Ltd.....	5,983	65,044
Fineotex Chemical			Goldiam International		
Ltd.....	10,162	37,954	Ltd.....	9,589	54,196
* Fino Payments Bank			Goodyear India Ltd....	675	7,383
Ltd.....	970	3,253	Granules India Ltd....	43,108	276,006
Finolex Cables Ltd....	17,633	203,011	Grauer & Weil India		
Finolex Industries			Ltd.....	45,140	50,710
Ltd.....	65,665	155,561	Gravita India Ltd.....	4,049	94,702
Firstsource Solutions			Greaves Cotton Ltd....	27,270	82,854
Ltd.....	110,374	424,665	Greenlam Industries		
Force Motors Ltd.....	1,571	114,169	Ltd.....	5,484	34,694
Fortis Healthcare			Greenply Industries		
Ltd.....	95,400	707,599	Ltd.....	28,877	92,912
* FSN E-Commerce			Grindwell Norton Ltd..	7,223	158,024
Ventures Ltd.....	190,940	371,347	Gufic Biosciences		
* Fusion Finance Ltd....	8,570	17,438	Ltd.....	2,091	10,957
* G R Infraprojects			Gujarat Gas Ltd.....	34,519	193,179
Ltd.....	1,451	21,313	Gujarat Narmada		
Gabriel India Ltd.....	7,071	37,850	Valley Fertilizers &		
Galaxy Surfactants			Chemicals Ltd.....	21,821	139,090
Ltd.....	4,918	134,954	Gujarat Pipavav Port		
* Ganesh Benzoplast			Ltd.....	75,513	131,981
Ltd.....	3,712	5,339	Gujarat State		
Ganesh Housing			Fertilizers &		
Corp. Ltd.....	6,076	94,908	Chemicals Ltd.....	53,885	127,309
Ganasha Ecosphere			Gujarat State		
Ltd.....	1,641	32,611	Petronet Ltd.....	86,224	342,055
Garware Hi-Tech			Gulf Oil Lubricants		
Films Ltd.....	873	36,405	India Ltd.....	3,376	39,718
Gateway Distriparks			* Hathway Cable &		
Ltd.....	84,005	74,006	Datacom Ltd.....	100,039	17,291
GE Vernova T&D			Hatsun Agro Product		
India Ltd.....	8,502	173,916	Ltd.....	14,046	152,216
GHCL Textiles Ltd.....	10,074	10,862	Havells India Ltd.....	32,078	578,058
GIC Housing Finance			HBL Engineering		
Ltd.....	13,893	29,670	Ltd.....	31,189	213,765
Gillette India Ltd.....	1,864	184,674			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
HCL Technologies Ltd.....	129,196	\$2,570,680	ICICI Bank Ltd. (ICICIBC IN).	106,778	\$1,536,777
Ω HDFC Asset Management Co. Ltd.....	26,743	1,231,413	Ω ICICI Lombard General Insurance Co. Ltd.....	31,219	670,614
HDFC Bank Ltd.....	247,151	4,839,712	Ω ICICI Prudential Life Insurance Co. Ltd...	44,368	315,350
Ω HDFC Life Insurance Co. Ltd.....	64,413	473,628	Ω ICICI Securities Ltd....	14,730	139,916
* HealthCare Global Enterprises Ltd.....	14,367	84,975	* ICRA Ltd.....	384	27,694
HEG Ltd.....	13,560	61,436	* IDFC First Bank Ltd...	1,239,328	901,812
Heritage Foods Ltd....	11,224	55,947	* IFB Industries Ltd....	2,098	33,377
Hero MotoCorp Ltd. (HMCL IN).....	28,598	1,427,446	* IFCI Ltd.....	156,797	101,255
* Heubach Colorants India Ltd.....	3,739	24,067	* IIFL Capital Services Ltd.....	34,169	99,388
HFCL Ltd.....	194,533	219,164	* Imagicaworld Entertainment Ltd...	21,746	16,292
HG Infra Engineering Ltd.....	3,130	45,799	Ω IndiaMart InterMesh Ltd.....	4,815	114,865
HIL Ltd.....	812	18,709	Ω Indian Bank.....	46,574	297,225
Himadri Speciality Chemical Ltd.....	72,384	409,721	Ω Indian Energy Exchange Ltd.....	108,928	218,538
Himatsingka Seide Ltd.....	18,367	33,707	Indian Railway Catering & Tourism Corp. Ltd.....	63,619	603,479
Hinduja Global Solutions Ltd.....	5,135	36,828	Ω Indian Railway Finance Corp. Ltd...	286,818	496,674
Hindustan Aeronautics Ltd....	24,949	1,135,933	Indigo Paints Ltd.....	5,162	74,854
* Hindustan Construction Co. Ltd.....	295,078	108,795	Indraprastha Gas Ltd.....	143,702	334,011
Hindustan Copper Ltd.....	31,109	84,925	Indraprastha Medical Corp. Ltd.....	14,570	77,133
* Hindustan Foods Ltd.....	5,182	30,323	IndusInd Bank Ltd.....	24,576	281,421
Hindustan Unilever Ltd.....	77,554	2,210,512	Infibeam Avenues Ltd.....	172,173	45,003
Hindware Home Innovation Ltd.....	4,999	13,232	Info Edge India Ltd....	16,165	1,436,669
Hitachi Energy India Ltd.....	806	118,956	Infosys Ltd. (INFO IN).....	326,432	7,114,838
Hle Glascoat Ltd.....	1,785	6,478	# Infosys Ltd. (INFY US), Sponsored ADR.....	249,310	5,472,355
Ω Home First Finance Co. India Ltd.....	6,803	78,267	* Inox Wind Ltd.....	91,016	175,815
Honda India Power Products Ltd.....	808	23,418	Insecticides India Ltd.....	1,206	9,029
Honeywell Automation India Ltd.....	46	21,385	Intellect Design Arena Ltd.....	21,110	196,254
HPL Electric & Power Ltd.....	3,653	20,328	IOL Chemicals & Pharmaceuticals Ltd.....	2,117	8,786
Huhtamaki India Ltd...	5,375	13,983	ION Exchange India Ltd.....	17,344	116,273
I G Petrochemicals Ltd.....	1,750	8,749	IRB Infrastructure Developers Ltd.....	401,090	265,038
ICICI Bank Ltd. (IBN US), Sponsored ADR.....	184,892	5,300,854	Ω IRCON International Ltd.....	77,768	196,471
			ISGEC Heavy Engineering Ltd.....	4,973	66,187

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
ITD Cementation			* Kirloskar Electric Co.		
India Ltd.....	23,769	\$147,611	Ltd.....	4,425	\$ 8,643
J Kumar Infraprojects			Kirloskar Industries		
Ltd.....	8,288	70,205	Ltd.....	167	7,404
Jagran Prakashan			Kirloskar Oil Engines		
Ltd.....	8,300	7,399	Ltd.....	21,113	219,381
* Jai Balaji Industries			Kirloskar Pneumatic		
Ltd.....	18,590	28,850	Co. Ltd.....	3,480	45,506
Jai Corp. Ltd.....	4,884	7,649	KNR Constructions		
* Jain Irrigation			Ltd.....	46,503	159,967
Systems Ltd.....	40,771	33,148	Kolte-Patil		
Jammu & Kashmir			Developers Ltd.....	8,425	27,645
Bank Ltd.	103,452	117,929	Kopran Ltd.....	3,553	7,485
Jamna Auto			Kotak Mahindra Bank		
Industries Ltd.....	41,400	42,787	Ltd.....	73,598	1,608,498
Jash Engineering			Kovai Medical Center		
Ltd.....	3,840	25,869	& Hospital.....	834	52,318
JB Chemicals &			KPIT Technologies		
Pharmaceuticals			Ltd.....	54,528	886,287
Ltd.....	19,182	389,047	KPR Mill Ltd.....	12,853	137,251
Jindal Poly Films			KRBL Ltd.....	2,328	7,409
Ltd.....	5,639	56,442	*Ω Krishna Institute of		
Jindal Saw Ltd.....	40,752	116,810	Medical Sciences		
Jindal Stainless Ltd....	8,509	63,890	Ltd.....	24,449	171,674
* Jio Financial Services			Krsnaa Diagnostics		
Ltd.....	183,847	514,018	Ltd.....	1,566	15,223
* JITF Infralogistics			KSB Ltd.....	13,940	113,055
Ltd.....	984	6,062	Ksolves India Ltd.....	761	8,747
JK Paper Ltd.....	23,570	99,239	* Latent View Analytics		
JM Financial Ltd.....	148,399	187,829	Ltd.....	3,778	19,107
JTEKT India Ltd.....	6,243	10,978	Laxmi Organic		
Jubilant Pharmova			Industries Ltd.....	6,427	16,022
Ltd.....	12,704	142,028	LG Balakrishnan &		
Jupiter Wagons Ltd....	21,015	97,244	Bros Ltd.....	3,409	53,201
* Just Dial Ltd.....	7,135	73,154	LIC Housing Finance		
Jyothy Labs Ltd.....	32,517	149,598	Ltd.....	108,939	751,571
* Jyoti Structures Ltd....	136,675	36,859	Lloyds Engineering		
Kalpataru Projects			Works Ltd.....	65,118	58,219
International Ltd....	24,859	303,113	Lloyds Metals &		
Kalyan Jewellers			Energy Ltd.....	12,493	177,914
India Ltd.....	65,114	376,145	LMW Ltd.....	497	89,899
Kamdhenu Ltd.....	17,330	8,207	LT Foods Ltd.....	45,711	205,538
Kansai Nerolac			Lumax Auto		
Paints Ltd.....	62,903	169,194	Technologies Ltd....	1,943	12,146
Karnataka Bank Ltd. .	34,527	76,003	Lumax Industries		
Kaveri Seed Co. Ltd...	5,664	59,064	Ltd.....	391	9,831
KDDL Ltd.....	1,783	49,074	Lupin Ltd.....	26,614	640,170
KEC International			LUX Industries Ltd....	742	13,375
Ltd.....	32,737	318,110	Mahanagar Gas Ltd... Maharashtra	13,535	214,502
KEI Industries Ltd.....	16,302	757,511	Scooters Ltd.....	348	37,387
* Kellton Tech			Maharashtra		
Solutions Ltd.....	25,544	42,907	Seamless Ltd.....	5,712	40,827
Kennametal India			Mahindra & Mahindra		
Ltd.....	1,352	37,739	Financial Services		
* Kiri Industries Ltd.....	4,098	29,445	Ltd.....	102,021	334,594
Kirloskar Brothers					
Ltd.....	5,926	126,874			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
Mahindra & Mahindra Ltd.....	117,556	\$4,053,903	Mrs Bectors Food Specialities Ltd.....	3,601	\$ 61,096
* Mahindra Holidays & Resorts India Ltd....	7,103	27,761	* Nalwa Sons Investments Ltd.....	572	40,650
Mahindra Lifespace Developers Ltd.....	18,060	87,039	Narayana Hrudayalaya Ltd....	24,437	388,224
Ω Mahindra Logistics Ltd.....	13,865	58,946	Natco Pharma Ltd.....	8,031	108,872
* Man Industries India Ltd.....	4,913	16,433	Navin Fluorine International Ltd.....	4,395	209,951
Man Infraconstruction Ltd.....	27,104	62,945	*Ω Navkar Corp. Ltd.....	12,774	18,117
Manappuram Finance Ltd.....	106,552	240,168	Navneet Education Ltd.....	15,429	25,023
Mangalore Refinery & Petrochemicals Ltd.....	52,518	78,316	NBCC India Ltd.....	112,297	128,560
Marico Ltd.....	217,075	1,678,174	NELCO Ltd.....	2,476	29,062
Marksans Pharma Ltd.....	60,249	167,661	NESCO Ltd.....	5,512	61,151
Maruti Suzuki India Ltd.....	7,904	1,119,568	* Network18 Media & Investments Ltd.....	11,796	7,159
Ω MAS Financial Services Ltd.....	11,088	32,212	Newgen Software Technologies Ltd....	11,116	134,535
Mastek Ltd.....	5,221	154,897	NHPC Ltd.....	891,408	829,853
Ω Matrimony.com Ltd....	647	4,500	NIIT Learning Systems Ltd.....	22,321	121,192
* Max Financial Services Ltd.....	29,521	380,113	NIIT Ltd.....	22,321	38,313
Max Healthcare Institute Ltd.....	74,226	911,087	Ω Nilkamal Ltd.....	2,078	41,112
* Max India Ltd.....	3,349	9,888	Nippon Life India Asset Management Ltd.....	50,731	340,189
Mayur Uniquoters Ltd.....	7,327	46,702	Nitin Spinners Ltd.....	2,439	11,663
Mazagon Dock Shipbuilders Ltd....	10,184	290,972	NOCIL Ltd.....	29,096	77,923
Ω Medi Assist Healthcare Services Ltd.....	5,543	36,416	Novartis India Ltd....	2,011	20,109
* Meghmani Organics Ltd.....	41,024	36,754	NRB Bearings Ltd.....	9,283	27,353
*Ω Metropolis Healthcare Ltd.....	7,810	161,079	Nucleus Software Exports Ltd.....	3,864	41,228
Minda Corp. Ltd.....	10,123	66,324	Nuvama Wealth Management Ltd....	1,849	118,825
Ω Mishra Dhatu Nigam Ltd.....	4,384	16,568	Oberoi Realty Ltd....	27,901	581,626
MOIL Ltd.....	8,698	30,958	* OCCL Ltd.....	3,592	3,728
Monte Carlo Fashions Ltd.....	2,014	15,830	* Odigma Consultancy Solutions Ltd.....	1,934	1,266
* Morepen Laboratories Ltd....	11,209	8,368	One 97 Communications Ltd.....	43,595	387,758
Motherson Sumi Wiring India Ltd....	448,743	289,639	* Onesource Specialty Pharma Ltd.....	8,510	152,439
Motilal Oswal Financial Services Ltd.....	53,267	390,824	* OnMobile Global Ltd..	3,606	2,653
Mphasis Ltd.....	31,714	1,042,312	Oracle Financial Services Software Ltd.....	7,469	784,426
MPS Ltd.....	544	16,546	Orient Electric Ltd....	29,254	73,985
			Page Industries Ltd....	1,682	867,802
			Paisalo Digital Ltd....	128,021	63,707
			Panama Petrochem Ltd.....	8,339	36,414
			* Paramount Communications Ltd.....	12,191	10,092
			Patanjali Foods Ltd....	7,458	154,970

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
* Patel Engineering Ltd.....	91,668	\$ 52,308	* PTC India Financial Services Ltd.....	92,542	\$ 40,026
* PC Jeweller Ltd.....	869,550	143,825	PTC India Ltd.....	119,739	197,734
PCBL Chemical Ltd....	16,670	72,258	Punjab National Bank.....	94,715	110,304
PDS Ltd.....	7,840	45,089	Puravankara Ltd.....	12,820	43,011
Pearl Global Industries Ltd.....	4,006	65,202	Ω Quess Corp. Ltd.....	21,752	148,076
* Peninsula Land Ltd....	18,408	7,545	R Systems International Ltd.....	6,990	34,219
Persistent Systems Ltd.....	34,187	2,379,412	Radico Khaitan Ltd....	5,415	135,484
Petronet LNG Ltd.....	380,211	1,381,980	Rail Vikas Nigam Ltd.....	95,639	523,304
Phoenix Mills Ltd.	32,406	611,618	* Rajesh Exports Ltd....	19,507	41,906
PI Industries Ltd.....	22,262	893,604	Rallis India Ltd.....	21,613	59,878
Pidilite Industries Ltd.....	19,616	651,893	Ram Ratna Wires Ltd.....	3,007	18,471
Piramal Enterprises Ltd.....	13,769	161,667	Ramco Industries Ltd.....	3,297	9,524
Piramal Pharma Ltd....	64,175	171,919	* Ramco Systems Ltd...	2,608	10,910
Pitti Engineering Ltd...	3,818	50,804	Ramkrishna Forgings Ltd.....	39,375	355,062
PIX Transmissions Ltd.....	502	12,187	* Ramky Infrastructure Ltd.....	2,084	13,242
PNB Gilts Ltd.....	17,570	19,999	Rane Holdings Ltd....	2,135	35,493
*Ω PNB Housing Finance Ltd.....	28,371	288,641	* Rane Madras Ltd.....	711	5,892
PNC Infratech Ltd.....	26,853	98,928	Rashtriya Chemicals & Fertilizers Ltd.....	52,545	98,488
Pokarna Ltd.....	272	4,039	* Rategain Travel Technologies Ltd....	1,253	10,075
Poly Medicare Ltd.....	5,938	159,589	Ratnamani Metals & Tubes Ltd.....	6,847	224,254
Polycab India Ltd.....	10,159	704,806	* Raymond Lifestyle Ltd.....	2,051	34,847
Polyplex Corp. Ltd....	6,178	80,511	Raymond Ltd.....	2,564	44,583
Poonawalla Fincorp Ltd.....	46,243	165,225	Ω RBL Bank Ltd.....	87,021	165,012
Power Finance Corp. Ltd.....	434,070	2,113,024	REC Ltd.....	364,331	1,889,079
Power Grid Corp. of India Ltd.....	448,254	1,558,481	Redington Ltd.....	247,667	587,456
Power Mech Projects Ltd.....	4,158	102,831	Redtape Ltd.....	8,992	69,683
Praj Industries Ltd....	41,695	303,198	Reliance Industrial Infrastructure Ltd....	1,327	14,812
Prakash Pipes Ltd....	2,972	15,367	* Religare Enterprises Ltd.....	23,726	64,919
Ω Prataap Snacks Ltd...	989	11,270	Rico Auto Industries Ltd.....	15,958	15,853
Precision Wires India Ltd.....	16,037	29,321	RITES Ltd.....	28,130	84,857
Premier Explosives Ltd. (PRE IN).....	4,205	22,199	Route Mobile Ltd.....	6,572	90,807
Prestige Estates Projects Ltd.....	39,763	634,383	RPG Life Sciences Ltd.....	824	22,894
* Pricol Ltd.....	12,224	70,646	* RPSG Ventures Ltd...	2,544	28,244
* Prime Focus Ltd.....	20,031	24,777	* RSWM Ltd.....	4,197	7,963
Prince Pipes & Fittings Ltd.....	1,405	6,003	Rupa & Co. Ltd.....	5,302	13,928
Privi Speciality Chemicals Ltd.....	1,728	35,144	Safari Industries India Ltd.....	4,559	126,198
Procter & Gamble Health Ltd.....	1,986	123,580	Saksoft Ltd.....	13,898	31,605
Procter & Gamble Hygiene & Health Care Ltd.....	3,035	509,192	*Ω Salasar Techno Engineering Ltd.....	76,968	11,002
* PSP Projects Ltd.....	1,462	10,722	Sammaan Capital Ltd.....	105,775	170,857

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
Samvardhana			SML ISUZU Ltd.....	440	\$ 6,787
Motherson			Snowman Logistics		
International Ltd.....	544,720	\$ 882,571	Ltd.....	32,403	23,053
Sandhar			Sobha Ltd.....	8,551	130,780
Technologies Ltd....	3,542	17,938	Somany Ceramics		
Sangam India Ltd.....	1,378	6,181	Ltd.....	3,868	22,655
Sanghvi Movers Ltd...	12,138	35,333	Ω Sona Blw Precision		
* Sanofi Consumer			Forgings Ltd.....	40,071	232,346
Healthcare India			Sonata Software Ltd..	74,871	458,469
Ltd.....	2,689	145,822	South Indian Bank		
Ω Sanofi India Ltd.....	2,689	171,497	Ltd.....	385,651	115,164
Ω Sansera Engineering			* SP Apparels Ltd.....	525	4,977
Ltd.....	4,420	64,303	* Spandana Sphoorty		
Saregama India Ltd...	7,887	42,936	Financial Ltd.....	6,230	23,481
Sasken Technologies			SRF Ltd.....	32,417	1,053,177
Ltd.....	1,565	35,779	Strides Pharma		
Savita Oil			Science Ltd.....	17,020	134,466
Technologies Ltd....	12,025	65,733	* Stylam Industries		
SBI Cards &			Ltd.....	1,747	39,143
Payment Services			Styrenix Performance		
Ltd.....	63,105	567,055	Materials Ltd.....	1,162	33,041
Ω SBI Life Insurance			* Subex Ltd.....	108,975	23,133
Co. Ltd.....	68,816	1,176,516	Subros Ltd.....	3,035	22,454
Schaeffler India Ltd....	12,188	481,196	Sudarshan Chemical		
* Schneider Electric			Industries Ltd.....	5,116	58,592
Infrastructure Ltd....	23,603	185,327	Sumitomo Chemical		
* SEAMEC Ltd.....	2,784	33,504	India Ltd.....	11,897	70,135
Senco Gold Ltd.....	3,446	18,592	Sun Pharmaceutical		
* SEPC Ltd.....	253,243	52,108	Industries Ltd.		
Ω SH Kelkar & Co. Ltd..	22,091	54,404	(SUNP IN).....	74,863	1,511,909
Shakti Pumps India			Sun TV Network Ltd...	31,011	221,042
Ltd.....	19,098	207,320	Sundaram Finance		
Shalby Ltd.....	3,933	10,018	Ltd.....	9,248	488,093
Shankara Building			Sundaram-Clayton		
Products Ltd.....	2,509	18,006	Ltd.....	1,384	34,706
Shanthy Gears Ltd....	1,459	8,294	Sunteck Realty Ltd....	12,565	68,953
Sharda Cropchem			Suprajit Engineering		
Ltd.....	11,711	78,819	Ltd.....	15,139	71,110
Sharda Motor			Supreme Industries		
Industries Ltd.....	1,613	33,413	Ltd.....	19,667	897,729
Share India			Supreme Petrochem		
Securities Ltd.....	8,625	24,371	Ltd.....	24,390	171,729
* Sheela Foam Ltd.....	4,950	52,349	* Suratwala Business		
* Shilpa Medicare Ltd...	7,105	58,076	Group Ltd.....	9,540	13,053
Shivalik Bimetal			* Suryoday Small		
Controls Ltd.....	7,392	43,968	Finance Bank Ltd...	11,567	16,607
* Shoppers Stop Ltd....	8,764	57,952	* Suzlon Energy Ltd....	1,839,852	1,227,972
* Shree Renuka			Swaraj Engines Ltd....	2,717	106,736
Sugars Ltd.....	107,384	46,714	Symphony Ltd.....	3,487	49,931
Shriram Finance Ltd...	149,075	935,733	Ω Syngene International		
Siemens Ltd.....	3,972	277,555	Ltd.....	58,933	506,093
Ω Sirca Paints India			Talbros Automotive		
Ltd.....	3,688	13,387	Components Ltd....	3,456	11,440
* SIS Ltd.....	11,699	45,153	Tamil Nadu		
SJS Enterprises Ltd...	3,083	35,037	Newsprint &		
SJVN Ltd.....	175,170	196,206	Papers Ltd.....	11,188	21,597
SKF India Ltd.....	6,470	300,907			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
Tamilnad Mercantile Bank Ltd.....	10,727	\$ 54,383	Triveni Engineering & Industries Ltd.....	20,609	\$ 91,098
Tamilnadu Petroproducts Ltd...	23,240	21,221	Triveni Turbine Ltd....	30,616	235,323
Tanla Platforms Ltd....	30,563	194,556	TTK Prestige Ltd.....	11,015	93,273
Tata Communications Ltd.....	29,082	546,012	Tube Investments of India Ltd.....	19,773	756,301
Tata Consultancy Services Ltd.....	119,745	5,668,568	TV Today Network Ltd.....	2,869	6,370
Tata Consumer Products Ltd.....	65,140	769,843	TVS Holdings Ltd.....	1,521	163,900
Tata Elxsi Ltd.....	11,196	818,180	TVS Motor Co. Ltd....	56,576	1,598,649
Tata Motors Ltd.....	301,394	2,479,095	Uflex Ltd.....	12,421	68,500
TCI Express Ltd.....	2,376	21,194	United Breweries Ltd.....	10,448	258,566
TCPL Packaging Ltd..	151	5,341	United Spirits Ltd.....	72,794	1,193,866
TD Power Systems Ltd.....	26,003	109,548	UNO Minda Ltd.....	30,086	326,550
* TeamLease Services Ltd.....	1,462	41,198	* UPL Ltd.....	217,861	1,422,268
Tech Mahindra Ltd....	98,064	1,886,984	Usha Martin Ltd.....	15,934	63,381
Techno Electric & Engineering Co. Ltd.....	2,302	28,533	UTI Asset Management Co. Ltd.....	9,427	113,118
Tega Industries Ltd....	2,443	42,405	* V2 Retail Ltd.....	1,576	33,628
Texmaco Rail & Engineering Ltd.....	119,190	270,656	* VA Tech Wabag Ltd... Vadilal Industries Ltd.....	12,634	199,720
Thanga Mayil Jewellery Ltd.....	2,666	55,794	*Ω Varroc Engineering Ltd.....	9,736	62,001
Thejo Engineering Ltd.....	340	6,897	Varun Beverages Ltd.....	162,473	1,006,600
Thermax Ltd.....	2,737	119,852	* Vascon Engineers Ltd.....	27,423	15,610
Thirumalai Chemicals Ltd.....	19,514	53,595	Vedant Fashions Ltd..	4,532	49,078
Thomas Cook India Ltd.....	39,648	71,288	Veedol Corporation Ltd.....	1,780	31,182
Ω Thyrocare Technologies Ltd....	5,502	50,353	Vesuvius India Ltd....	2,177	107,762
Tilaknagar Industries Ltd.....	26,662	112,417	V-Guard Industries Ltd.....	45,354	190,571
Time Technoplast Ltd.....	62,992	290,855	Vinati Organics Ltd....	5,149	99,155
Timken India Ltd.....	9,056	297,039	Vindhya Telelinks Ltd.....	2,422	46,605
Tips Music Ltd.....	10,910	81,168	VIP Industries Ltd....	9,441	40,292
Titagarh Rail System Ltd.....	16,121	189,766	Vishnu Chemicals Ltd.....	2,254	11,071
Titan Co. Ltd.....	67,161	2,695,886	* VL E-Governance & IT Solutions Ltd.....	15,966	27,198
Torrent Pharmaceuticals Ltd.....	25,958	979,316	* Vodafone Idea Ltd....	3,089,440	320,987
Tourism Finance Corp. of India Ltd...	20,829	33,989	Voltamp Transformers Ltd....	1,855	177,310
TransIndia Real Estate Ltd.....	19,487	7,869	Voltas Ltd.....	45,021	653,687
Transport Corp. of India Ltd.....	6,877	84,298	VST Tillers Tractors Ltd.....	993	53,081
Trent Ltd.....	21,430	1,419,398	Welspun Corp. Ltd....	48,585	413,859
			Welspun Enterprises Ltd.....	19,581	135,524
			West Coast Paper Mills Ltd.....	10,620	64,930
			Wheels India Ltd.....	1,253	10,100

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDONESIA — (Continued)		
Whirlpool of India			BISI International		
Ltd.....	3,492	\$ 45,798	Tbk. PT.....	170,900	\$ 11,530
Windlas Biotech Ltd...	1,839	20,199	Blue Bird Tbk. PT.....	152,000	15,232
Wipro Ltd.....	320,058	1,147,700	* Bukalapak.com Tbk.		
* Wockhardt Ltd.....	19,314	314,375	PT.....	21,331,000	153,726
Wonderla Holidays			* Capital Financial		
Ltd.....	6,246	50,956	Indonesia Tbk. PT..	237,300	9,247
* Yes Bank Ltd.....	865,947	191,706	Chandra Asri Pacific		
Zee Entertainment			Tbk. PT.....	118,600	51,642
Enterprises Ltd.....	270,307	327,996	Cisarua Mountain		
Zen Technologies			Dairy Tbk. PT.....	248,700	74,866
Ltd.....	12,461	249,362	Dayamitra		
Zensar Technologies			Telekomunikasi PT.	1,834,800	72,123
Ltd.....	43,425	430,839	Elang Mahkota		
ZF Commercial			Teknologi Tbk. PT..	3,757,500	129,853
Vehicle Control			Erajaya Swasembada		
Systems India Ltd...	296	37,681	Tbk. PT.....	3,413,900	80,356
* Zomato Ltd.....	425,217	1,085,512	ESSA Industries		
ZyduS Lifesciences			Indonesia Tbk. PT..	1,766,200	91,893
Ltd.....	53,487	597,194	Gajah Tunggal Tbk.		
ZyduS Wellness Ltd...	4,337	91,916	PT.....	256,600	18,313
TOTAL INDIA.....		<u>205,742,801</u>	Garudafood Putra		
INDONESIA — (0.5%)			Putri Jaya Tbk. PT..	2,231,400	54,515
Adi Sarana Armada			Hexindo Adiperkasa		
Tbk. PT.....	440,500	18,229	Tbk. PT.....	63,500	18,774
* Agung Semesta			Impack Pratama		
Sejahtera Tbk. PT..	344,900	231	Industri Tbk. PT....	2,765,800	54,648
* Alam Sutera Realty			Indomobil Sukses		
Tbk. PT.....	2,532,800	22,383	Internasional Tbk.		
Arwana Citramulia			PT.....	502,700	25,436
Tbk. PT.....	996,500	37,540	Indosat Tbk. PT.....	1,352,800	191,291
Aspirasi Hidup			Industri Jamu Dan		
Indonesia Tbk. PT..	1,335,500	62,494	Farmasi Sido		
Astra Otoparts Tbk.			Muncul Tbk. PT....	2,017,323	71,143
PT.....	208,600	26,205	*†† Inti Agri Resources		
Avia Avian Tbk. PT....	3,146,700	79,055	Tbk. PT.....	550,900	0
Bank BTPN Syariah			* Intiland Development		
Tbk. PT.....	785,300	44,511	Tbk. PT.....	2,181,100	21,113
* Bank Neo Commerce			Jasa Marga Persero		
Tbk. PT.....	2,335,300	30,040	Tbk. PT.....	770,800	199,805
Bank OCBC Nisp			Jaya Real Property		
Tbk. PT.....	945,900	77,451	Tbk. PT.....	709,100	32,219
* Bank Pan Indonesia			Kalbe Farma Tbk.		
Tbk. PT.....	868,300	97,612	PT.....	3,049,200	236,463
Bank Pembangunan			* Kawasan Industri		
Daerah Jawa			Jababeka Tbk. PT..	1,676,900	19,431
Timur Tbk. PT.....	949,100	33,495	KMI Wire & Cable		
Bank Tabungan			Tbk. PT.....	229,100	5,327
Negara Persero			Map Aktif Adiperkasa		
Tbk. PT.....	848,800	54,200	PT.....	2,105,200	126,513
Barito Pacific Tbk.			Mayora Indah Tbk.		
PT.....	2,673,077	150,299	PT.....	1,696,900	254,934
BFI Finance			MD Entertainment		
Indonesia Tbk. PT..	2,332,500	125,814	Tbk. PT.....	288,500	70,419
			* Media Nusantara		
			Citra Tbk. PT.....	2,337,100	40,140

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)			INDONESIA — (Continued)		
Medikaloka Hermina			Surya Semesta		
Tbk. PT.....	1,968,600	\$167,885	Internusa Tbk. PT..	1,772,300	\$ 108,644
* Metro Healthcare			Tempo Scan Pacific		
Indonesia Tbk. PT..	3,077,400	35,858	Tbk. PT.....	253,800	38,304
Metrodata Electronics			Tower Bersama		
Tbk. PT.....	2,268,400	78,490	Infrastructure Tbk.		
Mitra Adiperkasa Tbk.			PT.....	638,400	81,118
PT.....	2,599,500	204,697	*†† Trada Alam Minera		
Mitra Keluarga			Tbk. PT.....	1,606,700	0
Karyasehat Tbk.			Ultrajaya Milk		
PT.....	909,500	134,963	Industry & Trading		
Mitra Pinasthika			Co. Tbk. PT.....	780,700	74,449
Mustika Tbk. PT....	395,200	23,761	Unilever Indonesia		
* MNC Digital			Tbk. PT.....	2,073,200	206,871
Entertainment Tbk.			* Vale Indonesia Tbk.		
PT.....	1,376,000	58,876	PT.....	184,300	33,820
* MNC Land Tbk. PT....	7,894,400	66,424	* Waskita Beton		
Nippon Indosari			Precast Tbk. PT....	2,650,700	2,434
Corpindo Tbk. PT...	140,600	8,189	*†† Waskita Karya		
Ω Nusantara Sejahtera			Persero Tbk. PT....	2,437,341	5,664
Raya Tbk. PT.....	2,386,900	22,241	* Wijaya Karya Persero		
* Pacific Strategic			Tbk. PT.....	2,100,600	28,351
Financial Tbk. PT...	943,000	66,547	TOTAL INDONESIA.....		<u>5,775,602</u>
* Panin Financial Tbk.			KUWAIT — (0.7%)		
PT.....	4,577,500	118,291	A'ayan Real Estate		
* Paninvest Tbk. PT....	332,500	21,493	Co. SAK.....	53,586	17,001
Petrosea Tbk. PT.....	126,000	30,566	* Acico Industries Co.		
*†† Pool Advista			KSC.....	74,581	18,646
Indonesia Tbk. PT..	64,100	37	Agility Public		
Prodia Widyahusada			Warehousing Co.		
Tbk. PT.....	96,600	15,175	KSC.....	277,010	225,069
Puradelta Lestari			AI Ahli Bank of		
Tbk. PT.....	4,085,000	36,807	Kuwait KSCP.....	146,546	140,855
*†† Rimo International			Ali Alghanim Sons		
Lestari Tbk. PT.....	3,949,000	0	Automotive Co.		
Samudera Indonesia			KSCC.....	34,332	115,904
Tbk. PT.....	584,900	9,181	* Arabi Group Holding		
* Sarana Meditama			KSC.....	28,681	38,449
Metropolitan Tbk.			Arzan Financial		
PT.....	696,400	11,096	Group for		
Sarana Menara			Financing &		
Nusantara Tbk. PT.	9,239,000	358,828	Investment KPSC...	445,335	413,959
Sariguna Primatirta			* Asiya Capital		
Tbk. PT.....	603,400	55,493	Investments Co.		
Selamat Sempurna			KSCP.....	206,003	27,364
Tbk. PT.....	570,200	61,741	Boubyan Bank		
Siloam International			KSCP.....	77,316	157,277
Hospitals Tbk. PT...	222,600	41,621	Boubyan		
*†† Sri Rejeki Isman Tbk.			Petrochemicals Co.		
PT.....	1,498,800	2,517	KSCP.....	94,328	203,638
Sumber Alfaria			Burgan Bank SAK....	218,996	146,699
Trijaya Tbk. PT.....	2,611,300	459,716	Combined Group		
Summarecon Agung			Contracting Co.		
Tbk. PT.....	2,162,145	61,138	SAK.....	17,825	36,135
Surya Citra Media					
Tbk. PT.....	4,856,600	53,805			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
KUWAIT — (Continued)			MALAYSIA — (Continued)		
Commercial Facilities			Ajinomoto Malaysia		
Co. SAKP.....	74,507	\$ 63,997	Bhd.....	4,200	\$ 13,960
Gulf Bank KSCP.....	612,079	610,262	Alliance Bank		
Gulf Cables &			Malaysia Bhd.....	227,400	265,018
Electrical Industries			Allianz Malaysia		
Group Co. KSCP...	24,645	144,649	Bhd.....	9,500	40,501
Heavy Engineering &			AME Elite		
Ship Building Co.			Consortium Bhd.....	38,000	14,457
KSCP.....	51,453	142,182	AMMB Holdings Bhd.		
Humansoft Holding			(AMM MK).....	352,900	446,054
Co. KSC.....	24,673	205,216	Ancom Nylex Bhd.....	322,057	71,455
* IFA Hotels &			* Astro Malaysia		
Resorts-KPSC.....	6,891	47,319	Holdings Bhd.....	288,400	14,216
Integrated Holding			Aumas Resources		
Co. KCSC.....	43,305	72,828	Bhd.....	143,100	28,029
KAMCO Investment			Aurelius Technologies		
Co. KSC.....	54,293	22,299	Bhd.....	23,600	16,646
Kuwait Finance			# Bank Islam Malaysia		
House KSCP.....	682,420	1,737,061	Bhd.....	168,500	92,533
Kuwait Financial			* Berjaya Corp. Bhd.....	475,686	32,420
Centre SAK.....	66,525	34,125	#* Berjaya Food Bhd.....	211,375	18,421
Kuwait Insurance Co.			#* Berjaya Land Bhd.....	294,800	21,431
SAK.....	34,849	71,026	#* Bermaz Auto Bhd.....	317,700	91,108
Kuwait Investment			# Cahya Mata Sarawak		
Co. SAK.....	60,453	36,064	Bhd.....	150,700	35,637
Kuwait Real Estate			Carlsberg Brewery		
Co. KSC.....	162,595	173,808	Malaysia Bhd.....	33,900	150,916
Kuwait			* Chin Hin Group Bhd..	64,300	32,557
Telecommunications			CIMB Group		
Co.....	51,876	93,707	Holdings Bhd.....	362,705	651,104
Mezzan Holding Co.			* Coastal Contracts		
KSCC.....	29,897	90,078	Bhd.....	57,700	18,119
National Bank of			# CTOS Digital Bhd.....	452,900	120,647
Kuwait SAKP.....	518,264	1,618,154	D&O Green		
* National Consumer			Technologies Bhd..	126,900	50,216
Holding Co. SAK...	61,028	20,349	# Datasonic Group		
National Industries			Bhd.....	171,900	15,170
Group Holding			Dayang Enterprise		
SAK.....	367,799	315,682	Holdings Bhd.....	284,720	134,999
National Investments			Dialog Group Bhd.....	579,300	246,283
Co. KSCP.....	116,436	98,053	DRB-Hicom Bhd.....	178,400	39,499
* Privatization Holding			# Duopharma Biotech		
Co. KSCP.....	149,482	23,288	Bhd.....	106,742	29,895
Salhia Real Estate			Dutch Lady Milk		
Co. KSCP.....	92,366	123,548	Industries Bhd.....	3,900	26,650
Securities House			# Eastern & Oriental		
KSC.....	52,514	12,785	Bhd.....	171,500	33,549
* Sultan Center Food			Eco World		
Products Co. KSC..	30,168	9,481	Development		
* Warba Bank KSCP....	294,056	224,723	Group Bhd.....	183,900	71,895
TOTAL KUWAIT.....		<u>7,531,680</u>	Eco World		
MALAYSIA — (1.3%)			International Bhd....	120,600	7,018
# Able Global Bhd.....	28,800	12,055	* Ekovest Bhd.....	499,300	37,317
Aeon Co. M Bhd.....	108,000	36,259	Farm Fresh Bhd.....	126,500	49,015
# AFFIN Bank Bhd.....	121,834	76,699	# Formosa Prosonic		
			Industries Bhd.....	55,100	34,350

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)			MALAYSIA — (Continued)		
Fraser & Neave			Malaysian Resources		
Holdings Bhd.....	35,500	\$202,380	Corp. Bhd.....	595,329	\$ 66,467
Frontken Corp. Bhd...	304,200	255,910	Matrix Concepts		
Gamuda Bhd.....	688,586	622,245	Holdings Bhd.....	151,350	74,289
Gas Malaysia Bhd.....	94,400	86,721	# MBM Resources		
# Genting Malaysia			Bhd.....	18,900	24,142
Bhd.....	495,700	247,469	# MBSB Bhd.....	469,531	75,185
# Globetronics			MNRB Holdings		
Technology Bhd....	139,600	15,882	Bhd.....	105,800	52,138
* Greatech Technology			Ω Mr. DIY Group M		
Bhd.....	165,800	74,173	Bhd.....	416,950	156,693
Guan Chong Bhd.....	29,500	27,941	#* Muhibbah		
# Heineken Malaysia			Engineering M		
Bhd.....	35,100	191,370	Bhd.....	139,200	23,191
#* Hengyuan Refining			My EG Services		
Co. Bhd.....	31,700	14,197	Bhd.....	2,337,334	498,485
# Hextar Global Bhd....	292,400	56,740	Notion VTEC Bhd....	42,500	10,683
Hong Leong Bank			*†† Nylex Malaysia Bhd...	2,285	23
Bhd.....	25,200	113,979	OCK Group Bhd.....	100,800	9,580
Hong Leong			OSK Holdings Bhd....	267,600	99,525
Financial Group			PA Resources Bhd....	204,500	11,876
Bhd.....	26,600	107,867	Padini Holdings Bhd...	192,000	85,631
Hong Leong			Panasonic		
Industries Bhd.....	20,200	60,500	Manufacturing		
# Hup Seng Industries			Malaysia Bhd.....	3,800	14,817
Bhd.....	52,600	12,960	# Paramount Corp.		
IFCA MSC Bhd.....	148,200	19,352	Bhd.....	90,300	22,077
IHH Healthcare Bhd...	120,700	193,777	PBA Holdings Bhd....	17,300	8,017
Inari Amertron Bhd...	134,400	75,953	Pecca Group Bhd....	38,700	12,327
IOI Properties Group			Pentamaster Corp.		
Bhd.....	176,500	83,296	Bhd.....	13,700	10,561
# ITMAX SYSTEM			# Perak Transit Bhd....	59,199	10,616
Bhd.....	21,200	16,359	Petron Malaysia		
# JAKS Resources			Refining &		
Bhd.....	487,500	13,577	Marketing Bhd.....	24,600	23,000
* JCY International			Petronas Chemicals		
Bhd.....	193,400	19,532	Group Bhd.....	108,700	113,298
Kelington Group			Petronas Dagangan		
Bhd.....	146,100	108,985	Bhd.....	60,800	267,421
Kerjaya Prospek			Power Root Bhd.....	33,600	11,145
Group Bhd.....	130,895	62,636	Public Bank Bhd.....	1,185,500	1,145,084
KPJ Healthcare Bhd...	199,700	100,917	#* Ranhill Utilities Bhd....	49,481	14,613
#* KSL Holdings Bhd....	72,900	26,207	RCE Capital Bhd.....	121,600	39,496
# LBS Bina Group			# REDtone Digital		
Bhd.....	160,530	19,548	Bhd.....	48,400	8,029
#*Ω Lotte Chemical Titan			RGB International		
Holding Bhd.....	127,315	16,404	Bhd.....	253,600	22,106
LPI Capital Bhd.....	61,900	177,944	RHB Bank Bhd.....	285,456	411,575
# Magni-Tech			* Salcon Bhd.....	121,000	7,037
Industries Bhd.....	50,166	27,097	Sam Engineering &		
# Magnum Bhd.....	216,645	62,599	Equipment M Bhd...	43,000	38,018
Mah Sing Group			* Sapura Energy Bhd...	2,096,200	13,874
Bhd.....	316,400	100,266	Scientex Bhd.....	225,000	203,294
Malayan Banking			Secure Waste		
Bhd.....	299,309	693,903	Infrastructure		
Malaysia Airports			Corp.....	186,000	13,946
Holdings Bhd.....	176,153	432,173			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)			MEXICO — (Continued)		
# SFP Tech Holdings			Bolsa Mexicana de		
Bhd.....	58,100	\$ 8,751	Valores SAB de		
Sime Darby Bhd.....	893,400	449,818	CV.....	97,285	\$ 150,327
Sime Darby Property			Coca-Cola Femsa		
Bhd.....	518,200	164,004	SAB de CV (KOF		
#* Solarvest Holdings			US), Sponsored		
Bhd.....	32,100	12,065	ADR.....	1,316	103,293
Southern Cable			Coca-Cola Femsa		
Group Bhd.....	106,400	26,096	SAB de CV		
# SP Setia Bhd. Group..	451,564	136,143	(KOFUBL MM).....	64,692	506,403
Sports Toto Bhd.....	323,082	113,056	* Consorcio ARA SAB		
Sunway Bhd.....	222,500	216,487	de CV.....	302,667	47,178
# Sunway Construction			Corp. Inmobiliaria		
Group Bhd.....	78,400	60,501	Vesta SAB de CV...	205,406	536,165
# Syarikat Takaful			Corporativo Fragua		
Malaysia Keluarga			SAB de CV.....	1,008	27,532
Bhd.....	132,192	107,177	El Puerto de		
Taliworks Corp. Bhd...	120,500	20,924	Liverpool SAB de		
TASCO Bhd.....	69,700	11,086	CV, Class C1.....	43,787	218,576
# TIME dotCom Bhd....	254,500	265,067	Fomento Economico		
#* Tropicana Corp.			Mexicano SAB de		
Bhd.....	190,196	49,843	CV (FEMSAUBD		
# Uchi Technologies			MM).....	108,726	925,079
Bhd.....	66,700	57,889	Fomento Economico		
UEM Sunrise Bhd.....	434,700	89,928	Mexicano SAB de		
Uzma Bhd.....	92,000	14,834	CV (FMX US),		
Velesto Energy Bhd...	854,800	36,354	Sponsored ADR....	1,140	97,265
ViTrox Corp. Bhd.....	73,600	63,815	Genomma Lab		
VS Industry Bhd.....	536,900	125,786	Internacional SAB		
* Wasco Bhd.....	54,800	12,757	de CV, Class B....	379,861	516,392
* WCT Holdings Bhd....	171,415	31,992	Gentera SAB de CV..	247,530	323,598
Wellcall Holdings			Gruma SAB de CV,		
Bhd.....	99,500	35,062	Class B.....	42,662	736,198
Westports Holdings			Grupo Aeroportuario		
Bhd.....	115,100	118,214	del Centro Norte		
Yinson Holdings			SAB de CV.....	95,921	905,699
Bhd.....	645,830	337,256	# Grupo Aeroportuario		
YTL Corp. Bhd.....	147,400	62,700	del Pacifico SAB		
# YTL Power			de CV (GAPB		
International Bhd....	141,300	98,836	MM), Class B.....	72,771	1,342,973
TOTAL MALAYSIA.....		<u>13,741,657</u>	Grupo Aeroportuario		
			del Pacifico SAB		
MEXICO — (1.9%)			de CV (PAC US),		
# Alpek SAB de CV.....	153,444	106,927	ADR.....	1,900	352,165
# Alesa SAB de CV.....	78,647	167,754	Grupo Aeroportuario		
America Movil SAB			del Sureste SAB		
de CV (2228390D			de CV (ASR US),		
US), ADR.....	62,004	868,676	ADR.....	3,021	829,174
# America Movil SAB			Grupo Aeroportuario		
de CV (AMXB			del Sureste SAB		
MM).....	451,926	317,321	de CV (ASURB		
Arca Continental SAB			MM), Class B.....	8,704	236,817
de CV.....	50,506	460,116	# Grupo Bimbo SAB de		
Ω Banco del Bajío SA..	233,352	535,802	CV.....	211,753	554,878
# Becele SAB de CV.....	57,550	51,212	Grupo Carso SAB de		
			CV.....	18,695	106,169

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
MEXICO — (Continued)			MEXICO — (Continued)		
# Grupo Comercial			Regional SAB de CV.	68,886	\$ 449,045
Chedraui SA de			#* Sitios Latinoamerica		
CV.....	128,356	\$ 740,144	SAB de CV.....	95,985	14,498
Grupo Elektra SAB			Wal-Mart de Mexico		
de CV.....	2,060	34,099	SAB de CV.....	585,330	<u>1,524,762</u>
Grupo Financiero			TOTAL MEXICO.....		<u>20,568,424</u>
Banorte SAB de			PERU — (0.1%)		
CV, Class O.....	283,096	1,965,087	Credicorp Ltd.....	4,963	908,726
* Grupo Financiero			Intercorp Financial		
Inbursa SAB de			Services, Inc.....	4,167	<u>124,093</u>
CV, Class O.....	257,293	548,185	TOTAL PERU.....		<u>1,032,819</u>
Grupo Herdez SAB			PHILIPPINES — (0.3%)		
de CV.....	47,672	128,440	* 8990 Holdings, Inc....	281,700	43,058
* Grupo Hotelero			Alliance Global		
Santa Fe SAB de			Group, Inc.....	432,600	44,539
CV.....	135,595	25,814	Apex Mining Co.,		
Grupo Mexico SAB			Inc.....	538,000	36,443
de CV.....	277,539	1,354,747	Ayala Land, Inc.....	201,000	76,479
# Grupo Rotoplas SAB			* AyalaLand Logistics		
de CV.....	27,955	24,027	Holdings Corp.....	407,000	11,001
Grupo Televisa SAB			Bank of the		
(TLEVICPO MM)...	416,039	157,807	Philippine Islands...	122,482	243,992
Grupo Televisa SAB			BDO Unibank, Inc.....	87,390	205,728
(TV US),			* Bloomberry Resorts		
Sponsored ADR....	5,685	10,915	Corp.....	339,900	19,930
* Industrias CH SAB			Cebu Landmasters,		
de CV.....	9,971	84,182	Inc.....	258,680	11,647
#* Industrias Penoles			Converge Information		
SAB de CV.....	37,595	533,155	& Communications		
KURO SAB de CV....	4,600	9,878	Technology		
La Comer SAB de			Solutions, Inc.....	600,900	164,182
CV.....	163,002	267,606	Cosco Capital, Inc....	555,300	50,857
Megacable Holdings			D&L Industries, Inc....	536,700	55,030
SAB de CV.....	192,460	376,152	DigiPlus Interactive		
#* Ollamani SAB.....	20,801	36,137	Corp.....	108,200	49,772
# Operadora De Sites			* DITO CME Holdings		
Mexicanos SAB de			Corp.....	492,100	13,482
CV, Class A-1.....	75,389	35,617	DoubleDragon Corp...	211,400	35,083
Orbia Advance Corp.			Filinvest		
SAB de CV.....	311,938	197,803	Development		
Organizacion Soriana			Corp.....	39,100	3,227
SAB de CV,			Ginebra San Miguel,		
Class B.....	37,341	52,582	Inc.....	16,380	76,467
Promotora y			* Global Ferronickel		
Operadora de			Holdings, Inc.....	557,000	9,545
Infraestructura			GT Capital Holdings,		
SAB de CV			Inc.....	10,410	88,098
(PINFRA MM).....	60,763	565,493	International		
Promotora y			Container Terminal		
Operadora de			Services, Inc.....	93,490	558,226
Infraestructura			JG Summit Holdings,		
SAB de CV			Inc.....	248,453	68,647
(PINFRA MM),			Jollibee Foods Corp...	37,930	144,136
Class L.....	5,771	44,075			
Qualitas Controladora					
SAB de CV.....	43,772	364,485			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
PHILIPPINES — (Continued)			POLAND — (Continued)		
Keepers Holdings, Inc.....	298,000	\$ 12,296	Bank Handlowy w Warszawie SA.....	8,597	\$207,194
LT Group, Inc.....	489,000	89,280	* Bank Ochrony Srodowiska SA.....	12,487	37,119
MacroAsia Corp.....	100,000	8,844	Bank Polska Kasa Opieki SA.....	14,700	576,651
Manila Electric Co.....	5,140	39,401	Benefit Systems SA...	550	403,231
Manila Water Co., Inc.....	237,200	110,065	* Bioton SA.....	11,456	10,286
Ω Monde Nissin Corp....	237,600	27,003	# BNPP Bank Polska SA.....	2,590	56,273
Nickel Asia Corp.....	1,166,700	43,308	Boryszew SA.....	26,861	34,928
Petron Corp.....	1,035,100	41,806	Budimex SA.....	4,084	478,209
Philcomsat Holdings Corp.....	9,969	18,268	* CCC SA.....	9,996	420,138
* Philippine National Bank.....	42,900	20,947	CD Projekt SA.....	9,242	477,950
Philippine Stock Exchange, Inc.....	130	407	Celon Pharma SA.....	1,863	11,061
Puregold Price Club, Inc.....	252,600	106,829	* CI Games SA.....	29,151	11,593
Rizal Commercial Banking Corp.....	34,700	15,366	Cyber Folks SA.....	1,987	78,624
Robinsons Retail Holdings, Inc.....	43,580	25,531	* Cyfrowy Polsat SA....	50,371	190,901
San Miguel Corp.....	14,560	16,261	# Develia SA.....	68,631	94,537
Security Bank Corp....	56,360	69,931	*Ω Dino Polska SA.....	5,346	591,397
* Shell Pilipinas Corp....	142,200	16,277	Dom Development SA.....	3,300	172,626
SM Investments Corp.....	7,330	97,658	Elektrotim SA.....	1,086	11,565
SSI Group, Inc.....	90,000	4,559	Erbud SA.....	1,787	16,943
STI Education Systems Holdings, Inc.....	448,000	10,707	* Fabryki Mebli Forte SA.....	5,421	42,595
Synergy Grid & Development Phils, Inc.....	222,700	40,300	Ferro SA.....	2,661	23,913
Vista Land & Lifescapes, Inc.....	665,000	17,109	* Grenevia SA.....	72,669	40,818
Vistamalls, Inc.....	23,100	634	* Grupa Azoty SA.....	5,049	27,345
Wilcon Depot, Inc.....	270,000	38,788	Grupa Kety SA.....	3,355	628,529
TOTAL PHILIPPINES.....		<u>2,881,144</u>	Grupa Pracuj SA.....	4,424	60,596
			*Ω HUUUGE, Inc.....	14,650	65,538
			ING Bank Slaski SA...	4,782	334,500
			Inter Cars SA.....	2,430	348,036
			KGHM Polska Miedz SA.....	16,311	500,129
			KRUK SA.....	2,877	302,505
			LPP SA.....	151	609,257
			* mBank SA.....	1,439	222,182
			Mirbud SA.....	19,396	58,488
			Neuca SA.....	765	158,230
			# Newag SA.....	7,382	95,087
			Orange Polska SA....	76,930	150,724
			PCC Rokita SA.....	469	8,506
			* Pepco Group NV.....	58,081	245,211
			PlayWay SA.....	481	36,443
			Powszechny Zaklad Ubezpieczen SA....	45,882	562,587
			Santander Bank Polska SA.....	1,542	191,417
			* Selvita SA.....	1,054	11,554
			Stalexport Autostrady SA.....	24,162	17,832
			Synektik SA.....	970	52,330
			* TEN Square Games SA.....	1,598	30,686
			Text SA.....	3,741	53,386
			Torpol SA.....	1,310	11,363
POLAND — (1.0%)					
* 11 bit studios SA.....	239	11,344			
AB SA.....	2,614	71,075			
* Action SA.....	2,232	11,384			
Alior Bank SA.....	26,856	619,888			
*Ω Allegro.eu SA.....	18,368	134,798			
Amica SA.....	1,140	18,651			
AmRest Holdings SE.	10,607	44,520			
Apator SA.....	4,975	21,889			
Arctic Paper SA.....	4,239	17,416			
ASBISc Enterprises PLC.....	16,354	88,927			
Asseco Poland SA....	18,884	548,031			
# Asseco South Eastern Europe SA.....	6,922	81,772			
Auto Partner SA.....	16,874	75,785			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
POLAND — (Continued)			QATAR — (Continued)		
# Unimot SA.....	1,194	\$ 45,180	Qatar Navigation		
VRG SA.....	39,196	31,115	QSC.....	93,925	\$ 282,446
Wawel SA.....	162	24,229	QLM Life & Medical		
Wirtualna Polska			Insurance Co.		
Holding SA.....	5,679	108,572	WLL.....	7,022	3,960
Ω XTB SA.....	26,061	419,381	United Development		
			Co. QSC.....	436,676	137,945
TOTAL POLAND.....		<u>11,144,970</u>	Vodafone Qatar		
			QSC.....	485,973	275,042
QATAR — (0.7%)			Zad Holding Co.....	11,906	48,408
* Aamal Co.....	612,200	153,353	TOTAL QATAR.....		<u>7,979,857</u>
Al Khaleej Takaful			RUSSIA — (0.0%)		
Group QSC.....	64,415	42,801	*†† Lenta International		
Al Meera Consumer			Co. PJSC, GDR....	7,070	0
Goods Co. QSC....	37,943	151,602	*†† PhosAgro PJSC.....	50	0
Al Rayan Bank.....	567,170	371,842	*†† Polyus PJSC (PLZL		
Aljarah Holding Co.			LI), GDR.....	4,999	0
QPSC.....	95,410	20,778	*†† Sberbank of Russia		
Baladna.....	246,853	92,894	PJSC (SBER LI),		
Barwa Real Estate			Sponsored ADR....	114,063	0
Co.....	462,445	363,614	*†† VTB Bank PJSC		
Commercial Bank			(VTBR LI), GDR....	102,771	0
PSQC.....	464,780	586,882	SAUDI ARABIA — (3.3%)		
* Dlala Brokerage &			Abdullah Al Othaim		
Investments			Markets Co.....	133,820	381,711
Holding Co. QSC...	50,311	16,480	* Advanced		
Doha Bank QPSC....	593,574	337,280	Petrochemical Co...	12,095	101,263
* Estithmar Holding			Al Babtain Power &		
QPSC.....	187,367	92,727	Telecommunication		
Gulf International			Co.....	6,717	82,418
Services QSC.....	354,623	328,933	Al Hammadi Holding..	17,074	200,690
Gulf Warehousing			* Al Khaleej Training &		
Co.....	98,963	85,762	Education Co.....	7,718	68,716
Mannai Corp. QSC....	86,031	86,755	* Al Moammar		
Mazaya Real Estate			Information		
Development			Systems Co.....	1,299	53,712
QPSC.....	292,130	47,502	Al Rajhi Bank.....	181,888	4,797,140
Medicare Group.....	52,317	65,948	* Al Rajhi Co. for		
Mesaieed			Co-operative		
Petrochemical			Insurance.....	5,927	274,506
Holding Co.....	353,466	148,521	Alamar Foods.....	1,295	26,325
Qatar Aluminum			Alaseel Co.....	22,170	24,803
Manufacturing Co...	159,415	59,847	Al-Dawaa Medical		
Qatar Fuel QSC.....	102,898	432,871	Services Co.....	6,528	138,644
Qatar Industrial			Aldrees Petroleum &		
Manufacturing Co.			Transport Services		
QSC.....	50,886	36,544	Co.....	21,490	813,736
Qatar Insurance Co.			Al-Etihad Cooperative		
SAQ.....	557,185	333,956	Insurance Co.....	5,008	24,605
Qatar International			Alinma Bank.....	109,815	873,624
Islamic Bank QSC..	163,865	478,912	AlJazira Takaful		
Qatar Islamic Bank			Ta'awuni Co.....	8,814	40,172
QPSC.....	125,251	708,532			
Qatar Islamic					
Insurance Group....	6,276	15,255			
Qatar National Bank					
QPSC.....	473,783	2,172,465			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)			SAUDI ARABIA — (Continued)		
* AlKhorayef Water & Power Technologies Co....	4,554	\$ 188,195	Electrical Industries Co.....	112,060	\$ 218,136
* Allianz Saudi Fransi Cooperative Insurance Co.....	17,165	75,055	* Emaar Economic City.....	41,117	199,029
Almawarid Manpower Co.....	297	10,685	* Fitaihi Holding Group. Gulf Insurance Group.....	6,180	7,593
Almunajem Foods Co.....	4,653	121,838	* Gulf Union Cooperative Insurance Co.....	2,200	18,826
* Alujain Corp.....	10,656	105,952	* Herfy Food Services Co.....	6,409	28,890
Arab National Bank...	148,853	848,562	Jamjoom Pharmaceuticals Factory Co.....	3,218	21,932
Arabian Contracting Services Co.....	6,035	246,714	Jarir Marketing Co.....	2,499	108,869
Arabian Drilling Co....	2,230	63,045	L'Azurde Co. for Jewelry.....	263,097	898,813
Arabian Internet & Communications Services Co.....	7,188	611,012	Leejam Sports Co. JSC.....	7,580	28,648
* Arabian Shield Cooperative Insurance Co.....	12,646	70,386	* Mediterranean & Gulf Cooperative Insurance & Reinsurance Co.....	4,865	236,188
Arriyadh Development Co....	12,300	114,041	* Methanol Chemicals Co.....	12,972	89,745
* ARTEX Industrial Investment Co.....	3,860	16,173	* Middle East Healthcare Co.....	7,481	33,032
Astra Industrial Group Co.....	7,787	390,104	* Middle East Specialized Cables Co.....	10,685	232,617
Ataa Educational Co..	3,650	72,658	Mouwasat Medical Services Co.....	5,782	69,649
Bank AlBilad.....	106,122	1,128,109	Nahdi Medical Co.....	23,680	581,206
* Bank Al-Jazira.....	129,688	651,021	* National Agriculture Development Co. ..	9,786	307,698
* Banque Saudi Fransi. Basic Chemical Industries Ltd.....	1,702	14,606	National Co. for Glass Industries ...	32,621	222,582
Bawan Co.....	3,622	56,097	National Co. for Learning & Education.....	2,044	30,328
BinDawood Holding Co.....	73,855	129,747	National Gas & Industrialization Co.....	1,974	95,778
Bupa Arabia for Cooperative Insurance Co.....	28,357	1,406,031	National Medical Care Co.....	7,072	198,289
Catrion Catering Holding Co.....	10,006	353,464	Nayifat Finance Co....	3,667	154,454
* Chubb Arabia Cooperative Insurance Co.....	1,225	18,397	* Perfect Presentation For Commercial Services Co.....	16,900	67,385
Co. for Cooperative Insurance	19,494	789,072	* Rabigh Refining & Petrochemical Co...	22,911	88,286
Dallah Healthcare Co.....	7,081	300,528	Retal Urban Development Co....	42,048	91,642
* Dar Al Arkan Real Estate Development Co....	139,858	615,087	Riyad Bank.....	36,067	163,094
Dr. Sulaiman Al Habib Medical Services Group Co.....	14,043	1,093,928		173,737	1,356,365
East Pipes Integrated Co. for Industry.....	1,644	68,410			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)			SAUDI ARABIA — (Continued)		
Riyadh Cables Group			United International		
Co.....	7,457	\$ 281,653	Transportation Co...	15,153	\$ 346,042
SABIC Agri-Nutrients			* Walaa Cooperative		
Co.....	23,186	710,831	Insurance Co.....	15,311	100,470
Saudi Aramco Base			* Wataniya Insurance		
Oil Co.....	14,495	430,753	Co.....	3,853	26,096
Saudi Automotive			TOTAL SAUDI ARABIA.....		<u>36,622,654</u>
Services Co.....	9,009	175,954	SOUTH AFRICA — (2.5%)		
Saudi Awwal Bank....	99,562	953,666	Adcock Ingram		
Saudi Basic			Holdings Ltd.....	6,946	24,768
Industries Corp....	33,525	598,753	Advtech Ltd.....	88,669	156,167
* Saudi Ceramic Co....	7,498	71,427	AECI Ltd.....	31,856	141,351
Saudi Chemical Co.			Altron Ltd., Class A...	70,082	80,767
Holding.....	92,658	255,469	Anglo American		
Saudi Ground			Platinum Ltd.....	4,635	162,612
Services Co.....	2,758	39,548	Anglogold Ashanti		
Saudi Industrial			PLC (ANG SJ).....	17,465	525,886
Investment Group...	67,690	316,376	Anglogold Ashanti		
Saudi Investment			PLC (AU US).....	13,356	403,485
Bank	31,233	125,689	Aspen Pharmacare		
* Saudi Marketing Co...	7,310	45,372	Holdings Ltd.....	74,897	714,097
Saudi National Bank .	351,549	3,202,143	* Aveng Ltd.....	38,394	25,302
Saudi Paper			Barloworld Ltd.....	30,984	178,146
Manufacturing Co...	6,102	113,885	Bid Corp. Ltd.....	40,511	1,031,583
* Saudi Pharmaceutical			Bidvest Group Ltd.....	90,047	1,228,390
Industries &			* Blue Label Telecoms		
Medical Appliances			Ltd.....	146,716	50,574
Corp.....	8,376	75,678	* Brait PLC.....	710,123	76,076
* Saudi Printing &			Capitec Bank		
Packaging Co.....	6,278	21,358	Holdings Ltd.....	4,767	758,997
* Saudi Public			Cashbuild Ltd.....	3,768	39,791
Transport Co.....	14,579	79,079	Clicks Group Ltd.....	71,977	1,385,005
* Saudi Real Estate			Coronation Fund		
Co.....	32,536	232,849	Managers Ltd.....	65,377	128,009
* Saudi Reinsurance			Curro Holdings Ltd....	25,364	16,983
Co.....	7,377	116,309	DataTec Ltd.....	92,200	243,630
* Saudi Research &			Ω Dis-Chem		
Media Group.....	12,195	863,050	Pharmacies Ltd....	159,029	290,241
Saudi Steel Pipe Co..	2,835	55,269	Discovery Ltd.....	64,022	619,680
Saudi Tadawul Group			DRDGOLD Ltd.		
Holding Co.....	3,798	212,944	(DRD SJ).....	15,834	16,124
Saudi Telecom Co.....	178,986	2,074,133	Famous Brands Ltd...	9,394	29,814
Saudia Dairy &			FirstRand Ltd.....	215,127	875,244
Foodstuff Co.....	2,906	255,926	Foschini Group Ltd....	62,529	475,175
* Savola Group	39,943	415,024	# Gold Fields Ltd. (GFI		
Scientific & Medical			US), Sponsored		
Equipment House			ADR.....	125,590	2,126,239
Co.....	1,619	22,353	Grindrod Ltd.....	85,076	55,785
* Seera Group Holding	43,694	280,339	Hudaco Industries		
* SHL Finance Co.....	11,667	55,536	Ltd.....	9,126	98,935
* Sinad Holding Co....	11,062	42,802	* Impala Platinum		
Sumou Real Estate			Holdings Ltd.....	86,796	476,394
Co.....	1,276	17,987	Investec Ltd.....	35,909	229,176
Theeb Rent A Car			Invicta Holdings Ltd...	5,349	9,127
Co.....	8,739	184,043	* KAP Ltd.....	78,375	11,353
United Electronics			Kumba Iron Ore Ltd...	13,148	273,089
Co.....	11,267	295,556			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)			SOUTH AFRICA — (Continued)		
Lewis Group Ltd.....	9,835	\$ 41,310	Zeda Ltd.....	44,692	\$ 29,693
Life Healthcare Group Holdings Ltd.....	215,387	181,537	TOTAL SOUTH AFRICA....		<u>27,021,129</u>
Momentum Group Ltd.....	286,853	441,743	SOUTH KOREA — (11.1%)		
Motus Holdings Ltd....	47,712	280,654	* 3S Korea Co. Ltd.....	7,967	9,957
Mpact Ltd.....	55,728	83,944	* ABOV Semiconductor Co. Ltd.....	2,691	15,241
Mr. Price Group Ltd...	63,255	843,240	* ADTechnology Co. Ltd.....	1,279	15,487
MTN Group Ltd.....	134,187	823,101	Advanced Nano Products Co. Ltd....	823	37,010
* MultiChoice Group....	107,838	624,081	Advanced Process Systems Corp.....	4,521	51,117
Naspers Ltd., Class N.	9,754	2,056,437	* Aekyung Chemical Co. Ltd.....	3,816	17,839
Nedbank Group Ltd...	29,829	438,865	Aekyung Industrial Co. Ltd.....	3,805	31,704
NEPI Rockcastle NV..	119,220	898,621	* Agabang&Company... Ahnlab, Inc.....	12,217	45,382
Netcare Ltd.....	214,735	162,951	AJ Networks Co. Ltd.....	1,244	65,019
Ninety One Ltd.....	72,198	132,556	* Alteogen, Inc.....	3,127	792,211
Northam Platinum Holdings Ltd.....	36,123	244,212	* ALUKO Co. Ltd.....	17,469	23,913
Old Mutual Ltd. (OMU SJ).....	762,823	504,848	* Amicogen, Inc.....	3,596	8,865
Omnia Holdings Ltd...	62,300	223,413	* Amorepacific Corp....	3,883	344,756
OUTsurance Group Ltd.....	155,471	522,601	AMOREPACIFIC Group.....	8,159	134,931
Ω Pepkor Holdings Ltd...	528,713	728,690	* Ananti, Inc.....	9,179	37,305
* Pick n Pay Stores Ltd.....	92,135	141,603	* Anapass, Inc.....	1,749	23,659
PSG Financial Services Ltd.....	138,634	135,561	* Anterogen Co. Ltd....	1,450	22,042
Raubex Group Ltd....	27,796	72,933	* APS, Inc.....	1,919	6,189
Reunert Ltd.....	39,531	144,769	Asia Pacific Satellite, Inc.....	2,523	24,060
RFG Holdings Ltd.....	21,034	22,698	Asia Paper Manufacturing Co. Ltd.....	11,507	59,884
Sanlam Ltd.....	145,258	633,291	* Atec Co. Ltd.....	2,101	37,247
Santam Ltd.....	10,369	203,470	Atinum Investment Co. Ltd.....	11,432	16,373
Sappi Ltd.....	80,693	206,454	Avaco Co. Ltd.....	2,470	25,030
* Sibanye Stillwater Ltd. (SSW SJ).....	433,352	417,614	Baiksang Co. Ltd.....	4,496	43,810
Southern Sun Ltd....	64,935	29,004	* Beno Tnr, Inc.....	2,978	3,688
* SPAR Group Ltd.	41,918	314,478	BGF Co. Ltd.....	7,644	17,679
Spur Corp. Ltd.....	15,300	28,326	BGF retail Co. Ltd....	4,223	300,321
Stadio Holdings Ltd....	56,665	21,177	BGFecomaterials Co. Ltd.....	5,526	10,493
Standard Bank Group Ltd.....	106,195	1,237,952	BH Co. Ltd.....	8,967	92,995
Super Group Ltd.....	54,022	81,895	* BHI Co. Ltd.....	4,278	64,160
* Transaction Capital Ltd.....	179,113	21,561	Binggrae Co. Ltd.....	1,377	69,317
Truworths International Ltd....	71,174	327,359	Bio Plus Co. Ltd.....	9,806	44,359
Tsogo Sun Ltd.....	46,833	22,916	* Biodyne Co. Ltd.....	2,825	27,208
Vodacom Group Ltd...	12,107	70,810	* Bioneer Corp.....	1,671	20,824
We Buy Cars Holdings Ltd.....	9,878	21,525	* BioNote, Inc.....	10,659	35,764
Wilson Bayly Holmes-Ovcon Ltd.....	16,745	187,599	BIT Computer Co. Ltd.....	2,278	7,582
Woolworths Holdings Ltd.....	147,247	457,642	* BNC Korea Co. Ltd....	5,378	16,400

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
BNK Financial Group, Inc.....	58,811	\$ 490,235	* CMG Pharmaceutical Co. Ltd.....	8,816	\$ 10,868
Boditech Med, Inc.....	7,077	80,698	* Com2uS Holdings Corp.....	2,217	47,098
* BoKwang Industry Co. Ltd.....	4,410	14,933	* Com2uSCorp.....	2,881	93,542
Bookook Securities Co. Ltd.....	462	8,712	* Comtec Systems Co. Ltd.....	19,277	7,094
Boryung.....	8,638	60,447	* ContentreeJoongAng Corp.....	1,661	8,927
* Bosung Power Technology Co. Ltd.....	7,684	15,656	Coocon Corp.....	1,088	11,873
Brand X Co. Ltd.....	8,850	37,106	* Cosmax, Inc.....	4,122	464,036
* Bukwang Pharmaceutical Co. Ltd.....	4,615	14,813	* Cosmecca Korea Co. Ltd.....	876	30,929
BYC Co. Ltd.....	800	16,131	* CosmoAM&T Co. Ltd.....	2,840	102,289
Byucksan Corp.....	8,835	11,608	* Cosmochemical Co. Ltd.....	3,839	52,942
* C&C International Co. Ltd.....	406	9,751	Coway Co. Ltd.....	28,811	1,524,130
* Cafe24 Corp.....	3,535	99,349	Cowintech Co. Ltd.....	2,204	22,344
* CammSys Corp.....	12,345	6,619	CR Holdings Co. Ltd.....	5,692	21,837
* Cape Industries Ltd....	6,153	30,138	* Creative & Innovative System.....	3,518	17,193
Caregen Co. Ltd.....	4,866	100,165	Creverse, Inc.....	1,427	14,019
* Celltrion Pharm, Inc....	2,118	76,979	* CrystalGenomics Invites Co. Ltd.....	5,676	9,314
Celltrion, Inc.....	11,779	1,447,598	CS Wind Corp.....	9,717	277,853
* Chabiotech Co. Ltd....	1,695	13,234	* CTC BIO, Inc.....	2,098	11,128
* Cheil Worldwide, Inc..	36,083	425,234	* Cube Entertainment, Inc.....	2,240	21,101
* Chemtronics Co. Ltd..	3,577	52,132	Cuckoo Holdings Co. Ltd.....	3,109	48,510
Cheryong Electric Co. Ltd.....	2,416	91,476	Cuckoo Homesys Co. Ltd.....	2,490	33,030
Cheryong Industrial Co. Ltd.....	4,325	19,759	* D&C Media Co. Ltd....	981	12,042
Chinyang Holdings Corp.....	7,730	16,614	D.I Corp.....	2,915	33,604
* Chips&Media, Inc....	2,006	26,797	Dae Hwa Pharmaceutical Co. Ltd.....	1,232	9,061
* Choil Aluminum Co. Ltd.....	11,512	11,662	Dae Won Kang Up Co. Ltd.....	9,092	24,247
* Chong Kun Dang Pharmaceutical Corp.....	3,927	232,724	* Daea TI Co. Ltd.....	5,700	12,345
* Chongkundang Holdings Corp.....	793	25,093	Daebongls Co. Ltd....	2,018	18,323
* Choong Ang Vaccine Laboratory.....	1,601	10,733	Daechang Forging Co. Ltd.....	5,126	18,252
*†† Chorokbaem Media Co. Ltd.....	4,200	2,928	Daedong Corp.....	5,235	42,809
* Chunbo Co. Ltd.....	750	18,978	Daeduck Co. Ltd.....	1,972	9,230
* CJ CGV Co. Ltd.....	11,618	40,690	Daeduck Electronics Co. Ltd.....	7,488	94,515
CJ CheilJedang Corp.....	1,643	272,380	Daehan Flour Mill Co. Ltd.....	341	29,648
CJ Corp.....	5,456	356,088	* Dae-II Corp.....	14,842	41,581
* CJ ENM Co. Ltd.....	3,346	123,004	Daejoo Electronic Materials Co. Ltd....	1,388	97,026
CJ Freshway Corp....	2,433	34,491	Daesang Corp.....	4,045	51,971
CJ Logistics Corp.....	3,869	211,621	Daesang Holdings Co. Ltd.....	2,845	20,265
* CKD Bio Corp.....	912	13,699			
Classys, Inc.....	5,351	198,207			
* CLIO Cosmetics Co. Ltd.....	714	9,273			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
* Daesung Energy Co. Ltd.....	2,804	\$ 15,652	Dong-Ah Geological Engineering Co. Ltd.....	649	\$ 6,180
* Daewon Cable Co. Ltd.....	10,963	26,989	Dongbang Transport Logistics Co. Ltd....	14,438	21,242
Daewon Pharmaceutical Co. Ltd.....	4,099	41,104	* Dongjin Semichem Co. Ltd.....	18,159	270,417
Daewon San Up Co. Ltd.....	2,161	8,794	* Dongkoo Bio & Pharma Co. Ltd.....	6,721	23,016
* Daewoo Engineering & Construction Co. Ltd.....	88,834	205,438	* DongKook Pharmaceutical Co. Ltd.....	5,585	57,994
Daewoong Co. Ltd....	6,724	94,722	Dongkuk Holdings Co. Ltd.....	6,767	33,729
Daewoong Pharmaceutical Co. Ltd.....	1,231	115,782	Dongkuk Steel Mill Co. Ltd.....	11,214	68,191
Daihan Pharmaceutical Co. Ltd.....	1,066	18,832	Dongsuh Cos., Inc....	5,441	86,765
Daishin Securities Co. Ltd.....	10,870	124,021	Dongsung Chemical Co. Ltd.....	11,307	30,251
Daol Investment & Securities Co. Ltd...	12,487	25,053	Dongsung Finetec Co. Ltd.....	5,249	76,451
* Daou Data Corp.....	4,343	30,010	* Dongwha Enterprise Co. Ltd.....	4,310	25,095
Daou Technology, Inc.....	6,983	85,378	Dongwha Pharm Co. Ltd.....	5,888	24,601
* Dasan Networks, Inc.....	7,361	17,905	Dongwon Development Co. Ltd.....	13,299	20,358
* Dawonsys Co. Ltd....	4,647	30,708	Dongwon F&B Co. Ltd.....	1,675	34,069
DB Financial Investment Co. Ltd.....	6,205	23,263	Dongwon Systems Corp.....	1,570	40,706
DB Insurance Co. Ltd.....	21,505	1,430,876	Dongwoon Anatech Co. Ltd.....	4,908	67,046
* DB, Inc.....	36,593	30,549	Dongyang E&P, Inc....	1,464	17,937
* Dear U Co. Ltd.....	2,835	69,619	Doosan Bobcat, Inc...	20,002	657,096
* Dentium Co. Ltd.....	3,066	146,210	Doosan Co. Ltd.....	2,716	524,860
Deutsch Motors, Inc...	5,379	15,591	* Doosan Enerbility Co. Ltd.....	69,007	1,126,224
Device ENG Co. Ltd..	1,253	10,171	* Doosan Fuel Cell Co. Ltd.....	4,019	44,836
* Devsisters Co. Ltd....	773	15,483	Doosan Tesna, Inc....	2,770	56,000
* Dexter Studios Co. Ltd.....	4,357	21,472	DoubleUGames Co. Ltd.....	5,109	171,784
DGB Financial Group, Inc.....	37,239	235,416	Douzone Bizon Co. Ltd.....	4,113	192,913
Digital Daesung Co. Ltd.....	4,602	22,725	* Dream Security Co. Ltd.....	10,040	24,363
* DIO Corp.....	1,645	19,671	* Dreamtech Co. Ltd....	7,608	37,431
* DK Tech Co. Ltd.....	4,178	20,602	* DRTECH Corp.....	10,055	14,911
DL E&C Co. Ltd.....	11,647	250,036	DSC Investment, Inc.....	3,558	6,839
DL Holdings Co. Ltd...	1,837	40,222	* Duk San Neolux Co. Ltd.....	2,143	40,487
* DMS Co. Ltd.....	7,907	33,061	* Duksan Techopia Co. Ltd.....	961	22,528
DN Automotive Corp..	4,608	66,114	Duksung Co. Ltd.....	3,764	17,741
Dohwa Engineering Co. Ltd.....	4,413	19,836			
Dong-A Socio Holdings Co. Ltd....	536	35,287			
Dong-A ST Co. Ltd....	1,281	44,116			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
DY Corp.....	1,808	\$ 4,910	Global Standard		
DY POWER Corp.....	3,390	27,441	Technology Co.		
*†† E			Ltd.....	3,848	\$ 47,069
Investment&Development			* Global Tax Free Co.		
Co. Ltd.....	19,186	3,446	Ltd.....	9,554	25,766
* Echo Marketing, Inc...	5,576	37,468	* GnBS eco Co. Ltd.....	4,194	10,916
* Eco Volt Co. Ltd.....	12,005	8,405	GOLFZON Co. Ltd....	1,788	73,824
Ecoplastic Corp.....	11,596	19,062	Gradiant Corp.....	4,366	34,576
#* Ecopro BM Co. Ltd....	4,453	397,459	Grand Korea Leisure		
#* Ecopro Co. Ltd.....	11,986	498,426	Co. Ltd.....	4,689	38,167
Ecopro HN Co. Ltd....	3,184	66,041	* Green Cross Corp.....	740	69,875
*†† Ehwa Technologies			* Green Cross		
Information Co.			Holdings Corp.....	6,082	60,926
Ltd.....	39,858	4,636	* Green Cross		
E-MART, Inc.....	5,360	236,979	Wellbeing Corp.....	1,507	9,012
* EMKOREA Co. Ltd....	4,828	7,454	*†† Green Pine Tree Co.		
* EMRO, Inc.....	1,192	56,811	Ltd.....	1,155	149
* EM-Tech Co. Ltd.....	2,530	44,382	* GS Engineering &		
* Enchem Co. Ltd.....	1,600	142,028	Construction Corp..	19,226	227,568
ENF Technology Co.			* GS P&L Co. Ltd.....	4,601	60,861
Ltd.....	3,799	50,157	GS Retail Co. Ltd....	19,401	203,761
* Enplus Co. Ltd.....	12,735	8,574	Gwangju Shinsegae		
* Enzychem			Co. Ltd.....	735	14,714
Lifesciences Corp...	19,669	20,606	HAESUNG DS Co.		
Eo Technics Co. Ltd...	1,424	138,410	Ltd.....	3,254	55,450
*†† E-TRON Co. Ltd.....	141,985	3,664	Han Kuk Carbon Co.		
* Eubiologics Co. Ltd...	5,266	44,926	Ltd.....	7,732	73,503
Eugene Investment &			Hana Financial		
Securities Co. Ltd...	13,616	22,460	Group, Inc.....	72,441	2,998,372
Eugene Technology			* Hana Materials, Inc....	1,780	29,833
Co. Ltd.....	2,004	50,382	* Hana Micron, Inc.....	13,727	95,576
* EV Advanced			* Hana Pharm Co.		
Material Co. Ltd....	9,422	11,732	Ltd.....	2,252	15,864
* E-World.....	10,154	10,032	* Hana Technology Co.		
* Exem Co. Ltd.....	9,439	13,141	Ltd.....	253	3,639
Exicon Co. Ltd.....	2,411	20,771	Hana Tour Service,		
F&F Co. Ltd.....	7,976	350,988	Inc.....	2,634	101,076
Fila Holdings Corp....	13,845	372,763	* Hanall Biopharma		
* Fine M-Tec Co. Ltd....	3,760	12,853	Co. Ltd.....	2,608	72,436
Fine Semitech Corp...	2,278	27,602	* Hancorn, Inc.....	2,264	37,145
* Firstec Co. Ltd.....	4,429	9,266	Handok, Inc.....	2,093	16,923
*†† Flask Co. Ltd.....	12,050	2,455	Handsome Co. Ltd....	4,735	47,932
* Foosung Co. Ltd.....	4,894	16,961	Hanil Feed Co. Ltd....	6,832	17,048
Fursys, Inc.....	987	28,010	Hanjin Kal Corp.....	336	19,329
* Gabia, Inc.....	3,274	36,144	Hanjin Transportation		
* GAEASOFT.....	4,093	22,172	Co. Ltd.....	2,334	31,075
Galaxia Moneytree			Hankook Cosmetics		
Co. Ltd.....	1,980	10,839	Manufacturing Co.		
* GAMSUNG Corp.			Ltd.....	331	10,445
Co. Ltd.....	26,653	56,414	Hankook Shell Oil		
* Gaon Cable Co. Ltd...	1,356	55,946	Co. Ltd.....	185	40,149
* GC Cell Corp.....	1,292	19,530	Hankook Tire &		
* GeneOne Life			Technology Co.		
Science, Inc.....	11,675	17,083	Ltd.....	12,905	362,064
* Genexine, Inc.....	4,234	13,459	Hanmi Pharm Co.		
Geumhwa PSC Co.			Ltd.....	1,717	286,824
Ltd.....	1,330	22,945			
* Giantstep, Inc.....	1,630	6,628			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
Hanmi Science Co. Ltd.....	4,206	\$ 79,821		HD Hyundai Construction Equipment Co. Ltd.....	4,937 \$ 224,843
Hanmi Semiconductor Co. Ltd.....	3,630	278,302		HD Hyundai Electric Co. Ltd.....	5,228 1,460,719
HanmiGlobal Co. Ltd.....	2,006	24,092	*	HD Hyundai Energy Solutions Co. Ltd....	1,134 18,820
Hannong Chemicals, Inc.....	1,310	12,265	*	HD Hyundai Heavy Industries Co. Ltd...	876 186,314
Hanon Systems.....	58,163	170,221		HD Hyundai Infracore Co. Ltd.....	52,436 263,845
Hansae Co. Ltd.....	5,161	46,472	*	HD Hyundai Mipo.....	3,123 265,440
Hansae Yes24 Holdings Co. Ltd....	908	2,382	*	HD Korea Shipbuilding & Offshore Engineering Co. Ltd.....	4,797 760,336
Hanshin Machinery Co.....	4,076	9,192		HDC Holdings Co. Ltd.....	11,304 96,906
Hansol Chemical Co. Ltd.....	3,101	196,361		HDC Hyundai Development Co-Engineering & Construction.....	13,317 151,513
Hansol Holdings Co. Ltd.....	10,383	16,741		HD-Hyundai Marine Engine.....	3,940 75,436
* Hansol IONES Co. Ltd.....	3,098	13,179	*	Hecto Innovation Co. Ltd.....	2,056 16,646
Hansol Paper Co. Ltd.....	4,665	27,193	#	HFR, Inc.....	1,874 28,040
Hansol Technics Co. Ltd.....	9,847	26,379		High Tech Pharm Co. Ltd.....	3,388 37,420
Hanssem Co. Ltd.....	638	20,521		Hite Jinro Co. Ltd....	10,080 131,855
* Hanwha Engine.....	4,700	73,403	*	Hitejinro Holdings Co. Ltd.....	2,275 14,126
* Hanwha Galleria Corp.....	15,046	12,337		HK inno N Corp.....	2,746 66,855
Hanwha General Insurance Co. Ltd...	19,605	54,649		HL Holdings Corp.....	1,851 43,790
* Hanwha Investment & Securities Co. Ltd.....	28,229	69,493	*	HL Mando Co. Ltd....	12,064 367,151
Hanwha Life Insurance Co. Ltd...	107,580	183,840	*	HLB Biostep Co. Ltd..	2,115 3,382
* Hanwha Ocean Co. Ltd.....	7,421	290,090	*	HLB Life Science Co. Ltd.....	3,792 27,641
Hanwha Solutions Corp.....	24,837	334,920	*	Hlb Pharma Ceutical Co. Ltd.....	1,281 22,805
Hanwha Systems Co. Ltd.....	12,725	219,631	*	HLB, Inc.....	10,998 606,188
* Hanwha Vision Co. Ltd.....	10,211	224,426	*	Home Center Holdings Co. Ltd....	29,955 18,722
* Hanyang Digttech Co. Ltd.....	1,023	6,570	*	Homecast Co. Ltd....	6,694 9,740
Hanyang Eng Co. Ltd.....	4,035	45,366	#	Hotel Shilla Co. Ltd...	8,427 221,152
* Hanyang Securities Co. Ltd.....	2,979	24,431		HS Hwasung Co. Ltd.....	2,547 16,957
* HB SOLUTION Co. Ltd.....	6,888	13,408		HS Hyosung Advanced Materials Corp.....	734 88,460
* HB Technology Co. Ltd.....	20,026	33,300	*	HS Hyosung Corp.....	586 11,561
HD Hyundai Co. Ltd...	12,659	720,092		HS Industries Co. Ltd.....	4,773 15,728
			*	Hugel, Inc.....	1,496 243,023
				Humedix Co. Ltd.....	2,427 55,791

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
Huons Co. Ltd.....	2,342	\$ 40,211	Hyundai Rotem Co. Ltd.....	29,853	\$1,208,794
Huons Global Co. Ltd.....	1,464	35,191	Hyundai Steel Co.....	9,107	144,354
Husteel Co. Ltd.....	7,104	21,652	Hyundai Wia Corp.....	4,160	111,003
Huvitz Co. Ltd.....	4,877	25,441	HyVision System, Inc.....	4,257	50,006
Hwa Shin Co. Ltd.....	5,583	27,811	* i3system, Inc.....	1,346	42,409
Hwangkum Steel & Technology Co. Ltd.....	2,449	8,314	* Icure Pharm, Inc.....	975	1,138
HYBE Co. Ltd.....	2,543	392,468	* Il Dong Pharmaceutical Co. Ltd.....	983	7,566
* Hydro Lithium, Inc.....	7,497	9,294	* Iljin Diamond Co. Ltd.....	1,822	13,814
* Hy-Lok Corp.....	2,158	42,340	* Iljin Electric Co. Ltd....	5,169	114,861
Hyosung Corp.....	2,633	82,509	* Iljin Holdings Co. Ltd.....	6,856	18,192
Hyosung Heavy Industries Corp.....	1,771	543,253	* Iljin Hysolus Co. Ltd...	724	7,824
Hyosung TNC Corp...	1,216	186,135	* Iljin Power Co. Ltd.....	2,335	14,981
* Hyulim ROBOT Co. Ltd.....	5,837	6,728	Ilshin Spinning Co. Ltd.....	7,844	43,983
Hyundai Autoever Corp.....	2,598	253,813	* Ilshin Stone Co. Ltd...	14,594	22,091
Hyundai Bioland Co. Ltd.....	1,594	5,027	Ilyang Pharmaceutical Co. Ltd.....	2,498	19,183
HYUNDAI Corp.....	2,484	33,473	iMarketKorea, Inc.....	5,701	30,690
Hyundai Department Store Co. Ltd.....	2,749	95,009	InBody Co. Ltd.....	3,848	63,778
Hyundai Elevator Co. Ltd.....	6,595	239,847	Industrial Bank of Korea.....	78,233	833,406
Hyundai Engineering & Construction Co. Ltd.....	19,589	417,014	# Innocean Worldwide, Inc.....	8,704	110,393
HYUNDAI EVERDIGM Corp...	2,354	14,096	* InnoWireless Co. Ltd.....	369	5,765
Hyundai Ezwel Co. Ltd.....	4,878	16,390	Innox Advanced Materials Co. Ltd....	2,497	46,257
Hyundai Futurenet Co. Ltd.....	13,368	30,750	* Insung Information Co. Ltd.....	10,578	13,417
Hyundai GF Holdings.....	10,655	35,674	Intellian Technologies, Inc...	761	20,704
Hyundai Glovis Co. Ltd.....	7,025	717,664	Intelligent Digital Integrated Security Co. Ltd.....	1,685	17,282
Hyundai Green Food..	5,187	49,857	* Interflex Co. Ltd.....	4,180	26,172
Hyundai Home Shopping Network Corp.....	1,928	64,123	† Interojo Co. Ltd.....	1,228	7,892
* Hyundai Livart Furniture Co. Ltd....	3,789	19,515	INTOPS Co. Ltd.....	3,053	45,098
Hyundai Marine & Fire Insurance Co. Ltd.....	25,855	438,817	iNiRON Biotechnology, Inc..	3,888	15,167
Hyundai Mobis Co. Ltd.....	7,066	1,275,099	IS Dongseo Co. Ltd...	5,226	69,311
Hyundai Motor Co.....	19,152	2,695,626	ISC Co. Ltd.....	2,345	106,868
Hyundai Motor Securities Co. Ltd...	5,127	23,235	i-SENS, Inc.....	3,346	41,368
Hyundai Movex Co. Ltd.....	6,879	18,932	* ISU Abxis Co. Ltd....	2,469	7,535
			* ISU Chemical Co. Ltd.....	3,108	13,600
			IsuPetasys Co. Ltd....	10,649	278,650
			* ITCEN Co. Ltd.....	3,543	11,905
			* ITEK, Inc.....	4,474	16,668
			* ITM Semiconductor Co. Ltd.....	554	4,853

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
* Jahwa Electronics			KH Vatec Co. Ltd.....	4,841	\$ 33,215
Co. Ltd.....	2,772	\$ 29,297	Kia Corp.....	39,120	2,729,709
JB Financial Group			* Kib Plug Energy.....	43,041	15,255
Co. Ltd.....	31,430	426,099	* KidariStudio, Inc.....	6,220	13,119
Jeju Bank.....	3,312	18,267	KINX, Inc.....	900	44,820
* Jeju Semiconductor			* KISCO Corp.....	4,439	24,112
Corp.....	3,960	37,735	* KISCO Holdings Co.		
* Jin Air Co. Ltd.....	2,007	13,793	Ltd.....	1,214	15,494
Jinsung T.E.C.....	3,429	22,325	KISWIRE Ltd.....	3,432	42,599
JLS Co. Ltd.....	1,866	7,419	KIWOOM Securities		
* JNK Global Co. Ltd....	8,964	22,363	Co. Ltd.....	5,117	438,642
* JNTC Co. Ltd.....	1,326	19,793	* KMW Co. Ltd.....	1,668	10,967
Jusung Engineering			* KNJ Co. Ltd.....	311	2,970
Co. Ltd.....	7,506	161,590	Koh Young		
JVM Co. Ltd.....	1,438	20,751	Technology, Inc....	7,378	82,408
JW Holdings Corp.....	12,831	26,895	Kolmar BNH Co. Ltd..	1,862	15,926
JW Life Science			Kolmar Holdings Co.		
Corp.....	2,713	19,582	Ltd.....	3,468	16,203
JW Pharmaceutical			Kolmar Korea Co.		
Corp.....	4,069	65,216	Ltd.....	5,100	211,118
* JW Shinyak Corp.....	3,942	4,305	* Kolon Corp.....	1,302	12,570
JYP Entertainment			* Kolon Industries, Inc..	6,836	131,287
Corp.....	8,087	415,740	* Kolon Life Science,		
K Car Co. Ltd.....	1,385	12,671	Inc.....	479	7,260
K Ensol Co. Ltd.....	1,735	15,672	* KoMiCo Ltd.....	1,679	43,330
Kakao Corp.....	13,894	364,783	KONA I Co. Ltd.....	2,442	36,337
* Kakao Games Corp...	8,640	96,020	Korea Alcohol		
KakaoBank Corp.....	12,257	177,665	Industrial Co. Ltd....	5,044	29,372
* Kakaopay Corp.....	3,972	73,300	Korea Asset In Trust		
Kangnam Jevisco			Co. Ltd.....	30,383	58,062
Co. Ltd.....	731	12,998	* Korea Circuit Co.		
* Kangwon Energy Co.			Ltd.....	4,698	32,811
Ltd.....	3,790	23,296	Korea Electric		
Kangwon Land, Inc....	11,157	128,335	Terminal Co. Ltd....	1,432	77,232
KB Financial Group,			Korea Electronic		
Inc. (105560 KS)...	55,087	3,451,272	Power Industrial		
KC Co. Ltd.....	2,179	23,913	Development Co.		
KC Tech Co. Ltd.....	1,534	31,732	Ltd.....	4,695	38,443
KCC Corp.....	1,131	192,349	* Korea Gas Corp.....	7,365	172,517
KCTC.....	5,926	15,384	* Korea Information &		
KEC Corp.....	31,873	17,686	Communications		
KEPCO Engineering			Co. Ltd.....	5,535	30,417
& Construction			Korea Information		
Co., Inc.....	1,501	70,753	Certificate		
KEPCO Plant Service			Authority, Inc.....	2,886	9,173
& Engineering Co.			Korea Investment		
Ltd.....	11,672	371,655	Holdings Co. Ltd....	14,347	780,170
Keyang Electric			Korea Movenex Co.		
Machinery Co.			Ltd.....	5,239	21,489
Ltd.....	4,289	4,701	Korea Petrochemical		
KG Chemical Corp....	6,136	15,650	Ind Co. Ltd.....	456	28,491
KG Dongbusteel.....	11,151	45,296	Korea Petroleum		
KG Eco Solution Co.			Industries Co.....	1,794	15,797
Ltd.....	7,203	24,456	* Korea Ratings Corp...	340	21,334
* KG Mobility Co.....	13,460	34,516	* Korea Real Estate		
Kginicis Co. Ltd.....	5,479	32,334	Investment & Trust		
KGMobilians Co.			Co. Ltd.....	47,912	32,857
Ltd.....	5,530	17,124			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
Korea United Pharm, Inc.....	2,831	\$ 34,755	LG HelloVision Co. Ltd.....	10,736	\$ 17,906
Korea Zinc Co. Ltd....	909	513,972	LG Innotek Co. Ltd....	5,080	515,812
Korean Reinsurance Co.....	56,541	319,991	* LigaChem Biosciences, Inc....	2,614	225,529
Kortek Corp.....	2,756	15,234	LOT Vacuum Co. Ltd.....	3,505	21,334
* KPS Corp.....	2,599	11,885	Lotte Chemical Corp.. Lotte Chilsung	3,650	142,203
KPX Chemical Co. Ltd.....	815	23,789	Beverage Co. Ltd... LOTTE Fine	1,305	92,727
* Krafton, Inc.....	6,258	1,559,214	Chemical Co. Ltd... LOTTE Himart Co.	5,030	137,082
KT Skylife Co. Ltd....	6,097	18,274	Ltd.....	1,317	6,770
* Kukje Pharma Co. Ltd.....	5,534	18,672	* Lotte Non-Life Insurance Co. Ltd...	23,154	31,152
* Kumho HT, Inc.....	38,994	18,876	Lotte Rental Co. Ltd... Lotte Shopping Co.	6,387	124,606
Kumho Petrochemical Co. Ltd.....	3,586	259,463	Ltd.....	2,377	87,997
* Kumho Tire Co., Inc... Kumkang Kind Co. Ltd.....	19,186	69,084	* Lotte Tour Development Co. Ltd.....	3,126	16,735
Kwang Dong Pharmaceutical Co. Ltd.....	13,256	49,727	Lotte Wellfood Co. Ltd.....	699	49,288
* Kyeryong Construction Industrial Co. Ltd....	1,770	15,041	LS Corp.....	7,915	641,391
Kyobo Securities Co. Ltd.....	6,735	25,171	* LS Eco Energy Ltd.... LS Electric Co. Ltd....	2,895	89,810
* Kyongbo Pharmaceutical Co. Ltd.....	1,775	8,229	* LS Marine Solution Co. Ltd.....	4,505	51,912
Kyung Dong Navien Co. Ltd.....	2,350	130,655	* LVMC Holdings..... LX Hausys Ltd.....	36,724	41,945
Kyungbang Co. Ltd....	3,048	13,119	LX Semicon Co. Ltd... M.I.Tech Co. Ltd.....	1,948	41,339
Kyungdong Pharm Co. Ltd.....	5,683	23,030	Macquarie Korea Infrastructure Fund.....	3,940	152,624
Kyung-In Synthetic Corp.....	12,630	24,444	Macrogen, Inc..... Maeil Dairies Co. Ltd.....	1,379	7,083
L&C Bio Co. Ltd.....	1,830	28,795	* Makus, Inc..... Manyo Co. Ltd.....	1,150	26,156
* L&F Co. Ltd.....	2,397	143,918	* Mcnex Co. Ltd..... Mediana Co. Ltd.....	1,880	11,614
* L&K Biomed Co. Ltd.. LabGenomics Co. Ltd.....	1,972	9,680	* Medipost Co. Ltd..... Medytox, Inc.....	1,414	16,672
* Lake Materials Co. Ltd.....	21,308	40,754	* Meerecompany, Inc.... MegaStudy Co. Ltd....	2,935	46,379
* LB Semicon, Inc..... Lee Ku Industrial Co. Ltd.....	14,801	116,697	* Mediana Co. Ltd..... Medipost Co. Ltd.....	4,681	35,791
LEENO Industrial, Inc.....	9,863	26,049	* Meerecompany, Inc.... MegaStudy Edu Co. Ltd.....	767	62,105
LF Corp.....	6,450	18,234	* Meerecompany, Inc.... MegaStudy Edu Co. Ltd.....	1,096	18,545
LG Chem Ltd.....	2,877	420,016	* MegaStudy Edu Co. Ltd.....	2,286	16,781
LG Corp.....	5,047	56,580	Meritz Financial Group, Inc.....	2,340	62,670
LG Corp.....	5,260	853,096	META BIOMED Co. Ltd.....	2,340	62,670
LG Corp.....	4,420	226,587	Mgame Corp..... Mi Chang Oil Industrial Co. Ltd....	4,839	13,542
LG Electronics, Inc....	33,146	1,909,739	MiCo Ltd..... Micro Digital Co. Ltd..	4,951	17,444
#* LG Energy Solution Ltd.....	2,789	671,437		177	10,897
LG H&H Co. Ltd.....	2,907	611,347		5,893	36,032
				1,952	14,987

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
* Mirae Asset Life Insurance Co. Ltd...	24,853	\$ 86,702	NEXTIN, Inc.....	1,876	\$ 73,758
Mirae Asset Securities Co. Ltd...	63,331	365,173	NH Investment & Securities Co. Ltd...	56,591	559,838
* Mirae Asset Venture Investment Co. Ltd.....	8,034	26,076	* NHN Corp.....	5,819	74,429
Miwon Chemicals Co. Ltd.....	147	7,888	* NHN KCP Corp.....	8,103	39,452
Miwon Commercial Co. Ltd.....	534	62,532	NICE Holdings Co. Ltd.....	4,413	32,189
* Miwon Holdings Co. Ltd.....	286	14,638	Nice Information & Telecommunication, Inc.....	2,046	24,327
Miwon Specialty Chemical Co. Ltd...	566	52,508	NICE Information Service Co. Ltd.....	15,565	131,172
* MK Electron Co. Ltd...	5,926	36,054	NICE Total Cash Management Co. Ltd.....	5,667	18,698
MNTech Co. Ltd.....	3,176	17,129	* Nong Shim Holdings Co. Ltd.....	454	19,850
* Mobase Electronics Co. Ltd.....	7,819	7,519	NongShim Co. Ltd.....	877	209,944
Modetour Network, Inc.....	2,119	13,969	NOROO Paint & Coatings Co. Ltd....	2,751	14,288
* MONAYONGPYONG. Motrex Co. Ltd.....	9,275	25,846	NOVAREX Co. Ltd....	2,936	14,350
* mPlus Corp.....	6,260	45,275	NPC.....	6,680	19,324
MS Autotech Co. Ltd.....	2,632	13,141	* OCI Co. Ltd.....	955	44,816
Muhak Co. Ltd.....	12,392	21,054	* OCI Holdings Co. Ltd.....	4,183	226,491
Myoung Shin Industrial Co. Ltd....	3,862	16,400	ONEJOON Co. Ltd....	3,886	27,736
Namhae Chemical Corp.....	5,239	39,118	OptoElectronics Solutions Co. Ltd....	742	7,114
* Namsun Aluminum Co. Ltd.....	3,870	17,032	Orion Corp.....	9,135	634,768
* Namuga Co. Ltd.....	2,446	21,487	Orion Holdings Corp..	7,752	80,732
Namyang Dairy Products Co. Ltd....	940	42,862	* Osang Healthcare Co. Ltd.....	1,079	10,979
Nasmedia Co. Ltd.....	1,024	9,806	* OSTEONIC Co. Ltd...	5,251	29,118
Nature Holdings Co. Ltd.....	4,291	27,382	* Osung Advanced Materials Co. Ltd....	18,332	18,033
NAVER Corp.....	5,553	822,327	Ottogi Corp.....	449	118,284
NCSOFT Corp.....	2,115	250,295	Paik Kwang Industrial Co. Ltd.....	4,745	22,926
NeoPharm Co. Ltd....	3,154	23,905	Pan Ocean Co. Ltd....	35,441	80,671
* Neosem, Inc.....	3,005	19,210	Paradise Co. Ltd.....	7,025	47,704
Neowiz.....	4,899	62,672	Park Systems Corp....	1,229	198,323
* Neowiz Holdings Corp.....	920	10,591	Partron Co. Ltd.....	11,262	57,055
* NEPES Corp.....	6,963	32,662	* Pearl Abyss Corp.....	4,270	84,920
* Neptune Co.....	5,865	22,749	People & Technology, Inc.....	4,736	130,960
*Ω Netmarble Corp.....	8,565	259,530	* Peptron, Inc.....	1,506	100,291
New Power Plasma Co. Ltd.....	5,541	17,481	PHA Co. Ltd.....	2,660	18,330
* Newflex Technology Co. Ltd.....	6,149	21,125	* PharmaResearch Co. Ltd.....	1,593	263,457
* Nexen Corp.....	4,007	11,909	* PharmGen Science, Inc.....	4,774	14,107
Nexen Tire Corp.....	4,854	18,426	* Pharmicell Co. Ltd....	3,656	19,984
* Nexon Games Co. Ltd.....	5,900	53,408	* Philenergy Co. Ltd....	104	956
			* Philoptics Co. Ltd....	1,534	32,490
			* PI Advanced Materials Co. Ltd....	4,049	48,476
			* Polaris AI Corp.....	11,204	24,326
			* Polaris Office Corp....	3,142	12,805

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
* PonyLink Co. Ltd.....	20,885	\$ 16,789	Samsung		
# Posco DX Co. Ltd.....	14,799	190,191	Engineering Co.		
Posco M-Tech Co.			Ltd.....	76,812	\$ 947,472
Ltd.....	4,685	39,633	Samsung Fire &		
* Power Logics Co.			Marine Insurance		
Ltd.....	5,517	20,402	Co. Ltd.....	9,460	2,469,026
Protec Co. Ltd.....	1,501	27,158	* Samsung Heavy		
PSK, Inc.....	6,562	85,186	Industries Co. Ltd...	72,700	646,478
Pulmuone Co. Ltd.....	3,204	22,782	* Samsung Life		
* Rainbow Robotics.....	593	121,226	Insurance Co. Ltd...	9,807	598,431
* Refine Co. Ltd.....	1,479	12,834	* Samsung		
Reyon			Pharmaceutical		
Pharmaceutical			Co. Ltd.....	8,786	8,786
Co. Ltd.....	587	5,134	Samsung SDI Co.		
RFHIC Corp.....	1,978	22,522	Ltd.....	3,435	520,464
* RFTech Co. Ltd.....	9,790	25,754	Samsung SDS Co.		
* Robostar Co. Ltd.....	1,279	26,493	Ltd.....	4,715	389,836
Rorze Systems			Samsung Securities		
Corp.....	1,438	17,095	Co. Ltd.....	28,770	897,411
* S&S Tech Corp.....	1,955	39,156	* SAMT Co. Ltd.....	10,436	18,790
S-1 Corp.....	8,969	367,597	Samwha Capacitor		
* Sam Chun Dang			Co. Ltd.....	2,032	40,070
Pharm Co. Ltd.....	1,025	128,578	Samwha Electric Co.		
* Sam Yung Trading			Ltd.....	664	17,296
Co. Ltd.....	3,832	32,934	Samyang Corp.....	593	18,324
Samchully Co. Ltd.....	452	27,843	Samyang Foods Co.		
SAMHWA Paints			Ltd.....	998	467,374
Industrial Co. Ltd....	4,611	19,361	Samyang Holdings		
Samick THK Co. Ltd..	1,425	9,957	Corp.....	1,074	46,992
* Samil Pharmaceutical			Samyang Packaging		
Co. Ltd.....	2,871	26,000	Corp.....	1,826	19,004
* Samji Electronics Co.			Samyang Tongsang		
Ltd.....	3,059	19,554	Co. Ltd.....	207	6,882
Samjin			Samyoung Co. Ltd....	3,277	9,728
Pharmaceutical			Sangsin Energy		
Co. Ltd.....	1,297	15,323	Display Precision		
Sammok S-Form Co.			Co. Ltd.....	2,574	12,568
Ltd.....	1,045	14,322	Saramin Co. Ltd.....	2,216	26,663
*Ω Samsung Biologics			Satrec Initiative Co.		
Co. Ltd.....	1,423	1,052,445	Ltd.....	231	7,140
Samsung C&T Corp...	12,252	1,004,373	* SBI Investment		
Samsung Card Co.			Korea Co. Ltd.....	18,153	9,554
Ltd. (029780 KS)...	10,148	292,335	* SD Biosensor, Inc....	11,297	86,918
Samsung			SeAH Besteel		
Electro-Mechanics			Holdings Corp.....	2,560	33,844
Co. Ltd.....	7,315	670,003	SeAH Steel Corp.....	387	36,627
Samsung Electronics			SeAH Steel Holdings		
Co. Ltd. (005930			Corp.....	552	77,698
KS).....	320,573	11,448,854	Sebang Co. Ltd.....	2,671	21,112
Samsung Electronics			Sebang Global		
Co. Ltd. (SMSN			Battery Co. Ltd.....	743	41,269
LI), GDR.....	573	512,244	Seegene, Inc.....	6,392	103,614
Samsung Electronics			Segyung Hitech Co.		
Co. Ltd. (SSNHZ			Ltd.....	7,275	38,259
US), GDR.....	4,405	3,995,335	Sejin Heavy		
			Industries Co. Ltd...	3,584	21,834
			* Sekonix Co. Ltd.....	2,406	9,611

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
Seobu T&D.....	7,366	\$ 27,971	SK Discovery Co.		
Seohan Co. Ltd.....	28,267	15,357	Ltd.....	4,909	\$118,001
* Seohee Construction			* SK Eternix Co. Ltd....	3,890	32,914
Co. Ltd.....	27,891	29,543	SK Gas Ltd.....	1,119	166,820
* Seoul Auction Co.			*Ω SK IE Technology		
Ltd.....	1,312	6,168	Co. Ltd.....	3,498	54,917
Seoul Semiconductor			* SK oceanplant Co.		
Co. Ltd.....	9,925	49,241	Ltd.....	2,702	22,508
Seoyon Co. Ltd.....	2,977	13,898	SK Securities Co.		
Seoyon E-Hwa Co.			Ltd.....	104,448	34,347
Ltd.....	3,804	32,801	SK Telecom Co. Ltd.		
SEWOONMEDICAL			(017670 KS).....	6,199	236,053
Co. Ltd.....	3,371	5,649	* SKC Co. Ltd.....	2,773	295,960
SFA Engineering			SL Corp.....	4,193	91,914
Corp.....	7,542	98,334	SM Entertainment		
* SFA Semicon Co.			Co. Ltd.....	4,720	270,125
Ltd.....	15,076	33,607	* SMEC Co. Ltd.....	12,738	32,683
SGC Energy Co.			SNT Dynamics Co.		
Ltd.....	1,224	19,818	Ltd.....	2,696	42,936
* Shin Heung Energy &			SNT Holdings Co.		
Electronics Co.			Ltd.....	1,335	23,647
Ltd.....	3,770	11,822	S-Oil Corp.....	15,594	652,331
* Shin Poong			Solid, Inc.....	17,755	97,155
Pharmaceutical			* SOLUM Co. Ltd.....	15,138	195,581
Co. Ltd.....	2,471	17,403	Solus Advanced		
Shindaeyang Paper			Materials Co. Ltd....	3,812	26,137
Co. Ltd.....	4,560	18,138	Songwon Industrial		
Shinhan Financial			Co. Ltd.....	5,440	46,312
Group Co. Ltd.			Soop Co. Ltd.....	3,044	167,137
(055550 KS).....	59,943	2,088,039	Soulbrain Co. Ltd.....	2,020	232,484
Shinil Electronics Co.			Soulbrain Holdings		
Ltd.....	13,867	13,370	Co. Ltd.....	2,168	51,275
Shinsegae			SPC Samlip Co. Ltd..	1,041	33,484
International, Inc....	6,932	48,575	SPG Co. Ltd.....	2,484	53,117
Shinsegae, Inc.....	1,903	173,305	ST Pharm Co. Ltd....	662	39,216
* Shinsung Delta Tech			Traffic Co. Ltd.....	4,180	11,945
Co. Ltd.....	4,388	276,919	* Studio Dragon Corp...	4,822	124,180
* Shinsung E&G Co.			* Sugentech, Inc.....	2,106	9,518
Ltd.....	13,700	11,178	* Sung Kwang Bend		
Shinwon Corp.....	20,628	20,008	Co. Ltd.....	5,622	111,205
Shinyoung Securities			* Sungchang		
Co. Ltd.....	961	50,159	Enterprise		
* Showbox Corp.....	8,954	17,951	Holdings Ltd.....	19,478	18,584
* Silicon2 Co. Ltd.....	12,019	252,574	* Sungeel Hitech Co.		
Silla Co. Ltd.....	1,575	9,061	Ltd.....	231	6,300
* SIMMTECH Co. Ltd...	3,120	26,156	Sungwoo Hitech Co.		
SIMPAC, Inc.....	4,358	11,979	Ltd.....	13,423	47,074
Sindoh Co. Ltd.....	1,472	39,151	* Sunny Electronics		
* Sinil Pharm Co. Ltd....	2,016	9,091	Corp.....	5,903	8,793
* SK			* Suprema, Inc.....	1,181	19,920
Biopharmaceuticals			* SY Co. Ltd.....	6,825	19,076
Co. Ltd.....	9,583	713,133	* Synergy Innovation		
* SK Bioscience Co.			Co. Ltd.....	5,017	9,852
Ltd.....	2,682	89,885	* Synopex, Inc.....	15,827	63,542
SK Chemicals Co.			* Systems Technology,		
Ltd.....	2,286	64,934	Inc.....	2,490	35,402
			T&L Co. Ltd.....	1,035	55,518

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
* Taekwang Industrial Co. Ltd.....	83	\$ 35,882	* VIOL Co. Ltd.....	4,862	\$ 27,238
TAEKYUNG BK Co. Ltd.....	5,136	15,952	Vitzro Tech Co. Ltd....	2,270	11,753
* Taewoong Co. Ltd.....	2,925	24,486	* Vitzrocell Co. Ltd.....	4,594	78,342
Taeyang Metal Industrial Co. Ltd....	9,366	18,680	* VM, Inc.....	3,810	19,298
* Taihan Electric Wire Co. Ltd.....	9,628	86,318	* VT Co. Ltd.....	6,488	142,873
TCC Steel.....	2,674	50,431	Webzen, Inc.....	5,138	48,700
TechWing, Inc.....	5,914	181,467	Whanin Pharmaceutical Co. Ltd.....	2,615	21,185
* Telcon RF Pharmaceutical, Inc.....	1,383	4,348	WiSoL Co. Ltd.....	4,967	18,235
Telechips, Inc.....	1,642	17,654	Won Tech Co. Ltd.....	16,450	62,266
TES Co. Ltd.....	1,569	19,148	* Wonik Holdings Co. Ltd.....	10,865	20,946
* Theragen Etex Co. Ltd.....	12,996	27,033	* WONIK IPS Co. Ltd....	3,743	57,468
* TK Chemical Corp.....	18,770	19,314	Wonik Materials Co. Ltd.....	1,797	22,109
TK Corp.....	4,663	70,931	Wonik QnC Corp.....	4,248	54,073
TKG Huchems Co. Ltd.....	6,016	70,086	Woojin, Inc.....	2,166	11,570
TLB Co. Ltd.....	759	6,978	* Woongjin Co. Ltd.....	11,317	7,031
Tokai Carbon Korea Co. Ltd.....	872	44,017	* Wooree Bio Co. Ltd... Woori Financial Group, Inc. (316140 KS).	4,851	8,913
Tongyang Life Insurance Co. Ltd...	12,025	38,244	Woori Financial Group, Inc. (WF US), Sponsored ADR.	178,328	1,961,986
Tongyang, Inc.....	46,058	22,202	* Woori Technology Investment Co. Ltd.....	773	25,277
* Toptec Co. Ltd.....	5,346	16,431	* Woori Technology, Inc.....	22,299	31,765
Tovis Co. Ltd.....	4,782	65,213	* Woosu AMS Co. Ltd.. Worldex Industry & Trading Co. Ltd.....	11,985	24,654
TS Corp.....	7,330	13,408	* Wysiwyg Studios Co. Ltd.....	3,898	44,358
* TS Nexgen Co. Ltd....	5,347	1,439	Y G-1 Co. Ltd.....	6,944	6,222
* TSE Co. Ltd.....	588	17,256	* YC Corp.....	3,502	12,194
* Tuksu Construction Co. Ltd.....	2,777	12,839	Yesco Holdings Co. Ltd.....	4,787	36,497
TYM Corp.....	11,325	38,497	* YG Entertainment, Inc.....	725	25,238
* UBCare Co. Ltd.....	3,061	7,166	* YG PLUS.....	2,791	95,401
Ubivelo, Inc.....	1,708	7,365	* YG PLUS.....	16,489	45,284
Uju Electronics Co. Ltd.....	1,295	18,649	* YMT Co. Ltd.....	3,720	25,416
* Uni-Chem Co. Ltd.....	21,092	19,769	Youlchon Chemical Co. Ltd.....	1,214	25,408
Unid Co. Ltd.....	1,058	47,301	Young Poong Corp....	123	35,288
Union Semiconductor Equipment & Materials Co. Ltd....	8,784	39,735	Young Poong Precision Corp.....	1,490	12,110
Uniquet Corp.....	3,582	15,274	Youngone Corp.....	8,797	264,614
* Unison Co. Ltd.....	11,710	6,370	Youngone Holdings Co. Ltd.....	1,616	90,672
UniTest, Inc.....	3,147	29,057	Yuanta Securities Korea Co. Ltd.....	27,085	49,700
* Unitrontech Co. Ltd... Value Added Technology Co. Ltd.....	2,869	10,783	Yuhan Corp.....	7,903	700,371
* Viatron Technologies, Inc.....	4,010	22,702			
* VICTEK Co. Ltd.....	3,541	10,073			
*†† Vidente Co. Ltd.....	12,986	5,568			
Vieworks Co. Ltd.....	1,715	24,958			
* Vina Tech Co. Ltd.....	522	9,840			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			TAIWAN — (Continued)		
YuHwa Securities Co.			# Advancetek		
Ltd.....	6,972	\$ 10,503	Enterprise Co. Ltd..	98,000	\$ 244,232
* Yulho Co. Ltd.....	6,937	6,183	Advantech Co. Ltd....	63,406	725,907
* Yungjin			* AEON Motor Co.		
Pharmaceutical			Ltd.....	9,000	7,974
Co. Ltd.....	16,046	22,240	Aerospace Industrial		
* Zeus Co. Ltd.....	3,741	33,261	Development		
Zinus, Inc.....	2,986	43,868	Corp.....	102,000	141,328
			AGV Products Corp...	138,000	48,898
TOTAL SOUTH KOREA....		120,762,353	AIC, Inc.....	1,000	10,397
			Airoha Technology		
TAIWAN — (20.1%)			Corp.....	8,000	162,138
104 Corp.....	2,000	13,395	Airtac International		
91APP, Inc.....	16,000	42,932	Group.....	24,532	639,710
Aaeon Technology,			Alchip Technologies		
Inc.....	4,199	14,726	Ltd.....	17,000	1,581,505
ABC Taiwan			Alexander Marine Co.		
Electronics Corp....	19,210	11,407	Ltd.....	4,217	24,627
Abico Avy Co. Ltd.....	36,021	36,541	* Algotek, Inc.....	11,000	19,374
# Ability Enterprise Co.			* ALI Corp.....	18,000	18,019
Ltd.....	47,000	82,566	All Ring Tech Co.		
# Ability			Ltd.....	6,000	77,038
Opto-Electronics			Allied Supreme		
Technology Co.			Corp.....	17,000	149,138
Ltd.....	10,200	61,759	Allis Electric Co. Ltd...	55,102	162,061
AcBel Polytech, Inc....	193,382	178,497	Alltek Technology		
Actcon Technology			Corp.....	79,475	79,694
Corp.....	106,000	2,434,119	Alltop Technology Co.		
Acer Cyber Security,			Ltd.....	12,001	95,715
Inc.....	3,868	22,955	Alpha Networks, Inc...	80,772	85,094
Acer E-Enabling			Altek Corp.....	77,620	86,337
Service Business,			Amazing		
Inc.....	3,000	23,830	Microelectronic		
# Acer, Inc.....	1,074,000	1,206,314	Corp.....	18,295	45,902
* ACES Electronic Co.			Ambassador Hotel ...	13,000	21,370
Ltd.....	25,764	48,612	AMPACS Corp.....	20,000	25,108
* Acon Holding, Inc.....	48,041	19,241	Ampire Co. Ltd.....	28,000	27,001
Acter Group Corp.			AMPOC Far-East Co.		
Ltd.....	35,518	488,823	Ltd.....	22,000	65,500
Action Electronics			AmTRAN Technology		
Co. Ltd.....	52,000	27,098	Co. Ltd.....	170,425	92,604
# ADATA Technology			* Amulair Thermal		
Co. Ltd.....	92,027	212,858	Technology, Inc.....	16,883	15,241
Addcn Technology			Anji Technology Co.		
Co. Ltd.....	11,506	64,409	Ltd.....	14,278	17,147
Advanced Energy			Anpec Electronics		
Solution Holding			Corp.....	17,000	86,007
Co. Ltd.....	10,000	361,549	Aopen, Inc.....	12,000	16,822
Advanced			AP Memory		
International			Technology Corp....	2,000	18,262
Multitech Co. Ltd....	28,000	63,754	# Apac Opto		
* Advanced			Electronics, Inc....	20,000	59,632
Optoelectronic			Apacer Technology,		
Technology, Inc.....	36,000	22,662	Inc.....	24,000	32,624
Advanced Power			APAQ Technology		
Electronics Corp....	13,000	32,288	Co. Ltd.....	5,000	19,018
			APCB, Inc.....	35,000	16,666

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Apex Biotechnology Corp.....	14,000	\$ 13,165	BES Engineering Corp.....	529,000	\$ 167,428
Apex Dynamics, Inc...	2,000	48,602	Bin Chuan Enterprise Co. Ltd.....	29,000	48,893
Apex Science & Engineering.....	31,212	10,650	Bionime Corp.....	5,000	10,119
Arcadyan Technology Corp.....	31,805	171,963	Bioteque Corp.....	10,000	37,426
Argosy Research, Inc.....	17,013	74,680	Bizlink Holding, Inc....	33,077	625,973
ASE Technology Holding Co. Ltd.....	365,000	1,894,534	Bon Fame Co. Ltd.....	8,000	20,684
Asia Optical Co., Inc..	68,000	321,888	Bora Pharmaceuticals Co. Ltd.....	11,896	289,169
Asia Polymer Corp....	90,295	39,647	Brave C&H Supply Co. Ltd.....	6,000	17,164
Asia Tech Image, Inc.....	21,000	70,468	Bright Led Electronics Corp....	27,000	18,097
Asia Vital Components Co. Ltd.....	65,158	1,097,068	Brightek Optoelectronic Co. Ltd.....	16,000	23,327
ASIX Electronics Corp.....	11,000	33,598	Brighton-Best International Taiwan, Inc.....	106,000	110,197
ASMedia Technology, Inc.....	6,000	362,123	Brilliant Network & Automation Integrated System Co. Ltd.....	6,000	39,490
ASolid Technology Co. Ltd.....	16,000	24,339	# Browave Corp.....	9,000	45,216
ASPEED Technology, Inc.....	11,600	1,223,445	C Sun Manufacturing Ltd.....	26,267	150,907
ASROCK, Inc.....	13,000	90,517	* Calitech Co. Ltd.....	9,000	19,114
Asustek Computer, Inc.....	142,000	2,584,753	* Caliway Biopharmaceuticals Co. Ltd.....	5,000	105,808
ATE Energy International Co. Ltd.....	30,000	25,181	* Cameo Communications, Inc.....	32,537	10,563
Aten International Co. Ltd.....	20,000	45,580	Capital Futures Corp.....	23,312	41,169
Auden Techno Corp...	5,000	16,016	* Career Technology MFG. Co. Ltd.....	47,000	21,159
Audix Corp.....	21,000	42,679	Carnival Industrial Corp.....	21,000	5,704
# AURAS Technology Co. Ltd.....	14,000	259,605	# Castles Technology Co. Ltd.....	20,430	50,604
Aurora Corp.....	17,000	32,835	Caswell, Inc.....	8,000	27,646
Avalue Technology, Inc.....	11,000	30,166	Catcher Technology Co. Ltd.....	151,000	906,878
Avermedia Technologies.....	15,400	22,395	Cathay Chemical Works.....	14,000	21,517
Axiomtek Co. Ltd.....	21,986	84,925	Cathay Financial Holding Co. Ltd.....	1,014,188	2,044,886
Azurewave Technologies, Inc...	20,000	33,447	Cathay Real Estate Development Co. Ltd.....	234,000	163,643
Bafang Yunji International Co. Ltd.....	5,000	22,892	Cayman Engley Industrial Co. Ltd....	8,000	8,391
Bank of Kaohsiung Co. Ltd.....	181,419	64,117	CCP Contact Probes Co. Ltd.....	22,000	23,819
Baolong International Co. Ltd.....	14,000	5,867			
Basso Industry Corp..	23,000	29,322			
BenQ Materials Corp.....	52,000	47,075			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
* Celxpert Energy Corp.....	33,316	\$ 37,526	Chien Kuo Construction Co. Ltd.....	35,200	\$ 29,508
Cenra, Inc.....	38,000	42,900	Chien Shing Harbour Service Co. Ltd.....	8,000	11,103
Center Laboratories, Inc.....	151,986	186,866	China Bills Finance Corp.....	222,000	101,844
Central Reinsurance Co. Ltd.....	147,642	114,517	China Electric Manufacturing Corp.....	63,900	28,952
Century Iron & Steel Industrial Co. Ltd....	64,000	310,928	# China General Plastics Corp.....	110,971	42,322
Chailease Holding Co. Ltd.....	298,494	1,041,540	* China Glaze Co. Ltd..	40,000	23,179
* ChainQui Construction Development Co. Ltd.....	34,700	16,541	#* China Man-Made Fiber Corp.....	347,588	79,075
Champion Microelectronic Corp.....	4,100	7,284	# China Metal Products.....	53,000	48,502
Chang Hwa Commercial Bank Ltd.....	579,841	320,192	#* China Motor Corp.....	77,200	188,906
Chang Wah Electromaterials, Inc.....	86,000	113,836	#* China Petrochemical Development Corp.....	441,000	99,782
Chang Wah Technology Co. Ltd.....	63,000	65,248	China Steel Chemical Corp.....	40,000	112,465
Channel Well Technology Co. Ltd.....	43,000	101,819	China Steel Structure Co. Ltd.....	4,000	6,210
Chant Sincere Co. Ltd.....	15,000	32,313	China Wire & Cable Co. Ltd.....	21,000	22,188
CHC Healthcare Group.....	45,000	60,794	Ching Feng Home Fashions Co. Ltd....	36,495	32,595
CHC Resources Corp.....	13,000	26,544	* Chip Hope Co. Ltd....	5,000	8,951
Chen Full International Co. Ltd.....	29,000	39,374	Chlitina Holding Ltd....	17,513	57,668
Chenbro Micom Co. Ltd.....	15,000	118,284	Chong Hong Construction Co. Ltd.....	47,000	119,630
Cheng Loong Corp....	189,000	111,265	Chroma ATE, Inc.....	66,000	743,244
* Cheng Mei Materials Technology Corp....	141,065	59,161	Chun YU Works & Co. Ltd.....	17,850	13,641
Cheng Uei Precision Industry Co. Ltd.....	93,000	192,063	Chun Yuan Steel Industry Co. Ltd.....	155,000	84,535
Chia Chang Co. Ltd..	42,000	51,342	# Chung Hung Steel Corp.....	257,000	150,947
Chia Hsin Cement Corp.....	92,320	48,257	Chung Hwa Chemical Industrial Works Ltd.....	21,000	17,812
Chicony Electronics Co. Ltd.....	179,185	829,769	Chung Hwa Food Industrial Co. Ltd....	8,500	22,258
Chicony Power Technology Co. Ltd.....	43,055	164,854	* Chung Hwa Pulp Corp.....	63,000	31,213
			Chung Lien Co. Ltd....	9,000	11,466
			Chung-Hsin Electric & Machinery Manufacturing Corp.....	186,000	870,782
			Chunghwa Telecom Co. Ltd. (2412 TT)..	127,000	484,954
			Chyang Sheng Texting Co. Ltd.....	15,000	11,347

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Cleanaway Co. Ltd.			Delta Electronics,		
(8422 TT).....	18,000	\$ 98,294	Inc.....	106,000	\$1,381,184
Clevo Co.....	138,000	213,609	Depo Auto Parts Ind		
Collins Co. Ltd.....	24,000	12,375	Co. Ltd.....	19,000	123,435
Compal Electronics,			DFI, Inc.....	14,000	30,186
Inc.....	1,261,000	1,390,799	Dimerco Data		
Complex Micro			System Corp.....	12,450	46,301
Interconnection Co.			Dimerco Express		
Ltd.....	10,000	12,249	Corp.....	60,104	147,585
Compucase			D-Link Corp.....	181,920	128,540
Enterprise.....	19,000	46,526	Donpon Precision,		
Continental Holdings			Inc.....	27,000	26,908
Corp.....	111,000	99,725	Dr. Wu Skincare Co.		
Contrel Technology			Ltd.....	6,000	27,234
Co. Ltd.....	38,000	55,225	Draytek Corp.....	13,000	14,660
Coremax Corp.....	22,265	36,771	Drewloong Precision,		
# Coretronic Corp.....	99,000	241,094	Inc.....	3,000	13,827
Co-Tech			* Dyaco International,		
Development			Inc.....	30,427	29,039
Corp.....	43,000	70,317	Dynamic Medical		
Coxon Precise			Technologies, Inc...	8,400	23,190
Industrial Co. Ltd....	18,000	9,305	# Dynapack		
Creative Sensor, Inc...	15,300	22,374	International		
* CSBC Corp. Taiwan...	96,000	43,959	Technology Corp....	37,000	229,556
CTBC Financial			E Ink Holdings, Inc....	60,000	503,613
Holding Co. Ltd.....	2,261,000	2,691,234	E.Sun Financial		
CTCI Advanced			Holding Co. Ltd.....	972,777	820,365
Systems, Inc.....	2,000	10,259	Eastech Holding Ltd...	7,000	27,460
CTCI Corp.....	179,000	215,401	* Eastern Media		
CTI Traffic Industries			International Corp...	74,465	38,205
Co. Ltd.....	1,000	3,546	Eclat Textile Co. Ltd..	26,000	414,231
CvilLux Corp.....	25,000	37,113	eCloudvalley Digital		
Cyberlink Corp.....	13,000	38,158	Technology Co.		
CyberPower			Ltd.....	8,000	27,998
Systems, Inc.....	16,800	176,983	* Edimax Technology		
* CyberTAN			Co. Ltd.....	46,000	39,644
Technology, Inc.....	111,000	101,519	Edison Opto Corp....	30,619	22,249
Cystech Electronics			Edom Technology		
Corp.....	3,150	8,723	Co. Ltd.....	44,000	38,010
DA CIN Construction			eGalax_eMPIA		
Co. Ltd.....	84,600	141,897	Technology, Inc.....	19,032	23,285
Dafeng TV Ltd.....	10,000	15,846	Elan Microelectronics		
Dah San Electric			Corp.....	80,100	360,507
Wire & Cable Co.			E-Lead Electronic		
Ltd.....	10,000	17,849	Co. Ltd.....	13,328	23,573
Da-Li Development			E-LIFE MALL Corp....	20,000	47,979
Co. Ltd.....	82,873	105,905	* Elite Advanced Laser		
Darfon Electronics			Corp.....	25,600	255,739
Corp.....	51,000	67,467	Elite Material Co.		
Darwin Precisions			Ltd.....	82,000	1,505,190
Corp.....	87,000	33,211	Elite Semiconductor		
Daxin Materials			Microelectronics		
Corp.....	23,000	155,277	Technology, Inc.....	57,000	103,970
De Licacy Industrial			Elitegroup Computer		
Co. Ltd.....	76,338	39,948	Systems Co. Ltd....	88,000	59,194
Delpha Construction			eMemory Technology,		
Co. Ltd.....	40,000	47,810	Inc.....	16,000	1,579,193

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Emerging Display Technologies Corp.....	44,000	\$ 35,762	# Farglory Land Development Co. Ltd.....	104,000	\$ 235,811
ENE Technology, Inc.....	14,000	18,291	Feedback Technology Corp.....	12,960	47,676
Ennoconn Corp.....	43,464	374,348	Feng Hsin Steel Co. Ltd.....	68,000	137,868
Eris Technology Corp.....	4,844	30,039	Feng TAY Enterprise Co. Ltd.....	86,048	342,155
Eson Precision Ind Co. Ltd.....	32,000	56,458	FineTek Co. Ltd.....	4,080	22,679
Eternal Materials Co. Ltd.....	260,224	223,096	Firich Enterprises Co. Ltd.....	35,000	32,732
Eurocharm Holdings Co. Ltd.....	6,000	36,727	* First Copper Technology Co. Ltd.....	34,000	38,282
Ever Supreme Bio Technology Co. Ltd.....	7,400	40,241	First Financial Holding Co. Ltd.....	1,480,713	1,249,498
Evergreen Aviation Technologies Corp.....	29,000	91,602	First Hotel.....	33,000	14,906
Evergreen International Storage & Transport Corp.....	116,000	106,010	First Insurance Co. Ltd.	69,000	53,052
Evergreen Marine Corp. Taiwan Ltd....	70,800	439,161	* First Steamship Co. Ltd.....	121,000	26,000
EVERGREEN Steel Corp.....	49,000	131,260	FIT Holding Co. Ltd...	46,000	82,403
Everlight Chemical Industrial Corp.....	165,000	106,213	Fitipower Integrated Technology, Inc.....	30,450	207,831
# Everlight Electronics Co. Ltd.....	117,000	292,328	FLEXium Interconnect, Inc....	93,000	180,395
Evertop Wire Cable Corp.....	33,000	18,281	Flytech Technology Co. Ltd.....	26,000	73,446
Excel Cell Electronic Co. Ltd.....	15,000	9,751	FocalTech Systems Co. Ltd.....	81,000	186,947
Excellence Opto, Inc.....	15,000	11,551	Forcecon Tech Co. Ltd.....	19,285	79,782
Excelsior Medical Co. Ltd.....	22,692	59,611	* Forest Water Environment Engineering Co. Ltd.....	9,938	11,344
Far Eastern Department Stores Ltd.....	142,000	95,459	Formosa Chemicals & Fibre Corp.....	341,000	290,445
Far Eastern International Bank..	335,205	137,152	* Formosa Electronic Industries, Inc.....	20,000	20,702
Far Eastern New Century Corp.....	352,000	333,420	Formosa International Hotels Corp.....	14,000	83,694
Far EastTone Telecommunications Co. Ltd.....	153,000	410,255	Formosa Oilseed Processing Co. Ltd.....	11,400	15,877
Faraday Technology Corp.....	61,621	408,303	Formosa Optical Technology Co. Ltd.....	7,000	23,631
Farglory F T Z Investment Holding Co. Ltd.....	24,580	31,563	Formosa Plastics Corp.....	149,000	163,690
			Formosan Rubber Group, Inc.....	74,700	58,876
			Formosan Union Chemical.....	115,000	71,405

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Fortune Electric Co. Ltd.....	26,200	\$ 443,223	Genmont Biotech, Inc.....	13,000	\$ 7,937
Fositek Corp.....	6,000	128,017	Genovate Biotechnology Co. Ltd.....	21,630	15,753
Founding Construction & Development Co. Ltd.....	75,000	44,591	# GeoVision, Inc.....	21,360	36,266
Foxconn Technology Co. Ltd.....	148,000	350,638	* Getac Holdings Corp.....	97,000	349,117
Foxsemicon Integrated Technology, Inc.....	22,150	204,626	GFC Ltd.....	10,000	31,431
Froch Enterprise Co. Ltd.....	19,000	9,509	Gigabyte Technology Co. Ltd.....	140,000	1,058,535
# FSP Technology, Inc..	40,000	79,154	* Gigasolar Materials Corp.....	9,265	19,804
Fu Chun Shin Machinery Manufacture Co. Ltd.....	36,771	17,901	* Gigastorage Corp....	97,000	40,040
Fu Hua Innovation Co. Ltd.....	107,758	104,869	Global Lighting Technologies, Inc...	21,000	35,742
Fubon Financial Holding Co. Ltd.....	921,630	2,581,657	Global PMX Co. Ltd...	6,000	18,792
Fulgent Sun International Holding Co. Ltd.....	46,868	199,533	Global Unichip Corp...	27,000	1,070,570
* Full Wang International Development Co. Ltd.....	18,000	22,333	Globaltek Fabrication Co. Ltd.....	9,000	19,267
Fullerton Technology Co. Ltd.....	26,000	18,291	Globe Union Industrial Corp.....	61,138	25,893
Fusheng Precision Co. Ltd.....	21,000	209,059	Gloria Material Technology Corp....	111,000	163,273
G Shank Enterprise Co. Ltd.....	36,004	92,140	* Glotech Industrial Corp.....	30,000	10,847
Gallant Micro Machining Co. Ltd..	1,000	16,559	* GlycoNex, Inc.....	14,000	10,129
Gamania Digital Entertainment Co. Ltd.....	37,000	85,463	# GMI Technology, Inc..	26,247	40,609
#* GCS Holdings, Inc....	20,000	85,128	Golden Long Teng Development Co. Ltd.....	20,000	16,363
GEM Services, Inc....	12,100	25,783	Goldsun Building Materials Co. Ltd....	216,000	290,625
Gemtek Technology Corp.....	109,000	107,458	Good Will Instrument Co. Ltd.....	27,000	35,427
* General Interface Solution Holding Ltd.....	64,000	101,219	Gordon Auto Body Parts.....	22,000	24,942
General Plastic Industrial Co. Ltd....	24,000	24,983	Gourmet Master Co. Ltd.....	12,208	38,451
Generalplus Technology, Inc.....	19,000	30,147	Grand Fortune Securities Co. Ltd...	115,000	43,508
Genesys Logic, Inc....	5,000	26,161	* Grand Pacific Petrochemical.....	191,145	65,639
# Genius Electronic Optical Co. Ltd.....	23,634	319,864	# Grand Process Technology Corp....	5,000	220,383
			GrandTech CG Systems, Inc.....	12,272	20,509
			Grape King Bio Ltd....	31,000	137,480
			Great China Metal Industry.....	55,000	38,686
			# Great Taipei Gas Co. Ltd.....	149,000	137,853
			Great Tree Pharmacy Co. Ltd.....	24,843	112,681
			Green World FinTech Service Co. Ltd.....	20,000	38,494

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Group Up Industrial			#* Hotron Precision		
Co. Ltd.....	4,000	\$ 27,067	Electronic		
GTM Holdings Corp...	43,000	45,035	Industrial Co. Ltd....	34,000	\$ 27,892
Gudeng Precision			Hsin Kuang Steel Co.		
Industrial Co. Ltd....	11,393	162,623	Ltd.....	34,000	48,740
Hanpin Electron Co.			Hsin Yung Chien Co.		
Ltd.....	23,000	39,395	Ltd.....	11,620	32,037
Harvatek Corp.....	45,000	28,995	#* HTC Corp.....	182,000	324,069
Heran Co. Ltd.....	12,000	37,520	HUA ENG Wire &		
Hey Song Corp.....	74,000	92,403	Cable Co. Ltd.....	90,000	69,528
Hi-Clearance, Inc.....	8,592	37,237	Hua Jung		
Highlight Tech Corp...	18,266	27,452	Components Co.		
Highwealth			Ltd.....	38,000	18,343
Construction Corp..	260,114	335,810	Hua Nan Financial		
Hi-Lai Foods Co.			Holdings Co. Ltd....	1,125,894	957,785
Ltd.....	3,000	13,908	Hua Yu Lien		
HIM International			Development Co.		
Music, Inc.....	10,000	35,316	Ltd.....	13,000	46,410
Hiroca Holdings Ltd...	23,000	19,335	Huaku Development		
Hitron Technology,			Co. Ltd.....	110,500	372,423
Inc.....	25,080	21,674	Huang Hsiang		
Hiwin Technologies			Construction Corp..	33,000	62,993
Corp.....	38,350	339,647	Huikwang Corp.....	18,000	16,124
Hiyes International			Hung Ching		
Co. Ltd.....	6,487	34,620	Development &		
Ho Tung Chemical			Construction Co.		
Corp.....	324,000	79,411	Ltd.....	47,000	51,081
Hocheng Corp.....	66,420	32,849	Hung Sheng		
Holdings-Key Electric			Construction Ltd....	128,592	92,743
Wire & Cable Co.			Huxen Corp.....	10,000	15,218
Ltd.....	16,000	21,786	Hwacom Systems,		
Holy Stone			Inc.....	17,000	10,563
Enterprise Co. Ltd..	37,350	98,705	# Hwang Chang		
Hon Hai Precision			General Contractor		
Industry Co. Ltd.			Co. Ltd.....	22,860	54,362
(2317 TT).....	1,036,600	5,535,064	Ibase Technology,		
Hon Hai Precision			Inc.....	10,000	20,291
Industry Co. Ltd.			IBF Financial		
(HHPD LI), GDR....	2,694	28,490	Holdings Co. Ltd....	747,852	328,608
Hon Hai Precision			Ichia Technologies,		
Industry Co. Ltd.			Inc.....	62,000	68,647
(HNHPF US),			I-Chiun Precision		
GDR.....	5,974	63,324	Industry Co. Ltd....	26,013	81,162
Honey Hope Honesty			* Ideal Bike Corp.....	35,000	8,640
Enterprise Co. Ltd..	22,000	20,824	IEI Integration Corp....	41,220	96,001
Hong Ho Precision			Inergy Technology,		
Textile Co. Ltd.....	16,000	18,735	Inc.....	8,000	21,323
Hong Pu Real Estate			Infortrend		
Development Co.			Technology, Inc....	56,000	52,434
Ltd.....	73,000	69,374	Info-Tek Corp.....	24,000	29,436
Hong TAI Electric			Innodisk Corp.....	20,875	129,249
Industrial.....	70,000	65,791	Inpaq Technology Co.		
# Hotai Finance Co.			Ltd.....	21,424	51,682
Ltd.....	73,080	178,131	Insyde Software		
Hotai Motor Co. Ltd...	34,600	634,589	Corp.....	16,800	202,551
			Intai Technology		
			Corp.....	6,000	20,683

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Integrated Service Technology, Inc.....	14,000	\$ 56,530	KHGEARS International Ltd.....	5,420	\$ 34,290
Interactive Digital Technologies, Inc...	5,000	12,652	Kindom Development Co. Ltd.....	141,900	219,237
#* International CSRC Investment Holdings Co.....	218,220	84,239	King Slide Works Co. Ltd.....	10,000	452,966
# International Games System Co. Ltd.....	73,000	2,085,652	King's Town Bank Co. Ltd.....	204,000	316,771
# Inventec Corp.....	713,000	1,051,042	* King's Town Construction Co. Ltd.....	27,000	49,984
Iron Force Industrial Co. Ltd.....	12,296	34,836	Kingstate Electronics Corp.....	8,000	10,349
I-Sheng Electric Wire & Cable Co. Ltd.....	25,000	38,946	Kinik Co.....	16,000	145,085
ITE Technology, Inc...	42,000	179,823	Kinko Optical Co. Ltd.....	35,163	28,257
ITEQ Corp.....	59,822	132,284	Kinpo Electronics.....	312,000	233,686
Jarlytec Co. Ltd.....	18,000	89,328	Kinsus Interconnect Technology Corp....	49,000	142,728
Jean Co. Ltd.....	50,028	37,827	KMC Kuei Meng International, Inc....	16,250	62,587
Jentech Precision Industrial Co. Ltd....	14,098	583,459	KNH Enterprise Co. Ltd.....	45,000	26,957
Jetwell Computer Co. Ltd.....	5,000	23,895	Ko Ja Cayman Co. Ltd.....	9,606	12,361
Jia Wei Lifestyle, Inc..	7,619	16,092	KS Terminals, Inc....	32,000	70,966
Jih Lin Technology Co. Ltd.....	16,000	24,240	Kung Long Batteries Industrial Co. Ltd....	12,000	55,287
* Ji-Haw Industrial Co. Ltd.....	14,000	7,846	#* Kung Sing Engineering Corp... International Co. Ltd.....	68,248	110,428
JMC Electronics Co. Ltd.....	7,000	7,608	Kuo Toong Construction Co. Ltd.....	57,549	36,045
Johnson Chemical Pharmaceutical Works Corp.....	5,000	10,806	Kwong Lung Enterprise Co. Ltd..	24,000	42,677
Johnson Health Tech Co. Ltd.....	21,000	120,100	# L&K Engineering Co. Ltd.....	57,390	427,104
# JPC connectivity, Inc.....	27,000	109,326	La Kaffa International Co. Ltd.....	6,000	17,332
# JSL Construction & Development Co. Ltd.....	41,854	115,722	Lang, Inc.....	9,000	12,341
Kaimei Electronic Corp.....	15,120	31,237	Lanner Electronics, Inc.....	25,143	73,457
Kaori Heat Treatment Co. Ltd.....	16,000	141,186	Largan Precision Co. Ltd. (3008 TT).....	11,000	908,998
Kaulin Manufacturing Co. Ltd.....	23,000	9,475	# Laser Tek Taiwan Co. Ltd.....	31,350	53,121
Kedge Construction Co. Ltd.....	17,063	36,316	Laster Tech Corp. Ltd.....	29,579	29,152
KEE TAI Properties Co. Ltd.....	102,515	43,578	* Leader Electronics, Inc.....	69,000	29,776
Kenda Rubber Industrial Co. Ltd....	144,000	116,151	LEE CHI Enterprises Co. Ltd.....	63,000	25,067
Kerry TJ Logistics Co. Ltd.....	47,000	55,455	Lelon Electronics Corp.....	23,832	73,327
Keystone Microtech Corp.....	4,000	57,959			
KGI Financial Holding Co. Ltd.....	2,432,019	1,271,327			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Lemtech Holdings			Mercuries Data		
Co. Ltd.....	4,138	\$ 17,875	Systems Ltd.....	13,000	\$ 9,960
Leo Systems, Inc.....	12,000	10,915	* Mercuries Life		
* Leofoo Development			Insurance Co. Ltd...	933,669	184,510
Co. Ltd.....	23,000	13,021	Merida Industry Co.		
Lian HWA Food			Ltd.....	43,000	204,312
Corp.....	22,832	101,778	Merry Electronics Co.		
Lida Holdings Ltd.....	10,000	7,009	Ltd.....	61,218	195,472
Lien Hwa Industrial			METAAGE Corp.....	30,000	51,234
Holdings Corp.....	204,783	307,845	* Metatech AP, Inc.....	4,000	6,082
Lite-On Technology			* Microbio Co. Ltd.....	76,649	73,565
Corp.....	247,000	808,369	Micro-Star		
Liton Technology			International Co.		
Corp.....	23,000	30,546	Ltd.....	233,000	1,275,289
* Long Bon			Mildef Crete, Inc.....	10,000	25,127
International Co.			MIN AIK Technology		
Ltd.....	21,000	12,092	Co. Ltd.....	35,000	24,320
Long Da Construction			Mitac Holdings Corp...	247,073	539,748
& Development			* Mobiletron		
Corp.....	91,000	89,612	Electronics Co.		
* Longchen Paper &			Ltd.....	18,000	21,586
Packaging Co.			# momo.com, Inc.....	34,234	367,788
Ltd.....	215,583	73,110	* MOSA Industrial		
Longwell Co.....	23,000	53,978	Corp.....	22,723	14,934
Lotes Co. Ltd.....	19,097	1,075,977	Motech Industries,		
Lotus Pharmaceutical			Inc.....	72,000	44,935
Co. Ltd.....	39,000	304,113	MPI Corp.....	22,000	572,449
Lu Hai Holding Corp..	8,084	7,247	MSSCORPS Co.		
Lumax International			Ltd.....	6,480	32,707
Corp. Ltd.....	29,000	94,853	Munsin Garment		
* Lung Yen Life			Corp.....	9,000	14,081
Service Corp.....	46,000	74,001	Nak Sealing		
# M31 Technology			Technologies		
Corp.....	2,640	50,550	Corp.....	9,000	31,225
Macauto Industrial			Nan Liu Enterprise		
Co. Ltd.....	17,000	29,234	Co. Ltd.....	5,000	9,971
Macnica Galaxy, Inc...	8,000	17,689	Nan Pao Resins		
Macroblock, Inc.....	10,000	22,722	Chemical Co. Ltd...	23,000	225,373
Makalot Industrial Co.			* Nan Ren Lake		
Ltd.....	59,263	627,346	Leisure		
Marketech			Amusement Co.		
International Corp...	25,000	112,725	Ltd.....	47,000	19,896
Materials Analysis			Nan Ya Plastics		
Technology, Inc.....	14,725	109,166	Corp.....	363,000	354,891
Mechema Chemicals			Nang Kuang		
International Corp...	18,000	33,949	Pharmaceutical		
* Medeon Biodesign,			Co. Ltd.....	12,000	15,212
Inc.....	2,771	3,165	Nantex Industry Co.		
MediaTek, Inc.....	153,000	6,625,975	Ltd.....	99,200	100,621
Mega Financial			National Aerospace		
Holding Co. Ltd.....	425,203	500,023	Fasteners Corp.....	6,000	17,605
* Megaforce Co. Ltd...	16,000	18,893	National Petroleum		
# Meiloon Industrial			Co. Ltd.....	22,000	42,588
Co.....	42,600	33,378	Netronix, Inc.....	11,000	41,646
Mercuries &					
Associates Holding					
Ltd.....	117,593	57,556			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
* New Asia			Parade Technologies		
Construction & Development Corp.....	34,000	\$ 17,712	Ltd.....	17,000	\$ 359,926
New Best Wire Industrial Co. Ltd....	18,000	16,334	* Paragon Technologies Co. Ltd.....	23,248	15,561
Nexcom International Co. Ltd.....	30,000	49,499	Parpro Corp.....	18,000	18,121
Nichidenbo Corp.....	48,000	97,273	* PChome Online, Inc... PCL Technologies, Inc.....	42,983	55,354
Nidec Chaun-Choung Technology Corp....	5,000	26,997		8,297	36,792
Nien Hsing Textile Co. Ltd.....	44,000	25,941	P-Duke Technology Co. Ltd.....	11,579	32,605
Nien Made Enterprise Co. Ltd.....	25,000	328,183	Pegatron Corp.....	452,000	1,315,128
Niko Semiconductor Co. Ltd.....	19,836	27,507	Pegavision Corp.....	6,000	67,161
Nishoku Technology, Inc.....	10,000	44,177	PharmaEngine, Inc....	14,000	40,997
Nova Technology Corp.....	12,000	93,654	* PharmaEssentia Corp.....	19,703	410,007
# Novatek Microelectronics Corp.....	109,000	1,712,942	* Phihong Technology Co. Ltd.....	97,000	104,104
# Nuvoton Technology Corp.....	48,000	132,471	# Phison Electronics Corp.....	52,000	739,924
O-Bank Co. Ltd.....	259,507	78,320	* Phytohealth Corp.....	53,000	26,315
Ocean Plastics Co. Ltd.....	70,000	75,869	Pixart Imaging, Inc....	31,000	225,887
OK Biotech Co. Ltd....	43,928	26,828	Planet Technology Corp.....	17,000	77,799
* Oneness Biotech Co. Ltd.....	12,248	29,329	Polytronics Technology Corp....	22,423	38,273
Orient Europharma Co. Ltd.....	7,000	10,397	Posiflex Technology, Inc.....	8,000	80,812
Orient Semiconductor Electronics Ltd.....	112,000	112,466	Pou Chen Corp.....	278,000	308,310
Oriental Union Chemical Corp.....	134,000	60,265	Power Wind Health Industry, Inc.....	7,000	24,175
O-TA Precision Industry Co. Ltd....	12,000	25,707	Powertech Technology, Inc....	232,000	805,262
Pacific Construction Co.....	73,000	24,956	Poya International Co. Ltd.....	8,456	124,972
Pacific Hospital Supply Co. Ltd.....	13,000	37,430	President Chain Store Corp.....	88,000	694,409
* Paiho Shih Holdings Corp.....	43,178	33,685	President Securities Corp.....	229,604	181,745
Pan Asia Chemical Corp.....	40,613	16,861	# Primax Electronics Ltd.....	99,000	245,178
Pan German Universal Motors Ltd.....	5,000	45,134	Prince Housing & Development Corp.....	286,000	88,125
Pan Jit International, Inc.....	83,900	121,537	Princeton Technology Corp.....	12,000	5,641
Pan-International Industrial Corp.....	83,000	101,601	Pro Hawk Corp.....	5,000	24,600
Panion & BF Biotech, Inc.....	16,563	41,334	Promate Electronic Co. Ltd.....	37,000	87,017
			PSS Co. Ltd.....	7,000	25,643
			Qisda Corp.....	394,000	415,698
			QST International Corp.....	13,000	24,022
			Qualipoly Chemical Corp.....	32,000	47,751
			Quang Viet Enterprise Co. Ltd..	16,000	47,993

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Quanta Computer, Inc.....	200,000	\$1,585,626	San Far Property Ltd.....	55,003	\$ 34,795
Quanta Storage, Inc...	66,000	201,198	San Fu Chemical Co. Ltd.....	3,000	11,171
* Quintain Steel Co. Ltd.....	41,000	13,621	San Shing Fastech Corp.....	22,000	36,736
Radiant Opto-Electronics Corp.....	103,000	626,363	Sanitar Co. Ltd.....	17,000	21,972
Radium Life Tech Co. Ltd.....	187,248	59,648	Sanyang Motor Co. Ltd.....	121,000	258,264
Rafael Microelectronics, Inc.....	1,607	7,508	Savior Lifetec Corp....	45,000	27,485
# Raydium Semiconductor Corp.....	15,000	175,862	SCI Pharmtech, Inc....	9,000	23,526
* RDC Semiconductor Co. Ltd.....	3,000	17,783	Scientech Corp.....	10,000	111,327
Realtek Semiconductor Corp.....	63,000	1,037,666	ScinoPharm Taiwan Ltd.....	25,000	16,994
ReaLy Development&Construction Corp.....	11,000	13,679	SciVision Biotech, Inc.....	6,000	22,132
Rechi Precision Co. Ltd.....	86,000	70,408	SDI Corp.....	19,000	52,902
Rexon Industrial Corp. Ltd.....	39,000	37,100	Sea & Land Integrated Corp.....	22,100	16,513
Rich Development Co. Ltd.....	235,870	69,618	Sea Sonic Electronics Co. Ltd.....	8,000	16,804
Richmond International Travel & Tours Co. Ltd.....	4,000	12,601	Securitag Assembly Group Co. Ltd.....	4,000	12,288
* Right WAY Industrial Co. Ltd.....	22,000	8,194	Senao International Co. Ltd.....	33,000	32,814
* RiTdisplay Corp.....	11,000	13,618	Senao Networks, Inc.....	8,141	44,669
* Ritek Corp.....	176,099	71,434	Sensortek Technology Corp....	7,000	49,455
Rodex Fasteners Corp.....	12,000	13,446	Sercomm Corp.....	70,000	265,016
Ruentex Development Co. Ltd.....	290,000	369,865	Sesoda Corp.....	56,680	64,362
# Ruentex Engineering & Construction Co.....	34,216	158,709	Shanghai Commercial & Savings Bank Ltd...	848,856	1,090,319
Ruentex Industries Ltd.....	159,784	334,654	Sharehope Medicine Co. Ltd.....	40,405	34,681
Run Long Construction Co. Ltd.....	156,000	169,179	Sheh Fung Screws Co. Ltd.....	6,000	9,318
Sakura Development Co. Ltd.....	74,850	121,061	Sheng Yu Steel Co. Ltd.....	41,000	30,152
Sampo Corp.....	77,800	66,428	ShenMao Technology, Inc....	30,000	59,783
San Fang Chemical Industry Co. Ltd.....	65,000	74,877	Shieh Yih Machinery Industry Co. Ltd.....	20,000	19,639
			Shih Her Technologies, Inc...	11,000	46,126
			Shihlin Electric & Engineering Corp...	52,000	292,673
			Shin Hsiung Natural Gas Co. Ltd.....	13,771	19,280
			* Shin Kong Financial Holding Co. Ltd.....	3,482,629	1,296,878
			Shin Ruenn Development Co. Ltd.....	18,236	32,344

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Shin Shin Natural Gas Co.....	7,000	\$ 8,397	Soft-World International Corp...	16,000	\$ 59,978
Shin Zu Shing Co. Ltd.....	51,459	327,993	Solar Applied Materials Technology Corp....	151,711	276,261
Shinih Enterprise Co. Ltd.....	17,000	10,415	Solteam, Inc.....	20,264	32,705
* Shining Building Business Co. Ltd....	102,206	32,368	* Solytech Enterprise Corp.....	27,000	10,257
Shinkong Insurance Co. Ltd.....	85,000	268,607	Song Shang Electronics Co. Ltd.....	17,000	12,956
Shinkong Synthetic Fibers Corp.....	339,000	155,372	Sonix Technology Co. Ltd.....	35,000	43,221
Shinkong Textile Co. Ltd.....	29,000	37,897	Southeast Cement Co. Ltd.....	17,000	10,304
Shiny Brands Group Co. Ltd.....	3,000	13,458	Speed Tech Corp.....	20,000	31,430
Shiny Chemical Industrial Co. Ltd....	27,498	129,050	# Sporton International, Inc.....	33,402	205,504
* Shun On Electronic Co. Ltd.....	13,000	10,769	Sports Gear Co. Ltd...	11,000	45,291
# Shuttle, Inc.....	106,000	61,663	St. Shine Optical Co. Ltd.....	12,000	69,145
Sigurd Microelectronics Corp.....	126,438	267,909	Standard Chemical & Pharmaceutical Co. Ltd.....	20,000	37,451
Silergy Corp.....	47,000	546,141	Standard Foods Corp.....	107,000	114,077
Silicon Integrated Systems Corp.....	54,000	100,149	Stark Technology, Inc.....	27,000	118,651
# Silicon Power Computer & Communications, Inc.....	21,000	19,930	* Sun Yad Construction Co. Ltd.....	58,933	24,328
Simplo Technology Co. Ltd.....	54,000	655,545	Sunflex Tech Co. Ltd.....	22,000	16,877
Sinbon Electronics Co. Ltd.....	50,000	397,706	Sunfun Info Co. Ltd....	60,450	62,649
Sinher Technology, Inc.....	11,000	10,768	Sunjuice Holdings Co. Ltd.....	3,000	11,838
Sinmag Equipment Corp.....	11,000	51,508	* Sunko INK Co. Ltd....	64,750	29,931
Sinon Corp.....	130,000	175,915	SunMax Biotechnology Co. Ltd.....	6,000	50,223
SinoPac Financial Holdings Co. Ltd....	977,327	672,713	Sunonwealth Electric Machine Industry Co. Ltd.....	47,000	137,879
Sinopower Semiconductor, Inc.....	5,500	15,953	Sunplus Innovation Technology, Inc.....	6,000	26,138
Sinphar Pharmaceutical Co. Ltd.....	24,840	23,376	* Sunplus Technology Co. Ltd.....	118,000	100,528
Sinyi Realty, Inc.....	81,965	69,900	Sunrex Technology Corp.....	28,000	52,612
Sirtec International Co. Ltd.....	25,200	23,106	Sunspring Metal Corp.....	27,540	26,029
Sitronix Technology Corp.....	37,000	233,981	Superalloy Industrial Co. Ltd.....	13,000	23,347
Siward Crystal Technology Co. Ltd.....	33,000	24,341	Superior Plating Technology Co. Ltd.....	6,000	11,079
			# Supreme Electronics Co. Ltd.....	215,025	392,639

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Swancor Holding Co.			Taiwan Business		
Ltd.....	26,000	\$ 67,852	Bank.....	1,198,439	\$ 547,462
Sweeten Real Estate			Taiwan Chelic Corp.		
Development Co.			Ltd.....	7,000	8,250
Ltd.....	46,961	43,468	Taiwan Chinsan		
Symtek Automation			Electronic		
Asia Co. Ltd.....	6,242	42,061	Industrial Co. Ltd....	25,461	29,486
Syncmold Enterprise			Taiwan Cooperative		
Corp.....	22,500	65,139	Financial Holding		
Syngen Biotech Co.			Co. Ltd.....	546,762	405,387
Ltd.....	4,000	14,967	Taiwan Environment		
Synmosa Biopharma			Scientific Co. Ltd....	18,000	14,272
Corp.....	56,400	57,764	Taiwan Fertilizer Co.		
Synnex Technology			Ltd.....	80,000	126,824
International Corp...	413,000	887,670	Taiwan Fire & Marine		
Syscom Computer			Insurance Co. Ltd...	74,000	64,815
Engineering Co.....	7,000	12,033	Taiwan FU Hsing		
System Corp.....	50,000	195,389	Industrial Co. Ltd....	45,000	71,057
T3EX Global			#* Taiwan Glass		
Holdings Corp.....	29,000	67,252	Industry Corp.....	159,000	80,736
TA Chen Stainless			Taiwan High Speed		
Pipe.....	511,801	529,422	Rail Corp.....	260,000	215,989
Ta Ya Electric Wire &			Taiwan Hon Chuan		
Cable.....	108,811	135,512	Enterprise Co. Ltd..	75,645	370,680
Tah Hsin Industrial			Taiwan Hopax		
Corp.....	12,870	26,778	Chemicals		
TA-I Technology Co.			Manufacturing Co.		
Ltd.....	26,750	36,404	Ltd.....	61,181	69,653
#* Tai Tung			† Taiwan Land		
Communication			Development		
Co. Ltd.....	53,385	36,079	Corp.....	134,000	2,057
Taichung Commercial			Taiwan Mask Corp....	46,000	67,476
Bank Co. Ltd.....	825,920	474,431	Taiwan Mobile Co.		
TaiDoc Technology			Ltd.....	262,000	879,597
Corp.....	25,000	108,793	Taiwan Paiho Ltd.....	37,000	75,272
# Taiflex Scientific Co.			Taiwan PCB Techvest		
Ltd.....	53,838	73,797	Co. Ltd.....	67,000	68,691
Taimide Tech, Inc.....	27,000	54,841	Taiwan Sakura Corp...	29,000	73,412
Tainan Enterprises			Taiwan Sanyo		
Co. Ltd.....	33,000	34,609	Electric Co. Ltd....	25,000	29,396
Tainan Spinning Co.			Taiwan Secom Co.		
Ltd.....	158,000	65,938	Ltd.....	93,000	348,540
* Tainergy Tech Co.			Taiwan		
Ltd.....	25,000	9,511	Semiconductor Co.		
Tai-Saw Technology			Ltd.....	48,000	76,649
Co. Ltd.....	29,000	20,404	Taiwan		
# Taishin Financial			Semiconductor		
Holding Co. Ltd....	1,387,954	736,738	Manufacturing Co.		
TaiSol Electronics			Ltd. (2330 TT).....	1,246,000	41,582,864
Co. Ltd.....	22,000	39,626	Taiwan		
* Taisun Enterprise Co.			Semiconductor		
Ltd.....	60,000	35,564	Manufacturing Co.		
Taita Chemical Co.			Ltd. (TSM US),		
Ltd.....	83,945	34,039	Sponsored ADR....	83,594	17,497,896
TAI-TECH Advanced			Taiwan Shin Kong		
Electronics Co.			Security Co. Ltd....	76,500	95,629
Ltd.....	14,000	47,457			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
* Taiwan Styrene Monomer.....	164,000	\$ 50,411	Trade-Van Information Services Co.....	16,000	\$ 44,764
Taiwan Surface Mounting Technology Corp....	67,000	211,180	# Transcend Information, Inc.....	59,000	154,424
Taiwan Taxi Co. Ltd...	6,615	25,795	Transcom, Inc.....	13,840	51,745
* Taiwan TEA Corp.....	162,000	94,654	Trusval Technology Co. Ltd.....	2,000	10,436
# Taiwan Union Technology Corp....	73,000	361,379	Tsann Kuen Enterprise Co. Ltd..	13,331	12,243
#* Tatung Co. Ltd.....	351,000	464,406	TSC Auto ID Technology Co. Ltd.....	9,128	57,679
* TBI Motion Technology Co. Ltd.....	11,000	16,740	TSRC Corp.....	104,000	64,534
TCI Co. Ltd.....	25,877	90,865	Ttet Union Corp.....	6,000	26,583
Te Chang Construction Co. Ltd.....	12,000	22,628	TTFB Co. Ltd.....	3,326	20,518
# Teco Electric & Machinery Co. Ltd.....	304,000	492,782	TTY Biopharm Co. Ltd.....	42,000	96,399
Tehmag Foods Corp..	6,400	62,072	* Tul Corp.....	12,000	25,747
Tera Autotech Corp....	22,701	17,566	Tung Ho Steel Enterprise Corp.....	114,270	236,233
Test Research, Inc....	36,000	135,890	Tung Thih Electronic Co. Ltd.....	9,900	25,413
Test Rite International Co. Ltd.....	53,000	32,581	TURVO International Co. Ltd.....	13,000	87,613
Thermaltake Technology Co. Ltd.....	15,000	15,365	TXC Corp.....	80,000	237,475
Thinking Electronic Industrial Co. Ltd....	17,000	84,025	TYC Brother Industrial Co. Ltd....	39,000	75,424
Thye Ming Industrial Co. Ltd.....	36,000	72,194	Tycoons Group Enterprise.....	72,388	19,455
Tofu Restaurant Co. Ltd.....	1,120	8,076	TZE Shin International Co. Ltd.....	29,000	19,183
Ton Yi Industrial Corp.....	297,000	135,877	Ubright Optronics Corp.....	10,000	22,957
Tong Hsing Electronic Industries Ltd.....	51,857	196,674	UDE Corp.....	21,000	56,634
Tong Yang Industry Co. Ltd.....	61,000	199,417	Ultra Chip, Inc.....	15,000	32,372
Tong-Tai Machine & Tool Co. Ltd.....	60,000	51,677	U-MEDIA Communications, Inc.....	13,000	19,519
Top Union Electronics Corp.....	21,481	20,499	Unic Technology Corp.....	41,000	34,859
Topco Scientific Co. Ltd.....	55,040	482,428	Unictron Technologies Corp.....	5,000	9,469
Topco Technologies Corp.....	18,000	37,476	Union Bank of Taiwan.....	471,541	221,246
Topkey Corp.....	17,000	105,294	* Union Insurance Co. Ltd.....	25,000	24,355
Topoint Technology Co. Ltd.....	35,000	34,923	Uni-President Enterprises Corp....	1,463,000	3,473,660
Toung Loong Textile Manufacturing.....	14,000	8,368	Unitech Computer Co. Ltd.....	37,000	40,553
#* TPK Holding Co. Ltd.....	89,000	101,234	* Unitech Printed Circuit Board Corp.....	139,535	128,261

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
* United Alloy-Tech			Wah Hong Industrial		
Co.....	11,000	\$ 13,289	Corp.....	13,000	\$ 16,260
United Integrated			Wah Lee Industrial		
Services Co. Ltd....	71,000	1,094,214	Corp.....	66,780	233,480
United Orthopedic			# Walsin Lihwa Corp....	576,139	428,670
Corp.....	15,000	42,603	Walsin Technology		
United Radiant			Corp.....	44,000	123,022
Technology.....	28,000	16,739	WEI Chih Steel		
United Recommend			Industrial Co. Ltd....	27,000	17,769
International Co.			Wei Chuan Foods		
Ltd.....	9,123	15,991	Corp.....	65,000	35,331
* United Renewable			Weikeng Industrial		
Energy Co. Ltd.....	377,571	114,704	Co. Ltd.....	169,945	174,691
*†† Unity Opto			Well Shin Technology		
Technology Co.			Co. Ltd.....	16,000	29,199
Ltd.....	140,000	0	Welldone Co.....	13,000	18,933
Univacco Technology,			WELLELL, Inc.....	17,000	12,629
Inc.....	15,000	22,216	Wholetech System		
Universal Cement			Hitech Ltd.....	18,000	57,522
Corp.....	114,220	98,384	* Winbond Electronics		
Universal Microwave			Corp.....	787,162	341,669
Technology, Inc....	3,000	40,982	Winmate, Inc.....	7,000	35,412
Universal Vision			WinWay Technology		
Biotechnology Co.			Co. Ltd.....	5,000	181,284
Ltd.....	23,257	144,850	Wisdom Marine Lines		
# UPC Technology			Co. Ltd.....	123,102	233,227
Corp.....	327,169	87,978	Wistron Corp.....	463,436	1,520,928
* UPI Semiconductor			Wistron NeWeb		
Corp.....	9,000	59,766	Corp.....	96,372	413,891
Userjoy Technology			WITS Corp.....	10,659	33,769
Co. Ltd.....	13,505	30,853	Wiwynn Corp.....	19,000	1,252,526
USI Corp.....	275,320	97,484	Wonderful Hi-Tech		
# U-Tech Media Corp....	34,000	16,695	Co. Ltd.....	17,954	18,730
Utechzone Co. Ltd....	15,000	50,430	Wowprime Corp.....	13,194	89,924
UVAT Technology Co.			WPG Holdings Ltd....	610,400	1,303,688
Ltd.....	8,000	19,145	WT Microelectronics		
Value Valves Co.			Co. Ltd.....	186,432	628,482
Ltd.....	5,383	15,096	* XAC Automation		
Ve Wong Corp.....	23,000	25,923	Corp.....	24,000	16,171
Ventec International			Xxentria Technology		
Group Co. Ltd.....	18,000	43,843	Materials Corp.....	29,975	51,487
Via Technologies,			Ya Horng Electronic		
Inc.....	25,000	70,985	Co. Ltd.....	8,000	13,790
Viking Tech Corp.....	14,000	16,498	Yageo Corp.....	53,960	875,760
Visco Vision, Inc.....	8,000	39,698	Yang Ming Marine		
VisEra Technologies			Transport Corp.....	60,000	123,115
Co. Ltd.....	21,000	205,015	Yankey Engineering		
Visual Photonics			Co. Ltd.....	11,528	165,370
Epitaxy Co. Ltd....	30,000	147,063	YC INOX Co. Ltd.....	153,324	94,260
Vivotek, Inc.....	8,000	31,529	YCC Parts		
Vizionfocus, Inc.....	6,000	28,667	Manufacturing Co.		
Voltronic Power			Ltd.....	13,000	22,048
Technology Corp....	19,915	1,124,045	Yea Shin		
Wafer Works Corp....	68,918	51,547	International		
Waffer Technology			Development Co.		
Corp.....	19,276	34,889	Ltd.....	84,580	78,924

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			THAILAND — (1.2%)		
Yen Sun Technology Corp.....	9,000	\$ 12,492	AAPICO Hitech PCL (AH/F TB).....	33,100	\$ 14,056
* Yeong Guan Energy Technology Group Co. Ltd.....	9,000	10,030	AAPICO Hitech PCL (AH-R TB), NVDR..	34,100	14,480
YFC-Boneagle Electric Co. Ltd.....	30,236	22,584	Advanced Information Technology PCL....	417,000	53,495
YFY, Inc.....	241,000	218,857	AEON Thana Sinsap Thailand PCL.....	24,600	84,739
Yi Jinn Industrial Co. Ltd.....	65,100	39,303	After You PCL.....	38,600	10,717
# Yieh Phui Enterprise Co. Ltd.....	440,479	206,764	Airports of Thailand PCL.....	80,100	131,419
Yonyu Plastics Co. Ltd.....	23,000	17,391	* AJ Plast PCL.....	83,880	6,476
Young Fast Optoelectronics Co. Ltd.....	17,000	28,482	Amata Corp. PCL....	111,300	82,628
* Young Optics, Inc....	12,000	21,263	AP Thailand PCL....	1,025,500	242,100
Youngtek Electronics Corp.....	28,000	51,739	Asia Plus Group Holdings PCL.....	545,200	37,561
Yuanta Financial Holding Co. Ltd....	1,361,327	1,431,717	Asia Sermkij Leasing PCL, NVDR.....	39,450	10,192
Yuanta Futures Co. Ltd.....	5,000	12,886	Asian Insulators PCL	77,325	7,945
Yuen Foong Yu Consumer Products Co. Ltd....	12,000	15,313	Asian Sea Corp. PCL.....	134,700	31,200
Yulon Finance Corp...	140,471	485,654	Bangchak Sriracha PCL.....	200,200	31,806
Yulon Motor Co. Ltd...	239,990	363,079	Bangkok Aviation Fuel Services PCL	51,100	14,871
Yung Chi Paint & Varnish Manufacturing Co. Ltd.....	20,000	45,869	Bangkok Bank PCL (BBLF TB).....	67,400	308,229
Yungshin Construction & Development Co. Ltd.....	47,000	179,282	# Bangkok Chain Hospital PCL.....	369,100	156,737
YungShin Global Holding Corp.....	46,000	73,353	Bangkok Commercial Asset Management PCL.....	545,900	93,212
Yusin Holding Corp....	4,000	15,247	Bangkok Dusit Medical Services PCL, Class F.....	880,000	614,105
Zeng Hsing Industrial Co. Ltd.....	9,669	31,441	Bangkok Expressway & Metro PCL.....	850,800	170,539
Zenitron Corp.....	64,000	57,494	Bangkok Land PCL...	2,786,800	43,033
Zero One Technology Co. Ltd.....	30,633	118,821	Bangkok Life Assurance PCL, NVDR.....	50,800	27,154
# Zhen Ding Technology Holding Ltd.....	117,800	421,947	BBCPG PCL.....	417,200	79,909
ZillTek Technology Corp.....	6,000	55,509	BEC World PCL.....	319,801	38,746
* Zinwell Corp.....	72,000	32,315	Betagro PCL.....	136,300	70,427
Zippy Technology Corp.....	30,000	56,353	BKI Holdings PCL....	7,000	59,866
Zyxel Group Corp....	97,909	113,951	Bluebik Group PCL...	18,700	19,991
			Brooker Group PCL...	1,127,200	18,410
			#* BTS Group Holdings PCL.....	687,600	125,575
			Bumrungrad Hospital PCL.....	71,400	381,648
			Cal-Comp Electronics Thailand PCL, Class F.....	1,357,867	308,469
			# Carabao Group PCL..	9,600	20,098
			Central Retail Corp. PCL.....	129,450	127,816
TOTAL TAIWAN.....		<u>218,834,232</u>			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)			THAILAND — (Continued)		
#	CH Karnchang PCL...	232,000	\$	113,675	
	Chayo Group PCL....	114,500		8,092	
	Chularat Hospital				
	PCL.....	1,755,600		113,651	
	Com7 PCL.....	317,200		207,228	
	CP ALL PCL.....	313,200		483,635	
	CP Aextra PCL.....	16,163		12,839	
	Delta Electronics				
	Thailand PCL.....	314,000		1,174,878	
*	Demco PCL.....	210,200		17,852	
	Dhipaya Group				
	Holdings PCL.....	138,300		82,959	
	Diamond Building				
	Products PCL.....	101,400		22,433	
	Dohome PCL.....	50,700		11,066	
	Don Muang Tollway				
	PCL.....	34,300		10,797	
	Eastern Polymer				
	Group PCL.....	222,600		22,343	
	Eastern Water				
	Resources				
	Development &				
	Management PCL..	200,000		12,591	
	Ekachai Medical				
	Care PCL.....	101,131		19,520	
#	Energy Absolute				
	PCL.....	440,200		40,523	
	Exotic Food PCL.....	52,700		27,856	
	Forth Corp. PCL.....	77,600		20,624	
	Fortune Parts				
	Industry PCL.....	205,700		11,239	
	Frasers Property				
	Thailand PCL.....	144,800		36,549	
*	Global Green				
	Chemicals PCL....	67,500		8,218	
#	Gunkul Engineering				
	PCL.....	1,265,500		74,408	
	Haad Thip PCL.....	64,600		30,693	
	Hana				
	Microelectronics				
	PCL.....	173,600		121,662	
	Heng Leasing &				
	Capital PCL.....	507,200		16,568	
	Home Product Center				
	PCL.....	807,600		209,844	
	Ichitan Group PCL...	152,500		57,513	
	Index Livingmall PCL.	55,400		24,513	
	Indorama Ventures				
	PCL.....	77,100		52,659	
	Interlink				
	Communication				
	PCL.....	112,600		17,889	
	Intouch Holdings				
	PCL.....	16,900		48,805	
#	IRPC PCL.....	2,669,900		89,591	
	IT City PCL.....	44,800		5,268	
#*	Italian-Thai				
	Development PCL..	963,900	\$	13,167	
#	Jasmine International				
	PCL.....	1,396,134		80,845	
#*	Jasmine Technology				
	Solution PCL.....	43,600		69,915	
#	Jaymart Group				
	Holdings PCL.....	127,700		41,334	
#	JMT Network				
	Services PCL.....	128,200		55,963	
	Jubilee Enterprise				
	PCL.....	41,000		12,114	
	Kang Yong Electric				
	PCL.....	1,200		10,192	
	Karmarts PCL.....	261,916		75,444	
	Kaset Thai				
	International Sugar				
	Corp. PCL.....	66,700		5,110	
	Kasikornbank PCL				
	(KBANKF TB).....	23,300		112,089	
	KCE Electronics				
	PCL.....	229,600		149,999	
#	Kiatnakin Phatra				
	Bank PCL.....	35,800		55,281	
	Krung Thai Bank				
	PCL.....	170,100		115,673	
#	Krungthai Card PCL...	213,100		321,153	
	Ladprao General				
	Hospital PCL.....	40,000		5,036	
	Lalin Property PCL....	148,400		24,899	
	Land & Houses PCL				
	(LHF TB).....	2,577,200		352,045	
	LH Financial Group				
	PCL.....	1,964,400		44,917	
	Loxley PCL.....	724,500		29,260	
	LPN Development				
	PCL.....	282,400		18,449	
	Major Cineplex				
	Group PCL.....	152,100		63,234	
	Master Style PCL.....	9,600		8,267	
	MBK PCL.....	193,335		104,490	
	MC Group PCL.....	106,000		31,163	
#	Mega Lifesciences				
	PCL.....	135,000		126,281	
	Minor International				
	PCL.....	263,800		188,009	
	MK Restaurants				
	Group PCL.....	38,600		20,174	
*	Mono Next PCL.....	387,700		15,082	
	Namyong Terminal				
	PCL.....	215,400		19,701	
	Netbay PCL.....	24,000		10,548	
	Noble Development				
	PCL.....	258,300		17,028	
	Northeast Rubber				
	PCL.....	216,700		31,532	
	Origin Property PCL...	299,400		30,407	

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)			THAILAND — (Continued)		
Polyplex Thailand			SPCG PCL.....	165,600	\$ 39,587
PCL.....	117,900	\$ 36,061	# Sri Trang		
Praram 9 Hospital			Agro-Industry PCL..	223,000	103,967
PCL.....	55,400	36,358	Sri Trang Gloves		
# Precious Shipping			Thailand PCL.....	135,600	32,818
PCL.....	204,400	37,026	# Srinanaporn		
Premier Marketing			Marketing PCL.....	61,800	22,389
PCL.....	111,900	27,913	# Srisawad Corp. PCL..	173,112	190,205
Prima Marine PCL....	118,400	25,667	Srithai Superware		
Property Perfect			PCL.....	359,200	11,947
PCL.....	3,068,310	11,845	Srivichai Vejvivat		
Pruksa Holding PCL..	260,300	49,471	PCL.....	64,300	15,084
* PSG Corp. PCL.....	3,002,500	30,315	Star Petroleum		
PTG Energy PCL.....	345,100	76,347	Refining PCL.....	474,800	74,727
PTT Global Chemical			Stars		
PCL.....	102,300	65,314	Microelectronics		
# PTT Oil & Retail			Thailand PCL.....	115,900	4,681
Business PCL.....	266,000	91,629	# Stecon Group PCL....	267,400	46,453
Quality Houses PCL..	2,306,100	117,103	* STP & I PCL.....	248,700	21,860
R&B Food Supply			# Supalai PCL.....	364,000	181,595
PCL.....	78,200	13,237	* Super Energy Corp.		
Rajthanee Hospital			PCL.....	6,177,300	40,357
PCL.....	31,400	17,810	Susco PCL.....	321,100	26,317
Ramkhamhaeng			SVI PCL.....	98,100	19,809
Hospital PCL.....	16,400	10,422	Syntec Construction		
Ratchaphruek			PCL.....	213,300	9,438
Hospital PCL.....	60,100	9,637	TAC Consumer PCL..	87,200	10,824
# Ratchthani Leasing			# Taokaenoi Food &		
PCL.....	669,390	25,841	Marketing PCL.....	110,400	27,047
#* RS PCL.....	338,040	10,741	Thai Nakarin Hospital		
S Hotels & Resorts			PCL.....	18,000	19,510
PCL.....	347,400	20,633	Thai Oil PCL.....	342,265	264,258
Sabina PCL.....	24,600	13,003	Thai President Foods		
Sahamitr Pressure			PCL.....	7,500	44,209
Container PCL.....	71,900	19,750	Thai Stanley Electric		
Saha-Union PCL.....	41,400	38,111	PCL (STANLY/F		
* Samart Corp. PCL....	156,200	30,150	TB).....	4,600	29,779
Sansiri PCL.....	5,141,200	261,068	# Thai Union Group		
# Sappe PCL.....	18,300	29,889	PCL.....	564,900	201,301
SC Asset Corp. PCL..	553,900	44,082	Thai Vegetable Oil		
SCB X PCL.....	50,100	185,969	PCL.....	29,410	18,340
† SCG Ceramics PCL...	248,200	1,400	Thai Wah PCL.....	70,400	5,185
SCG Packaging PCL..	120,900	59,238	# Thaicom PCL.....	155,500	52,641
SEAFCO PCL.....	250,019	16,334	Thaitheparos PCL....	13,400	15,121
Siam Global House			Thanachart Capital		
PCL.....	341,713	101,474	PCL.....	61,800	91,301
Siam Wellness Group			Thonburi Healthcare		
PCL.....	78,100	12,872	Group PCL.....	61,900	24,999
Siamgas &			Tipco Asphalt PCL		
Petrochemicals			(TASCO/F TB).....	156,536	84,137
PCL.....	263,500	57,904	TIPCO Foods PCL....	79,100	23,959
Sikarin PCL.....	132,000	33,906	# Tisco Financial Group		
Singer Thailand PCL..	155,600	31,189	PCL (TISCO/F TB).	43,500	128,530
Singha Estate PCL....	706,700	14,900	TKS Technologies		
# SISB PCL.....	21,300	16,129	PCL.....	86,680	14,157
* SKY ICT PCL.....	53,800	33,550	TMBThanachart Bank		
Somboon Advance			PCL.....	1,694,940	99,658
Technology PCL....	40,500	12,869			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)			TURKEY — (Continued)		
TOA Paint Thailand			Aydem Yenilenebilir		
PCL.....	239,400	\$ 86,021	Enerji AS.....	56,344	\$ 34,836
TTW PCL.....	352,100	93,580	Aygaz AS.....	20,048	88,875
Union Auction PCL....	46,200	10,358	* Baticim Bati Anadolu		
Unique Engineering			Cimento Sanayii		
& Construction			AS.....	173,879	21,221
PCL.....	257,300	17,726	BIM Birlesik		
United Paper PCL....	55,100	12,599	Magazalar AS.....	43,991	674,880
Univentures PCL.....	150,400	5,627	#* Borusan Birlesik Boru		
Vanachai Group PCL..	99,600	8,814	Fabrikalari Sanayi		
#* VGI PCL.....	771,680	69,663	ve Ticaret AS.....	5,869	64,352
WHA Corp. PCL.....	1,695,700	239,689	Borusan Yatirim ve		
WHA Utilities &			Pazarlama AS.....	701	35,161
Power PCL.....	263,200	30,326	Brisa Bridgestone		
Workpoint			Sabanci Sanayi ve		
Entertainment			Ticaret AS.....	5,162	12,134
PCL.....	54,600	8,999	Celebi Hava Servisi		
* Xspring Capital PCL..	1,587,200	44,776	AS.....	558	29,936
TOTAL THAILAND.....		<u>13,255,956</u>	* Cimbeton Hazirbeton		
			ve Prefabrik Yapi		
			Elemanlari Sanayi		
			ve Ticaret AS.....	307	21,046
TURKEY — (0.9%)			Coca-Cola Icecek		
Adel Kalemcilik			AS.....	82,181	130,508
Ticaret ve Sanayi			Deva Holding AS.....	8,625	17,166
AS.....	17,879	15,927	Dogan Sirketler		
* Adese Alisveris			Grubu Holding AS..	353,461	133,760
Merkezleri Ticaret			Doganlar Mobilya		
AS.....	322,303	18,508	Grubu Imalat		
Agesa Hayat ve			Sanayi ve Ticaret		
Emeklilik AS.....	15,472	60,592	AS.....	64,493	14,956
Akbank TAS.....	296,476	535,838	# Dogus Otomotiv		
* Akenerji Elektrik			Servis ve Ticaret		
Uretim AS.....	62,119	24,520	AS.....	43,751	229,624
* Aksigorta AS.....	147,479	33,031	EGE Endustri VE		
Alarko Holding AS....	33,803	81,130	Ticaret AS.....	224	59,111
* Albaraka Turk Katilim			EGE Gubre Sanayii		
Bankasi AS.....	145,198	28,983	AS.....	16,200	31,156
* Alkim Alkali Kimya			Ω Enerjisa Enerji AS.....	30,234	51,569
AS.....	77,919	37,678	Enka Insaat ve		
* Anadolu Anonim Turk			Sanayi AS.....	38,495	52,203
Sigorta Sirketi.....	79,800	245,722	Erbosan Erciyas Boru		
# Anadolu Efes Biracilik			Sanayii ve Ticaret		
Ve Malt Sanayii			AS.....	2,046	10,045
AS.....	28,071	126,366	Escar Turizm		
Anadolu Hayat			Tasimacilik Ticaret		
Emeklilik AS.....	28,444	78,895	AS.....	23,987	30,341
Anadolu Isuzu			# Ford Otomotiv Sanayi		
Otomotiv Sanayi			AS.....	6,700	173,658
Ve Ticaret AS,			GEN Ilac VE Saglik		
Class C.....	12,678	21,863	Urunleri Sanayi VE		
#* Arcelik AS.....	21,239	75,065	Ticaret AS.....	16,593	54,397
ARD Grup Bilisim			* GSD Holding AS.....	354,746	35,792
Teknolojileri AS.....	25,944	26,177	* Gubre Fabrikalari		
# Aselsan Elektronik			TAS.....	2,047	15,247
Sanayi Ve Ticaret					
AS.....	81,650	201,831			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)			TURKEY — (Continued)		
* Hitit Bilgisayar Hizmetleri AS.....	13,959	\$ 16,261	Panelсан Cati Cephe Sistemleri Sanayi VE Ticaret AS.....	8,244	\$ 10,730
* Ihlas Holding AS.....	242,643	19,625	* Peker Gayrimenkul Yatirim Ortakligi AS.....	144,073	5,540
Indeks Bilgisayar Sistemleri Muhendislik Sanayi ve Ticaret AS.....	250,581	53,616	Penta Teknoloji Urunleri Dagitim Ticaret AS.....	22,558	9,803
* Info Yatirim AS.....	48,126	3,328	* Petkim Petrokimya Holding AS.....	223,129	108,791
* Inveo Yatirim Holding AS.....	33,654	6,736	* Politeknik Metal Sanayi ve Ticaret AS.....	17	3,217
* Is Finansal Kiralama AS.....	88,983	32,411	* RTA Laboratuvarlari Biyolojik Urunleri Ilac Sanayi Ve Ticaret AS.....	37,326	18,162
Is Yatirim Menkul Degerler AS.....	180,616	225,308	Sarkuysan Elektrolitik Bakir Sanayi ve Ticaret AS.....	44,515	22,648
* Katmerciler Arac Ustu Ekipman Sanayi ve Ticaret AS.....	289,664	16,387	* Sasa Polyester Sanayi AS.....	436,283	44,500
* Kerevitas Gida Sanayi ve Ticaret AS.....	62,255	22,379	Sekerbank Turk AS... Selcuk Ecza Deposu Ticaret ve Sanayi AS.....	266,815	30,022
Kervan Gida Sanayi Ve Ticaret AS.....	203,913	12,189	* Tapdi Oksijen Ozel Saglik Hizmetleri Sanayi VE Ticaret AS.....	13,822	20,040
Kiler Holding AS.....	21,004	17,010	* TAV Havalimanlari Holding AS.....	26,955	208,748
Kocaer Celik Sanayi Ve Ticaret AS.....	80,488	26,967	* Tekfen Holding AS....	6,534	11,603
# Kontrolmatik Enerji Ve Muhendislik AS..	24,553	24,471	* Teknosa Ic Ve Dis Ticaret AS.....	25,300	20,428
* Koza Anadolu Metal Madencilik Isletmeleri AS.....	14,392	27,869	# Tofas Turk Otomobil Fabrikasi AS.....	26,012	161,270
LDR Turizm AS.....	12,962	55,659	* Tukas Gida Sanayi ve Ticaret AS.....	179,457	31,304
Logo Yazilim Sanayi Ve Ticaret AS.....	21,494	72,079	* Tumosan Motor ve Traktor Sanayi AS..	7,242	22,591
Lokman Hekim Engurusag Saglik Turizm Egitim Hizmetleri ve Insaat Taahhut AS..	21,222	12,733	* Turk Altin Isletmeleri AS.....	66,468	41,793
* Margun Enerji Uretim Sanayi VE Ticaret AS.....	72,230	46,309	# Turk Traktor ve Ziraat Makineleri AS.....	6,206	118,659
Ω Mavi Giyim Sanayi Ve Ticaret AS, Class B.....	125,478	248,171	* Turkcell Iletisim Hizmetleri AS.....	153,339	461,168
* MIA Teknoloji AS.....	82,614	85,534	Turkiye Garanti Bankasi AS.....	88,092	312,637
Migros Ticaret AS.....	5,530	90,096	# Turkiye Is Bankasi AS, Class C.....	763,155	300,985
*Ω MLP Saglik Hizmetleri AS.....	20,015	219,091	# Turkiye Petrol Rafinerileri AS.....	141,628	557,187
* NET Holding AS.....	18,659	23,042			
* Orge Enerji Elektrik Taahhut AS.....	8,955	21,187			
Otokar Otomotiv Ve Savunma Sanayi AS.....	3,418	39,256			
* Oyak Yatirim Menkul Degerler AS.....	14,467	13,458			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)			UNITED ARAB EMIRATES — (Continued)		
Türkiye Sigorta AS....	129,528	\$ 64,791	* AL Seer Marine		
* Türkiye Sinai			Supplies &		
Kalkınma Bankası			Equipment Co.		
AS.....	640,671	243,016	LLC.....	30,002	\$ 30,820
* Türkiye Vakıflar			Aldar Properties		
Bankası TAO,			PJSC.....	289,798	602,935
Class D.....	539,369	412,204	Alpha Dhabi Holding		
* Ulker Bisküvi Sanayi			PJSC.....	55,342	171,708
AS.....	63,832	214,379	* Amlak Finance		
* Usak Seramik			PJSC.....	281,015	65,689
Sanayii AS.....	56,007	20,688	* Aramex PJSC.....	219,528	169,051
* Vakıf Finansal			* Bank of Sharjah.....	89,476	22,407
Kiralama AS.....	570,414	31,464	Burjeel Holdings		
Vakko Tekstil ve			PLC.....	192,573	104,716
Hazır Giyim Sanayi			Deyaar Development		
İşletmeleri AS.....	8,371	18,131	PJSC.....	434,668	109,998
Vestel Beyaz Eşya			Dubai Financial		
Sanayi ve Ticaret			Market PJSC.....	325,880	130,298
AS.....	92,986	39,320	Dubai Investments		
* Vestel Elektronik			PJSC.....	539,382	318,365
Sanayi ve Ticaret			Dubai Islamic Bank		
AS.....	43,524	74,308	PJSC.....	909,759	1,903,483
Yapı ve Kredi			Emaar Development		
Bankası AS.....	510,597	436,902	PJSC.....	305,874	1,092,446
* Yatas Yatak ve			Emaar Properties		
Yorgan Sanayi ve			PJSC.....	950,125	3,487,254
Ticaret AS.....	23,522	17,990	Emirates Driving Co...	73,716	55,706
* YEO Teknoloji Enerji			Emirates Integrated		
VE Endüstri AS.....	24,908	37,952	Telecommunications		
* Zorlu Enerji Elektrik			Co. PJSC.....	279,489	599,105
Üretim AS.....	374,044	42,499	Emirates NBD Bank		
			PJSC.....	399,118	2,265,443
TOTAL TURKEY.....		<u>9,382,189</u>	* Emirates Reem		
			Investments PJSC..	13,190	10,561
UNITED ARAB EMIRATES — (2.0%)			Emirates		
Abu Dhabi			Telecommunications		
Commercial Bank			Group Co. PJSC...	163,931	762,856
PJSC.....	465,031	1,515,528	* EMSTEEL Building		
Abu Dhabi Islamic			Materials PJSC.....	76,299	25,735
Bank PJSC.....	422,386	1,793,040	Fertiglobe PLC.....	166,654	112,489
Abu Dhabi National			First Abu Dhabi Bank		
Hotels.....	601,095	96,217	PJSC.....	435,550	1,722,935
Abu Dhabi National			* Ghitha Holding		
Oil Co. for			PJSC.....	6,712	45,073
Distribution PJSC...	828,189	810,617	* Gulf Pharmaceutical		
* Abu Dhabi Ports Co.			Industries PSC.....	97,181	40,710
PJSC.....	179,818	242,334	* International Holding		
Abu Dhabi Ship			Co. PJSC.....	5,838	640,489
Building Co. PJSC..	25,197	42,072	* Manazel PJSC.....	301,353	27,681
ADNOC Drilling Co.			* Multiply Group PJSC..	1,046,333	600,663
PJSC.....	477,741	702,209	* National Corp. for		
Agility Global PLC....	397,888	142,965	Tourism & Hotels...	9,219	6,370
Agthia Group PJSC...	105,165	176,571	Palms Sports PrJSC..	19,157	45,916
* Ajman Bank PJSC....	223,593	103,357	* Presight AI Holding		
			PLC.....	104,572	65,423
			RAK Properties		
			PJSC.....	340,523	111,926

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED ARAB EMIRATES — (Continued)			BRAZIL — (Continued)		
Ras Al Khaimah			Energisa SA,		
Ceramics.....	101,309	\$ 71,168	5.739%.....	226	\$ 269
Salik Co. PJSC.....	209,444	276,104	Eucatex SA Industria		
* Space42 PLC.....	272,223	151,103	e Comercio,		
Taaleem Holdings			10.332%.....	27,000	61,955
PJSC.....	5,617	6,472	Gerdau SA, 4.549%...	60,179	177,323
TECOM Group			Grazziotin SA,		
PJSC.....	87,553	74,181	10.264%.....	2,103	9,417
* Union Properties			Isa Energia Brasil		
PJSC.....	564,802	65,896	SA, 3.307%.....	59,200	241,093
TOTAL UNITED ARAB			Itau Unibanco		
EMIRATES.....		<u>21,618,085</u>	Holding SA,		
TOTAL COMMON			7.138%.....	401,444	2,322,498
STOCKS.....		<u>1,071,457,642</u>	Marcopolo SA,		
PREFERRED STOCKS — (0.7%)			6.623%.....	226,264	322,512
BRAZIL — (0.7%)			Raizen SA, 1.381%...	430,247	139,881
* Alpargatas SA.....	42,457	45,043	Randon SA		
Banco ABC Brasil			Implementos e		
SA, 8.156%.....	40,892	141,133	Participacoes,		
Ω Banco BMG SA,			3.992%.....	69,900	108,964
9.788%.....	29,400	19,016	Schulz SA, 7.640%...	35,856	38,163
Banco Bradesco SA,			Track & Field Co. SA,		
9.216%.....	635,626	1,314,964	2.329%.....	15,700	25,522
Banco do Estado do			Unipar Carbocloro		
Rio Grande do Sul			SA, 8.335%.....	9,501	79,727
SA, 9.604%.....	77,133	136,737	Usinas Siderurgicas		
Banco Mercantil do			de Minas Gerais		
Brasil SA, 5.771%..	5,100	33,293	SA Usiminas,		
Banco Pan SA,			5.137%.....	62,000	58,456
3.500%.....	105,600	124,681	TOTAL BRAZIL.....		<u>7,326,587</u>
Banco Pine SA,			CHILE — (0.0%)		
10.738%.....	14,255	10,855	Embotelladora		
Centrais Eletricas			Andina SA,		
Brasileiras SA,			8.954%.....	41,683	139,152
9.184%.....	13,100	88,991	Sociedad Quimica y		
Centrais Eletricas de			Minera de Chile		
Santa Catarina SA,			SA Class B,		
7.823%.....	3,500	47,900	2.034%.....	6,492	256,233
Cia de Ferro Ligas			TOTAL CHILE.....		<u>395,385</u>
da Bahia			COLOMBIA — (0.0%)		
FERBASA,			Grupo Aval Acciones		
6.755%.....	26,800	35,724	y Valores SA,		
Cia De Sanena Do			4.663%.....	542,864	70,876
Parana, 6.145%....	115,531	101,613	Grupo de Inversiones		
Cia Energetica de			Suramericana SA,		
Minas Gerais,			4.888%.....	26,195	178,412
12.126%.....	516,519	968,686	TOTAL COLOMBIA.....		<u>249,288</u>
Cia Paranaense de					
Energia - Copel					
Class B, 4.376%....	401,309	666,096			
EMAE-Empresa					
Metropolitana de					
Aguas e Energia					
SA, 3.679%.....	800	6,075			

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
PHILIPPINES — (0.0%)			TAIWAN — (Continued)		
Cebu Air, Inc.,			* Hwang Chang		
6.000%.....	3,315	\$ 2,097	General Contractor		
TOTAL PREFERRED			Co. Ltd. Rights.....	1,429	\$ 912
STOCKS.....		<u>7,973,357</u>	* Leader Electronics,		
RIGHTS/WARRANTS — (0.0%)			Inc. Rights.....	2,815	0
BRAZIL — (0.0%)			* Sun Yad Construction		
* Banco Pine SA			Co. Ltd. Rights		
Warrants			02/18/2025.....	9,544	<u>481</u>
12/31/2049.....	27	14	TOTAL TAIWAN.....		<u>1,992</u>
* Diagnosticos da			THAILAND — (0.0%)		
America SA			#* Energy Absolute PCL		
Warrants			Warrants		
04/30/2025.....	200	18	02/28/2028.....	73,366	0
* Empreendimentos			* Jasmine International		
Pague Menos SA			PCL Warrants		
Rights 02/20/2025..	1,364	28	10/10/2031.....	698,066	8,292
* Equatorial Energia			* Northeast Rubber		
SA Rights			PCL Warrants		
02/13/2025.....	679	552	05/15/2026.....	36,117	568
* Smartfit Escola de			* VGI PCL Warrants		
Ginastica e Danca			09/03/2025.....	109,548	<u>4,457</u>
SA Rights			TOTAL THAILAND.....		<u>13,317</u>
02/04/2025.....	699	<u>404</u>	TOTAL		
TOTAL BRAZIL.....		<u>1,016</u>	RIGHTS/WARRANTS....		<u>18,818</u>
SOUTH KOREA — (0.0%)			TOTAL INVESTMENT		
* Hyundai Motor			SECURITIES		
Securities Co. Ltd.			(Cost \$899,508,164).....		<u>1,079,449,817</u>
Rights 02/27/2025..	3,586	<u>2,493</u>			<u>Value†</u>
TAIWAN — (0.0%)			SECURITIES LENDING COLLATERAL — (1.0%)		
* Career Technology			@§ The DFA Short Term		
Co. Ltd. Rights			Investment Fund....	930,877	<u>10,768,389</u>
02/10/2025.....	2,658	65	TOTAL INVESTMENTS — (100.0%)		
* CCP Contact Probes			(Cost \$910,275,899)^.....		<u>\$1,090,218,206</u>
Co. Ltd. Rights.....	3,602	534			

As of January 31, 2025, the value of Rule 144A securities amounted to \$56,896,167 or 5.2% of net assets.

Summary of the Portfolio's investments as of January 31, 2025, 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>
Assets				
Common Stocks				
Brazil.....	\$ 32,685,286	\$ 1,425	—	\$ 32,686,711
Chile.....	1,307,173	5,090,066	—	6,397,239
China.....	25,095,867	274,085,849	\$ 28,573	299,210,289
Colombia.....	1,154,825	15,892	—	1,170,717
Czech Republic.....	—	396,883	—	396,883

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Egypt.....	—	\$ 135,289	—	\$ 135,289
Greece.....	—	5,188,682	—	5,188,682
Hong Kong.....	—	138,055	—	138,055
Hungary.....	—	2,238,225	—	2,238,225
India.....	\$ 11,076,723	194,666,078	—	205,742,801
Indonesia.....	—	5,767,384	\$ 8,218	5,775,602
Kuwait.....	—	7,531,680	—	7,531,680
Malaysia.....	—	13,741,634	23	13,741,657
Mexico.....	20,461,125	107,299	—	20,568,424
Peru.....	1,032,819	—	—	1,032,819
Philippines.....	—	2,881,144	—	2,881,144
Poland.....	—	11,144,970	—	11,144,970
Qatar.....	—	7,979,857	—	7,979,857
Saudi Arabia.....	45,372	36,577,282	—	36,622,654
South Africa.....	2,529,724	24,491,405	—	27,021,129
South Korea.....	4,081,473	116,650,142	30,738	120,762,353
Taiwan.....	17,569,296	201,262,879	2,057	218,834,232
Thailand.....	51,826	13,202,730	1,400	13,255,956
Turkey.....	—	9,382,189	—	9,382,189
United Arab Emirates.....	—	21,618,085	—	21,618,085
Preferred Stocks				
Brazil.....	7,326,587	—	—	7,326,587
Chile.....	—	395,385	—	395,385
Colombia.....	249,288	—	—	249,288
Philippines.....	—	2,097	—	2,097
Rights/Warrants				
Brazil.....	—	1,016	—	1,016
South Korea.....	—	2,493	—	2,493
Taiwan.....	—	1,992	—	1,992
Thailand.....	—	13,317	—	13,317
Securities Lending Collateral.....	—	10,768,389	—	10,768,389
Total Investments in Securities.....	<u>\$124,667,384</u>	<u>\$965,479,813</u>	<u>\$71,009<></u>	<u>\$1,090,218,206</u>

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

EMERGING MARKETS TARGETED VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (99.2%)			BRAZIL — (Continued)		
BRAZIL — (2.7%)			Gerdau SA,		
Anima Holding SA.....	60,800	\$ 21,432	Sponsored ADR.....	139,606	\$406,253
Atacadao SA.....	121,635	128,835	Grendene SA.....	46,300	45,317
* Automob			Grupo Mateus SA.....	33,000	37,720
Participacoes SA....	82,705	4,387	Grupo SBF SA.....	22,200	43,837
Bemobi Mobile Tech			Guararapes		
SA.....	10,600	24,559	Confecoos SA.....	15,030	16,743
* Blau Farmaceutica			*Ω Hapvida Participacoes		
SA.....	4,900	10,875	e Investimentos SA.	886,591	367,134
Boa Safra Sementes			Hypera SA.....	61,556	192,545
SA.....	4,900	9,030	lochpe Maxion SA....	29,100	67,720
BrasilAgro - Co.			Irani Papel e		
Brasileira de			Embalagem SA.....	11,700	14,615
Propriedades			* IRB-Brasil Resseguros		
Agricolas.....	9,958	38,629	SA.....	12,279	111,154
Brava Energia.....	21,977	84,349	Jalles Machado SA....	19,672	15,518
C&A Modas SA.....	20,700	34,677	JHSF Participacoes		
Camil Alimentos SA....	25,549	20,810	SA.....	78,158	52,961
* Cia Brasileira de			JSL SA.....	23,100	22,175
Aluminio.....	48,891	45,511	Lavvi		
* Cia Brasileira de			Empreendimentos		
Distribuicao.....	41,100	18,989	Imobiliarios SA.....	16,300	24,210
Cia Siderurgica			Localiza Rent a Car		
Nacional SA			SA.....	92,460	488,401
(CSNA3 BZ).....	95,108	147,934	* Lojas Quero-Quero		
* Cogna Educacao SA...	47,492	11,458	SA.....	57,464	22,813
Construtora Tenda			Lojas Renner SA.....	85,292	199,217
SA.....	17,006	41,816	Ω LWSA SA.....	44,827	25,773
Cosan SA.....	184,885	244,866	M Dias Branco SA....	12,228	48,292
Cruzeiro do Sul			* Magazine Luiza SA....	52,400	66,889
Educacional SA.....	42,900	25,252	Marfrig Global Foods		
Cyrela Brazil Realty			SA.....	69,554	189,118
SA			Melnick Even		
Empreendimentos e			Desenvolvimento		
Participacoes.....	52,448	183,351	Imobiliario SA.....	15,800	10,436
Ω Desktop SA.....	20,083	34,434	Moura Dubeux		
Dexco SA.....	81,166	81,943	Engenharia SA.....	15,700	33,957
Dimed SA			* MRV Engenharia e		
Distribuidora da			Participacoes SA....	71,000	68,521
Medicamentos.....	15,800	22,440	Natura & Co. Holding		
* Embraer SA (EMBR3			SA.....	147,669	318,885
BZ).....	61,354	626,763	* Oceanpact Servicos		
* Embraer SA (ERJ			Maritimos SA.....	11,400	10,729
US), Sponsored			Petroleconcavo SA....	27,176	73,799
ADR.....	6,184	253,358	Porto Seguro SA.....	35,644	243,907
Empreendimentos			Positivo Tecnologia		
Pague Menos SA....	46,258	24,933	SA.....	17,500	17,099
Even Construtora e			* Qualicorp Consultoria		
Incorporadora SA....	24,000	25,215	e Corretora de		
Ez Tec			Seguros SA.....	42,800	14,208
Empreendimentos e			Romi SA.....	14,050	22,647
Participacoes SA....	19,478	42,329			
Fleury SA.....	40,124	81,291			

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)			CHINA — (Continued)		
Sao Carlos			#* Alibaba Pictures		
Empreendimentos e			Group Ltd.....	2,470,000	\$168,858
Participacoes SA....	3,000	\$ 9,682	#Ω A-Living Smart City		
Sao Martinho SA.....	31,696	123,062	Services Co. Ltd.....	168,000	58,565
*Ω Ser Educacional SA...	36,600	33,318	Allmed Medical		
* Simpar SA.....	32,244	19,918	Products Co. Ltd.,		
TIM SA.....	95,057	253,906	Class A.....	10,200	13,478
Trisul SA.....	14,441	13,121	Aluminum Corp. of		
Tupy SA.....	12,000	43,901	China Ltd., Class H.	298,000	191,810
Ultrapar Participacoes			#* Angang Steel Co.		
SA (UGPA3 BZ)....	94,756	268,181	Ltd., Class H.....	214,600	41,800
Usinas Siderurgicas			Anhui Conch Cement		
de Minas Gerais SA			Co. Ltd., Class H....	231,000	622,751
Usiminas.....	24,300	22,620	Anhui Construction		
Valid Solucoes e			Engineering Group		
Servicos de			Co. Ltd., Class A....	37,200	23,496
Seguranca em			Anhui Guangxin		
Meios de			Agrochemical Co.		
Pagamento e			Ltd., Class A.....	8,820	14,247
Identificacao SA....	13,000	53,032	Anhui Heli Co. Ltd.,		
Vamos Locacao de			Class A.....	8,200	20,092
Caminhoes			Anhui Hengyuan Coal		
Maquinas e			Industry &		
Equipamentos SA...	71,832	59,491	Electricity Power		
Vibra Energia SA.....	149,579	431,533	Co. Ltd., Class A....	22,700	28,248
TOTAL BRAZIL.....		<u>6,893,824</u>	Anhui Honglu Steel		
CHILE — (0.3%)			Construction Group		
* CAP SA.....	9,137	50,659	Co. Ltd., Class A....	6,500	14,897
Cia Sud Americana de			Anhui Jiangnan		
Vapores SA.....	3,092,703	172,407	Chemical Industry		
Empresa Nacional de			Co. Ltd., Class A....	24,400	19,506
Telecomunicaciones			Anhui Jinhe Industrial		
SA.....	27,500	86,833	Co. Ltd., Class A....	8,800	29,334
Empresas CMPC SA...	107,449	183,329	Anhui Transport		
* Ripley Corp. SA.....	148,996	43,373	Consulting &		
Salfacorp SA.....	72,948	44,193	Design Institute Co.		
Sociedad Matriz			Ltd., Class A.....	16,700	20,087
SAAM SA.....	288,075	31,470	Anhui Truchum		
SONDA SA.....	85,422	32,940	Advanced Materials		
TOTAL CHILE.....		<u>645,204</u>	& Technology Co.		
CHINA — (24.9%)			Ltd., Class A.....	14,800	17,148
361 Degrees			Anhui Xinhua Media		
International Ltd....	178,000	95,602	Co. Ltd., Class A....	22,500	21,088
Ω 3SBio, Inc.....	343,000	264,692	Anhui Yingliu		
* 515J Holding Group			Electromechanical		
Co. Ltd., Class A....	18,200	7,661	Co. Ltd., Class A....	6,600	20,382
AAC Technologies			Anhui Zhongding		
Holdings, Inc.....	85,000	442,886	Sealing Parts Co.		
Advanced Technology			Ltd., Class A.....	21,800	42,353
& Materials Co.			Anton Oilfield Services		
Ltd., Class A.....	28,900	45,983	Group.....	374,000	32,573
#* Agora, Inc., ADR.....	19,782	110,581	Aoshikang Technology		
Aisino Corp., Class A..	27,400	32,251	Co. Ltd., Class A....	6,000	20,221
			Aotecar New Energy		
			Technology Co.		
			Ltd., Class A.....	60,800	24,947

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
APT Satellite Holdings Ltd.....	118,000	\$ 32,880
#*Ω Arrail Group Ltd.....	22,500	7,316
* Asia - Potash International Investment Guangzhou Co. Ltd., Class A.....	8,400	23,758
Asia Cement China Holdings Corp.....	76,500	22,867
Ω AsialInfo Technologies Ltd.....	52,400	38,345
AviChina Industry & Technology Co. Ltd., Class H.....	401,000	187,066
Ω BAIC Motor Corp. Ltd., Class H.....	299,500	84,433
*Ω Bairong, Inc.....	49,000	52,107
Bank of Chongqing Co. Ltd., Class H....	69,500	53,402
Bank of Guizhou Co. Ltd., Class H.....	36,000	5,215
Ω Bank of Qingdao Co. Ltd., Class H.....	238,000	93,562
Bank of Xi'an Co. Ltd., Class A.....	90,300	43,761
Baoji Titanium Industry Co. Ltd., Class A.....	5,800	23,308
* Baoye Group Co. Ltd., Class H.....	50,000	27,544
* Baozun, Inc. (BZUN US), Sponsored ADR.....	15,036	48,566
BBMG Corp., Class H.	451,000	41,794
Befar Group Co. Ltd., Class A.....	33,500	17,987
Beibuwan Port Co. Ltd., Class A.....	19,300	22,863
* Beijing Capital International Airport Co. Ltd., Class H....	398,000	145,301
Beijing Chunlizhengda Medical Instruments Co. Ltd., Class H....	10,250	11,307
Beijing Easpring Material Technology Co. Ltd., Class A....	10,200	52,056
Beijing Energy International Holding Co. Ltd.....	162,400	21,051
Beijing Enterprises Holdings Ltd.....	99,000	340,027
Beijing Enterprises Water Group Ltd.....	786,000	218,171

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Beijing Gehua CATV Network Co. Ltd., Class A.....	36,200	\$35,759
Beijing GeoEnviron Engineering & Technology, Inc., Class A.....	30,700	21,792
* Beijing Haixin Energy Technology Co. Ltd., Class A.....	46,600	19,726
Beijing Haohua Energy Resource Co. Ltd., Class A....	22,200	24,202
* Beijing Jetsen Technology Co. Ltd., Class A.....	31,300	26,457
Beijing Jingyuntong Technology Co. Ltd., Class A.....	32,300	11,618
Beijing North Star Co. Ltd., Class H.....	134,000	12,439
Beijing Originwater Technology Co. Ltd., Class A.....	72,062	45,946
Beijing Relpow Technology Co. Ltd., Class A.....	32,500	44,922
Beijing Sanyuan Foods Co. Ltd., Class A.....	20,500	11,595
* Beijing Shunxin Agriculture Co. Ltd., Class A.....	8,900	21,174
Beijing Sinnet Technology Co. Ltd., Class A.....	31,100	59,691
Beijing SL Pharmaceutical Co. Ltd., Class A.....	23,600	22,000
Beijing Strong Biotechnologies, Inc., Class A.....	11,400	20,781
Beijing Wandong Medical Technology Co. Ltd., Class A....	11,200	22,286
* Beijing Watertek Information Technology Co. Ltd., Class A.....	58,000	25,084
Beijing Yuanliu Hongyuan Electronic Technology Co. Ltd., Class A.....	4,000	19,324

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Beijing Zhong Ke San Huan High-Tech Co. Ltd., Class A.....	15,870	\$ 23,089	# CGN New Energy Holdings Co. Ltd.....	252,000	\$72,633
* Beiqi Foton Motor Co. Ltd., Class A.....	67,500	21,819	* CGN Nuclear Technology Development Co. Ltd., Class A.....	24,800	23,551
* Bengang Steel Plates Co. Ltd., Class A....	61,300	28,136	Changchun Faway Automobile Components Co. Ltd., Class A.....	16,200	19,453
Best Pacific International Holdings Ltd.....	34,000	12,994	Changhong Meiling Co. Ltd., Class A....	8,700	9,501
BGI Genomics Co. Ltd., Class A.....	4,300	23,092	Changjiang & Jinggong Steel Building Group Co. Ltd., Class A.....	62,400	25,296
#Ω Blue Moon Group Holdings Ltd.....	97,500	42,495	Changjiang Publishing & Media Co. Ltd., Class A.....	27,900	34,793
Ω BOC Aviation Ltd.....	34,900	263,079	* ChangYuan Technology Group Ltd., Class A.....	31,500	21,203
* BOE HC SemiTek Corp.....	17,900	17,303	Chaoju Eye Care Holdings Ltd.....	47,500	18,515
BOE Varitronix Ltd.....	38,000	35,360	Chaowei Power Holdings Ltd.....	99,000	18,208
Boyaa Interactive International Ltd....	124,000	80,243	Chengdu Fusen Noble-House Industrial Co. Ltd., Class A.....	9,700	17,721
Bright Dairy & Food Co. Ltd., Class A....	19,900	22,394	Chengdu Hongqi Chain Co. Ltd., Class A.....	31,400	22,502
Brilliance China Automotive Holdings Ltd.....	424,000	207,488	Chengdu Kanghong Pharmaceutical Group Co. Ltd., Class A.....	7,800	20,760
Bros Eastern Co. Ltd., Class A.....	15,400	11,133	Chengdu Wintrue Holding Co. Ltd., Class A.....	16,100	17,505
B-Soft Co. Ltd., Class A.....	45,500	25,571	Chengxin Lithium Group Co. Ltd., Class A.....	12,500	21,997
BTG Hotels Group Co. Ltd., Class A....	12,900	23,792	Chengzhi Co. Ltd., Class A.....	12,800	13,061
* C C Land Holdings Ltd.....	243,000	35,872	Chervon Holdings Ltd.....	19,400	47,781
C&D International Investment Group Ltd.....	116,105	190,740	* China Aerospace International Holdings Ltd.....	354,000	17,242
C&S Paper Co. Ltd., Class A.....	19,400	17,736	China BlueChemical Ltd., Class H.....	356,000	99,835
*Ω CALB Group Co. Ltd...	25,400	46,012	*Ω China Bohai Bank Co. Ltd., Class H.....	519,000	62,711
Camel Group Co. Ltd., Class A.....	13,000	14,729			
Cangzhou Mingzhu Plastic Co. Ltd., Class A.....	50,000	23,543			
Canmax Technologies Co. Ltd., Class A....	9,100	27,402			
Canny Elevator Co. Ltd., Class A.....	14,700	13,721			
CECEP Solar Energy Co. Ltd., Class A....	43,300	26,362			
Central China Land Media Co. Ltd., Class A.....	14,400	22,484			
Central China Securities Co. Ltd., Class H.....	136,000	27,585			

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
China CAMC Engineering Co. Ltd., Class A.....	8,800	\$ 9,387	#* China Gold International Resources Corp. Ltd. (2099 HK).....	44,800	\$ 255,575
# China Chunlai Education Group Co. Ltd.....	54,000	29,333	China Green Electricity Investment of Tianjin Co. Ltd., Class A.....	23,800	27,646
China Cinda Asset Management Co. Ltd., Class H.....	1,616,000	246,597	China Hongqiao Group Ltd.....	438,000	736,330
# China Coal Energy Co. Ltd., Class H....	343,000	394,256	Ω China International Capital Corp. Ltd., Class H.....	252,400	420,177
China Coal Xinji Energy Co. Ltd., Class A.....	41,800	40,885	China International Marine Containers Group Co. Ltd., Class H.....	184,670	129,823
China Communications Services Corp. Ltd., Class H.....	356,000	202,556	China Jinmao Holdings Group Ltd.....	700,298	82,155
China Conch Venture Holdings Ltd.....	256,000	207,204	China Lesso Group Holdings Ltd.....	182,000	79,319
China CYTS Tours Holding Co. Ltd., Class A.....	7,200	9,977	China Lilang Ltd.....	100,000	51,399
China Design Group Co. Ltd., Class A....	8,200	10,096	*Ω China Literature Ltd....	65,000	218,870
#Ω China Development Bank Financial Leasing Co. Ltd., Class H.....	378,000	55,074	China Medical System Holdings Ltd.....	230,000	207,597
China Dongxiang Group Co. Ltd.....	441,000	18,697	China Meheco Group Co. Ltd., Class A....	15,260	22,280
# China Education Group Holdings Ltd.....	119,278	52,768	# China Meidong Auto Holdings Ltd.....	168,000	48,077
China Electronics Huada Technology Co. Ltd.....	72,000	11,909	China Mengniu Dairy Co. Ltd.....	586,000	1,174,693
China Electronics Optics Valley Union Holding Co. Ltd.....	468,000	14,387	China Merchants Port Holdings Co. Ltd.....	257,610	438,060
China Energy Engineering Corp. Ltd. (3996 HK), Class H.....	794,000	97,098	China Merchants Property Operation & Service Co. Ltd., Class A.....	14,200	19,200
China Energy Engineering Corp. Ltd. (601868 C1), Class A.....	228,779	71,037	#Ω China Merchants Securities Co. Ltd., Class H.....	86,800	159,697
China Everbright Ltd...	160,000	100,583	China Modern Dairy Holdings Ltd.....	643,000	75,175
Ω China Feihe Ltd.....	685,000	471,496	China National Accord Medicines Corp. Ltd., Class A.....	5,200	18,429
China Foods Ltd.....	180,000	61,865	# China National Building Material Co. Ltd., Class H....	714,000	341,492
China Galaxy Securities Co. Ltd., Class H.....	721,500	657,241	China National Gold Group Gold Jewellery Co. Ltd., Class A.....	18,900	22,250
China Gas Holdings Ltd.....	529,600	439,024			

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
* China Nonferrous Metal Industry's Foreign Engineering & Construction Co. Ltd., Class A.....	23,600	\$ 16,182	China Resources Medical Holdings Co. Ltd.....	168,500	\$ 81,097
China Nonferrous Mining Corp. Ltd.....	225,000	148,351	Ω China Resources Pharmaceutical Group Ltd.....	397,500	267,445
* China Oil & Gas Group Ltd.....	1,080,000	22,534	# China Risun Group Ltd.....	238,000	83,159
China Oilfield Services Ltd., Class H.....	304,000	272,124	* China Ruifeng Renewable Energy Holdings Ltd.....	294,000	22,661
China Oriental Group Co. Ltd.....	252,000	36,665	* China Sanjiang Fine Chemicals Co. Ltd..	149,000	36,488
China Overseas Grand Oceans Group Ltd.....	265,000	59,400	Ω China Shengmu Organic Milk Ltd.....	453,000	10,386
China Overseas Land & Investment Ltd.....	666,000	1,061,481	China Shineway Pharmaceutical Group Ltd.....	66,000	70,241
China Petroleum Engineering Corp., Class A.....	71,500	34,007	China State Construction International Holdings Ltd.....	304,000	446,217
China Publishing & Media Co. Ltd., Class A.....	28,500	27,399	* China Sunshine Paper Holdings Co. Ltd.....	117,500	30,787
China Railway Group Ltd., Class H.....	191,000	92,499	China Taiping Insurance Holdings Co. Ltd.....	305,600	456,182
China Railway Hi-tech Industry Co. Ltd., Class A.....	19,300	20,832	China Tianying, Inc., Class A.....	40,700	25,563
China Railway Materials Co. Ltd., Class A.....	64,200	22,458	* China Traditional Chinese Medicine Holdings Co. Ltd.....	580,000	142,251
Ω China Railway Signal & Communication Corp. Ltd., Class H..	286,000	115,626	China TransInfo Technology Co. Ltd., Class A.....	21,600	24,535
China Railway Tielong Container Logistics Co. Ltd., Class A....	25,900	20,807	China Travel International Investment Hong Kong Ltd.....	416,000	54,029
* China Rare Earth Holdings Ltd.....	348,000	16,625	#* China Vanke Co. Ltd., Class H.....	442,300	330,413
China Reinsurance Group Corp., Class H.....	1,283,000	133,940	* China Vered Financial Holding Corp. Ltd....	3,700,000	21,874
China Resources Boya Bio-pharmaceutical Group Co. Ltd., Class A.....	5,200	20,802	China XLX Fertiliser Ltd.....	134,000	70,090
China Resources Building Materials Technology Holdings Ltd.....	556,000	107,686	# China Yongda Automobiles Services Holdings Ltd.....	313,000	102,152
China Resources Gas Group Ltd.....	74,600	253,591	*Ω China Youran Dairy Group Ltd.....	324,000	81,737
			China Zheshang Bank Co. Ltd., Class H....	380,099	109,968
			†† China Zhongwang Holdings Ltd.....	360,400	14,570

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Chinasoft International			* COFCO		
Ltd.....	474,000	\$319,850	Biotechnology Co.		
Chinese Universe			Ltd., Class A.....	17,700	\$ 13,106
Publishing & Media			#* COFCO Joycome		
Group Co. Ltd.,			Foods Ltd.....	461,000	81,433
Class A.....	11,900	19,704	Cofoe Medical		
Chongqing			Technology Co.		
Department Store			Ltd., Class A.....	3,500	16,276
Co. Ltd., Class A....	5,800	23,883	* Comba Telecom		
Chongqing Fuling			Systems Holdings		
Zhacai Group Co.			Ltd.....	336,000	43,762
Ltd., Class A.....	23,400	43,178	Concord New Energy		
Chongqing Gas Group			Group Ltd.....	1,520,000	92,948
Corp. Ltd., Class A..	9,214	7,351	Consun		
Chongqing Machinery			Pharmaceutical		
& Electric Co. Ltd.,			Group Ltd.....	112,000	113,296
Class H.....	126,000	11,187	Continental Aerospace		
Chongqing Road &			Technologies		
Bridge Co. Ltd.,			Holding Ltd.....	868,000	12,284
Class A.....	30,200	22,883	COSCO SHIPPING		
Chongqing Rural			Development Co.		
Commercial Bank			Ltd., Class H.....	819,000	109,002
Co. Ltd., Class H....	456,000	279,105	COSCO SHIPPING		
Chongqing Sanfeng			Energy		
Environment Group			Transportation Co.		
Corp. Ltd., Class A..	28,400	31,899	Ltd., Class H.....	184,000	169,778
Chongqing Zongshen			COSCO SHIPPING		
Power Machinery			International Hong		
Co. Ltd., Class A....	17,828	53,488	Kong Co. Ltd.....	116,000	65,234
Chow Tai Seng			COSCO SHIPPING		
Jewellery Co. Ltd.,			Ports Ltd.....	299,514	173,289
Class A.....	14,300	24,889	COSCO SHIPPING		
CIMC Enric Holdings			Specialized Carriers		
Ltd.....	142,000	128,193	Co. Ltd., Class A....	23,500	22,214
Cisen Pharmaceutical			CQ Pharmaceutical		
Co. Ltd., Class A....	8,300	15,523	Holding Co. Ltd.,		
CITIC Resources			Class A.....	41,800	29,510
Holdings Ltd.....	674,000	29,863	CSG Holding Co. Ltd.,		
City Development			Class A.....	37,592	25,842
Environment Co.			CSPC Pharmaceutical		
Ltd., Class A.....	17,280	30,614	Group Ltd.....	1,204,000	694,080
#* Citychamp Watch &			CSSC Hong Kong		
Jewellery Group			Shipping Co. Ltd.....	300,000	66,936
Ltd.....	276,000	24,822	Daan Gene Co. Ltd.,		
#* ClouDr Group Ltd.....	41,700	6,756	Class A.....	30,000	21,865
CMST Development			Dajin Heavy Industry		
Co. Ltd., Class A....	27,600	22,483	Co. Ltd., Class A....	5,200	14,241
* CNFinance Holdings			Dalian Huarui Heavy		
Ltd., ADR.....	3,262	4,012	Industry Group Co.		
CNNC Hua Yuan			Ltd., Class A.....	36,900	25,279
Titanium Dioxide			Dashang Co. Ltd.,		
Co. Ltd., Class A....	65,400	38,308	Class A.....	9,790	35,605
CNSIG Inner Mongolia			Dawnrays		
Chemical Industry			Pharmaceutical		
Co. Ltd., Class A....	32,100	33,321	Holdings Ltd.....	155,000	23,880

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Deppon Logistics Co. Ltd., Class A.....	7,000	\$ 14,107	Ω Everbright Securities Co. Ltd., Class H....	65,200	\$ 63,712
* Dezhnan Healthcare Co. Ltd., Class A....	69,800	28,909	Excellence Commercial Property & Facilities Management Group Ltd.....	69,000	11,259
Dian Diagnostics Group Co. Ltd., Class A.....	15,800	22,825	Fangda Carbon New Material Co. Ltd., Class A.....	30,200	18,918
Digital China Group Co. Ltd., Class A....	10,000	45,273	Fangda Special Steel Technology Co. Ltd., Class A.....	24,000	13,710
Digital China Holdings Ltd.....	99,000	36,809	Far East Horizon Ltd..	267,000	196,899
Digital China Information Service Group Co. Ltd., Class A.....	17,600	26,540	Far East Smarter Energy Co. Ltd., Class A.....	33,200	21,443
Do-Fluoride New Materials Co. Ltd., Class A.....	13,200	20,535	* Farasis Energy Gan Zhou Co. Ltd., Class A.....	15,604	24,457
Dongfang Electric Corp. Ltd., Class H..	69,800	80,927	FAWER Automotive Parts Co. Ltd., Class A.....	23,200	16,558
# Dongfeng Motor Group Co. Ltd., Class H.....	398,000	159,057	Feilong Auto Components Co. Ltd., Class A.....	17,800	32,503
Dongguan Development Holdings Co. Ltd., Class A.....	20,800	28,851	FESCO Group Co. Ltd., Class A.....	8,400	21,654
Dongyue Group Ltd....	245,000	261,413	* FIH Mobile Ltd.....	672,000	69,253
# DouYu International Holdings Ltd., ADR..	7,339	115,076	* Financial Street Holdings Co. Ltd., Class A.....	69,300	28,993
Dynagreen Environmental Protection Group Co. Ltd., Class H....	77,000	33,025	FinVolution Group, ADR.....	31,745	242,532
Easyhome New Retail Group Co. Ltd., Class A.....	58,000	27,306	First Tractor Co. Ltd., Class H.....	12,000	11,216
E-Commodities Holdings Ltd.....	260,000	37,445	Foshan Electrical & Lighting Co. Ltd., Class A.....	20,800	17,138
Edvantage Group Holdings Ltd.....	53,740	14,243	Fosun International Ltd.....	412,500	225,562
EEKA Fashion Holdings Ltd.....	51,000	56,401	Fu Shou Yuan International Group Ltd.....	236,000	130,044
Era Co. Ltd., Class A..	28,900	16,860	# Fufeng Group Ltd.....	313,000	209,350
Essex Bio-technology Ltd.....	59,000	21,824	Fujian Longking Co. Ltd., Class A.....	7,900	13,518
Eternal Asia Supply Chain Management Ltd., Class A.....	31,100	17,641	Fujian Star-net Communication Co. Ltd., Class A.....	10,400	28,095
EVA Precision Industrial Holdings Ltd.....	196,000	15,898	Fujian Sunner Development Co. Ltd., Class A.....	11,100	21,628
Ever Sunshine Services Group Ltd.....	108,000	25,584	Fujian Yuanli Active Carbon Co. Ltd., Class A.....	10,300	21,169

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Fushun Special Steel			Ω Greentown		
Co. Ltd., Class A....	24,500	\$ 18,145	Management		
Gansu Energy			Holdings Co. Ltd.....	96,000	\$ 36,058
Chemical Co. Ltd.,			Greentown Service		
Class A.....	102,700	36,816	Group Co. Ltd.....	244,000	113,715
* Gansu Jiu Steel			Guangdong		
Group Hongxing			Construction		
Iron & Steel Co.			Engineering Group		
Ltd., Class A.....	83,950	17,029	Co. Ltd., Class A....	72,100	34,641
Gansu Shangfeng			* Guangdong Dongfang		
Cement Co. Ltd.,			Precision Science &		
Class A.....	12,600	12,610	Technology Co.		
Gansu Yasheng			Ltd., Class A.....	15,800	24,717
Industrial Group Co.			Guangdong Dowstone		
Ltd., Class A.....	59,700	23,068	Technology Co.		
GCL Energy			Ltd., Class A.....	12,300	22,362
Technology Co.			Guangdong Ellington		
Ltd., Class A.....	25,936	26,414	Electronics		
* GCL Technology			Technology Co.		
Holdings Ltd.....	166,000	26,204	Ltd., Class A.....	9,700	13,611
* GDS Holdings Ltd.			Guangdong Fenghua		
(9698 HK), Class A..	82,900	224,108	Advanced		
Geely Automobile			Technology Holding		
Holdings Ltd.....	991,002	1,834,740	Co. Ltd., Class A....	12,200	24,357
Gemdale Properties &			* Guangdong Guanhao		
Investment Corp.			High-Tech Co. Ltd.,		
Ltd.....	1,046,000	36,429	Class A.....	57,600	25,365
Ω Genertec Universal			Guangdong Hongtu		
Medical Group Co.			Technology		
Ltd.....	196,000	121,110	Holdings Co. Ltd.,		
GF Securities Co.			Class A.....	24,000	38,134
Ltd., Class H.....	187,000	253,606	Guangdong Kinlong		
#* Global New Material			Hardware Products		
International			Co. Ltd., Class A....	8,700	27,253
Holdings Ltd.....	63,000	29,365	* Guangdong Shenglu		
* Glorious Property			Telecommunication		
Holdings Ltd.....	294,000	377	Tech Co. Ltd.,		
Goldenmax			Class A.....	26,800	21,296
International Group			Guangdong Tapai		
Ltd., Class A.....	19,400	21,890	Group Co. Ltd.,		
Goldwind Science &			Class A.....	14,400	15,595
Technology Co.			Guangdong Vanward		
Ltd., Class H.....	75,878	53,182	New Electric Co.		
* Goodbaby			Ltd., Class A.....	15,600	23,151
International			Guangdong Xinbao		
Holdings Ltd.....	204,000	28,975	Electrical		
Grand Pharmaceutical			Appliances Holdings		
Group Ltd.....	179,500	97,352	Co. Ltd., Class A....	8,900	19,230
* Grandjoy Holdings			* Guangdong Zhongnan		
Group Co. Ltd.,			Iron & Steel Co.		
Class A.....	62,300	22,781	Ltd., Class A.....	54,800	19,018
Greatview Aseptic			* Guanghui Logistics		
Packaging Co. Ltd...	194,000	65,404	Co. Ltd., Class A....	17,000	22,130
Greentown China			Guangshen Railway		
Holdings Ltd.....	209,000	231,692	Co. Ltd., Class H....	280,000	75,823

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Guangxi LiuYao Group Co. Ltd., Class A.....	3,700	\$ 8,974	Hangxiao Steel Structure Co. Ltd., Class A.....	63,800	\$ 21,679
Guangxi Wuzhou Zhongheng Group Co. Ltd., Class A....	26,600	8,487	Hangzhou Binjiang Real Estate Group Co. Ltd., Class A....	34,100	40,555
# Guangzhou Automobile Group Co. Ltd., Class H....	452,000	177,469	Hangzhou Haoyue Personal Care Co. Ltd., Class A.....	1,900	10,246
Guangzhou Baiyunshan Pharmaceutical Holdings Co. Ltd., Class H.....	30,000	67,547	Hangzhou Huawang New Material Technology Co. Ltd., Class A.....	6,800	11,793
Guangzhou Kingmed Diagnostics Group Co. Ltd., Class A....	8,100	27,409	Hangzhou Iron & Steel Co., Class A...	63,800	45,732
Guangzhou Wondfo Biotech Co. Ltd., Class A.....	3,200	9,850	Hangzhou Lion Microelectronics Co. Ltd., Class A.....	7,000	22,126
Guilin Layn Natural Ingredients Corp., Class A.....	12,100	12,451	Harbin Electric Co. Ltd., Class H.....	164,000	66,932
Guizhou Chanhen Chemical Corp., Class A.....	7,600	23,512	* Harbin Pharmaceutical Group Co. Ltd., Class A.....	28,000	14,347
Guizhou Panjiang Refined Coal Co. Ltd., Class A.....	20,900	14,422	HBIS Resources Co. Ltd., Class A.....	11,400	22,409
Guizhou Tyre Co. Ltd., Class A.....	27,600	18,419	*Ω HBM Holdings Ltd.....	63,000	29,742
Guizhou Zhenhua E-chem, Inc., Class A.....	6,533	9,025	Health & Happiness H&H International Holdings Ltd.....	56,000	58,803
* Guoguang Electric Co. Ltd., Class A.....	12,600	31,540	Hefei Urban Construction Development Co. Ltd., Class A.....	23,700	21,530
Ω Guotai Junan Securities Co. Ltd., Class H.....	72,600	107,752	HeiLongJiang ZBD Pharmaceutical Co. Ltd., Class A.....	14,600	22,057
* Hainan Meilan International Airport Co. Ltd., Class H....	41,000	41,666	Hello Group, Inc., Sponsored ADR.....	30,301	217,864
Hainan Mining Co. Ltd., Class A.....	18,400	17,218	Henan Liliang Diamond Co. Ltd., Class A.....	2,600	11,793
Haitian International Holdings Ltd.....	84,000	223,319	Henan Mingtai Al Industrial Co. Ltd., Class A.....	19,640	33,564
Haitong Securities Co. Ltd., Class H.....	512,400	448,409	Henan Pinggao Electric Co. Ltd., Class A.....	18,300	45,145
Ω Haitong UniTrust International Leasing Co. Ltd., Class H.....	310,000	36,648	Henan Thinker Automatic Equipment Co. Ltd., Class A.....	7,700	25,077
Hand Enterprise Solutions Co. Ltd., Class A.....	23,000	62,557	Henan Yuguang Gold & Lead Co. Ltd., Class A.....	24,400	22,396

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
* Henan Zhongfu Industry Co. Ltd., Class A.....	44,100	\$ 18,906	Hubei Zhenhua Chemical Co. Ltd., Class A.....	13,300	\$ 23,510
Hengan International Group Co. Ltd.....	115,500	316,196	Huishang Bank Corp. Ltd., Class H.....	31,000	9,830
* Hengdeli Holdings Ltd.....	201,037	3,175	#*Ω Huitongda Network Co. Ltd., Class H....	3,600	6,700
Hitevision Co. Ltd., Class A.....	3,900	12,736	Hunan Aihua Group Co. Ltd., Class A....	6,200	13,208
HMT Xiamen New Technical Materials Co. Ltd., Class A....	7,700	41,111	* Hunan Er-Kang Pharmaceutical Co. Ltd., Class A.....	63,300	21,878
* HNA Technology Co. Ltd., Class A.....	65,000	22,424	Hunan TV & Broadcast Intermediary Co. Ltd., Class A.....	13,300	13,126
* Hopson Development Holdings Ltd.....	235,295	90,216	Hunan Zhongke Electric Co. Ltd., Class A.....	10,700	21,710
Horizon Construction Development Ltd.....	256,332	40,024	HUYA, Inc., ADR.....	16,422	57,477
Hoymiles Power Electronics, Inc., Class A.....	1,103	15,407	#*Ω Hygeia Healthcare Holdings Co. Ltd.....	65,200	106,802
Hoyuan Green Energy Co. Ltd., Class A....	20,100	42,878	* Hytera Communications Corp. Ltd., Class A..	38,600	65,874
Ω Hua Hong Semiconductor Ltd..	140,000	414,877	* HyUnion Holding Co. Ltd., Class A.....	23,200	17,797
Huabao Flavours & Fragrances Co. Ltd., Class A.....	3,900	8,048	IKD Co. Ltd., Class A..	17,300	42,285
Huadian Heavy Industries Co. Ltd., Class A.....	27,200	25,233	Infore Environment Technology Group Co. Ltd., Class A....	41,500	27,320
Huafu Fashion Co. Ltd., Class A.....	38,500	24,982	Inkeverse Group Ltd...	97,000	21,690
Huaihe Energy Group Co. Ltd., Class A....	41,600	19,103	Intco Medical Technology Co. Ltd., Class A.....	7,680	28,836
Huangshan Tourism Development Co. Ltd., Class A.....	7,000	10,701	* iQIYI, Inc., ADR.....	69,586	151,002
Huapont Life Sciences Co. Ltd., Class A....	18,200	9,669	Jangho Group Co. Ltd., Class A.....	15,800	11,586
Ω Huatai Securities Co. Ltd., Class H.....	240,800	414,676	*Ω JD Health International, Inc.....	167,250	692,539
Huaxin Cement Co. Ltd. (6655 HK), Class H.....	46,000	44,638	*Ω JD Logistics, Inc.....	334,900	576,690
* Hubei Biocause Pharmaceutical Co. Ltd., Class A.....	59,300	31,149	Jiang Su Suyan Jingshen Co. Ltd., Class A.....	16,400	24,889
Hubei Chutian Smart Communication Co. Ltd., Class A.....	34,000	20,683	Jiangling Motors Corp. Ltd., Class A.....	13,700	42,689
Hubei Yihua Chemical Industry Co. Ltd., Class A.....	13,900	23,166	Jiangsu Asia-Pacific Light Alloy Technology Co. Ltd., Class A.....	15,000	12,223
			Jiangsu Azure Corp., Class A.....	20,800	35,177
			Jiangsu Broadcasting Cable Information Network Corp. Ltd., Class A.....	62,300	27,514

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Jiangsu Changshu Automotive Trim Group Co. Ltd., Class A.....	10,600	\$20,563	Jiangsu Zijin Rural Commercial Bank Co. Ltd., Class A....	69,400	\$ 26,623
Jiangsu Etern Co. Ltd., Class A.....	32,600	22,141	* Jiangxi Black Cat Carbon Black Co. Ltd., Class A.....	21,100	29,315
Jiangsu General Science Technology Co. Ltd., Class A....	25,500	19,514	Jiangxi Copper Co. Ltd., Class H.....	212,000	336,478
Jiangsu Guomao Reducer Co. Ltd., Class A.....	26,300	49,621	Jiangxi Ganyue Expressway Co. Ltd., Class A.....	24,900	18,406
Jiangsu Guotai International Group Co. Ltd., Class A....	19,600	19,570	Jiaozuo Wanfang Aluminum Manufacturing Co. Ltd., Class A.....	9,200	9,121
Jiangsu Hongdou Industrial Co. Ltd., Class A.....	48,800	14,940	Jihua Group Corp. Ltd., Class A.....	55,500	19,521
Jiangsu Huachang Chemical Co. Ltd., Class A.....	22,100	24,955	* Jilin Chemical Fibre, Class A.....	36,700	17,244
Jiangsu Jiangyin Rural Commercial Bank Co. Ltd., Class A....	60,760	36,475	Jinchuan Group International Resources Co. Ltd...	463,000	31,080
Jiangsu Kanion Pharmaceutical Co. Ltd., Class A.....	8,700	15,815	* Jinke Smart Services Group Co. Ltd., Class H.....	20,700	18,353
Jiangsu Lihua Foods Group Co. Ltd.....	5,600	14,615	# JinkoSolar Holding Co. Ltd., ADR.....	7,793	161,861
Jiangsu Linyang Energy Co. Ltd., Class A.....	21,500	20,456	Jinlei Technology Co. Ltd., Class A.....	8,200	22,049
Jiangsu Shagang Co. Ltd., Class A.....	44,600	32,731	Jinmao Property Services Co. Ltd.....	5,740	1,830
Jiangsu Shentong Valve Co. Ltd., Class A.....	13,200	22,284	Ω Jinxin Fertility Group Ltd.....	432,000	134,917
Jiangsu Shuangxing Color Plastic New Materials Co. Ltd., Class A.....	31,700	21,539	Jinyu Bio-Technology Co. Ltd., Class A....	10,600	9,700
* Jiangsu Sopo Chemical Co., Class A.....	11,400	11,218	#Ω Jiumaojiu International Holdings Ltd.....	57,000	19,317
Jiangsu Suzhou Rural Commercial Bank Co. Ltd., Class A....	23,000	16,981	Jizhong Energy Resources Co. Ltd., Class A.....	36,400	30,249
Jiangsu Yinhe Electronics Co. Ltd., Class A.....	32,400	23,978	JS Corrugating Machinery Co. Ltd., Class A.....	13,400	22,421
Jiangsu Zhangjiagang Rural Commercial Bank Co. Ltd., Class A.....	71,020	41,839	#*Ω JS Global Lifestyle Co. Ltd.....	274,500	64,539
			JSTI Group, Class A...	29,400	38,590
			* Ju Teng International Holdings Ltd.....	234,000	26,223
			Juewei Food Co. Ltd., Class A.....	12,700	25,541
			* JY Grandmark Holdings Ltd.....	30,000	1,118
			Kailuan Energy Chemical Co. Ltd., Class A.....	29,600	26,692

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Kaishan Group Co. Ltd., Class A.....	12,800	\$ 17,024	Longhua Technology Group Luoyang Co. Ltd., Class A.....	18,200	\$ 17,222
Keda Industrial Group Co. Ltd., Class A....	29,400	32,875	Longshine Technology Group Co. Ltd., Class A.....	31,900	44,640
Keshun Waterproof Technologies Co. Ltd., Class A.....	36,500	23,863	Lonking Holdings Ltd... Lucky Harvest Co. Ltd., Class A.....	374,000	81,291
# Kinetic Development Group Ltd.....	476,000	75,775	Luenmei Quantum Co. Ltd., Class A.....	5,600	33,382
Kingboard Holdings Ltd.....	134,000	341,463	Luoyang Xinqianglian Slewing Bearing Co. Ltd., Class A....	29,400	22,511
Kingboard Laminates Holdings Ltd.....	153,500	153,943	Lushang Freda Pharmaceutical Co. Ltd., Class A.....	8,200	22,467
Kingsoft Corp. Ltd.....	176,200	890,765	Luxin Venture Capital Group Co. Ltd., Class A.....	23,900	22,975
KPC Pharmaceuticals, Inc., Class A.....	10,800	24,187	Luye Pharma Group Ltd.....	10,400	17,390
Kuangda Technology Group Co. Ltd., Class A.....	32,500	21,982	*Ω Maanshan Iron & Steel Co. Ltd., Class H.....	456,500	122,174
Kunlun Energy Co. Ltd.....	728,000	695,118	Maccura Biotechnology Co. Ltd., Class A.....	234,000	52,455
Laobaixing Pharmacy Chain JSC, Class A.....	10,100	21,851	#*Ω Maoyan Entertainment.....	12,800	21,830
Launch Tech Co. Ltd., Class H.....	27,000	33,626	Ω Medlive Technology Co. Ltd.....	88,400	98,253
Lee & Man Chemical Co. Ltd.....	34,000	17,562	Mesnac Co. Ltd., Class A.....	22,000	24,714
Lee & Man Paper Manufacturing Ltd....	34,000	17,562	Metallurgical Corp. of China Ltd., Class H.	20,100	24,199
*Ω Legend Holdings Corp., Class H.....	228,000	65,667	*Ω Microport Cardioflow Medtech Corp.....	549,000	107,501
LexinFintech Holdings Ltd., ADR.....	115,600	109,287	#Ω Midea Real Estate Holding Ltd.....	120,000	11,930
Leyard Optoelectronic Co. Ltd., Class A....	22,127	174,803	Milkyway Intelligent Supply Chain Service Group Co. Ltd., Class A.....	51,200	19,261
Li Ning Co. Ltd.....	44,200	36,147	Ming Yuan Cloud Group Holdings Ltd.....	396,000	35,929
Liaoning Cheng Da Co. Ltd., Class A....	430,000	889,205	* Lier Chemical Co. Ltd., Class A.....	9,500	11,108
Liaoning Port Co. Ltd., Class H.....	20,200	27,202	Linewell Software Co. Ltd., Class A.....	19,400	33,515
* Lier Chemical Co. Ltd., Class A.....	396,000	35,929	# Lingbao Gold Group Co. Ltd., Class H....	72,000	44,043
Ltd., Class A.....	9,500	11,108	#Ω Linklogis, Inc., Class B.....	232,000	45,766
Linewell Software Co. Ltd., Class A.....	19,400	33,515	Lizhong Sitong Light Alloys Group Co. Ltd., Class A.....	232,000	45,766
# Lingbao Gold Group Co. Ltd., Class H....	72,000	44,043	Ltd., Class A.....	12,500	27,895
#Ω Linklogis, Inc., Class B.....	232,000	45,766	Loncin Motor Co. Ltd., Class A.....	26,200	36,712
Lizhong Sitong Light Alloys Group Co. Ltd., Class A.....	12,500	27,895	Ω Longfor Group Holdings Ltd.....	365,000	463,948
Ltd., Class A.....	12,500	27,895			
Loncin Motor Co. Ltd., Class A.....	26,200	36,712	* Minmetals Development Co. Ltd., Class A.....	14,800	14,086
Ω Longfor Group Holdings Ltd.....	365,000	463,948	* Minth Group Ltd.....	144,000	287,606
			MLS Co. Ltd., Class A.....	18,000	20,231
			*Ω Mobvista, Inc.....	91,000	83,862
			* MOG Digitech Holdings Ltd.....	182,000	22,845

EMERGING MARKETS TARGETED VALUE PORTFOLIO

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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Moon Environment Technology Co. Ltd., Class A.....	16,200	\$ 26,744	Ningbo Shanshan Co. Ltd., Class A.....	20,000	\$ 19,200
Morimatsu International Holdings Co. Ltd.....	78,000	47,290	Ningbo Xusheng Group Co. Ltd., Class A.....	8,500	18,723
Nanhua Futures Co. Ltd., Class A.....	7,900	12,800	Ningbo Yunsheng Co. Ltd., Class A.....	17,300	18,120
NanJi E-Commerce Co. Ltd., Class A....	30,400	20,805	Ningxia Building Materials Group Co. Ltd., Class A.....	13,200	24,784
Nanjing Hanrui Cobalt Co. Ltd., Class A....	6,800	30,660	* Ningxia Western Venture Industrial Co. Ltd., Class A....	17,500	12,370
Nanjing Iron & Steel Co. Ltd., Class A....	87,500	56,007	NKY Medical Holdings Ltd., Class A.....	9,750	18,874
Nanjing Pharmaceutical Co. Ltd., Class A.....	32,100	21,655	Noah Holdings Ltd., Sponsored ADR.....	6,183	65,416
* Nanjing Sample Technology Co. Ltd., Class H.....	7,000	288	Norinco International Cooperation Ltd., Class A.....	11,200	14,971
* Nanjing Tanker Corp., Class A.....	98,100	43,199	North China Pharmaceutical Co. Ltd., Class A.....	19,300	14,764
Nanjing Xinjiekou Department Store Co. Ltd., Class A....	26,900	23,846	Northeast Pharmaceutical Group Co. Ltd., Class A.....	25,900	17,867
Nantong Jiangshan Agrochemical & Chemical LLC, Class A.....	6,200	12,415	Northeast Securities Co. Ltd., Class A....	31,000	32,805
NetDragon Websoft Holdings Ltd.....	46,000	59,939	* Nuode New Materials Co. Ltd., Class A....	34,600	17,696
Neusoft Corp., Class A.....	18,000	23,555	# Onowo, Inc., Class H..	38,800	109,970
New China Life Insurance Co. Ltd., Class H.....	166,100	519,830	ORG Technology Co. Ltd., Class A.....	45,300	31,462
Nexteer Automotive Group Ltd.....	158,000	73,215	Orient International Enterprise Ltd., Class A.....	18,500	16,654
#* Nine Dragons Paper Holdings Ltd.....	223,000	90,643	Orient Overseas International Ltd.....	23,000	307,906
Ningbo Boway Alloy Material Co. Ltd., Class A.....	9,000	24,618	Ω Orient Securities Co. Ltd., Class H.....	133,600	86,462
Ningbo Huaxiang Electronic Co. Ltd., Class A.....	12,200	21,203	* Oriental Energy Co. Ltd., Class A.....	28,500	38,537
Ningbo Jintian Copper Group Co. Ltd., Class A.....	41,600	35,052	Pacific Shuanglin Bio-pharmacy Co. Ltd., Class A.....	7,300	21,363
Ningbo Peacebird Fashion Co. Ltd., Class A.....	6,000	11,975	PCI Technology Group Co. Ltd., Class A....	41,700	26,069
Ningbo Ronbay New Energy Technology Co. Ltd., Class A....	6,435	28,147	*†† Pengdu Agriculture & Animal Husbandry Co. Ltd., Class A....	160,100	3,085
			* Pengxin International Mining Co. Ltd., Class A.....	49,700	21,589

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
#Ω Ping An Healthcare & Technology Co. Ltd.....	292,100	\$230,674	#* Radiance Holdings Group Co. Ltd.....	119,000	\$ 43,215
PNC Process Systems Co. Ltd., Class A.....	6,000	18,854	*Ω Red Star Macalline Group Corp. Ltd., Class H.....	100,600	19,498
* Polaris Bay Group Co. Ltd., Class A.....	37,000	34,546	*Ω Redco Properties Group Ltd.....	160,000	3,121
Poly Property Group Co. Ltd.....	372,560	70,143	Renhe Pharmacy Co. Ltd., Class A.....	38,400	29,730
Poly Property Services Co. Ltd., Class H.....	23,200	81,843	Rianlon Corp., Class A.....	3,300	12,814
Prinx Chengshan Holdings Ltd.....	18,000	17,843	Risen Energy Co. Ltd., Class A.....	11,200	16,536
PW Medtech Group Ltd.....	123,000	14,517	Riyue Heavy Industry Co. Ltd., Class A....	17,000	28,370
Pylon Technologies Co. Ltd., Class A....	2,355	12,287	Rizhao Port Co. Ltd., Class A.....	28,000	11,751
* Q Technology Group Co. Ltd.....	73,000	73,049	* RongFa Nuclear Equipment Co. Ltd., Class A.....	44,700	28,909
* Qi An Xin Technology Group, Inc., Class A.....	6,264	21,731	* Roshow Technology Co. Ltd., Class A....	46,700	48,082
Qifu Technology, Inc., ADR.....	20,470	816,753	Runjian Co. Ltd., Class A.....	4,400	19,549
* Qinchuan Machine Tool & Tool Group Share Co. Ltd., Class A.....	19,500	26,783	* Sansteel Minguang Co. Ltd. Fujian, Class A.....	70,300	31,697
Qingdao East Steel Tower Stock Co. Ltd., Class A.....	20,700	20,320	Sansure Biotech, Inc., Class A.....	4,502	12,550
Qingdao Gaoce Technology Co. Ltd., Class A.....	10,070	13,879	# Sany Heavy Equipment International Holdings Co. Ltd.....	221,000	143,475
Qingdao Gon Technology Co. Ltd., Class A.....	3,900	12,942	* Seazen Group Ltd.....	624,380	138,752
Qingdao Hanhe Cable Co. Ltd., Class A....	49,700	22,494	S-Enjoy Service Group Co. Ltd.....	73,000	27,686
Ω Qingdao Port International Co. Ltd., Class H.....	113,000	87,909	Shaanxi Beiyuan Chemical Industry Group Co. Ltd., Class A.....	36,900	20,308
Qingdao Rural Commercial Bank Corp., Class A.....	55,000	22,694	Shaanxi Construction Engineering Group Corp. Ltd., Class A..	33,900	20,286
Qinghai Huzhu TianYouDe Highland Barley Spirit Co. Ltd., Class A.....	9,600	12,424	* Shaanxi Heimao Coking Co. Ltd., Class A.....	45,700	19,418
Qinhuangdao Port Co. Ltd., Class H.....	107,500	28,508	Shandong Bohui Paper Industrial Co. Ltd., Class A.....	18,300	12,025
* Qudian, Inc., Sponsored ADR.....	29,458	83,072	Shandong Buchang Pharmaceuticals Co. Ltd., Class A....	9,000	18,139
			* Shandong Dongyue Silicone Material Co. Ltd., Class A....	18,700	19,617

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Shandong Haihua Co. Ltd., Class A.....	15,600	\$ 11,179
* Shandong Hi-Speed New Energy Group Ltd.....	112,800	25,663
Shandong Hi-Speed Road & Bridge Group Co. Ltd., Class A.....	19,100	15,124
Shandong Huatai Paper Industry Shareholding Co. Ltd., Class A.....	21,700	10,334
Shandong Humon Smelting Co. Ltd., Class A.....	15,300	23,052
* Shandong Iron & Steel Co. Ltd., Class A.....	93,500	18,169
Shandong Jinjing Science & Technology Co. Ltd., Class A.....	22,800	16,187
Shandong Lukang Pharma, Class A....	23,200	28,556
Shandong Pharmaceutical Glass Co. Ltd., Class A.....	5,800	19,290
Shandong Weifang Rainbow Chemical Co. Ltd., Class A....	4,100	27,625
Shandong Weigao Group Medical Polymer Co. Ltd., Class H.....	499,200	311,547
Shandong Xiantan Co. Ltd., Class A.....	10,050	8,049
* Shanghai Aerospace Automobile Electromechanical Co. Ltd., Class A....	22,100	20,014
Shanghai AJ Group Co. Ltd., Class A....	37,000	24,602
Shanghai Bailian Group Co. Ltd., Class A.....	25,800	34,722
Shanghai Baosteel Packaging Co. Ltd., Class A.....	14,500	9,443
Shanghai Bright Meat Group Co. Ltd., Class A.....	21,900	19,902
Shanghai Chlor-Alkali Chemical Co. Ltd., Class A.....	10,100	15,763

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Shanghai Datun Energy Resources Co. Ltd., Class A....	10,700	\$ 18,599
#* Shanghai Electric Group Co. Ltd., Class H.....	372,000	126,634
Shanghai Environment Group Co. Ltd., Class A.....	31,680	34,388
Shanghai Fosun Pharmaceutical Group Co. Ltd., Class H.....	73,000	123,058
Shanghai Huayi Group Co. Ltd., Class A.....	21,300	19,854
Shanghai Industrial Holdings Ltd.....	85,000	123,607
Shanghai Kaibao Pharmaceutical Co. Ltd., Class A.....	26,300	22,044
Shanghai Liangxin Electrical Co. Ltd., Class A.....	25,200	23,747
Shanghai Mechanical & Electrical Industry Co. Ltd., Class A....	9,700	23,773
* Shanghai Milkground Food Tech Co. Ltd., Class A.....	10,500	26,512
Shanghai Pharmaceuticals Holding Co. Ltd., Class H.....	113,600	180,488
Shanghai Pudong Construction Co. Ltd., Class A.....	14,700	12,357
Shanghai QiFan Cable Co. Ltd., Class A.....	8,300	17,447
Shanghai Runda Medical Technology Co. Ltd., Class A....	10,500	23,728
Shanghai Shyndec Pharmaceutical Co. Ltd., Class A.....	23,400	37,861
Shanghai Stonehill Technology Co. Ltd., Class A.....	83,500	47,041
Shanghai Taisheng Wind Power Equipment Co. Ltd., Class A.....	12,000	11,461

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Shanghai Waigaoqiao			* Shenzhen Dynanonic		
Free Trade Zone			Co. Ltd., Class A....	9,300	\$ 41,303
Group Co. Ltd.,			Shenzhen Fuanna		
Class A.....	14,700	\$23,640	Bedding &		
Shanghai Zhenhua			Furnishing Co. Ltd.,		
Heavy Industries			Class A.....	10,200	12,382
Co. Ltd., Class A....	41,200	22,234	Shenzhen Gongjin		
* Shanghai Zhonggu			Electronics Co. Ltd.,		
Logistics Co. Ltd.,			Class A.....	11,600	14,767
Class A.....	22,500	28,962	*Ω Shenzhen Hepalink		
Shanghai Zijiang			Pharmaceutical		
Enterprise Group			Group Co. Ltd.,		
Co. Ltd., Class A....	23,300	20,764	Class H.....	23,000	11,195
Shantui Construction			Shenzhen Hopewind		
Machinery Co. Ltd.,			Electric Co. Ltd.,		
Class A.....	22,000	30,429	Class A.....	11,100	48,211
Shanxi Blue Flame			Shenzhen		
Holding Co. Ltd.,			International		
Class A.....	23,900	20,479	Holdings Ltd.....	264,200	236,477
Shanxi Coking Co.			Shenzhen Investment		
Ltd., Class A.....	75,810	39,947	Ltd.....	282,068	29,391
Shanxi Guoxin Energy			Shenzhen Invt Electric		
Corp. Ltd., Class A..	57,960	19,136	Co. Ltd., Class A....	25,800	26,287
Shanxi Lanhua			Shenzhen Jinjia		
Sci-Tech Venture			Group Co. Ltd.,		
Co. Ltd., Class A....	15,800	16,977	Class A.....	41,500	23,011
* Shanxi Meijin Energy			Shenzhen Kangtai		
Co. Ltd., Class A....	35,100	19,960	Biological Products		
Shanying International			Co. Ltd., Class A....	11,100	22,066
Holding Co. Ltd.,			Shenzhen Kingkey		
Class A.....	104,000	24,233	Smart Agriculture		
Shenghe Resources			Times Co. Ltd.,		
Holding Co. Ltd.,			Class A.....	10,500	23,121
Class A.....	36,800	54,200	Shenzhen Laibao		
Shenma Industry Co.			Hi-tech Co. Ltd.,		
Ltd., Class A.....	31,900	32,792	Class A.....	24,200	35,596
Ω Shenwan Hongyuan			Shenzhen Leaguer		
Group Co. Ltd.,			Co. Ltd., Class A....	24,800	27,431
Class H.....	236,800	66,207	Shenzhen Microgate		
Shenzhen Agricultural			Technology Co.		
Power Group Co.			Ltd., Class A.....	18,000	30,247
Ltd., Class A.....	20,600	18,695	Shenzhen Noposin		
Shenzhen Airport Co.			Crop Science Co.		
Ltd., Class A.....	31,600	30,797	Ltd., Class A.....	12,400	16,890
Shenzhen Cereals			Shenzhen Senior		
Holdings Co. Ltd.,			Technology Material		
Class A.....	16,000	14,268	Co. Ltd., Class A....	27,600	37,382
Shenzhen Colibri			Shenzhen Suntak		
Technologies Co.			Circuit Technology		
Ltd., Class A.....	12,200	26,359	Co. Ltd., Class A....	18,900	27,144
Shenzhen Das			Shenzhen Tagen		
Intellitech Co. Ltd.,			Group Co. Ltd.,		
Class A.....	48,400	21,488	Class A.....	24,600	13,579
Shenzhen Desay			Shenzhen United		
Battery Technology			Winners Laser Co.		
Co., Class A.....	6,300	19,618	Ltd., Class A.....	10,977	23,532

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Shenzhen Yinghe Technology Co. Ltd., Class A.....	7,100	\$ 18,039	Sinofert Holdings Ltd...	464,000	\$ 66,894
Shenzhen Zhongjin Lingnan Nonfemet Co. Ltd., Class A....	68,200	44,593	Sinomach Automobile Co. Ltd., Class A....	21,400	18,789
Shida Shinghwa Advanced Material Group Co. Ltd., Class A.....	2,000	9,001	Sinomach Precision Industry Group Co. Ltd., Class A.....	10,700	19,318
Shinva Medical Instrument Co. Ltd., Class A.....	7,930	17,572	Sinopec Engineering Group Co. Ltd., Class H.....	282,500	226,084
Shiyue Daotian Group Co. Ltd.....	18,000	12,746	Sinopec Kantons Holdings Ltd.....	230,000	129,164
Shoucheng Holdings Ltd.....	466,000	59,487	* Sinopec Oilfield Equipment Corp., Class A.....	25,600	22,106
Shougang Fushan Resources Group Ltd.....	453,416	138,841	* Sinopec Shanghai Petrochemical Co. Ltd., Class H.....	454,000	70,734
Shui On Land Ltd.....	914,000	75,254	Sinopharm Group Co. Ltd., Class H.....	259,200	685,516
Sichuan EM Technology Co. Ltd., Class A.....	17,500	19,095	Sino-Platinum Metals Co. Ltd., Class A....	10,660	20,206
Sichuan Haite High-tech Co. Ltd., Class A.....	15,500	20,898	Sinosteel Engineering & Technology Co. Ltd., Class A.....	12,000	10,659
Sichuan Hebang Biotechnology Co. Ltd., Class A.....	91,160	23,890	Sinosteel New Materials Co. Ltd., Class A.....	12,100	12,164
Sichuan Hexie Shuangma Co. Ltd., Class A.....	13,900	26,358	Sino-trans Ltd., Class H.....	393,000	187,498
* Sichuan Lutianhua Co. Ltd., Class A....	37,800	23,370	Sinotruk Hong Kong Ltd.....	114,000	332,245
Sichuan Yahua Industrial Group Co. Ltd., Class A.....	14,000	25,460	Skyworth Digital Co. Ltd., Class A.....	15,900	26,620
Sihuan Pharmaceutical Holdings Group Ltd.....	584,000	44,504	Skyworth Group Ltd....	236,434	81,670
SIIC Environment Holdings Ltd. (807 HK).....	193,000	22,351	#Ω Smoore International Holdings Ltd.....	131,000	212,075
Ω Simcere Pharmaceutical Group Ltd.....	124,000	109,183	Snowsky Salt Industry Group Co. Ltd., Class A.....	24,200	17,956
* Sinic Holdings Group Co. Ltd.....	28,000	0	* SOHO China Ltd.....	381,500	31,938
Sino Biopharmaceutical Ltd.....	1,566,000	569,288	Southern Publishing & Media Co. Ltd., Class A.....	5,800	12,890
* Sinochem International Corp., Class A.....	30,600	15,832	SSY Group Ltd.....	212,000	86,183
			Stanley Agricultural Group Co. Ltd., Class A.....	22,000	22,036
			Star Lake Bioscience Co., Inc. Zhaoqing Guangdong, Class A.....	47,700	41,724
			STO Express Co. Ltd., Class A.....	13,600	19,984
			Sumec Corp. Ltd., Class A.....	29,000	38,087

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Sun Art Retail Group Ltd.....	472,000	\$103,238	Tianjin Capital Environmental Protection Group Co. Ltd., Class H....	62,000	\$ 25,713
* Sun King Technology Group Ltd.....	218,000	37,928	Tianjin Chase Sun Pharmaceutical Co. Ltd., Class A.....	47,200	22,686
Suning Universal Co. Ltd., Class A.....	67,314	20,772	Tianjin Port Co. Ltd., Class A.....	33,200	21,794
Sunrise Group Co. Ltd., Class A.....	27,700	21,676	Tianjin Port Development Holdings Ltd.....	526,000	45,818
* Sunstone Development Co. Ltd., Class A.....	10,000	19,824	Tianjin Ringpu Bio-Technology Co. Ltd., Class A.....	10,400	25,504
Sunward Intelligent Equipment Co. Ltd., Class A.....	24,500	23,583	Tianjin Teda Co. Ltd., Class A.....	47,200	24,954
Suzhou Anjie Technology Co. Ltd., Class A.....	13,800	28,934	# Tianneng Power International Ltd.....	122,000	117,358
Suzhou Gold Mantis Construction Decoration Co. Ltd., Class A.....	39,700	18,688	# Tianqi Lithium Corp., Class H.....	26,800	77,933
# SY Holdings Group Ltd.....	126,500	127,925	Tianrun Industry Technology Co. Ltd., Class A.....	35,200	26,596
* Taiyuan Heavy Industry Co. Ltd., Class A.....	45,700	14,955	#* Tibet Water Resources Ltd.....	477,000	21,493
* Tangshan Jidong Cement Co. Ltd., Class A.....	31,600	21,628	Titan Wind Energy Suzhou Co. Ltd., Class A.....	17,500	17,341
Tangshan Sanyou Chemical Industries Co. Ltd., Class A....	32,100	23,800	Tofflon Science & Technology Group Co. Ltd., Class A....	14,900	25,768
Tayho Advanced Materials Group Co. Ltd., Class A.....	19,200	23,799	Toly Bread Co. Ltd., Class A.....	27,100	21,694
TCL Electronics Holdings Ltd.....	209,000	183,263	Tomson Group Ltd.....	89,778	34,471
TDG Holdings Co. Ltd., Class A.....	21,000	19,954	Tong Ren Tang Technologies Co. Ltd., Class H.....	116,000	72,823
Tencent Music Entertainment Group, ADR.....	9,792	117,308	* Tongdao Liepin Group.....	30,800	11,590
Three's Co. Media Group Co. Ltd., Class A.....	6,700	28,970	* Tongguan Gold Group Ltd.....	112,000	6,694
Tian An China Investment Co. Ltd..	123,000	73,225	Tongling Jingda Special Magnet Wire Co. Ltd., Class A.....	26,500	25,234
*†† Tian Shan Development Holding Ltd.....	52,000	0	Tongyu Heavy Industry Co. Ltd., Class A.....	63,900	21,108
Tiande Chemical Holdings Ltd.....	156,000	22,864	Topsec Technologies Group, Inc., Class A.....	35,200	34,878
Tiangong International Co. Ltd.....	308,000	73,663	Ω Topsports International Holdings Ltd.....	345,000	127,623
			Transfar Zhilian Co. Ltd., Class A.....	38,900	23,136

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
TravelSky Technology Ltd., Class H.....	155,000	\$190,996	West China Cement Ltd.....	394,000	\$ 74,473
Triangle Tyre Co. Ltd., Class A.....	9,700	20,550	# Wharf Holdings Ltd.....	210,000	513,031
Truly International Holdings Ltd.....	314,000	48,554	Windey Energy Technology Group Co. Ltd., Class A....	10,400	18,627
†† Tunghsu Optoelectronic Technology Co. Ltd., Class A.....	67,200	2,590	Wolong Electric Group Co. Ltd., Class A....	12,900	36,887
Unilumin Group Co. Ltd., Class A.....	28,700	27,412	Wuhu Token Science Co. Ltd., Class A....	41,900	35,935
Valiant Co. Ltd., Class A.....	14,100	19,709	Wushang Group Co. Ltd., Class A.....	19,800	22,986
Vats Liquor Chain Store Management JSC Ltd. (300755 C2), Class A.....	11,500	27,366	*Ω Wuxi Biologics Cayman, Inc.....	721,500	1,727,063
Vatti Corp. Ltd., Class A.....	19,300	18,648	Wuxi Boton Technology Co. Ltd., Class A.....	9,700	24,795
*††ΩVenus MedTech Hangzhou, Inc., Class H.....	47,000	6,334	Wuxi Huaguang Environment & Energy Group Co. Ltd., Class A.....	14,900	18,551
Victory Giant Technology Huizhou Co. Ltd., Class A....	6,900	51,269	Wuxi Paikē New Materials Technology Co. Ltd., Class A.....	1,700	11,922
Vipshop Holdings Ltd., ADR.....	62,902	903,902	Wuxi Rural Commercial Bank Co. Ltd., Class A....	28,400	22,857
* Vnet Group, Inc., ADR.....	15,955	111,206	Wuxi Taiji Industry Ltd. Co., Class A.....	23,200	21,678
Walvax Biotechnology Co. Ltd., Class A....	13,200	20,368	Ω Xiabuxiabu Catering Management China Holdings Co. Ltd.....	221,000	25,203
Wangneng Environment Co. Ltd., Class A.....	10,100	20,668	Xiamen Bank Co. Ltd., Class A.....	54,200	41,508
Wanguo Gold Group Ltd.....	64,000	109,787	* Xiamen Changelight Co. Ltd., Class A....	25,000	37,666
Wanxiang Qianchao Co. Ltd., Class A....	50,000	41,667	Xiamen ITG Group Corp. Ltd., Class A..	23,400	20,620
Wasion Holdings Ltd...	124,000	122,918	Xiamen Xiangyu Co. Ltd., Class A.....	31,300	26,807
Wasu Media Holding Co. Ltd., Class A....	24,500	24,243	Xi'An Shaangu Power Co. Ltd., Class A....	26,300	29,341
Weibo Corp. (9898 HK), Class A.....	4,640	45,468	Xiandai Investment Co. Ltd., Class A....	38,000	22,164
Weichai Power Co. Ltd., Class H.....	342,000	595,147	Xiangcai Co. Ltd., Class A.....	23,100	20,834
Weifu High-Technology Group Co. Ltd., Class A.....	12,200	30,562	* Xiangtan Electric Manufacturing Co. Ltd., Class A.....	15,300	21,495
Weihai Guangtai Airport Equipment Co. Ltd., Class A....	15,100	21,570	Xianhe Co. Ltd., Class A.....	11,300	33,884
* Wellhope Foods Co. Ltd., Class A.....	18,200	19,917	Xilinmen Furniture Co. Ltd., Class A.....	7,500	17,339
			Xinfengming Group Co. Ltd., Class A....	28,900	46,390

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Xingfa Aluminium Holdings Ltd.....	20,000	\$ 17,849	Yeebo International Holdings Ltd.....	46,000	\$ 23,150
Xinhua Winshare Publishing & Media Co. Ltd., Class H....	62,000	86,237	Yibin Tianyuan Group Co. Ltd., Class A....	14,900	8,456
Xinjiang Communications Construction Group Co. Ltd., Class A....	10,600	15,719	*Ω YiChang HEC ChangJiang Pharmaceutical Co. Ltd., Class H.....	59,000	69,701
Xinjiang Joinworld Co. Ltd., Class A.....	18,800	18,212	Yiren Digital Ltd., Sponsored ADR.....	19,865	112,833
Xinjiang Qingsong Building Materials & Chemicals Group Co. Ltd., Class A....	46,300	24,139	Ω Yixin Group Ltd.....	525,500	54,213
Xinjiang Xinxin Mining Industry Co. Ltd., Class H.....	152,000	16,651	Yixintang Pharmaceutical Group Co. Ltd., Class A.....	6,500	11,172
Xinjiang Xuefeng Sci-Tech Group Co. Ltd., Class A.....	22,500	27,267	Yonfer Agricultural Technology Co. Ltd., Class A.....	22,900	40,480
* Xinte Energy Co. Ltd., Class H.....	64,000	60,006	Yongjin Technology Group Co. Ltd.....	6,800	18,909
Xinxiang Chemical Fiber Co. Ltd., Class A.....	32,600	18,447	Yotrio Group Co. Ltd., Class A.....	63,800	30,012
Xinxing Ductile Iron Pipes Co. Ltd., Class A.....	77,883	38,232	Yozu Interactive Co. Ltd., Class A.....	17,900	21,745
# Xinyi Energy Holdings Ltd.....	528,127	53,706	# Yuexiu Property Co. Ltd.....	261,600	163,847
Xinyi Solar Holdings Ltd.....	920,000	379,292	Yuexiu Services Group Ltd.....	90,500	36,691
Xinyu Iron & Steel Co. Ltd., Class A.....	47,700	24,301	* Yueyang Forest & Paper Co. Ltd., Class A.....	24,600	16,532
Xinzhi Group Co. Ltd., Class A.....	13,100	25,781	Yunnan Energy Investment Co. Ltd., Class A.....	11,700	18,312
Xtep International Holdings Ltd.....	317,520	245,348	Yusys Technologies Co. Ltd., Class A....	9,500	25,637
* Xunlei Ltd., ADR.....	12,789	31,717	Yutong Bus Co. Ltd., Class A.....	13,000	51,091
Yangling Metron New Material, Inc., Class A.....	6,700	17,397	Zengame Technology Holding Ltd.....	62,000	18,257
Ω Yangtze Optical Fibre & Cable Joint Stock Co. Ltd., Class H....	34,500	72,725	Zhefu Holding Group Co. Ltd., Class A....	68,100	28,169
Yantai Changyu Pioneer Wine Co. Ltd., Class A.....	3,800	11,317	Zhejiang Asia-Pacific Mechanical & Electronic Co. Ltd., Class A.....	22,700	24,997
* Yatsen Holding Ltd., ADR.....	17,343	54,977	Zhejiang Communications Technology Co. Ltd., Class A.....	58,320	30,997
* Yeahka Ltd.....	34,000	35,786	Zhejiang Conba Pharmaceutical Co. Ltd., Class A.....	47,300	29,628
Yechiu Metal Recycling China Ltd., Class A.....	70,100	22,564	Zhejiang Daily Digital Culture Group Co. Ltd., Class A.....	15,400	21,739

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			CHINA — (Continued)		
Zhejiang Garden Biopharmaceutical Co. Ltd., Class A....	14,000	\$26,703	Zhejiang Shaoxing RuiFeng Rural Commercial Bank Co. Ltd., Class A....	28,000	\$ 21,517
Zhejiang Guyuelongshan Shaoxing Wine Co. Ltd., Class A.....	9,700	11,133	Zhejiang Tianyu Pharmaceutical Co. Ltd., Class A.....	5,100	12,214
Zhejiang Haikong Nanke Huatie Digital Intelligence & Technology Co. Ltd.....	15,600	11,292	Zhejiang Wanliyang Co. Ltd., Class A....	29,800	25,798
Zhejiang Hailiang Co. Ltd., Class A.....	17,500	25,537	Zhejiang Wanma Co. Ltd., Class A.....	25,300	29,381
Zhejiang HangKe Technology, Inc. Co., Class A.....	8,981	21,952	Zhejiang Wansheng Co. Ltd., Class A....	8,600	11,673
Zhejiang Hangmin Co. Ltd., Class A.....	13,700	13,458	Zhejiang XCC Group Co. Ltd., Class A....	5,900	35,377
* Zhejiang Hisun Pharmaceutical Co. Ltd., Class A.....	18,800	22,243	Zhejiang Xianju Pharmaceutical Co. Ltd., Class A.....	13,900	18,939
Zhejiang Huace Film & Television Co. Ltd., Class A.....	54,800	57,093	Zhejiang Xinan Chemical Industrial Group Co. Ltd., Class A.....	21,700	24,014
Zhejiang Huangma Technology Co. Ltd., Class A.....	15,200	23,323	Zhejiang Xinao Textiles, Inc., Class A.....	19,200	17,326
Zhejiang Jiahua Energy Chemical Industry Co. Ltd., Class A.....	14,600	15,926	Zhende Medical Co. Ltd., Class A.....	3,900	11,783
Zhejiang Jiechang Linear Motion Technology Co. Ltd., Class A.....	9,400	34,930	Zhengzhou Coal Mining Machinery Group Co. Ltd., Class H.....	34,200	44,886
Zhejiang Jingxin Pharmaceutical Co. Ltd., Class A.....	23,280	39,343	Zhenjiang Dongfang Electric Heating Technology Co. Ltd., Class A.....	31,100	18,902
Zhejiang Jiuzhou Pharmaceutical Co. Ltd., Class A.....	9,800	17,606	Zhewen Interactive Group Co. Ltd., Class A.....	33,900	30,599
Zhejiang Medicine Co. Ltd., Class A.....	8,405	17,483	*Ω ZhongAn Online P&C Insurance Co. Ltd., Class H.....	155,000	240,915
Zhejiang Orient Financial Holdings Group Co. Ltd., Class A.....	66,780	47,143	Zhongshan Broad Ocean Motor Co. Ltd., Class A.....	33,000	26,116
* Zhejiang Orient Gene Biotech Co. Ltd., Class A.....	2,556	10,129	Zhongsheng Group Holdings Ltd.....	150,500	238,013
Zhejiang Runtu Co. Ltd., Class A.....	10,300	9,805	*†† Zhongtian Financial Group Co. Ltd., Class A.....	95,600	0
Zhejiang Semir Garment Co. Ltd., Class A.....	33,700	28,895	Zhongyuan Environment-Protection Co. Ltd., Class A....	15,700	18,610
			Ω Zhou Hei Ya International Holdings Co. Ltd.....	151,500	33,286

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			GREECE — (Continued)		
Zhuhai Huafa Properties Co. Ltd., Class A.....	43,848	\$ 32,249	Quest Holdings SA.	1,769	\$ 11,576
Zhuzhou CRRC Times Electric Co. Ltd., Class H.....	59,500	229,348	Sarantis SA.....	2,283	26,992
Zhuzhou Kibing Group Co. Ltd., Class A....	55,100	43,487	Titan Cement International SA (TITC GA).....	5,440	257,375
Zhuzhou Times New Material Technology Co. Ltd., Class A....	6,300	10,634	TOTAL GREECE.....		<u>1,421,325</u>
Zibo Qixiang Tengda Chemical Co. Ltd., Class A.....	57,600	38,490	HONG KONG — (0.0%)		
#Ω ZJLD Group, Inc.....	46,000	39,504	PAX Global Technology Ltd.....	45,000	27,703
ZJMI Environmental Energy Co. Ltd., Class A.....	13,100	22,843	†† Untrade.China Dili.....	334,200	5,310
# Zoomlion Heavy Industry Science & Technology Co. Ltd., Class H.....	250,200	<u>185,834</u>	TOTAL HONG KONG.....		<u>33,013</u>
TOTAL CHINA.....		<u>63,573,677</u>	INDIA — (21.5%)		
COLOMBIA — (0.1%)			360 ONE WAM Ltd.....	16,231	188,675
Almacenes Exitto SA, BDR.....	5,074	8,430	63 Moons Technologies Ltd.....	3,396	29,283
* Corp. Financiera Colombiana SA.....	9,935	41,536	Aarti Drugs Ltd.....	7,935	37,074
Grupo Argos SA.....	36,020	<u>170,635</u>	Aarti Industries Ltd.....	25,524	131,118
TOTAL COLOMBIA.....		<u>220,601</u>	Aarti Pharamalabs Ltd...	3,849	25,840
GREECE — (0.6%)			* Aavas Financiers Ltd...	5,153	101,484
Aegean Airlines SA....	2,057	23,138	ACC Ltd.....	11,413	263,462
Alpha Services & Holdings SA.....	252,527	464,588	Action Construction Equipment Ltd.....	6,469	94,795
Autohellas Tourist & Trading SA.....	2,338	26,485	ADF Foods Ltd.....	11,510	35,757
Bank of Greece.....	2,693	40,143	* Aditya Birla Capital Ltd.....	73,935	152,257
Ellaktor SA.....	5,435	12,612	Aditya Birla Real Estate Ltd.....	8,265	204,285
ElvalHalcor SA.....	4,871	10,551	Advanced Enzyme Technologies Ltd.....	6,682	25,318
Fourlis Holdings SA....	2,389	10,173	Aegis Logistics Ltd.....	20,735	166,806
GEK Terna SA.....	5,473	106,005	* Aether Industries Ltd...	2,729	26,056
Hellenic Exchanges - Athens Stock Exchange SA.....	4,613	23,704	AGI Greenpac Ltd.....	3,184	28,723
Helleniq Energy Holdings SA.....	12,846	99,813	Agro Tech Foods Ltd...	1,967	17,990
Jumbo SA.....	808	21,828	Ahluwalia Contracts India Ltd.....	3,784	37,190
* LAMDA Development SA.....	9,148	65,911	AIA Engineering Ltd....	5,562	237,060
Motor Oil Hellas Corinth Refineries SA.....	8,499	187,782	Ajanta Pharma Ltd.....	3,566	110,501
Piraeus Port Authority SA.....	1,053	32,649	Alembic Ltd.....	6,876	9,270
			Alembic Pharmaceuticals Ltd.....	8,442	89,218
			Alkem Laboratories Ltd.....	4,259	248,450
			Allcargo Logistics Ltd..	29,876	14,557
			* Allcargo Terminals Ltd.....	7,469	2,832
			Amara Raja Energy & Mobility Ltd.....	17,864	213,110
			* Amber Enterprises India Ltd.....	2,627	196,031
			Anant Raj Ltd.....	16,935	116,256
			Andhra Paper Ltd.....	1,113	1,120
			Andhra Sugars Ltd. ...	8,815	8,742
			Angel One Ltd.....	687	18,532
			Apar Industries Ltd.....	1,978	170,093

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	Shares	Value»		Shares	Value»
INDIA — (Continued)			INDIA — (Continued)		
APL Apollo Tubes			* Borosil Scientific Ltd....	1,599	\$ 2,925
Ltd.....	963	\$ 16,764	Bosch Ltd.....	925	306,761
Apollo Pipes Ltd.....	1,969	9,854	Brigade Enterprises		
Apollo Tyres Ltd.....	58,316	292,799	Ltd.....	10,379	138,268
Arvind Fashions Ltd....	4,486	24,675	* Brightcom Group Ltd...	196,745	23,282
Arvind Ltd.....	22,037	86,122	BSE Ltd.....	8,010	488,604
Asahi India Glass Ltd..	7,855	60,801	Can Fin Homes Ltd....	13,719	105,201
* Ashapura Minechem			Canara Bank.....	358,790	384,119
Ltd.....	2,747	14,957	* Capacit'e Infraprojects		
Ashiana Housing Ltd...	6,134	23,065	Ltd.....	12,960	53,985
Ashok Leyland Ltd.....	187,863	469,578	Caplin Point		
* Ashoka Buildcon Ltd...	22,830	67,540	Laboratories Ltd.....	4,054	97,438
Ω Aster DM Healthcare			Carborundum		
Ltd.....	20,067	113,491	Universal Ltd.....	1,706	23,303
Astra Microwave			Care Ratings Ltd.....	3,111	44,478
Products Ltd.....	3,585	30,290	* Cartrade Tech Ltd.....	2,827	53,767
Atul Ltd.....	1,372	99,383	CCL Products India		
Ω AU Small Finance			Ltd.....	7,811	56,160
Bank Ltd.....	22,943	159,038	Ceat Ltd.....	5,123	169,159
Aurobindo Pharma			Century Enka Ltd.....	2,942	18,241
Ltd.....	52,623	709,220	Century Plyboards		
Automotive Axles Ltd...	879	17,323	India Ltd.....	2,114	19,604
Avadh Sugar &			Chambal Fertilisers &		
Energy Ltd.....	1,253	6,454	Chemicals Ltd.....	29,578	171,329
Avanti Feeds Ltd.....	6,008	48,945	Cholamandalam		
Bajaj Consumer Care			Financial Holdings		
Ltd.....	15,751	34,378	Ltd.....	15,121	265,317
* Bajaj Hindusthan			Cholamandalam		
Sugar Ltd.....	120,090	38,368	Investment &		
Bajaj Holdings &			Finance Co. Ltd.....	46,252	686,486
Investment Ltd.....	3,740	497,284	CIE Automotive India		
Balaji Amines Ltd.....	852	16,854	Ltd.....	20,010	106,789
Balkrishna Industries			* Cigniti Technologies		
Ltd.....	10,726	342,102	Ltd.....	1,547	26,458
Balmer Lawrie & Co.			Cipla Ltd.....	21,378	364,682
Ltd.....	10,274	23,330	City Union Bank Ltd...	66,775	133,593
Balrampur Chini Mills			CMS Info Systems		
Ltd.....	24,145	134,613	Ltd.....	14,556	72,425
Banco Products India			Ω Cochin Shipyard Ltd....	19,212	338,348
Ltd.....	3,038	15,780	Confidence Petroleum		
Ω Bandhan Bank Ltd.....	104,961	182,868	India Ltd.....	17,447	13,767
Bank of India.....	87,859	113,367	Container Corp. of		
Bank of Maharashtra...	86,887	51,053	India Ltd.....	40,331	361,068
Bannari Amman			Coromandel		
Sugars Ltd.....	715	29,653	International Ltd.....	17,834	371,877
BASF India Ltd.....	1,446	76,794	Cosmo First Ltd.....	2,466	21,246
BEML Ltd.....	3,138	139,286	CreditAccess		
Bhansali Engineering			Grameen Ltd.....	8,071	99,000
Polymers Ltd.....	32,989	46,284	* CSB Bank Ltd.....	13,783	48,656
Bharat Bijlee Ltd.....	1,034	38,477	Cummins India Ltd....	1,676	56,577
Bharat Forge Ltd.....	2,085	29,709	Cyient Ltd.....	10,301	171,913
Bharat Heavy			Dalmia Bharat Ltd.....	13,110	281,300
Electricals Ltd.....	185,535	443,362	Dalmia Bharat Sugar		
Bharat Rasayan Ltd....	47	5,573	& Industries Ltd.....	1,619	6,532
Birla Corp. Ltd.....	5,943	79,774	DB Corp. Ltd.....	6,805	20,475
Birlasoft Ltd.....	27,719	170,663	DCB Bank Ltd.....	57,328	78,470
Bombay Burmah			DCM Shriram Ltd.....	5,586	75,086
Trading Co.....	3,632	88,299	* DCW Ltd.....	20,413	18,580

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
Deepak Fertilisers & Petrochemicals Corp. Ltd.....	8,075	\$105,374	Galaxy Surfactants Ltd.....	1,265	\$ 34,713
* Delhivery Ltd.....	24,060	89,217	Ganesh Housing Corp. Ltd.....	2,074	32,396
Delta Corp. Ltd.....	17,415	20,443	Ganesh EcoSphere Ltd.....	871	17,309
* DEN Networks Ltd.....	17,185	7,785	Garware Technical Fibres Ltd.....	6,175	57,971
* Dhampur Sugar Mills Ltd.....	5,029	8,867	Gateway Distriparks Ltd.....	53,007	46,698
* Dhani Services Ltd.....	45,884	40,915	GHCL Ltd.....	12,047	101,068
Dhanuka Agritech Ltd.....	1,649	27,702	GHCL Textiles Ltd.....	12,047	12,989
Ω Dilip Buildcon Ltd.....	2,926	14,629	GIC Housing Finance Ltd.....	4,685	10,005
* Dishman Carbogen Amcis Ltd.....	4,884	13,036	Ω Gland Pharma Ltd.....	1,126	19,663
Dr. Reddy's Laboratories Ltd., ADR.....	46,791	646,652	Glenmark Pharmaceuticals Ltd.....	25,269	421,569
Dr. Reddy's Laboratories Ltd. (DRRD IN).....	2,129	29,830	Godawari Power & Ispat Ltd.....	29,870	61,952
* DwariKesh Sugar Industries Ltd.....	25,289	14,770	Godfrey Phillips India Ltd.....	2,269	117,914
eClerx Services Ltd.....	3,096	107,930	Ω Godrej Agrovet Ltd.....	5,663	48,302
Edelweiss Financial Services Ltd.....	91,879	115,591	* Godrej Industries Ltd...	12,487	128,021
* EID Parry India Ltd.....	13,557	127,959	* Gokaldas Exports Ltd.....	4,989	54,238
EIH Ltd.....	16,018	68,317	Goodyear India Ltd.....	858	9,385
Electrosteel Castings Ltd.....	67,971	100,221	Granules India Ltd....	23,190	148,478
Ω Endurance Technologies Ltd.....	4,098	93,689	Graphite India Ltd.....	13,925	76,195
Engineers India Ltd....	54,368	106,739	Grauer & Weil India Ltd.....	13,172	14,797
Epigral Ltd.....	2,451	51,880	Great Eastern Shipping Co. Ltd. ...	17,366	196,770
EPL Ltd.....	16,493	43,220	Greaves Cotton Ltd....	10,604	32,218
* Equinox India Developments Ltd...	69,019	114,910	Greenlam Industries Ltd.....	1,255	7,940
Ω Equitas Small Finance Bank Ltd.....	64,024	49,648	Greenpanel Industries Ltd.....	7,462	29,636
*Ω Eris Lifesciences Ltd...	5,181	73,453	Greenply Industries Ltd.....	3,563	11,464
Escorts Kubota Ltd.....	7,272	306,231	Gujarat Alkalies & Chemicals Ltd.....	4,036	32,252
Everest Industries Ltd.....	632	4,628	Gujarat Ambuja Exports Ltd.....	22,550	29,561
Exide Industries Ltd....	67,801	293,169	Gujarat Fluorochemicals Ltd.....	3,294	135,152
FDC Ltd.....	8,552	45,879	Gujarat Mineral Development Corp. Ltd.....	17,056	63,028
Federal Bank Ltd.....	298,315	641,496	Gujarat Narmada Valley Fertilizers & Chemicals Ltd.....	11,508	73,354
FIEM Industries Ltd....	2,550	41,153	Gujarat Pipavav Port Ltd.....	41,924	73,274
* Fino Payments Bank Ltd.....	2,776	9,310			
Finolex Cables Ltd.....	10,965	126,242			
Finolex Industries Ltd..	45,245	107,186			
Firstsource Solutions Ltd.....	40,640	156,363			
Force Motors Ltd.....	534	38,807			
Fortis Healthcare Ltd...	67,232	498,672			
Gabriel India Ltd.....	14,644	78,388			
GAIL India Ltd. (GAIL IN).....	138,523	281,643			

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
Gujarat State			Ω IRCON International		
Fertilizers &			Ltd.....	61,167	\$154,531
Chemicals Ltd.....	32,270	\$ 76,241	ISGEC Heavy		
Gujarat State Petronet			Engineering Ltd.....	2,819	37,519
Ltd.....	48,339	191,763	ITD Cementation India		
Gulf Oil Lubricants			Ltd.....	21,907	136,047
India Ltd.....	1,818	21,388	J Kumar Infraprojects		
* Hathway Cable &			Ltd.....	8,134	68,901
Datacom Ltd.....	78,059	13,492	Jagran Prakashan		
HBL Engineering Ltd...	11,243	77,058	Ltd.....	20,306	18,101
* HealthCare Global			Jai Corp. Ltd.....	16,249	25,449
Enterprises Ltd.....	5,478	32,400	Jammu & Kashmir		
HEG Ltd.....	13,190	59,760	Bank Ltd.	59,754	68,116
HeidelbergCement			Jamna Auto Industries		
India Ltd.....	9,938	24,912	Ltd.....	26,376	27,260
Heritage Foods Ltd.....	14,892	74,230	JB Chemicals &		
Hero MotoCorp Ltd.			Pharmaceuticals		
(HMCL IN).....	9,901	494,201	Ltd.....	1,201	24,359
HFCL Ltd.....	136,955	154,296	Jindal Saw Ltd.....	73,248	209,955
HG Infra Engineering			Jindal Stainless Ltd....	67,116	503,939
Ltd.....	2,995	43,824	Jindal Steel & Power		
Hikal Ltd.....	4,944	20,198	Ltd.....	48,771	440,909
HIL Ltd.....	799	18,409	JK Cement Ltd.....	4,807	265,755
Himadri Speciality			JK Lakshmi Cement		
Chemical Ltd.....	40,762	230,728	Ltd.....	9,249	85,312
Himatsingka Seide			JK Paper Ltd.....	13,452	56,638
Ltd.....	4,826	8,857	JK Tyre & Industries		
Hinduja Global			Ltd.....	16,774	61,676
Solutions Ltd.....	1,427	10,234	JM Financial Ltd.....	85,680	108,445
Ω Home First Finance			JSW Energy Ltd.....	49,563	290,532
Co. India Ltd.....	1,568	18,040	JTEKT India Ltd.....	11,048	19,428
Honda India Power			Jubilant Ingrevia Ltd....	16,322	131,270
Products Ltd.....	495	14,346	Jubilant Pharmova		
Huhtamaki India Ltd....	3,724	9,688	Ltd.....	12,752	142,565
Ω ICICI Lombard			* Just Dial Ltd.....	2,955	30,297
General Insurance			Jyothy Labs Ltd.....	16,518	75,993
Co. Ltd.....	11,148	239,470	Kalpataru Projects		
ICRA Ltd.....	640	46,157	International Ltd....	11,825	144,187
* IDFC First Bank Ltd....	828,466	602,843	Kalyani Steels Ltd.....	5,570	57,331
* IIFL Capital Services			Kansai Nerolac Paints		
Ltd.....	10,171	29,585	Ltd.....	25,838	69,499
IIFL Finance Ltd.....	37,191	152,211	Karnataka Bank Ltd. ..	66,443	146,258
* India Cements Ltd.....	29,087	88,730	Karur Vysya Bank Ltd.		
India Glycols Ltd.....	2,660	39,110	70,147	192,651
Indian Bank.....	44,284	282,613	Kaveri Seed Co. Ltd....	2,474	25,799
Ω Indian Railway			KCP Ltd.	12,677	30,320
Finance Corp. Ltd....	152,813	264,621	KDDL Ltd.....	114	3,138
Indo Count Industries			KEC International Ltd..	15,776	153,298
Ltd.....	9,730	33,333	KEI Industries Ltd.....	1,069	49,674
* Indus Towers Ltd.....	97,737	388,991	Kennametal India Ltd..	656	18,311
Infibeam Avenues			Kewal Kiran Clothing		
Ltd.....	180,857	47,273	Ltd.....	1,817	11,726
Info Edge India Ltd....	8,324	739,798	Kiroskar Brothers		
* Inox Wind Ltd.....	15,852	30,621	Ltd.....	5,543	118,674
Intellect Design Arena			Kiroskar Ferrous		
Ltd.....	9,038	84,024	Industries Ltd.....	6,216	40,838
Ipca Laboratories Ltd..	19,348	321,487			

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
Kirloskar Oil Engines Ltd.....	10,741	\$111,607	* Medplus Health Services Ltd.....	3,246	\$ 26,787
Kirloskar Pneumatic Co. Ltd.....	2,651	34,666	* Meghmani Organics Ltd.....	26,079	23,365
KNR Constructions Ltd.....	19,028	65,455	Minda Corp. Ltd.....	10,408	68,191
Kovai Medical Center & Hospital.....	977	61,289	Ω Mishra Dhatu Nigam Ltd.....	11,441	43,237
KPR Mill Ltd.....	10,562	112,787	MM Forgings Ltd.....	2,438	12,180
KRBL Ltd.....	9,467	30,128	MOIL Ltd.....	10,893	38,771
Krsnaa Diagnostics Ltd.....	1,854	18,023	Monte Carlo Fashions Ltd.....	1,697	13,339
KSB Ltd.....	6,625	53,729	* Morepen Laboratories Ltd.....	76,735	57,284
L&T Finance Ltd.....	125,185	209,889	Motilal Oswal Financial Services Ltd.....	26,176	192,055
LA Opala RG Ltd.....	3,233	10,100	Mphasis Ltd.....	10,099	331,914
Ω Laurus Labs Ltd.....	50,778	341,996	MRF Ltd.....	327	429,786
Laxmi Organic Industries Ltd.....	6,278	15,650	Muthoot Finance Ltd...	19,462	504,321
LG Balakrishnan & Bros Ltd.....	4,876	76,096	Natco Pharma Ltd.....	13,343	180,884
LIC Housing Finance Ltd.....	52,307	360,866	National Aluminium Co. Ltd.....	131,702	305,257
Linde India Ltd.....	621	44,731	Nava Ltd.....	38,284	195,611
LMW Ltd.....	473	85,557	Navneet Education Ltd.....	13,541	21,961
LT Foods Ltd.....	25,353	113,999	NCC Ltd.....	75,278	217,352
Lumax Auto Technologies Ltd....	4,144	25,905	NESCO Ltd.....	3,096	34,348
Lumax Industries Ltd...	360	9,052	Neuland Laboratories Ltd.....	1,011	164,209
Lupin Ltd.....	29,069	699,222	NIIT Learning Systems Ltd.....	11,898	64,600
LUX Industries Ltd....	482	8,688	NIIT Ltd.....	11,898	20,422
Maharashtra Scooters Ltd.....	720	77,353	Nilkamal Ltd.....	1,015	20,081
Maharashtra Seamless Ltd.....	9,160	65,471	Ω Nippon Life India Asset Management Ltd.....	11,787	79,040
Mahindra & Mahindra Financial Services Ltd.....	84,045	275,639	* NMDC Ltd.....	435,198	330,253
Mahindra Lifespace Developers Ltd.....	12,243	59,005	* NMDC Steel Ltd.....	99,766	47,789
Ω Mahindra Logistics Ltd.....	4,503	19,144	NOCIL Ltd.....	20,106	53,847
* Maithan Alloys Ltd....	646	7,302	NRB Bearings Ltd.....	5,264	15,510
Man Industries India Ltd.....	4,449	14,881	Nucleus Software Exports Ltd.....	803	8,568
Man Infraconstruction Ltd.....	20,147	46,787	Nuvama Wealth Management Ltd....	1,025	65,871
Manappuram Finance Ltd.....	86,581	195,154	* Oberoi Realty Ltd.....	18,904	394,074
Marksans Pharma Ltd.....	51,545	143,439	* Odigma Consultancy Solutions Ltd.....	2,032	1,331
Ω MAS Financial Services Ltd.....	8,817	25,615	One 97 Communications Ltd.....	19,589	174,235
Mastek Ltd.....	2,382	70,669	* Onesource Specialty Pharma Ltd.....	6,858	122,838
Mayur Uniquoters Ltd.....	2,174	13,857	Oracle Financial Services Software Ltd.....	1,397	146,719
Mazagon Dock Shipbuilders Ltd....	4,412	126,058	Orient Cement Ltd....	21,919	86,239
			Oriental Hotels Ltd....	9,781	16,770

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	Shares	Value»		Shares	Value»
INDIA — (Continued)			INDIA — (Continued)		
Paisalo Digital Ltd.....	74,660	\$ 37,153	* Ramky Infrastructure		
Panama Petrochem			Ltd.....	1,161	\$ 7,377
Ltd.....	4,921	21,488	Rane Holdings Ltd.....	1,439	23,923
Patanjali Foods Ltd.....	11,983	248,995	Rashtriya Chemicals		
* Patel Engineering			& Fertilizers Ltd.....	22,775	42,689
Ltd.....	53,331	30,432	Ratnamani Metals &		
* PC Jeweller Ltd.....	554,610	91,733	Tubes Ltd.....	1,125	36,849
PCBL Chemical Ltd....	19,351	83,879	* Raymond Lifestyle		
* Pennar Industries Ltd..	6,497	12,317	Ltd.....	4,978	84,578
Persistent Systems			Raymond Ltd.....	6,223	108,207
Ltd.....	776	54,010	Ω RBL Bank Ltd.....	76,650	145,346
Petronet LNG Ltd.....	133,201	484,155	REC Ltd.....	52,473	272,076
PG Electroplast Ltd....	10,950	98,208	Redington Ltd.....	100,750	238,975
Phoenix Mills Ltd.	27,594	520,798	Redtape Ltd.....	3,030	23,481
PI Industries Ltd.....	1,196	48,008	* Reliance Power Ltd....	456,424	209,758
Piramal Enterprises			* Religare Enterprises		
Ltd.....	17,803	209,032	Ltd.....	12,051	32,974
Piramal Pharma Ltd....	84,165	225,470	Repco Home Finance		
PIX Transmissions			Ltd.....	8,101	36,614
Ltd.....	265	6,433	Responsive Industries		
*Ω PNB Housing Finance			Ltd.....	4,608	13,068
Ltd.....	16,208	164,897	RITES Ltd.....	14,980	45,188
PNC Infratech Ltd.....	17,023	62,714	Rossari Biotech Ltd....	1,951	16,290
Pokarna Ltd.....	1,954	29,017	Route Mobile Ltd.....	4,221	58,322
Polyplex Corp. Ltd.....	2,859	37,258	* RSWM Ltd.....	4,312	8,181
Poonawalla Fincorp			Sagar Cements Ltd....	4,388	10,416
Ltd.....	32,873	117,454	Saksoft Ltd.....	283	642
Power Finance Corp.			Sammaan Capital		
Ltd.....	133,252	648,663	Ltd.....	63,151	102,007
Power Mech Projects			Samvardhana		
Ltd.....	1,572	38,877	Motherson		
Praj Industries Ltd.....	4,375	31,814	International Ltd.....	372,045	602,798
Prakash Industries			Sandhar Technologies		
Ltd.....	12,834	23,117	Ltd.....	1,690	8,559
Ω Prataap Snacks Ltd....	1,973	22,483	Sanghvi Movers Ltd....	4,064	11,830
Prestige Estates			Ω Sansera Engineering		
Projects Ltd.....	26,383	420,917	Ltd.....	2,696	39,222
* Pricol Ltd.....	18,565	107,292	Sarda Energy &		
Prince Pipes &			Minerals Ltd.....	14,770	80,410
Fittings Ltd.....	4,415	18,863	Saregama India Ltd....	6,906	37,596
* Prism Johnson Ltd.....	45,272	72,789	Sasken Technologies		
Privi Speciality			Ltd.....	747	17,078
Chemicals Ltd.....	741	15,070	* Satin Creditcare		
* PSP Projects Ltd.....	1,063	7,796	Network Ltd.....	4,026	6,709
* PTC India Financial			Savita Oil		
Services Ltd.....	31,087	13,446	Technologies Ltd....	2,310	12,627
PTC India Ltd.....	49,707	82,085	SBI Cards & Payment		
Puravankara Ltd.....	7,743	25,977	Services Ltd.....	14,607	131,257
* PVR Inox Ltd.....	595	7,444	Schaeffler India Ltd....	1,175	46,390
Ω Qess Corp. Ltd.....	11,307	76,969	* SEPC Ltd.....	55,686	11,458
Radico Khaitan Ltd....	657	16,438	Seshasayee Paper &		
Rain Industries Ltd....	35,316	58,834	Boards Ltd.....	5,576	18,796
Rallis India Ltd.....	10,770	29,838	Ω SH Kelkar & Co. Ltd...	5,846	14,397
Ramco Cements Ltd...	16,711	175,847	Shakti Pumps India		
Ramco Industries Ltd..	6,510	18,804	Ltd.....	5,610	60,900
* Ramco Systems Ltd....	2,857	11,952	Sharda Cropchem		
Ramkrishna Forgings			Ltd.....	3,090	20,797
Ltd.....	6,538	58,956			

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
Sharda Motor Industries Ltd.....	713	\$ 14,770	Tamilnad Mercantile Bank Ltd.....	5,813	\$ 29,470
Share India Securities Ltd.....	5,065	14,312	* TARC Ltd.....	9,361	14,512
* Shilpa Medicare Ltd....	6,393	52,256	Tata Chemicals Ltd....	25,676	290,495
Shipping Corp. of India Land & Assets Ltd.....	25,479	16,902	Tata Consumer Products Ltd.....	87,288	1,031,600
Shipping Corp. of India Ltd.....	25,479	57,431	Tata Steel Ltd.....	34,173	52,922
Shree Cement Ltd.....	243	78,338	TD Power Systems Ltd.....	6,975	29,385
Shriram Finance Ltd....	217,670	1,366,298	* TeamLease Services Ltd.....	1,113	31,363
Shriram Pistons & Rings Ltd.....	441	10,293	Techno Electric & Engineering Co. Ltd.....	10,979	136,082
* SIS Ltd.....	5,637	21,756	Texmaco Rail & Engineering Ltd.....	50,683	115,091
Siyaram Silk Mills Ltd.....	3,403	30,005	Thirumalai Chemicals Ltd.....	15,759	43,282
SJS Enterprises Ltd....	2,570	29,207	Thomas Cook India Ltd.....	26,493	47,635
Sobha Ltd.....	8,336	127,491	Time Technoplast Ltd..	25,514	117,807
Solar Industries India Ltd.....	390	45,711	Titagarh Rail System Ltd.....	8,467	99,668
Somany Ceramics Ltd.....	2,041	11,954	Tourism Finance Corp. of India Ltd.....	8,527	13,914
South Indian Bank Ltd.....	528,161	157,720	TransIndia Real Estate Ltd.....	7,469	3,016
* Spandana Sphoorty Financial Ltd.....	3,573	13,467	Transport Corp. of India Ltd.....	4,427	54,266
SRF Ltd.....	8,971	291,454	Trident Ltd.....	167,972	60,024
* Star Cement Ltd.....	15,455	37,763	Triveni Engineering & Industries Ltd.....	10,691	47,257
Steel Authority of India Ltd.....	206,149	253,733	TTK Prestige Ltd.....	5,007	42,398
* Sterlite Technologies Ltd.....	22,270	27,675	TVS Srichakra Ltd....	777	27,909
Strides Pharma Science Ltd.....	13,715	108,355	Uflex Ltd.....	6,902	38,064
* Stylam Industries Ltd...	577	12,928	* Ugro Capital Ltd.....	11,318	26,246
Styrenix Performance Materials Ltd.....	507	14,416	Ω Ujjivan Small Finance Bank Ltd.....	84,580	34,920
Subros Ltd.....	4,472	33,085	* Unichem Laboratories Ltd.....	3,734	30,114
Sudarshan Chemical Industries Ltd.....	3,908	44,757	Union Bank of India Ltd.....	178,021	235,743
Sun TV Network Ltd....	15,404	109,798	* UPL Ltd.....	88,851	580,047
Sundaram Finance Ltd.....	9,828	518,705	Usha Martin Ltd.....	30,875	122,813
Sundaram-Clayton Ltd.....	898	22,519	UTI Asset Management Co. Ltd.....	6,565	78,776
* Sunflag Iron & Steel Co. Ltd.....	4,493	12,188	* VA Tech Wabag Ltd....	5,913	93,473
Sunteck Realty Ltd....	7,768	42,629	Vaibhav Global Ltd....	6,445	20,310
Suprajit Engineering Ltd.....	9,611	45,144	* Valor Estate Ltd.....	14,432	26,005
Supreme Petrochem Ltd.....	8,621	60,700	Vardhman Textiles Ltd.....	16,925	88,470
Surya Roshni Ltd.....	14,724	44,393	*Ω Varroc Engineering Ltd.....	5,366	34,172
Tamil Nadu Newsprint & Papers Ltd.....	11,562	22,319	Vedanta Ltd.....	91,948	465,503
			Veedol Corporation Ltd.....	415	7,270

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDONESIA — (Continued)		
Venky's India Ltd.....	752	\$ 15,820	* Bank Pan Indonesia		
Vesuvius India Ltd.....	1,292	63,954	Tbk. PT.....	629,400	\$ 70,755
Vindhya Telelinks Ltd..	1,897	36,503	Bank Pembangunan		
* VL E-Governance &			Daerah Jawa Barat		
IT Solutions Ltd.....	8,458	14,408	Dan Banten Tbk.		
* Vodafone Idea Ltd.....	1,094,486	113,715	PT.....	360,449	20,780
Voltamp Transformers			Bank Pembangunan		
Ltd.....	664	63,468	Daerah Jawa Timur		
Voltas Ltd.....	22,028	319,838	Tbk. PT.....	719,200	25,381
VRL Logistics Ltd.....	2,989	16,058	Bank Tabungan		
VST Industries Ltd.....	7,876	29,083	Negara Persero		
VST Tillers Tractors			Tbk. PT.....	909,165	58,055
Ltd.....	516	27,583	BFI Finance Indonesia		
Welspun Corp. Ltd.....	18,515	157,715	Tbk. PT.....	1,306,700	70,483
Welspun Enterprises			BISI International Tbk.		
Ltd.....	13,957	96,599	PT.....	273,900	18,479
Welspun Living Ltd.....	45,005	71,402	* Buana Lintas Lautan		
West Coast Paper			Tbk. PT.....	3,151,400	27,505
Mills Ltd.....	7,697	47,059	* Bukalapak.com Tbk.		
Whirlpool of India Ltd..	1,273	16,696	PT.....	9,713,200	70,000
* Wockhardt Ltd.....	8,985	146,249	Bukit Asam Tbk. PT....	655,800	108,131
Wonderla Holidays			* Bumi Resources		
Ltd.....	2,231	18,201	Minerals Tbk. PT....	5,837,800	136,585
* Yes Bank Ltd.....	1,907,569	422,303	* Bumi Serpong Damai		
Zensar Technologies			Tbk. PT.....	853,100	49,685
Ltd.....	17,247	171,115	Ciputra Development		
Zyodus Lifesciences			Tbk. PT.....	2,036,800	122,659
Ltd.....	29,418	328,458	Dayamitra		
Zyodus Wellness Ltd....	2,934	62,182	Telekomunikasi PT..	3,193,800	125,544
TOTAL INDIA.....		<u>54,958,471</u>	Delta Dunia Makmur		
			Tbk. PT.....	1,421,800	43,986
INDONESIA — (1.8%)			Dharma Satya		
ABM Investama Tbk.			Nusantara Tbk. PT..	248,300	14,848
PT.....	133,400	27,906	Elang Mahkota		
Adi Sarana Armada			Teknologi Tbk. PT...	2,005,600	69,310
Tbk. PT.....	449,700	18,610	Elnusa Tbk. PT.....	809,300	22,335
* Alam Sutera Realty			* Energi Mega Persada		
Tbk. PT.....	2,601,900	22,994	Tbk. PT.....	2,098,800	28,041
Alamtri Resources			Erajaya Swasembada		
Indonesia Tbk. PT...	2,691,100	384,290	Tbk. PT.....	1,727,000	40,650
Aneka Tambang Tbk.			Gajah Tunggul Tbk.		
PT.....	1,617,300	137,426	PT.....	227,100	16,207
Astra Agro Lestari			* Gudang Garam Tbk.		
Tbk. PT.....	86,500	31,158	PT.....	106,200	73,239
Astra Otoparts Tbk.			Hexindo Adiperkasa		
PT.....	103,700	13,027	Tbk. PT.....	41,000	12,122
Bank BTPN Syariah			Indah Kiat Pulp &		
Tbk. PT.....	382,500	21,680	Paper Tbk. PT.....	469,500	193,983
* Bank Mayapada			Indika Energy Tbk.		
International Tbk.			PT.....	295,500	30,358
PT.....	2,435,984	30,749	Indo Tambangraya		
Bank Maybank			Megah Tbk. PT.....	71,600	113,743
Indonesia Tbk. PT...	1,350,600	16,738	Indocement Tunggul		
* Bank Neo Commerce			Prakarsa Tbk. PT....	208,700	75,197
Tbk. PT.....	1,758,600	22,621	Indofood Sukses		
Bank OCBC Nisp Tbk.			Makmur Tbk. PT....	732,100	352,341
PT.....	547,400	44,821			

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)			INDONESIA — (Continued)		
* Intiland Development			Triputra Agro Persada		
Tbk. PT.....	737,400	\$ 7,138	PT.....	966,300	\$ 46,811
Japfa Comfeed			Tunas Baru Lampung		
Indonesia Tbk. PT...	971,600	118,675	Tbk. PT.....	536,000	20,048
* Kawasan Industri			United Tractors Tbk.		
Jababeka Tbk. PT...	3,322,300	38,498	PT.....	227,400	346,974
* Lippo Karawaci Tbk.			* Vale Indonesia Tbk.		
PT.....	5,481,400	30,545	PT.....	418,140	76,731
Medco Energi			*†† Waskita Karya		
Internasional Tbk.			Persero Tbk. PT.....	1,125,300	2,615
PT.....	1,673,840	110,296	XL Axiata Tbk. PT.....	852,013	118,495
* Media Nusantara Citra			TOTAL INDONESIA.....		<u>4,567,384</u>
Tbk. PT.....	1,220,400	20,961	KUWAIT — (0.7%)		
Mitra Pinasthika			A'ayan Leasing &		
Mustika Tbk. PT.....	335,600	20,178	Investment Co.		
* MNC Land Tbk. PT....	13,662,900	114,961	KSCP.....	143,965	72,852
Pabrik Kertas Tjiwi			Agility Public		
Kimia Tbk. PT.....	290,400	103,263	Warehousing Co.		
Pakuwon Jati Tbk. PT.	3,179,100	76,800	KSC.....	250,116	203,218
* Panin Financial Tbk.			Al Ahli Bank of Kuwait		
PT.....	2,425,400	62,677	KSCP.....	160,180	153,959
Perusahaan			* Alimtiq Investment		
Perkebunan London			Group KSC.....	53,942	10,906
Sumatra Indonesia			Arzan Financial Group		
Tbk. PT.....	585,500	37,275	for Financing &		
* PP Persero Tbk. PT...	470,800	9,586	Investment KPSC...	58,092	53,999
Puradelta Lestari Tbk.			* Asiya Capital		
PT.....	2,071,600	18,666	Investments Co.		
*†† Rimo International			KSCP.....	97,686	12,976
Lestari Tbk. PT.....	3,228,000	0	Boubyan		
Salim Ivomas Pratama			Petrochemicals Co.		
Tbk. PT.....	780,700	18,203	KSCP.....	43,155	93,164
Sampoerna Agro Tbk.			Burgan Bank SAK....	154,380	103,414
PT.....	77,700	10,297	Commercial Facilities		
Samudera Indonesia			Co. SAKP.....	27,850	23,922
Tbk. PT.....	1,589,000	24,941	Gulf Bank KSCP.....	326,383	325,414
Semen Indonesia			Gulf Cables &		
Persero Tbk. PT.....	635,642	109,411	Electrical Industries		
Siloam International			Group Co. KSCP....	388	2,277
Hospitals Tbk. PT...	41,300	7,722	* Kuwait Cement Co.		
*†† Sri Rejeki Isman Tbk.			KSC.....	50,992	41,136
PT.....	1,753,600	2,945	Kuwait Financial		
Summarecon Agung			Centre SAK.....	32,308	16,573
Tbk. PT.....	2,022,600	57,193	Kuwait Insurance Co.		
Surya Citra Media			SAK.....	15,388	31,362
Tbk. PT.....	3,616,900	40,071	Kuwait International		
Surya Semesta			Bank KSCP.....	150,968	100,686
Internusa Tbk. PT...	1,042,000	63,876	National Industries		
Tempo Scan Pacific			Group Holding SAK.	313,481	269,061
Tbk. PT.....	82,400	12,436	National Investments		
* Timah Tbk. PT.....	493,000	30,328	Co. KSCP.....	77,649	65,390
*†† Trada Alam Minera			* Warba Bank KSCP....	193,463	147,848
Tbk. PT.....	2,672,100	0	TOTAL KUWAIT.....		<u>1,728,157</u>
* Trias Sentosa Tbk.					
PT.....	176,400	6,143			
Trimegah Bangun					
Persada Tbk. PT....	930,000	40,203			

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
MALAYSIA — (2.1%)			MALAYSIA — (Continued)		
# Able Global Bhd.....	30,900	\$ 12,934	# Hibiscus Petroleum		
Aeon Co. M Bhd.....	96,000	32,231	Bhd.....	80,759	\$ 33,227
# AEON Credit Service			Hong Leong Industries		
M Bhd.....	23,400	30,700	Bhd.....	10,000	29,950
# AFFIN Bank Bhd.....	118,683	74,715	IGB Bhd.....	61,123	36,899
Ajinomoto Malaysia			IJM Corp. Bhd.....	291,100	155,358
Bhd.....	4,200	13,960	IOI Properties Group		
Alliance Bank			Bhd.....	252,700	119,257
Malaysia Bhd.....	147,400	171,784	#* Iskandar Waterfront		
Allianz Malaysia Bhd...	10,500	44,764	City Bhd.....	64,600	7,342
AME Elite Consortium			Jaya Tiasa Holdings		
Bhd.....	28,400	10,805	Bhd.....	113,300	31,424
AMMB Holdings Bhd.			# Keck Seng Malaysia		
(AMM MK).....	328,800	415,592	Bhd.....	19,600	25,460
Ancom Nylex Bhd.....	60,528	13,429	Kenanga Investment		
# Bank Islam Malaysia			Bank Bhd.....	89,400	18,733
Bhd.....	127,300	69,908	Kerjaya Prospek		
Batu Kawan Bhd.....	16,200	73,242	Group Bhd.....	39,200	18,758
* Berjaya Corp. Bhd.....	493,544	33,637	Kim Loong Resources		
* Berjaya Land Bhd.....	124,900	9,080	Bhd.....	29,200	15,509
* Bumi Armada Bhd.....	507,900	74,954	Kossan Rubber		
Cahaya Mata Sarawak			Industries Bhd.....	168,100	84,226
Bhd.....	118,100	27,928	Kretam Holdings Bhd..	133,900	16,974
Chin Teck Plantations			#* KSL Holdings Bhd.....	54,000	19,413
Bhd.....	5,500	10,113	LBS Bina Group Bhd...	99,500	12,116
* Dagang NeXchange			# Leong Hup		
Bhd.....	152,800	12,443	International Bhd.....	128,600	16,550
Dayang Enterprise			#*Ω Lotte Chemical Titan		
Holdings Bhd.....	106,300	50,402	Holding Bhd.....	84,977	10,949
Dialog Group Bhd.....	388,900	165,337	LPI Capital Bhd.....	4,100	11,786
DRB-Hicom Bhd.....	82,900	18,355	Magni-Tech Industries		
# Duopharma Biotech			Bhd.....	19,900	10,749
Bhd.....	117,952	33,034	Magnum Bhd.....	111,814	32,308
# Eastern & Oriental			Mah Sing Group Bhd..	277,700	88,002
Bhd.....	114,400	22,379	Malayan Cement		
Eco World			Bhd.....	31,300	32,297
Development Group			# Malayan Flour Mills		
Bhd.....	136,900	53,521	Bhd.....	227,800	27,000
#* Ekovest Bhd.....	383,500	28,662	Malaysia Airports		
FAR East Holdings			Holdings Bhd.....	34,730	85,206
Bhd.....	1,400	1,129	Malaysia Smelting		
# Formosa Prosonic			Corp. Bhd.....	17,900	8,666
Industries Bhd.....	21,800	13,590	Malaysian Resources		
Gamuda Bhd.....	571,858	516,763	Corp. Bhd.....	291,800	32,579
# Genting Bhd.....	280,500	228,038	Matrix Concepts		
# Genting Malaysia			Holdings Bhd.....	118,650	58,239
Bhd.....	341,400	170,438	# MBM Resources Bhd..	38,200	48,795
Genting Plantations			# MBSB Bhd.....	368,973	59,083
Bhd.....	28,400	36,607	Mega First Corp.		
# HAP Seng			Bhd.....	74,000	70,943
Consolidated Bhd....	68,800	50,908	Mi Technovation Bhd...	70,500	34,558
Hap Seng Plantations			MKH Bhd.....	39,000	9,700
Holdings Bhd.....	27,100	11,545	MNRB Holdings Bhd..	50,800	25,034
#* Hengyuan Refining			* Muhibbah Engineering		
Co. Bhd.....	18,000	8,061	M Bhd.....	69,100	11,512
Hiap Teck Venture			Notion VTEC Bhd.....	39,800	10,005
Bhd.....	218,100	16,099	OCK Group Bhd.....	106,700	10,140

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)			MEXICO — (Continued)		
Oriental Holdings			* Cia Minera Autlan		
Bhd.....	46,900	\$ 74,120	SAB de CV.....	20,078	\$ 6,385
# OSK Holdings Bhd.....	194,800	72,450	* Consorcio ARA SAB		
PA Resources Bhd.....	266,600	15,482	de CV.....	33,807	5,270
Panasonic			Corp. Actinver SAB de		
Manufacturing			CV.....	41,815	36,827
Malaysia Bhd.....	2,000	7,798	Corporativo Fragua		
Pantech Group			SAB de CV.....	7,267	198,491
Holdings Bhd.....	62,800	12,739	Cydsa SAB de CV.....	45,021	36,913
Petron Malaysia			El Puerto de Liverpool		
Refining &			SAB de CV,		
Marketing Bhd.....	16,400	15,333	Class C1.....	30,621	152,854
RCE Capital Bhd.....	98,200	31,896	GCC SAB de CV.....	20,343	187,909
# Sarawak Oil Palms			Genomma Lab		
Bhd.....	41,700	28,526	Internacional SAB		
Scientex Bhd.....	87,100	78,697	de CV, Class B.....	98,024	133,256
Secure Waste			Genera SAB de CV...	160,560	209,901
Infrastructure Corp...	125,300	9,395	Grupo Comercial		
Sime Darby Bhd.....	255,200	128,491	Chedraui SA de CV.	50,454	290,935
Sime Darby Property			Grupo Herdez SAB de		
Bhd.....	436,300	138,084	CV.....	11,507	31,003
SKP Resources Bhd...	103,400	25,242	* Grupo Hotelero Santa		
SP Setia Bhd. Group...	311,299	93,854	Fe SAB de CV.....	50,240	9,565
# Sports Toto Bhd.....	57,600	20,156	Grupo Industrial		
Sunway Bhd.....	27,523	26,779	Saltillo SAB de CV..	47,197	38,036
Syarikat Takaful			Grupo Rotoplas SAB		
Malaysia Keluarga			de CV.....	21,936	18,853
Bhd.....	26,900	21,810	Grupo Televisa SAB		
# Ta Ann Holdings Bhd...	59,700	53,778	(TLEVICPO MM)....	221,961	84,191
Thong Guan			*Ω Grupo Traxion SAB de		
Industries Bhd.....	28,400	9,025	CV.....	39,637	31,810
* Top Glove Corp. Bhd...	625,100	167,671	* Industrias CH SAB de		
#* Tropicana Corp. Bhd...	104,013	27,258	CV.....	11,679	98,602
TSH Resources Bhd...	116,400	31,050	* Industrias Penoles		
UEM Sunrise Bhd.....	241,800	50,022	SAB de CV.....	20,609	292,267
United Malacca Bhd...	28,200	32,625	KUO SAB de CV.....	21,555	46,289
United Plantations			# La Comer SAB de		
Bhd.....	5,700	39,126	CV.....	34,632	56,856
UOA Development			Medica Sur SAB de		
Bhd.....	31,400	11,979	CV.....	20,670	33,915
Velesto Energy Bhd....	502,700	21,379	Megacable Holdings		
VS Industry Bhd.....	394,900	92,518	SAB de CV.....	98,904	193,302
* Wasco Bhd.....	39,100	9,102	*Ω Nematik SAB de CV....	287,386	31,898
#* WCT Holdings Bhd.....	129,750	24,216	#* Ollamani SAB.....	16,167	28,087
Yinson Holdings Bhd...	189,813	99,121	Operadora De Sites		
TOTAL MALAYSIA.....		<u>5,345,556</u>	Mexicanos SAB de		
MEXICO — (1.9%)			CV, Class A-1.....	20,675	9,768
Alpek SAB de CV.....	22,481	15,666	# Orbia Advance Corp.		
* Axtel SAB de CV.....	75,248	4,140	SAB de CV.....	105,836	67,112
Ω Banco del Bajío SA....	108,947	250,154	Organizacion Cultiba		
Becele SAB de CV.....	9,768	8,692	SAB de CV.....	46,456	24,190
Cemex SAB de CV			Organizacion Soriana		
(CEMEXGPO MM)..	549,733	324,714	SAB de CV,		
Cemex SAB de CV			Class B.....	37,912	53,386
(CX US),			* Promotora de Hoteles		
Sponsored ADR.....	156,566	928,436	Norte 19 SAB De		
			CV.....	47,518	10,319

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
MEXICO — (Continued)			PHILIPPINES — (Continued)		
Promotora y Operadora de Infraestructura SAB de CV (PINFRA MM).....	22,314	\$ 207,666	Rizal Commercial Banking Corp.....	113,800	\$ 50,394
Promotora y Operadora de Infraestructura SAB de CV (PINFRAL MM), Class L.....	2,980	22,759	Robinsons Land Corp.....	210,100	45,187
Qualitas Controladora SAB de CV.....	12,657	105,394	Robinsons Retail Holdings, Inc.....	34,900	20,446
Regional SAB de CV..	29,098	189,680	San Miguel Corp.....	36,530	40,799
* Vista Energy SAB de CV (VIST US), ADR.....	9,340	503,893	Security Bank Corp...	44,520	55,240
			Union Bank of the Philippines.....	72,102	42,468
TOTAL MEXICO.....		<u>4,979,384</u>	Universal Robina Corp.....	26,880	<u>27,961</u>
PHILIPPINES — (0.5%)			TOTAL PHILIPPINES.....		<u>1,355,634</u>
* 8990 Holdings, Inc....	135,600	20,727	POLAND — (1.2%)		
Alliance Global Group, Inc.....	409,300	42,140	AB SA.....	2,333	63,435
Asia United Bank Corp.....	12,165	14,507	#* Agora SA.....	8,438	22,346
* Belle Corp.....	525,000	14,450	Alior Bank SA.....	18,231	420,807
* Bloomberry Resorts Corp.....	154,000	9,030	Apator SA.....	2,181	9,596
China Banking Corp...	123,600	197,007	Arctic Paper SA.....	5,110	20,994
Converge Information & Communications Technology Solutions, Inc.....	148,700	40,629	ASBISc Enterprises PLC.....	7,050	38,335
Cosco Capital, Inc....	281,900	25,818	Asseco Poland SA....	9,413	273,174
DMCI Holdings, Inc....	395,300	73,752	Bank Handlowy w Warszawie SA.....	6,390	154,004
DoubleDragon Corp...	73,400	12,181	* Bank Millennium SA...	62,100	158,343
Filinvest Development Corp.....	121,800	10,052	* Bank Ochrony Srodowiska SA.....	9,478	28,175
First Philippine Holdings Corp.....	31,550	31,599	BNPP Bank Polska SA.....	1,571	34,133
GT Capital Holdings, Inc.....	12,099	102,392	Boryszew SA.....	19,241	25,019
JG Summit Holdings, Inc.....	314,300	86,840	* Cognor Holding SA....	35,478	56,682
LT Group, Inc.....	216,100	39,455	* Cyfrowy Polsat SA....	32,499	123,168
Megaworld Corp.....	1,618,000	48,975	* Develia SA.....	65,949	90,842
Metropolitan Bank & Trust Co.....	156,380	185,392	* Echo Investment SA...	23,480	24,905
Philcomsat Holdings Corp.....	9,064	16,610	* Enea SA.....	51,632	177,373
Philex Mining Corp....	326,000	18,168	* Fabryki Mebli Forte SA.....	1,537	12,077
* Philippine National Bank.....	50,900	24,853	* Grupa Azoty SA.....	9,834	53,260
Puregold Price Club, Inc.....	121,000	51,173	Inter Cars SA.....	1,305	186,908
RFM Corp.....	109,000	7,389	#* Jastrzebska Spolka Weglowa SA.....	8,691	49,399
			KRUK SA.....	2,490	261,814
			* Lubawa SA.....	10,808	14,752
			Lubelski Wegiel Bogdanka SA.....	3,931	22,125
			* mBank SA.....	1,052	162,429
			Mirbud SA.....	7,385	22,269
			Newag SA.....	2,123	27,346
			* PGE Polska Grupa Energetyczna SA....	136,110	218,436
			* PKP Cargo SA.....	7,482	28,684
			Stalexport Autostrady SA.....	16,406	12,108
			* Tauron Polska Energia SA.....	202,440	211,244
			Torpol SA.....	1,241	10,764

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
POLAND — (Continued)			SAUDI ARABIA — (4.0%)		
VRG SA.....	42,918	\$ 34,070	* Advanced		
Warsaw Stock			Petrochemical Co....	22,702	\$ 190,068
Exchange.....	2,575	<u>26,260</u>	Al Babtain Power &		
TOTAL POLAND.....		<u>3,075,276</u>	Telecommunication		
			Co.....	10,425	127,915
QATAR — (0.7%)			Al Hammadi Holding..	11,524	135,455
* Aamal Co.....	288,708	72,320	* Al Hassan Ghazi		
Al Khaleej Takaful			Ibrahim Shaker Co..	6,437	50,938
Group QSC.....	22,072	14,666	Al Jouf Agricultural		
Alijarah Holding Co.			Development Co.....	2,562	39,151
QPSC.....	68,698	14,961	* Al Jouf Cement Co....	4,641	14,851
Barwa Real Estate			* Al Khaleej Training &		
Co.....	365,206	287,156	Education Co.....	4,677	41,641
Commercial Bank			* Al Yamamah Steel		
PSQC.....	207,951	262,581	Industries Co.....	2,366	25,068
Doha Bank QPSC....	477,581	271,371	Alaseel Co.....	33,740	37,747
Doha Insurance Co.			Al-Etihad Cooperative		
QSC.....	40,320	28,204	Insurance Co.....	3,441	16,906
Gulf International			AlJazira Takaful		
Services QSC.....	135,943	126,095	Ta'awuni Co.....	5,611	25,573
Gulf Warehousing			* Allianz Saudi Fransi		
Co.....	37,401	32,412	Cooperative		
Mazaya Real Estate			Insurance Co.....	12,649	55,309
Development			Almarai Co. JSC.....	16,247	255,004
QPSC.....	177,975	28,940	* Alujain Corp.....	6,757	67,184
Qatar Industrial			Arab National Bank....	13,197	75,232
Manufacturing Co.			Arabian Cement Co....	9,734	69,925
QSC.....	41,774	30,000	Arabian Drilling Co....	4,028	113,877
Qatar Insurance Co.			* Arabian Shield		
SAQ.....	13,462	8,069	Cooperative		
Qatar National			Insurance Co.....	7,822	43,536
Cement Co. QSC....	48,954	53,146	Arriyadh Development		
Qatar Navigation			Co.....	17,211	159,573
QSC.....	159,233	478,836	* ARTEX Industrial		
Salam International			Investment Co.....	7,870	32,975
Investment Ltd.			Ataa Educational Co..	760	15,129
QSC.....	139,423	26,416	* Bank Al-Jazira.....	90,443	454,015
United Development			Bawan Co.....	4,876	75,519
Co. QSC.....	355,663	<u>112,353</u>	* Chubb Arabia		
TOTAL QATAR.....		<u>1,847,526</u>	Cooperative		
			Insurance Co.....	178	2,673
RUSSIA — (0.0%)			City Cement Co.....	12,129	66,836
*†† Lenta International			Dallah Healthcare Co..	4,734	200,918
Co. PJSC, GDR.....	4,734	0	* Dar Al Arkan Real		
*†† Magnitogorsk Iron &			Estate Development		
Steel Works PJSC			Co.....	107,466	472,629
(MMK LI), GDR.....	15,429	0	Eastern Province		
*†† Magnitogorsk Iron &			Cement Co.....	8,366	79,612
Steel Works PJSC			* Emaar Economic City..	29,588	143,222
(MMK LI),			Etihad Etisalat Co.....	66,787	1,030,288
Sponsored GDR.....	1,076	0	First Milling Co.....	1,661	27,333
*†† RusHydro PJSC			* Fitaihi Holding Group..	32,900	40,424
(RSHYY US), ADR..	93,802	0	Gulf Insurance Group..	4,659	39,869
*†† VTB Bank PJSC			* Herfy Food Services		
(VTBR LI), GDR.....	138,363	<u>0</u>	Co.....	3,314	22,586

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)			SAUDI ARABIA — (Continued)		
* Mediterranean & Gulf Cooperative Insurance & Reinsurance Co.....	16,398	\$113,449	Scientific & Medical Equipment House Co.....	1,451	\$ 20,034
* Middle East Healthcare Co.....	6,562	142,857	* Seera Group Holding..	33,818	216,975
* Middle East Paper Co.....	10,020	101,557	* SHL Finance Co.....	4,656	22,163
* Middle East Specialized Cables Co.....	4,602	55,435	* Sinad Holding Co.....	15,831	61,254
Mobile Telecommunications Co. Saudi Arabia....	83,887	236,975	Southern Province Cement Co.....	11,548	104,494
* Najran Cement Co.....	16,879	40,805	Sustained Infrastructure Holding Co.....	7,743	74,006
* National Agriculture Development Co. ...	27,176	185,429	Tabuk Cement Co.....	8,849	32,985
National Co. for Glass Industries	3,510	52,081	Tanmiah Food Co.....	1,110	37,018
* National Industrialization Co..	51,911	141,379	Theeb Rent A Car Co.....	4,093	86,198
Nayifat Finance Co.....	13,593	54,199	United International Transportation Co....	6,599	150,698
Northern Region Cement Co.....	18,964	48,687	* Walaa Cooperative Insurance Co.....	17,030	111,750
Qassim Cement Co....	6,087	86,318	Yamama Cement Co...	20,244	202,864
* Rabigh Refining & Petrochemical Co....	74,504	162,379	Yanbu Cement Co.....	15,921	106,018
Riyadh Cement Co.....	5,407	49,072	Yanbu National Petrochemical Co....	43,558	435,449
Sahara International Petrochemical Co....	66,578	413,595	TOTAL SAUDI ARABIA.....		10,122,078
* Saudi Arabian Amiantit Co.....	3,465	28,805	SOUTH AFRICA — (3.0%)		
Saudi Aramco Base Oil Co.....	2,603	77,354	AECI Ltd.....	20,061	89,015
Saudi Automotive Services Co.....	1,423	27,793	African Rainbow Minerals Ltd.....	21,069	181,527
Saudi Cement Co.....	11,842	136,698	Altron Ltd., Class A....	27,408	31,587
* Saudi Ceramic Co.....	11,868	113,057	Aspen Pharmicare Holdings Ltd.....	65,069	620,393
Saudi Chemical Co. Holding.....	105,700	291,428	Astral Foods Ltd.....	4,382	41,623
Saudi Industrial Investment Group...	66,340	310,067	Barloworld Ltd.....	33,946	195,176
Saudi Investment Bank	122,976	494,883	* Blue Label Telecoms Ltd.....	90,389	31,158
* Saudi Kayan Petrochemical Co....	123,727	224,909	Caxton & CTP Publishers & Printers Ltd.....	18,917	12,339
Saudi Paper Manufacturing Co....	2,289	42,721	Curro Holdings Ltd....	58,724	39,321
* Saudi Pharmaceutical Industries & Medical Appliances Corp....	9,251	83,584	DataTec Ltd.....	52,578	138,932
* Saudi Public Transport Co.....	10,417	56,504	Discovery Ltd.....	12,636	122,306
* Saudi Reinsurance Co.....	8,310	131,019	DRDGOLD Ltd. (DRD SJ).....	14,995	15,269
Saudi Steel Pipe Co....	2,430	47,373	DRDGOLD Ltd. (DRD US), Sponsored ADR.....	1,995	20,090
* Savola Group	25,098	260,779	Exxaro Resources Ltd.....	40,973	383,561
			Foschini Group Ltd....	28,671	217,879
			Grindrod Ltd.....	120,704	79,147
			Harmony Gold Mining Co. Ltd. (HAR SJ)...	3,599	40,948
			# Harmony Gold Mining Co. Ltd. (HMY US), Sponsored ADR.....	47,253	532,541

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	Shares	Value»		Shares	Value»
SOUTH AFRICA — (Continued)			SOUTH KOREA — (Continued)		
Hudaco Industries			* ALUKO Co. Ltd.....	8,599	\$ 11,771
Ltd.....	824	\$ 8,933	Amorepacific Corp.....	4,282	380,182
* Impala Platinum			AMOREPACIFIC		
Holdings Ltd.....	53,718	294,842	Group.....	6,411	106,023
Investec Ltd.....	24,846	158,570	Asia Cement Co. Ltd...	2,690	19,466
Invicta Holdings Ltd....	10,262	17,511	ASIA Holdings Co.		
* KAP Ltd.....	538,761	78,041	Ltd.....	147	25,360
Lewis Group Ltd.....	10,591	44,485	Asia Paper		
Life Healthcare Group			Manufacturing Co.		
Holdings Ltd.....	234,088	197,299	Ltd.....	7,167	37,298
Merafe Resources			Avaco Co. Ltd.....	2,775	28,120
Ltd.....	128,568	10,184	Baiksan Co. Ltd.....	1,472	14,343
Momentum Group			BH Co. Ltd.....	4,119	42,717
Ltd.....	191,420	294,779	Binggrae Co. Ltd.....	1,100	55,373
Motus Holdings Ltd.....	26,855	157,968	BioNote, Inc.....	8,441	28,322
Mpact Ltd.....	21,681	32,658	BNK Financial Group,		
* Nampak Ltd.....	926	22,176	Inc.....	48,609	405,194
Netcare Ltd.....	229,099	173,851	Boryung.....	4,916	34,401
Northam Platinum			* Cape Industries Ltd....	2,159	10,575
Holdings Ltd.....	55,523	375,368	* Cheil Worldwide, Inc...	8,825	104,002
Oceana Group Ltd.....	14,664	52,739	* Chemtronics Co. Ltd...	1,321	19,253
Old Mutual Ltd. (OMU			* Choi Aluminum Co.		
SJ).....	750,515	496,702	Ltd.....	13,486	13,662
Omnia Holdings Ltd....	28,775	103,191	* Chong Kun Dang		
Ω Pepkor Holdings Ltd....	337,569	465,249	Pharmaceutical		
PPC Ltd.....	214,288	49,632	Corp.....	288	17,068
Raubex Group Ltd.....	23,054	60,490	* Chongkundang		
RCL Foods Ltd.....	30,615	15,549	Holdings Corp.....	732	23,162
Reunert Ltd.....	30,131	110,345	*†† Chorokbaem Media		
Sappi Ltd.....	108,578	277,798	Co. Ltd.....	5,074	3,537
Sasol Ltd. (SOL SJ)...	54,240	251,576	* CJ CGV Co. Ltd.....	12,126	42,469
* Sibanye Stillwater Ltd.			CJ CheilJedang Corp..	1,436	238,063
(SSW SJ).....	386,147	372,123	CJ Corp.....	2,470	161,206
Southern Sun Ltd.....	109,934	49,102	* CJ ENM Co. Ltd.....	2,246	82,567
* SPAR Group Ltd.	11,519	86,418	CJ Freshway Corp.....	1,674	23,731
Super Group Ltd.....	64,358	97,564	CJ Logistics Corp.....	1,212	66,292
* Telkom SA SOC Ltd....	47,881	85,786	* CLIO Cosmetics Co.		
Thungela Resources			Ltd.....	1,467	19,053
Ltd. (TGA SJ).....	26,083	190,009	* Com2uS Holdings		
* Transaction Capital			Corp.....	1,239	26,321
Ltd.....	134,551	16,197	* Com2uSCorp.....	1,323	42,956
We Buy Cars			Coocon Corp.....	930	10,149
Holdings Ltd.....	21,753	47,401	Coway Co. Ltd.....	8,924	472,088
Wilson Bayly			Cowintech Co. Ltd....	1,509	15,298
Holmes-Ovcon Ltd...	7,268	81,425	CR Holdings Co. Ltd...	5,750	22,060
Zeda Ltd.....	33,706	22,394	CS Wind Corp.....	2,230	63,766
TOTAL SOUTH AFRICA....		<u>7,591,167</u>	Cuckoo Holdings Co.		
SOUTH KOREA — (10.4%)			Ltd.....	1,775	27,695
Advanced Process			Cuckoo Homesys Co.		
Systems Corp.....	2,143	24,230	Ltd.....	757	10,042
* Aekyung Chemical			Dae Won Kang Up		
Co. Ltd.....	4,336	20,270	Co. Ltd.....	8,318	22,183
Aekyung Industrial Co.			Daebongls Co. Ltd....	2,322	21,083
Ltd.....	2,040	16,998	Daedong Corp.....	3,607	29,496
* Agabang&Company....	4,166	15,475	Daeduck Co. Ltd.....	4,415	20,665
* Air Busan Co. Ltd.....	9,694	15,938	Daeduck Electronics		
			Co. Ltd.....	6,846	86,404

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
Daehan Flour Mill Co.			Dongkuk Holdings Co.		
Ltd.....	223	\$ 19,388	Ltd.....	2,133	\$ 10,632
Daehan Steel Co.			Dongkuk Industries		
Ltd.....	2,741	31,221	Co. Ltd.....	7,902	23,107
* Dae-II Corp.....	2,910	8,153	Dongkuk Steel Mill		
Daesang Corp.....	3,678	47,256	Co. Ltd.....	6,644	40,403
Daesang Holdings Co.			Dongsuh Cos., Inc....	4,124	65,763
Ltd.....	4,994	35,573	Dongsung Chemical		
Daewon			Co. Ltd.....	5,042	13,489
Pharmaceutical Co.			* Dongwha Enterprise		
Ltd.....	3,317	33,262	Co. Ltd.....	2,376	13,834
* Daewoo Engineering			Dongwha Pharm Co.		
& Construction Co.			Ltd.....	3,593	15,012
Ltd.....	37,104	85,807	Dongwon F&B Co.		
Daewoong Co. Ltd....	4,595	64,730	Ltd.....	1,585	32,238
Daihan			Dongyang E&P, Inc....	702	8,601
Pharmaceutical Co.			Doosan Bobcat, Inc....	10,984	360,841
Ltd.....	686	12,119	Doosan Co. Ltd.....	1,294	250,062
Daishin Securities Co.			Doosan Tesna, Inc....	2,956	59,760
Ltd.....	5,660	64,577	DoubleUGames Co.		
Daol Investment &			Ltd.....	1,873	62,978
Securities Co. Ltd....	10,955	21,980	* Dream Security Co.		
* Daou Data Corp.....	2,532	17,496	Ltd.....	401	973
Daou Technology,			* Dreamtech Co. Ltd....	5,850	28,780
Inc.....	4,209	51,462	*†† E		
* Dasan Networks, Inc...	8,311	20,216	Investment&Development		
* Dawonsys Co. Ltd....	4,518	29,856	Co. Ltd.....	13,290	2,387
DB Financial			* Easy Holdings Co.		
Investment Co. Ltd..	6,337	23,758	Ltd.....	10,216	18,804
DB HiTek Co. Ltd.....	5,291	116,713	* Echo Marketing, Inc....	2,306	15,495
DB Insurance Co.			* Ecopro Co. Ltd.....	525	21,832
Ltd.....	8,646	575,278	*†† Ehwa Technologies		
* DB, Inc.....	17,623	14,712	Information Co.		
* Dentium Co. Ltd.....	1,120	53,410	Ltd.....	46,593	5,419
Deutsch Motors, Inc....	4,732	13,716	E-MART, Inc.....	3,929	173,711
DGB Financial Group,			* EMKOREA Co. Ltd....	6,511	10,052
Inc.....	25,549	161,515	ENF Technology Co.		
DI Dong II Corp.....	3,232	110,339	Ltd.....	1,688	22,286
DIT Corp.....	2,084	24,346	Eugene Corp.....	8,193	18,540
DL E&C Co. Ltd.....	5,351	114,874	Eugene Investment &		
DL Holdings Co. Ltd....	2,200	48,170	Securities Co. Ltd....	15,368	25,351
* DMS Co. Ltd.....	4,659	19,480	* EV Advanced Material		
DN Automotive Corp...	3,860	55,382	Co. Ltd.....	9,147	11,390
Dohwa Engineering			F&F Co. Ltd.....	1,589	69,925
Co. Ltd.....	2,350	10,563	Fila Holdings Corp....	6,401	172,341
Dong-A Socio			* Fine M-Tec Co. Ltd....	3,520	12,034
Holdings Co. Ltd....	566	37,262	Fursys, Inc.....	403	11,437
Dong-A ST Co. Ltd....	422	14,533	* Gabia, Inc.....	2,000	22,079
Dong-Ah Geological			* GAEASOFT.....	1,361	7,373
Engineering Co.			Geumhwa PSC Co.		
Ltd.....	1,150	10,951	Ltd.....	840	14,492
* Dongjin Semichem			Global Standard		
Co. Ltd.....	5,638	83,959	Technology Co.		
* DongKook			Ltd.....	2,066	25,271
Pharmaceutical Co.			GOLFZON Co. Ltd....	714	29,480
Ltd.....	4,132	42,906	Gradiant Corp.....	2,087	16,529
			* Green Cross Corp....	810	76,484

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
* Green Cross Holdings Corp.....	3,991	\$ 39,980	* Harim Co. Ltd.....	12,261	\$ 24,571
* Green Cross Wellbeing Corp.....	2,511	15,015	Harim Holdings Co. Ltd.....	11,433	42,793
* GS Engineering & Construction Corp...	11,125	131,681	* HB SOLUTION Co. Ltd.....	5,623	10,946
GS Global Corp.....	11,688	21,254	* HB Technology Co. Ltd.....	6,321	10,511
GS Holdings Corp. (078930 KS).....	8,028	211,800	HD Hyundai Co. Ltd....	9,001	512,011
* GS P&L Co. Ltd.....	1,565	20,701	HD Hyundai Construction Equipment Co. Ltd...	2,576	117,318
GS Retail Co. Ltd.....	6,601	69,328	HD Hyundai Infracore Co. Ltd.....	23,613	118,815
Gwangju Shinsegae Co. Ltd.....	850	17,016	* HD Hyundai Mipo.....	776	65,956
HAESUNG DS Co. Ltd.....	1,687	28,747	* HD Korea Shipbuilding & Offshore Engineering Co. Ltd.....	582	92,248
Han Kuk Carbon Co. Ltd.....	6,875	65,356	HDC Holdings Co. Ltd.....	6,580	56,409
* Hancom, Inc.....	3,287	53,929	HDC Hyundai Development Co-Engineering & Construction.....	7,525	85,615
Handok, Inc.....	1,566	12,662	* Hecto Innovation Co. Ltd.....	1,657	13,416
Handsome Co. Ltd.....	1,044	10,568	High Tech Pharm Co. Ltd.....	1,876	20,720
Hanil Cement Co. Ltd.....	4,661	49,183	Hite Jinro Co. Ltd.....	4,957	64,842
Hanil Holdings Co. Ltd.....	1,453	14,075	HK inno N Corp.....	2,808	68,364
Hanjin Transportation Co. Ltd.....	2,072	27,587	HL Holdings Corp.....	1,256	29,714
Hankook Tire & Technology Co. Ltd.....	13,296	373,034	HL Mando Co. Ltd.....	5,425	165,102
HanmiGlobal Co. Ltd...	1,600	19,216	HS Hyosung Advanced Materials Corp.....	365	43,988
Hannong Chemicals, Inc.....	1,268	11,872	* HS Hyosung Corp.....	307	6,057
Hanon Systems.....	23,711	69,393	HS Industries Co. Ltd.....	3,474	11,448
Hansae Co. Ltd.....	2,823	25,420	Huons Co. Ltd.....	1,440	24,724
Hansol Chemical Co. Ltd.....	1,447	91,627	Huons Global Co. Ltd.....	1,307	31,417
Hansol Paper Co. Ltd.....	2,806	16,357	Husteel Co. Ltd.....	7,166	21,841
Hansol Technics Co. Ltd.....	5,142	13,775	Hwa Shin Co. Ltd.....	3,210	15,990
Hanwha Corp.....	5,714	119,392	Hwaseung Enterprise Co. Ltd.....	2,637	19,277
* Hanwha Galleria Corp.....	29,172	23,920	* Hy-Lok Corp.....	1,868	36,650
Hanwha General Insurance Co. Ltd...	14,136	39,404	Hyosung Corp.....	870	27,263
* Hanwha Investment & Securities Co. Ltd....	24,210	59,599	Hyosung TNC Corp....	477	72,991
Hanwha Life Insurance Co. Ltd....	57,592	98,417	Hyundai Bioland Co. Ltd.....	3,006	9,481
Hanwha Solutions Corp.....	20,005	269,762	* Hyundai BNG Steel Co. Ltd.....	1,368	11,715
Hanwha Systems Co. Ltd.....	10,603	183,005	HYUNDAI Corp.....	1,819	24,512
Hanyang Eng Co. Ltd.....	2,207	24,814	Hyundai Department Store Co. Ltd.....	3,153	108,972
* Hanyang Securities Co. Ltd.....	2,006	16,451			

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
Hyundai Elevator Co. Ltd.....	1,707	\$ 62,080	KEPCO Plant Service & Engineering Co. Ltd.....	4,024	\$128,130
Hyundai Engineering & Construction Co. Ltd.....	13,625	290,051	KG Dongbusteel.....	8,803	35,758
Hyundai Futurenet Co. Ltd.....	10,757	24,744	KG Eco Solution Co. Ltd.....	6,717	22,806
Hyundai Glovis Co. Ltd.....	5,008	511,610	* KG Mobility Co.....	8,039	20,614
Hyundai Green Food... Ltd.....	5,344	51,364	Kginicis Co. Ltd.....	3,312	19,546
Hyundai Home Shopping Network Corp.....	852	28,336	KG Mobilians Co. Ltd...	2,885	8,933
* Hyundai Livart Furniture Co. Ltd....	1,570	8,086	KH Vatec Co. Ltd.....	2,324	15,946
Hyundai Marine & Fire Insurance Co. Ltd....	11,261	191,124	* KISCO Corp.....	2,292	12,450
Hyundai Motor Securities Co. Ltd....	3,996	18,109	* KISCO Holdings Co. Ltd.....	632	8,066
Hyundai Steel Co.....	15,622	247,622	KISWIRE Ltd.....	1,827	22,674
Hyundai Wia Corp.....	3,549	94,699	KIWOOM Securities Co. Ltd.....	2,451	210,106
HyVision System, Inc.. Ltd.....	3,097	36,380	Kolmar BNH Co. Ltd...	1,425	12,188
Ilshin Spinning Co. Ltd.....	3,440	19,289	Kolmar Holdings Co. Ltd.....	3,450	16,119
Ilyang Pharmaceutical Co. Ltd.....	1,789	13,739	* Kolon Corp.....	916	8,844
iMarketKorea, Inc.....	3,411	18,362	* Kolon Industries, Inc...	3,779	72,576
InBody Co. Ltd.....	2,353	39,000	KONA I Co. Ltd.....	952	14,166
Innocean Worldwide, Inc.....	3,390	42,996	Korea Alcohol Industrial Co. Ltd....	1,839	10,709
Innox Advanced Materials Co. Ltd....	3,147	58,298	Korea Asset In Trust Co. Ltd.....	20,910	39,959
* Insun ENT Co. Ltd....	3,640	13,688	* Korea Circuit Co. Ltd...	2,410	16,832
Intelligent Digital Integrated Security Co. Ltd.....	596	6,113	Korea Electric Terminal Co. Ltd....	1,101	59,380
* Interflex Co. Ltd.....	1,742	10,907	* Korea Information & Communications Co. Ltd.....	2,884	15,849
INTOPS Co. Ltd.....	2,924	43,192	Korea Information Certificate Authority, Inc.....	3,607	11,465
IS Dongseo Co. Ltd....	2,549	33,807	Korea Investment Holdings Co. Ltd....	7,188	390,873
* ISU Specialty Chemical.....	1,315	29,480	* Korea Line Corp.....	40,485	47,003
* ITEK, Inc.....	2,036	7,585	Korea Petrochemical Ind Co. Ltd.....	710	44,361
* Jahwa Electronics Co. Ltd.....	1,899	20,070	Korea Petroleum Industries Co.....	1,618	14,247
JB Financial Group Co. Ltd.....	23,757	322,074	Korea United Pharm, Inc.....	1,827	22,429
Jinsung T.E.C.....	2,075	13,509	Korean Air Lines Co. Ltd.....	28,525	484,273
*†† Jokwang ILI Co. Ltd...	21,669	2,043	Korean Reinsurance Co.....	28,809	163,043
JVM Co. Ltd.....	835	12,049	KSS LINE Ltd.....	3,271	19,084
* Kakao Games Corp....	6,791	75,471	Kumho Petrochemical Co. Ltd.....	3,068	221,984
Kangwon Land, Inc....	15,482	178,084	* Kumho Tire Co., Inc....	19,446	70,021
KC Co. Ltd.....	2,037	22,354	Kwang Dong Pharmaceutical Co. Ltd.....	10,147	38,064
KC Tech Co. Ltd.....	1,176	24,327	* Kyeryong Construction Industrial Co. Ltd....	1,162	9,874
KCC Corp.....	847	144,073			
KCC Glass Corp.....	2,091	51,663			
KEC Corp.....	22,068	12,245			

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
Kyung Dong Navien			Myoung Shin		
Co. Ltd.....	1,037	\$ 57,655	Industrial Co. Ltd....	5,417	\$ 40,448
* LabGenomics Co.			Namhae Chemical		
Ltd.....	9,003	17,219	Corp.....	4,529	19,932
* LB Semicon, Inc.....	4,003	10,572	* Namsun Aluminum		
LF Corp.....	3,721	41,715	Co. Ltd.....	20,626	20,493
* LG Display Co. Ltd.			* Namuga Co. Ltd.....	988	8,679
(034220 KS).....	53,485	338,496	Nature Holdings Co.		
LG H&H Co. Ltd.....	1,494	314,190	Ltd.....	2,604	16,617
LG HelloVision Co.			NCSOFT Corp.....	1,883	222,839
Ltd.....	9,492	15,831	NeoPharm Co. Ltd....	2,118	16,053
LG Innotek Co. Ltd....	2,262	229,679	Neowiz.....	1,943	24,856
LG Uplus Corp.....	38,138	262,794	* Neptune Co.....	2,340	9,076
LOT Vacuum Co. Ltd..	3,140	19,113	*Ω Netmarble Corp.....	4,638	140,537
Lotte Chemical Corp..	3,520	137,138	New Power Plasma		
Lotte Chilsung			Co. Ltd.....	3,767	11,884
Beverage Co. Ltd....	706	50,165	* Nexen Corp.....	3,941	11,713
Lotte Corp.....	4,562	65,216	Nexen Tire Corp.....	6,381	24,222
* Lotte Data			NH Investment &		
Communication Co..	1,132	15,137	Securities Co. Ltd....	23,512	232,597
Lotte Energy Materials			NHN Corp.....	2,404	30,749
Corp.....	1,494	22,462	* NHN KCP Corp.....	2,074	10,098
LOTTE Fine Chemical			NICE Holdings Co.		
Co. Ltd.....	3,279	89,362	Ltd.....	4,202	30,650
* Lotte Non-Life			* Nong Shim Holdings		
Insurance Co. Ltd....	18,648	25,089	Co. Ltd.....	465	20,331
Lotte Rental Co. Ltd....	3,364	65,629	NongShim Co. Ltd....	597	142,915
Lotte Shopping Co.			NOVAREX Co. Ltd....	3,270	15,982
Ltd.....	2,230	82,555	* OCI Co. Ltd.....	941	44,159
Lotte Wellfood Co.			* OCI Holdings Co. Ltd..	2,138	115,751
Ltd.....	520	36,674	ONEJOON Co. Ltd....	1,296	9,250
LS Corp.....	3,430	277,950	Orion Corp.....	3,170	220,275
LS Electric Co. Ltd....	1,307	206,463	* Orion Holdings Corp..	4,507	46,937
* LVMC Holdings.....	9,266	10,583	* Osung Advanced		
LX Hausys Ltd.....	1,101	23,365	Materials Co. Ltd....	10,029	9,866
LX Holdings Corp.....	7,726	36,202	Ottogi Corp.....	244	64,279
LX International Corp..	5,883	100,603	Paik Kwang Industrial		
LX Semicon Co. Ltd....	2,058	79,721	Co. Ltd.....	4,913	23,738
Macrogen, Inc.....	750	8,377	Pan Ocean Co. Ltd....	50,340	114,585
Maeil Dairies Co. Ltd..	347	7,892	Paradise Co. Ltd.....	8,810	59,825
* Mcnex Co. Ltd.....	2,125	33,579	Partron Co. Ltd.....	8,571	43,422
* Medipost Co. Ltd.....	4,309	32,946	PHA Co. Ltd.....	1,337	9,213
* MegaStudy Co. Ltd....	1,207	8,860	* Philenergy Co. Ltd....	167	1,532
* MegaStudyEdu Co.			Poongsan Corp.....	3,373	122,298
Ltd.....	1,081	28,951	Poongsan Holdings		
Mgame Corp.....	3,697	13,026	Corp.....	1,377	24,278
* Mirae Asset Life			Posco International		
Insurance Co. Ltd....	9,166	31,976	Corp.....	5,778	166,103
Mirae Asset Securities			* Power Logics Co.		
Co. Ltd.....	39,636	228,545	Ltd.....	2,942	10,880
* Mirae Asset Venture			Protec Co. Ltd.....	413	7,473
Investment Co. Ltd..	5,057	16,414	PSK, Inc.....	3,165	41,087
* MK Electron Co. Ltd....	4,116	25,042	* Refine Co. Ltd.....	1,709	14,830
MNTECH Co. Ltd.....	2,036	10,981	RFHIC Corp.....	2,544	28,967
* MONAYONGPYONG..	4,143	11,545	S-1 Corp.....	1,819	74,552
Motrex Co. Ltd.....	3,530	25,530	* Sajodaerim Corp.....	1,147	31,111
MS Autotech Co. Ltd..	5,557	9,441	Sam Young		
Muhak Co. Ltd.....	2,641	11,215	Electronics Co. Ltd..	2,074	14,889

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
* Sam Yung Trading Co. Ltd.....	2,591	\$ 22,268	Shinil Electronics Co. Ltd.....	15,276	\$ 14,728
* Samil Pharmaceutical Co. Ltd.....	3,113	28,192	Shinsegae International, Inc.....	3,420	23,965
* Samji Electronics Co. Ltd.....	1,764	11,276	Shinsegae, Inc.....	1,444	131,504
Samjin Pharmaceutical Co. Ltd.....	1,495	17,662	Shinyoung Securities Co. Ltd.....	986	51,463
Sammok S-Form Co. Ltd.....	2,023	27,726	* SIMMTECH Co. Ltd....	3,768	31,589
SAMPYO Cement Co. Ltd.....	9,240	19,044	Sindoh Co. Ltd.....	830	22,076
Samsung Card Co. Ltd. (029780 KS)....	5,410	155,847	SK Chemicals Co. Ltd.....	2,152	61,128
Samsung Electro-Mechanics Co. Ltd.....	7,275	666,339	SK Discovery Co. Ltd.....	2,070	49,758
Samsung Engineering Co. Ltd.....	25,040	308,867	* SK Eternix Co. Ltd....	2,859	24,191
Samsung Securities Co. Ltd.....	12,155	379,146	SK Gas Ltd.....	546	81,398
* SAMT Co. Ltd.....	12,775	23,002	SK Networks Co. Ltd...	24,348	70,069
Samwha Capacitor Co. Ltd.....	810	15,973	* SK oceanplant Co. Ltd.....	5,032	41,917
Samyang Corp.....	930	28,737	SK Securities Co. Ltd.....	69,495	22,853
Samyang Holdings Corp.....	724	31,678	SL Corp.....	3,275	71,790
Saramin Co. Ltd.....	591	7,111	* SMEC Co. Ltd.....	8,117	20,827
* SD Biosensor, Inc.....	9,829	75,623	SNT Dynamics Co. Ltd.....	2,911	46,360
SeAH Besteel Holdings Corp.....	3,013	39,833	SNT Holdings Co. Ltd.....	951	16,845
SeAH Steel Corp.....	231	21,863	SNT Motiv Co. Ltd....	2,958	50,620
SeAH Steel Holdings Corp.....	380	53,488	S-Oil Corp.....	6,969	291,529
Sebang Co. Ltd.....	2,050	16,204	Solid, Inc.....	14,983	81,987
Sebang Global Battery Co. Ltd.....	1,376	76,427	Songwon Industrial Co. Ltd.....	2,470	21,028
Seegene, Inc.....	6,460	104,716	Soosan Industries Co. Ltd.....	1,110	16,316
Segyung Hitech Co. Ltd.....	3,979	20,926	Soulbrain Co. Ltd.....	555	63,874
Seobu T&D.....	6,459	24,527	Soulbrain Holdings Co. Ltd.....	1,012	23,931
* Seohee Construction Co. Ltd.....	38,458	40,736	STIC Investments, Inc.....	5,608	32,213
Seoul Semiconductor Co. Ltd.....	3,808	18,893	Traffic Co. Ltd.....	3,886	11,105
Seoyon E-Hwa Co. Ltd.....	2,518	21,712	* Studio Dragon Corp....	1,297	33,401
*†† Sewon E&C Co. Ltd....	7,730	936	* Sung Kwang Bend Co. Ltd.....	2,934	58,036
SFA Engineering Corp.....	1,405	18,319	Sungshin Cement Co. Ltd.....	4,536	24,302
* SFA Semicon Co. Ltd.....	16,078	35,841	Sungwoo Hitech Co. Ltd.....	8,732	30,623
SGC Energy Co. Ltd...	1,829	29,614	* Suprema, Inc.....	1,563	26,363
* Shin Heung Energy & Electronics Co. Ltd..	4,812	15,090	* SY Co. Ltd.....	5,628	15,730
			* Synergy Innovation Co. Ltd.....	6,091	11,961
			* Systems Technology, Inc.....	1,635	23,246
			* Taekwang Industrial Co. Ltd.....	57	24,642
			* Taewoong Co. Ltd.....	1,838	15,386
			* Taihan Electric Wire Co. Ltd.....	12,574	112,731

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			TAIWAN — (18.4%)		
Telechips, Inc.....	1,102	\$ 11,848	Abico Avy Co. Ltd.....	33,965	\$ 34,455
TES Co. Ltd.....	203	2,477	Ability Enterprise Co.		
* Theragen Etex Co.			Ltd.....	37,000	64,999
Ltd.....	5,195	10,806	AcBel Polytech, Inc....	128,989	119,061
TK Corp.....	3,405	51,795	Acer, Inc.....	479,000	538,011
TKG Huchems Co.			* ACES Electronic Co.		
Ltd.....	3,899	45,423	Ltd.....	28,985	54,689
TLB Co. Ltd.....	1,680	15,444	* Acon Holding, Inc.....	75,000	30,039
Tongyang Life			Action Electronics Co.		
Insurance Co. Ltd....	9,098	28,935	Ltd.....	24,000	12,507
Tongyang, Inc.....	53,338	25,711	Actron Technology		
* Toptec Co. Ltd.....	3,402	10,456	Corp.....	9,000	42,952
Tovis Co. Ltd.....	1,651	22,515	# ADATA Technology		
TS Corp.....	6,440	11,780	Co. Ltd.....	49,818	115,229
* TSE Co. Ltd.....	768	22,538	Advanced		
* Tuksu Construction			International		
Co. Ltd.....	2,788	12,890	Multitech Co. Ltd.....	20,000	45,538
TYM Corp.....	5,445	18,509	* Advanced		
Unid Co. Ltd.....	825	36,862	Optoelectronic		
Union Semiconductor			Technology, Inc.....	34,000	21,403
Equipment &			Advanced Power		
Materials Co. Ltd....	4,041	18,280	Electronics Corp....	10,000	24,837
Value Added			Advancetek Enterprise		
Technology Co.			Co. Ltd.....	49,000	122,116
Ltd.....	1,095	14,332	Aerospace Industrial		
*†† Vidente Co. Ltd.....	4,562	1,956	Development Corp...	65,000	90,062
Vieworks Co. Ltd.....	1,285	18,700	AGV Products Corp....	144,000	51,024
Webzen, Inc.....	2,959	28,047	# Air Asia Co. Ltd.....	13,000	15,040
Whanin			Alltek Technology		
Pharmaceutical Co.			Corp.....	24,040	24,106
Ltd.....	1,750	14,178	Alpha Networks, Inc....	43,773	46,115
* Wonik Holdings Co.			Altek Corp.....	63,605	70,748
Ltd.....	11,835	22,816	Amazing		
* WONIK IPS Co. Ltd....	3,329	51,110	Microelectronic		
Wonik Materials Co.			Corp.....	16,000	40,144
Ltd.....	1,147	14,112	Ambassador Hotel	49,000	80,548
Wonik QnC Corp.....	2,132	27,138	Ampire Co. Ltd.....	12,000	11,572
Woojin, Inc.....	3,439	18,370	# AmTRAN Technology		
* Wooree Bio Co. Ltd....	5,523	10,148	Co. Ltd.....	135,808	73,794
* Woori Technology			Anderson Industrial		
Investment Co. Ltd..	8,023	40,348	Corp.....	23,000	9,603
* Woosu AMS Co. Ltd....	4,962	10,207	Anji Technology Co.		
Worldex Industry &			Ltd.....	18,000	21,617
Trading Co. Ltd.....	1,282	14,589	Apacer Technology,		
* YMT Co. Ltd.....	1,500	10,248	Inc.....	35,000	47,576
Young Poong Corp....	91	26,107	APAQ Technology Co.		
Young Poong			Ltd.....	2,000	7,607
Precision Corp.....	3,427	27,853	Apex Biotechnology		
Youngone Corp.....	3,883	116,801	Corp.....	13,000	12,224
Youngone Holdings			Apex Dynamics, Inc....	2,000	48,602
Co. Ltd.....	1,334	74,849	ARBOR Technology		
Yuanta Securities			Corp.....	14,000	20,527
Korea Co. Ltd.....	17,353	31,842	Arcadyan Technology		
* Zeus Co. Ltd.....	4,043	35,947	Corp.....	24,000	129,763
Zinus, Inc.....	1,734	25,475	Ardentec Corp.....	81,000	169,154
TOTAL SOUTH KOREA....		<u>26,693,899</u>	Asia Cement Corp....	436,000	542,828
			Asia Optical Co., Inc...	30,000	142,009

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Asia Polymer Corp.....	83,742	\$ 36,770	CHC Healthcare		
Asia Tech Image, Inc...	18,000	60,401	Group.....	27,000	\$ 36,476
Aten International Co.			Chen Full International		
Ltd.....	14,000	31,906	Co. Ltd.....	12,000	16,293
Audix Corp.....	23,000	46,744	Cheng Loong Corp.....	169,000	99,491
AUO Corp. (2409 TT)..	950,000	409,356	* Cheng Mei Materials		
Avermedia			Technology Corp.....	104,283	43,735
Technologies.....	14,000	20,359	Cheng Shin Rubber		
Axiomtek Co. Ltd.....	7,695	29,723	Industry Co. Ltd....	290,000	436,266
Azurewave			Cheng Uei Precision		
Technologies, Inc....	9,000	15,051	Industry Co. Ltd....	74,000	152,824
Bank of Kaohsiung			Chia Chang Co. Ltd....	17,000	20,781
Co. Ltd.....	172,415	60,936	Chia Hsin Cement		
Basso Industry Corp...	30,000	38,246	Corp.....	79,560	41,587
BenQ Materials Corp...	31,000	28,064	Chien Kuo		
BES Engineering			Construction Co.		
Corp.....	253,000	80,074	Ltd.....	23,200	19,448
Bin Chuan Enterprise			China Airlines Ltd.....	476,000	374,039
Co. Ltd.....	11,000	18,546	China Bills Finance		
Bizlink Holding, Inc....	21,000	397,419	Corp.....	133,000	61,015
Bon Fame Co. Ltd.....	4,000	10,342	China Electric		
Brightek			Manufacturing		
Optoelectronic Co.			Corp.....	47,440	21,494
Ltd.....	9,000	13,122	China General		
Brighton-Best			Plastics Corp.....	64,141	24,462
International			China Glaze Co. Ltd...	27,000	15,646
Taiwan, Inc.....	77,000	80,049	* China Man-Made		
Capital Futures Corp...	17,000	30,022	Fiber Corp.....	235,912	53,669
# Capital Securities			China Metal Products..	64,000	58,568
Corp.....	302,000	236,461	# China Motor Corp.....	43,200	105,709
* Career Technology			#* China Petrochemical		
MFG. Co. Ltd.....	81,636	36,752	Development Corp...	679,120	153,659
Caswell, Inc.....	4,000	13,823	China Steel Structure		
Catcher Technology			Co. Ltd.....	14,000	21,736
Co. Ltd.....	114,000	684,663	China Wire & Cable		
Cathay Real Estate			Co. Ltd.....	15,000	15,849
Development Co.			Chinese Maritime		
Ltd.....	101,000	70,632	Transport Ltd.....	20,000	23,983
* Celxpert Energy			Ching Feng Home		
Corp.....	10,747	12,105	Fashions Co. Ltd....	27,111	24,214
Cenra, Inc.....	29,000	32,739	Chin-Poon Industrial		
Central Reinsurance			Co. Ltd.....	79,000	86,376
Co. Ltd.....	58,674	45,510	Chipbond Technology		
Chailease Holding Co.			Corp.....	114,000	221,318
Ltd.....	239,000	833,946	ChipMOS		
Chain Chon Industrial			Technologies, Inc.		
Co. Ltd.....	26,000	11,385	(8150 TT).....	120,000	114,848
Chang Hwa			Chlitina Holding Ltd....	8,000	26,343
Commercial Bank			Chong Hong		
Ltd.....	374,833	206,985	Construction Co.		
Chang Wah			Ltd.....	32,000	81,450
Electromaterials,			Chun YU Works & Co.		
Inc.....	51,000	67,508	Ltd.....	13,650	10,431
Channel Well			Chun Yuan Steel		
Technology Co.			Industry Co. Ltd....	92,000	50,176
Ltd.....	22,000	52,094	* Chung Hwa Pulp		
			Corp.....	100,000	49,544

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Clevo Co.....	73,000	\$112,996	# Dynapack		
CMC Magnetics			International		
Corp.....	196,336	58,029	Technology Corp.....	23,000	\$142,697
Collins Co. Ltd.....	22,000	11,344	* Eastern Media		
Compal Electronics,			International Corp....	45,381	23,283
Inc.....	784,000	864,700	eCloudvalley Digital		
Compeq			Technology Co.		
Manufacturing Co.			Ltd.....	4,000	13,999
Ltd.....	168,000	351,052	* Edimax Technology		
Complex Micro			Co. Ltd.....	45,000	38,782
Interconnection Co.			Edison Opto Corp.....	15,000	10,899
Ltd.....	9,000	11,024	Edom Technology Co.		
Concord International			Ltd.....	20,900	18,055
Securities Co. Ltd....	53,106	22,976	* Elite Advanced Laser		
Concord Securities			Corp.....	23,000	229,766
Co. Ltd.....	93,985	40,472	Elitegroup Computer		
Continental Holdings			Systems Co. Ltd.....	59,000	39,687
Corp.....	77,000	69,179	Emerging Display		
Control Technology			Technologies Corp...	48,000	39,013
Co. Ltd.....	61,000	88,650	Ennoconn Corp.....	20,000	172,257
Coremax Corp.....	24,731	40,843	Ennostar, Inc.....	107,975	152,205
# Coretronic Corp.....	67,000	163,164	EnTie Commercial		
Co-Tech Development			Bank Co. Ltd.....	127,000	54,305
Corp.....	12,000	19,623	* Epileds Technologies,		
Coxon Precise			Inc.....	26,000	24,076
Industrial Co. Ltd....	19,000	9,822	Eson Precision Ind		
Cryomax Cooling			Co. Ltd.....	20,000	35,286
System Corp.....	18,509	19,925	Eternal Materials Co.		
CTCI Corp.....	101,000	121,539	Ltd.....	158,000	135,457
CviLux Corp.....	10,000	14,845	Eva Airways Corp.....	419,041	604,177
Cyberlink Corp.....	6,000	17,612	* Everest Textile Co.		
* CyberTAN Technology,			Ltd.....	92,326	20,022
Inc.....	61,000	55,790	Evergreen		
DA CIN Construction			International		
Co. Ltd.....	48,000	80,509	Storage & Transport		
Dafeng TV Ltd.....	9,000	14,262	Corp.....	87,000	79,508
Da-Li Development			EVERGREEN Steel		
Co. Ltd.....	84,150	107,537	Corp.....	33,000	88,400
Darfon Electronics			Everlight Chemical		
Corp.....	37,000	48,947	Industrial Corp.....	92,000	59,222
Darwin Precisions			# Everlight Electronics		
Corp.....	59,000	22,523	Co. Ltd.....	70,000	174,897
De Licacy Industrial			Evertop Wire Cable		
Co. Ltd.....	52,740	27,599	Corp.....	16,000	8,863
Depo Auto Parts Ind			Excellence Opto, Inc...	24,000	18,482
Co. Ltd.....	17,000	110,442	Excelsior Medical Co.		
Dimerco Express			Ltd.....	28,837	75,754
Corp.....	20,600	50,583	Far Eastern		
D-Link Corp.....	103,040	72,806	Department Stores		
Donpon Precision,			Ltd.....	151,000	101,509
Inc.....	14,000	13,952	Far Eastern		
* Dyaco International,			International Bank...	456,848	186,923
Inc.....	21,000	20,042	Far Eastern New		
Dynamic Holding Co.			Century Corp.....	475,000	449,928
Ltd.....	21,000	36,579	Farglory F T Z		
			Investment Holding		
			Co. Ltd.....	26,822	34,442

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Farglory Land Development Co. Ltd.....	48,000	\$108,836	Fu Chun Shin Machinery Manufacture Co. Ltd.....	20,000	\$ 9,736
* Federal Corp.....	50,000	27,724	Fu Hua Innovation Co. Ltd.....	62,949	61,261
Feedback Technology Corp.....	10,800	39,730	Fulgent Sun International Holding Co. Ltd.....	28,063	119,474
Feng Hsin Steel Co. Ltd.....	75,000	152,060	Fullerton Technology Co. Ltd.....	18,000	12,663
First Hotel.....	28,000	12,647	* Fulltech Fiber Glass Corp.....	71,436	63,411
First Insurance Co. Ltd.....	45,000	34,599	Fwusow Industry Co. Ltd.....	55,009	23,968
* First Steamship Co. Ltd.....	184,010	39,540	G Shank Enterprise Co. Ltd.....	38,122	97,560
FIT Holding Co. Ltd....	32,000	57,324	Gamania Digital Entertainment Co. Ltd.....	17,000	39,267
Fitipower Integrated Technology, Inc.....	17,050	116,372	* GCS Holdings, Inc.....	10,000	42,564
FLEXium Interconnect, Inc....	45,000	87,288	GEM Services, Inc.....	11,000	23,439
Flytech Technology Co. Ltd.....	10,000	28,248	Gemtek Technology Corp.....	74,000	72,953
FocalTech Systems Co. Ltd.....	28,000	64,624	* General Interface Solution Holding Ltd.....	31,000	49,028
* Forest Water Environment Engineering Co. Ltd.....	17,544	20,026	General Plastic Industrial Co. Ltd....	14,000	14,573
Formosa Advanced Technologies Co. Ltd.....	29,000	25,344	Genius Electronic Optical Co. Ltd.....	13,000	175,943
Formosa Chemicals & Fibre Corp.....	577,000	491,457	GeoVision, Inc.....	15,130	25,689
Formosa Laboratories, Inc.....	22,704	50,086	Giant Manufacturing Co. Ltd.....	46,000	203,345
Formosa Optical Technology Co. Ltd.....	6,000	20,255	Giantplus Technology Co. Ltd.....	79,000	33,064
Formosa Sumco Technology Corp.....	10,000	27,354	* Gigasolar Materials Corp.....	4,000	8,550
Formosa Taffeta Co. Ltd.....	100,000	57,427	* Gigastorage Corp.....	23,000	9,494
Formosan Rubber Group, Inc.....	62,100	48,945	Global Brands Manufacture Ltd....	62,600	125,032
Formosan Union Chemical.....	70,400	43,713	Global Lighting Technologies, Inc....	17,000	28,934
Founding Construction & Development Co. Ltd.....	45,000	26,755	Global PMX Co. Ltd....	10,000	31,319
# Foxconn Technology Co. Ltd.....	177,000	419,344	# Globalwafers Co. Ltd...	25,000	257,643
Foxsemicon Integrated Technology, Inc.....	12,000	110,858	Globe Union Industrial Corp.....	48,910	20,714
Franbo Lines Corp.....	19,997	10,814	Gloria Material Technology Corp.....	78,000	114,732
Froch Enterprise Co. Ltd.....	41,000	20,520	GMI Technology, Inc....	18,180	28,128
# FSP Technology, Inc...	30,000	59,366	Golden Long Teng Development Co. Ltd.....	11,000	8,999
			Goldsun Building Materials Co. Ltd....	135,543	182,371
			Good Finance Securities Co. Ltd....	40,000	28,734

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Good Will Instrument			Hsin Kuang Steel Co.		
Co. Ltd.....	14,000	\$ 18,369	Ltd.....	44,000	\$ 63,075
Gordon Auto Body			Hsing TA Cement Co..	29,000	15,364
Parts.....	23,000	26,076	Hu Lane Associate,		
Gourmet Master Co.			Inc.....	13,325	73,039
Ltd.....	18,000	56,694	HUA ENG Wire &		
Grand Fortune			Cable Co. Ltd.....	37,000	28,584
Securities Co. Ltd....	53,000	20,052	Huaku Development		
#* Grand Pacific			Co. Ltd.....	48,400	163,125
Petrochemical.....	226,627	77,824	Huang Hsiang		
Grape King Bio Ltd....	5,000	22,174	Construction Corp...	20,000	38,177
Great China Metal			Hung Ching		
Industry.....	26,000	18,288	Development &		
Great Wall Enterprise			Construction Co.		
Co. Ltd.....	104,000	162,943	Ltd.....	31,000	33,692
Greatek Electronics,			Hung Sheng		
Inc.....	49,000	91,620	Construction Ltd.....	80,680	58,188
GTM Holdings Corp....	24,000	25,136	Hwa Fong Rubber		
Hannstar Board Corp..	43,361	68,605	Industrial Co. Ltd....	63,880	35,116
* HannStar Display			Hwacom Systems,		
Corp.....	381,000	92,860	Inc.....	40,000	24,853
* HannsTouch Holdings			Ibase Technology,		
Co.....	139,194	35,310	Inc.....	5,000	10,146
Hanpin Electron Co.			IBF Financial Holdings		
Ltd.....	14,000	23,979	Co. Ltd.....	485,744	213,437
Harvatek Corp.....	31,000	19,974	Ichia Technologies,		
Heran Co. Ltd.....	10,000	31,266	Inc.....	47,000	52,039
Hey Song Corp.....	53,000	66,181	IEI Integration Corp....	29,600	68,938
Highlight Tech Corp....	5,600	8,416	Infotrend Technology,		
Highwealth			Inc.....	52,000	48,689
Construction Corp...	207,665	268,098	Info-Tek Corp.....	14,000	17,171
Hitron Technology,			Innolux Corp.....	838,627	355,245
Inc.....	13,000	11,234	Inpaq Technology Co.		
Hiwin Technologies			Ltd.....	19,954	48,136
Corp.....	44,000	389,686	Integrated Service		
Ho Tung Chemical			Technology, Inc.....	6,000	24,227
Corp.....	176,000	43,137	* IntelliEPI, Inc.....	11,000	32,562
Hocheng Corp.....	45,100	22,305	* International CSRC		
Holdings-Key Electric			Investment Holdings		
Wire & Cable Co.			Co.....	150,600	58,136
Ltd.....	10,000	13,616	Iron Force Industrial		
Holy Stone Enterprise			Co. Ltd.....	10,371	29,382
Co. Ltd.....	25,950	68,578	I-Sheng Electric Wire		
Hong Pu Real Estate			& Cable Co. Ltd.....	18,000	28,041
Development Co.			ITEQ Corp.....	35,000	77,395
Ltd.....	35,000	33,262	Jean Co. Ltd.....	18,403	13,915
Hong TAI Electric			Jia Wei Lifestyle, Inc...	7,000	14,785
Industrial.....	58,000	54,512	Jih Lin Technology		
Hong YI Fiber Industry			Co. Ltd.....	6,000	9,090
Co.....	19,000	8,527	Jiin Yeeh Ding		
Horizon Securities Co.			Enterprise Co. Ltd...	7,000	12,958
Ltd.....	56,180	18,359	Johnson Health Tech		
# Hota Industrial			Co. Ltd.....	13,000	74,348
Manufacturing Co.			K Laser Technology,		
Ltd.....	36,000	64,843	Inc.....	27,000	15,891
# Hotai Finance Co.			Kaimei Electronic		
Ltd.....	35,200	85,799	Corp.....	18,400	38,014

EMERGING MARKETS TARGETED VALUE PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Kedge Construction Co. Ltd.....	9,290	\$ 19,772	Lingsen Precision Industries Ltd.....	77,000	\$ 40,356
KEE TAI Properties Co. Ltd.....	75,110	31,928	Lite-On Technology Corp.....	6,000	19,636
Kenda Rubber Industrial Co. Ltd....	106,975	86,286	Liton Technology Corp.....	8,000	10,625
Kerry TJ Logistics Co. Ltd.....	37,000	43,656	* Long Bon International Co. Ltd.....	29,000	16,699
Kindom Development Co. Ltd.....	68,900	106,451	Long Da Construction & Development Corp.....	66,000	64,993
King Chou Marine Technology Co. Ltd.....	8,000	10,156	* Longchen Paper & Packaging Co. Ltd...	159,808	54,196
King's Town Bank Co. Ltd.....	138,000	214,287	Longwell Co.....	23,000	53,978
Kingstate Electronics Corp.....	7,000	9,055	Lucky Cement Corp....	40,000	17,588
Kinko Optical Co. Ltd..	31,455	25,277	Lumax International Corp. Ltd.....	19,800	64,761
Kinpo Electronics.....	184,000	137,815	* Lung Yen Life Service Corp.....	33,000	53,087
Kinsus Interconnect Technology Corp.....	52,000	151,466	Macauto Industrial Co. Ltd.....	6,000	10,318
KMC Kuei Meng International, Inc.....	7,000	26,960	Macroblock, Inc.....	4,000	9,089
Ko Ja Cayman Co. Ltd.....	12,000	15,441	Macronix International Co. Ltd.....	335,000	194,588
KS Terminals, Inc.....	19,000	42,136	Mayer Steel Pipe Corp.....	36,000	30,394
* Kung Sing Engineering Corp....	75,900	23,706	* Megaforce Co. Ltd....	19,000	22,436
Kuo Toong International Co. Ltd.....	29,399	47,569	Meiloon Industrial Co..	22,400	17,551
Kuo Yang Construction Co. Ltd.....	28,000	17,538	Mercuries & Associates Holding Ltd.....	121,517	59,476
Kwong Lung Enterprise Co. Ltd..	23,000	40,899	Mercuries Data Systems Ltd.....	13,000	9,960
L&K Engineering Co. Ltd.....	5,124	38,133	* Mercuries Life Insurance Co. Ltd....	569,746	112,592
# Laser Tek Taiwan Co. Ltd.....	17,000	28,806	Merida Industry Co. Ltd.....	10,000	47,515
Laster Tech Corp. Ltd.....	19,000	18,725	Merry Electronics Co. Ltd.....	36,933	117,929
* Lealea Enterprise Co. Ltd.....	135,200	34,827	METAAGE Corp.....	17,000	29,033
LEE CHI Enterprises Co. Ltd.....	21,000	8,356	Mildef Crete, Inc.....	7,000	17,589
Lelon Electronics Corp.....	14,000	43,076	MIN AIK Technology Co. Ltd.....	28,000	19,456
Lemtech Holdings Co. Ltd.....	4,000	17,279	Mitac Holdings Corp....	172,944	377,808
Leo Systems, Inc.....	21,000	19,102	* MOSA Industrial Corp.....	34,559	22,713
* Leofoo Development Co. Ltd.....	17,000	9,624	Motech Industries, Inc.....	65,000	40,566
* Li Peng Enterprise Co. Ltd.....	119,000	25,707	Namchow Holdings Co. Ltd.....	27,000	40,996
Lien Hwa Industrial Holdings Corp.....	151,200	227,295	Nan Liu Enterprise Co. Ltd.....	7,000	13,960
			# Nan Ya Printed Circuit Board Corp.....	37,000	151,656
			Nang Kuang Pharmaceutical Co. Ltd.....	9,000	11,409

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Nantex Industry Co. Ltd.....	49,000	\$ 49,702	Phoenix Silicon International Corp....	21,000	\$ 76,961
* Nanya Technology Corp.....	243,000	218,485	Polytronics Technology Corp.....	7,000	11,948
National Aerospace Fasteners Corp.....	11,000	32,276	Pou Chen Corp.....	410,000	454,701
* New Asia Construction & Development Corp.....	54,000	28,130	#* Powerchip Semiconductor Manufacturing Corp.....	538,000	324,325
New Best Wire Industrial Co. Ltd....	11,000	9,982	Powertech Technology, Inc.....	120,000	416,515
Nexcom International Co. Ltd.....	8,000	13,200	President Securities Corp.....	158,539	125,493
Nichidenbo Corp.....	24,000	48,637	Primax Electronics Ltd.....	84,000	208,030
Nien Hsing Textile Co. Ltd.....	23,000	13,560	Prince Housing & Development Corp...	218,000	67,172
Niko Semiconductor Co. Ltd.....	10,579	14,670	Prosperity Dielectrics Co. Ltd.....	28,000	34,713
Nishoku Technology, Inc.....	7,000	30,924	Qisda Corp.....	235,000	247,942
# Nuvoton Technology Corp.....	38,000	104,873	QST International Corp.....	19,932	36,831
O-Bank Co. Ltd.....	208,909	63,049	Qualipoly Chemical Corp.....	15,000	22,383
Ocean Plastics Co. Ltd.....	29,000	31,431	Quang Viet Enterprise Co. Ltd.....	9,000	26,996
Optimax Technology Corp.....	17,000	16,990	Quanta Storage, Inc....	33,000	100,599
Orient Europharma Co. Ltd.....	8,000	11,882	* Quintain Steel Co. Ltd.....	56,139	18,650
Orient Semiconductor Electronics Ltd.....	64,000	64,266	Radiant Opto-Electronics Corp.....	69,000	419,603
Oriental Union Chemical Corp.....	129,000	58,016	Radium Life Tech Co. Ltd.....	118,352	37,701
O-TA Precision Industry Co. Ltd....	8,000	17,138	Raydium Semiconductor Corp.....	7,000	82,069
Pacific Construction Co.....	68,000	23,246	Rechi Precision Co. Ltd.....	61,000	49,940
Pacific Hospital Supply Co. Ltd.....	6,000	17,275	Rexon Industrial Corp. Ltd.....	18,000	17,123
* Paiho Shih Holdings Corp.....	30,500	23,794	Rich Development Co. Ltd.....	149,350	44,081
Pan Asia Chemical Corp.....	25,560	10,612	* RiTdisplay Corp.....	16,000	19,808
Pan German Universal Motors Ltd.....	3,000	27,080	* Ritek Corp.....	142,121	57,651
Pan Jit International, Inc.....	56,000	81,121	Ruentex Development Co. Ltd.....	298,500	380,705
Pan-International Industrial Corp.....	76,000	93,032	Ruentex Industries Ltd.....	118,071	247,289
Parpro Corp.....	23,000	23,155	Sampo Corp.....	55,200	47,131
* PChome Online, Inc....	22,575	29,072	San Fang Chemical Industry Co. Ltd....	32,000	36,863
* Phihong Technology Co. Ltd.....	59,000	63,321	San Far Property Ltd...	27,272	17,252
# Phison Electronics Corp.....	14,000	199,210	Sanitar Co. Ltd.....	9,000	11,632
			Sanyang Motor Co. Ltd.....	14,000	29,882
			Savior Lifetec Corp....	72,000	43,975

EMERGING MARKETS TARGETED VALUE PORTFOLIO

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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
SCI Pharmtech, Inc....	11,000	\$ 28,755	Soft-World		
ScinoPharm Taiwan			International Corp....	8,000	\$ 29,989
Ltd.....	41,000	27,870	Solteam, Inc.....	9,598	15,491
Sea Sonic Electronics			Song Shang		
Co. Ltd.....	4,000	8,402	Electronics Co. Ltd..	22,000	16,767
Senao International			Sonix Technology Co.		
Co. Ltd.....	10,000	9,944	Ltd.....	24,000	29,637
Sercomm Corp.....	43,000	162,796	Southeast Cement		
Sesoda Corp.....	48,776	55,387	Co. Ltd.....	38,000	23,032
Shanghai Commercial			Speed Tech Corp.....	13,000	20,430
& Savings Bank			Sports Gear Co. Ltd....	17,000	69,995
Ltd.....	544,000	698,744	St. Shine Optical Co.		
Sharehope Medicine			Ltd.....	8,000	46,097
Co. Ltd.....	12,480	10,712	Standard Chemical &		
Sheng Yu Steel Co.			Pharmaceutical Co.		
Ltd.....	27,000	19,856	Ltd.....	15,000	28,088
ShenMao Technology,			Standard Foods		
Inc.....	16,000	31,884	Corp.....	72,000	76,762
Shih Her			S-Tech Corp.....	19,000	15,479
Technologies, Inc....	7,000	29,353	Sun Max Tech Ltd.....	6,000	9,069
* Shih Wei Navigation			* Sunko INK Co. Ltd.....	37,000	17,104
Co. Ltd.....	66,708	32,264	Sunny Friend		
* Shihlin Development			Environmental		
Co. Ltd.....	27,000	9,692	Technology Co.		
* Shin Kong Financial			Ltd.....	6,000	15,095
Holding Co. Ltd.....	2,570,684	957,283	* Sunplus Technology		
Shin Zu Shing Co.			Co. Ltd.....	76,000	64,747
Ltd.....	3,862	24,616	Sunrex Technology		
* Shining Building			Corp.....	30,000	56,370
Business Co. Ltd....	68,330	21,640	Sunspring Metal		
Shinkong Insurance			Corp.....	14,177	13,399
Co. Ltd.....	38,000	120,083	Supreme Electronics		
Shinkong Synthetic			Co. Ltd.....	78,219	142,829
Fibers Corp.....	221,000	101,290	Swancor Holding Co.		
Shinkong Textile Co.			Ltd.....	10,000	26,097
Ltd.....	27,000	35,283	Sweeten Real Estate		
Shuttle, Inc.....	55,000	31,995	Development Co.		
Sigurd			Ltd.....	36,664	33,937
Microelectronics			# Symtek Automation		
Corp.....	72,726	154,099	Asia Co. Ltd.....	9,000	60,646
Silicon Integrated			Syncmold Enterprise		
Systems Corp.....	48,620	90,171	Corp.....	21,000	60,796
Simplo Technology			Synmosa Biopharma		
Co. Ltd.....	28,000	339,912	Corp.....	49,894	51,101
Sincere Navigation			Synnex Technology		
Corp.....	48,410	36,042	International Corp....	220,000	472,851
Sinon Corp.....	70,000	94,723	Syn-Tech Chem &		
Sinphar			Pharm Co. Ltd.....	5,000	14,173
Pharmaceutical Co.			System Corp.....	28,000	109,418
Ltd.....	22,680	21,343	T3EX Global Holdings		
Sinyi Realty, Inc.....	30,000	25,584	Corp.....	18,000	41,743
Sirtec International			TA Chen Stainless		
Co. Ltd.....	10,000	9,169	Pipe.....	311,654	322,384
Siward Crystal			Ta Ya Electric Wire &		
Technology Co.			Cable.....	139,160	173,309
Ltd.....	28,000	20,653	TA-I Technology Co.		
			Ltd.....	20,000	27,218

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
* Tai Tung			* Taiwan Styrene		
Communication Co.			Monomer.....	91,000	\$ 27,972
Ltd.....	22,000	\$ 14,868	Taiwan Surface		
Taichung Commercial			Mounting		
Bank Co. Ltd.....	708,476	406,968	Technology Corp.....	41,000	129,230
TaiDoc Technology			* Taiwan TEA Corp.....	91,000	53,170
Corp.....	8,000	34,814	Taiwan-Asia		
Taiflex Scientific Co.			Semiconductor		
Ltd.....	40,792	55,914	Corp.....	65,000	53,717
Taimide Tech, Inc.....	20,000	40,623	Taiyen Biotech Co.		
Tainan Enterprises			Ltd.....	15,000	14,530
Co. Ltd.....	28,000	29,365	#* Tatung Co. Ltd.....	136,000	179,941
Tainan Spinning Co.			* TBI Motion		
Ltd.....	207,000	86,388	Technology Co.		
Tai-Saw Technology			Ltd.....	19,000	28,914
Co. Ltd.....	22,000	15,479	TCI Co. Ltd.....	19,000	66,717
* Taisun Enterprise Co.			Te Chang		
Ltd.....	40,000	23,710	Construction Co.		
TAI-TECH Advanced			Ltd.....	13,000	24,513
Electronics Co. Ltd..	8,000	27,118	Teco Electric &		
Taiwan Business			Machinery Co. Ltd...	296,000	479,814
Bank.....	1,317,189	601,709	Test Rite International		
Taiwan Chinsan			Co. Ltd.....	46,000	28,278
Electronic Industrial			Thermaltake		
Co. Ltd.....	13,791	15,971	Technology Co.		
Taiwan Cogeneration			Ltd.....	14,000	14,341
Corp.....	89,000	110,604	Thinking Electronic		
Taiwan Fertilizer Co.			Industrial Co. Ltd....	12,000	59,312
Ltd.....	132,000	209,260	Thye Ming Industrial		
Taiwan Fire & Marine			Co. Ltd.....	22,400	44,920
Insurance Co. Ltd....	54,000	47,297	Ton Yi Industrial		
Taiwan FU Hsing			Corp.....	154,000	70,455
Industrial Co. Ltd....	39,000	61,583	Tong Hsing Electronic		
* Taiwan Glass Industry			Industries Ltd.....	27,280	103,462
Corp.....	208,000	105,617	Tong Yang Industry		
Taiwan Hon Chuan			Co. Ltd.....	58,000	189,609
Enterprise Co. Ltd...	17,378	85,157	Tong-Tai Machine &		
Taiwan Hopax			Tool Co. Ltd.....	46,000	39,619
Chemicals			Top Union Electronics		
Manufacturing Co.			Corp.....	34,967	33,368
Ltd.....	26,697	30,394	Topco Technologies		
†† Taiwan Land			Corp.....	6,000	12,492
Development Corp...	217,000	3,332	Topkey Corp.....	11,000	68,131
Taiwan Line Tek			Topoint Technology		
Electronic.....	9,000	7,054	Co. Ltd.....	17,000	16,963
Taiwan Navigation Co.			* TPK Holding Co. Ltd...	67,000	76,210
Ltd.....	66,000	58,283	# Transcend		
Taiwan Paiho Ltd.....	47,000	95,616	Information, Inc.....	39,000	102,077
Taiwan PCB Techvest			Tripod Technology		
Co. Ltd.....	53,000	54,338	Corp.....	70,000	410,550
Taiwan Sanyo Electric			TSC Auto ID		
Co. Ltd.....	21,000	24,693	Technology Co.		
Taiwan Semiconductor			Ltd.....	4,000	25,276
Co. Ltd.....	43,000	68,665	TSEC Corp.....	24,000	12,383
Taiwan Shin Kong			TSRC Corp.....	90,000	55,847
Security Co. Ltd.....	51,510	64,390	Tung Ho Steel		
			Enterprise Corp.....	77,850	160,941

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Tung Thih Electronic			* Win Semiconductors		
Co. Ltd.....	13,200	\$ 33,884	Corp.....	62,000	\$194,168
TURVO International			* Winbond Electronics		
Co. Ltd.....	6,000	40,437	Corp.....	508,732	220,816
TYC Brother Industrial			Winstek		
Co. Ltd.....	38,000	73,490	Semiconductor Co.		
Tyntek Corp.....	52,000	33,122	Ltd.....	6,000	19,838
Ubright Optronics			Wisdom Marine Lines		
Corp.....	10,000	22,957	Co. Ltd.....	80,221	151,986
UDE Corp.....	17,000	45,846	Wistron NeWeb Corp..	51,147	219,662
U-Ming Marine			WITS Corp.....	5,000	15,841
Transport Corp.....	82,000	143,083	Wonderful Hi-Tech Co.		
Unic Technology			Ltd.....	15,000	15,648
Corp.....	25,000	21,256	WPG Holdings Ltd.....	295,000	630,059
Union Bank of Taiwan.	364,723	171,127	WT Microelectronics		
* Union Insurance Co.			Co. Ltd.....	118,721	400,221
Ltd.....	10,000	9,742	WUS Printed Circuit		
Unitech Computer Co.			Co. Ltd.....	28,350	39,639
Ltd.....	19,000	20,825	Xxentria Technology		
* Unitech Printed Circuit			Materials Corp.....	28,781	49,436
Board Corp.....	113,032	103,900	Ya Horng Electronic		
* United Alloy-Tech Co...	11,000	13,289	Co. Ltd.....	7,000	12,066
United Orthopedic			YC INOX Co. Ltd.....	76,633	47,112
Corp.....	11,000	31,242	Yea Shin International		
* United Renewable			Development Co.		
Energy Co. Ltd.....	37,000	11,240	Ltd.....	47,864	44,663
*†† Unity Opto Technology			Yem Chio Co. Ltd.....	82,065	42,657
Co. Ltd.....	46,000	0	* Yeong Guan Energy		
Univacco Technology,			Technology Group		
Inc.....	9,000	13,330	Co. Ltd.....	17,426	19,420
Universal Cement			YFC-Boneagle Electric		
Corp.....	94,440	81,346	Co. Ltd.....	14,596	10,902
UPC Technology			YFY, Inc.....	215,000	195,246
Corp.....	149,316	40,152	Yi Jinn Industrial Co.		
USI Corp.....	142,000	50,279	Ltd.....	24,150	14,580
Utechzone Co. Ltd.....	4,000	13,448	Yieh Phui Enterprise		
Value Valves Co. Ltd...	7,000	19,631	Co. Ltd.....	177,550	83,343
Ve Wong Corp.....	24,000	27,050	Young Fast		
Ventec International			Optoelectronics Co.		
Group Co. Ltd.....	10,000	24,357	Ltd.....	11,000	18,430
Viking Tech Corp.....	10,000	11,785	Youngtek Electronics		
Wafer Works Corp.....	107,555	80,445	Corp.....	21,000	38,804
Wah Lee Industrial			Yuanta Futures Co.		
Corp.....	33,660	117,684	Ltd.....	25,944	66,862
# Walsin Lihwa Corp.....	530,607	394,792	Yuen Foong Yu		
Walsin Technology			Consumer Products		
Corp.....	48,000	134,206	Co. Ltd.....	29,000	37,006
Walton Advanced			# Yulon Finance Corp....	41,000	141,750
Engineering, Inc.....	49,000	20,006	Yulon Motor Co. Ltd....	118,886	179,862
WEI Chih Steel			Yung Chi Paint &		
Industrial Co. Ltd....	26,000	17,111	Varnish		
Wei Chuan Foods			Manufacturing Co.		
Corp.....	66,000	35,875	Ltd.....	13,000	29,815
Weikeng Industrial Co.			YungShin Global		
Ltd.....	69,946	71,899	Holding Corp.....	35,000	55,812
Well Shin Technology			Yusin Holding Corp.....	4,000	15,247
Co. Ltd.....	14,000	25,549			

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			THAILAND — (Continued)		
Zeng Hsing Industrial Co. Ltd.....	11,520	\$ 37,461	Index Livingmall PCL..	26,600	\$ 11,770
Zenitron Corp.....	34,000	30,544	Indorama Ventures PCL.....	195,400	133,458
Zhen Ding Technology Holding Ltd.....	127,000	454,900	# IRPC PCL.....	2,144,300	71,954
* Zig Sheng Industrial Co. Ltd.....	68,000	19,267	Jaymart Group Holdings PCL.....	114,400	37,029
* Zinwell Corp.....	56,000	25,134	# JMT Network Services PCL.....	131,600	57,447
Zippy Technology Corp.....	15,000	28,176	KGI Securities Thailand PCL.....	258,200	32,050
Zyxel Group Corp.....	54,930	63,930	# Kiatnakin Phatra Bank PCL.....	35,100	54,200
TOTAL TAIWAN.....		<u>46,910,869</u>	Lalin Property PCL. ...	79,100	13,271
THAILAND — (1.6%)			Land & Houses PCL (LHF TB).....	1,215,700	166,064
AAPICO Hitech PCL (AH/F TB).....	68,970	29,288	LH Financial Group PCL.....	755,000	17,264
AEON Thana Sinsap Thailand PCL.....	15,900	54,771	MBK PCL.....	90,110	48,701
Amata Corp. PCL.....	119,300	88,567	MCS Steel PCL.....	107,500	19,792
AP Thailand PCL.....	377,800	89,191	MK Restaurants Group PCL.....	21,400	11,185
Asia Plus Group Holdings PCL.....	195,300	13,455	Ngern Tid Lor PCL....	154,100	75,963
Asian Sea Corp. PCL..	53,800	12,461	Northeast Rubber PCL.....	190,100	27,661
Bangchak Corp. PCL..	160,200	164,125	# Origin Property PCL... Polyplex Thailand PCL.....	83,600	8,490
# Bangkok Commercial Asset Management PCL.....	331,300	56,569	Precious Shipping PCL.....	55,700	17,037
Bangkok Land PCL....	2,877,600	44,435	Prima Marine PCL.....	197,549	35,785
Bangkok Life Assurance PCL, NVDR.....	95,400	50,993	Property Perfect PCL..	1,219,230	4,707
Banpu PCL.....	1,300,900	193,155	Pruksa Holding PCL... PTG Energy PCL.....	62,700	11,916
# Berli Jucker PCL.....	159,700	105,755	Quality Houses PCL... Ratchthani Leasing PCL.....	132,300	29,269
Betagro PCL.....	22,400	11,574	Regional Container Lines PCL.....	1,256,450	63,802
* Better World Green PCL.....	535,300	4,610	Rojana Industrial Park PCL.....	485,400	18,739
BKI Holdings PCL.....	15,820	135,298	S Hotels & Resorts PCL.....	83,400	59,439
Cal-Comp Electronics Thailand PCL, Class F.....	812,421	184,559	Saha Pathana Inter-Holding PCL...	153,500	26,210
Dhipaya Group Holdings PCL.....	32,300	19,375	Saha Pathanapibul PCL.....	218,100	12,953
Don Muang Tollway PCL.....	41,800	13,158	Saksiam Leasing PCL.....	22,100	38,064
Eastern Polymer Group PCL.....	123,100	12,356	* Samart Corp. PCL.....	16,100	27,491
Energy Absolute PCL..	347,600	31,999	Sansiri PCL.....	68,200	8,506
Frasers Property Thailand PCL.....	79,285	20,013	SC Asset Corp. PCL... SCG Packaging PCL..	185,000	35,709
GFPT PCL.....	94,100	25,708	Siamgas & Petrochemicals PCL.....	2,836,100	144,016
# Gunkul Engineering PCL.....	870,500	51,183	* Singer Thailand PCL...	297,500	23,676
Hana Microelectronics PCL.....	95,207	66,723		168,200	82,414
Heng Leasing & Capital PCL.....	324,700	10,606		137,400	30,193
ICC International PCL.	11,679	11,098		72,700	14,572

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)			TURKEY — (Continued)		
Somboon Advance			* Anadolu Anonim Turk		
Technology PCL.....	66,900	\$ 21,257	Sigorta Sirketi.....	38,526	\$118,630
SPCG PCL.....	88,600	21,180	Anadolu Hayat		
# Sri Trang			Emeklilik AS.....	10,998	30,505
Agro-Industry PCL...	176,151	82,125	Aygaz AS.....	14,660	64,989
Sri Trang Gloves			* Bera Holding AS.....	105,274	50,086
Thailand PCL.....	205,300	49,687	#* Borusan Birlesik Boru		
Srisawad Capital 1969			Fabrikalari Sanayi		
PCL.....	154,200	5,953	ve Ticaret AS.....	8,144	89,297
Srisawad Corp. PCL...	29,200	32,083	Bursa Cimento		
Star Petroleum			Fabrikasi AS.....	89,116	20,994
Refining PCL.....	218,900	34,452	* Can2 Termik AS.....	238,806	10,178
* STP & I PCL.....	180,700	15,883	Cimsa Cimento		
# Supalai PCL.....	184,200	91,895	Sanayi VE Ticaret		
* Super Energy Corp.			AS.....	69,895	103,861
PCL.....	5,029,400	32,857	Deva Holding AS.....	5,945	11,832
Thai Oil PCL.....	108,100	83,463	Dogan Sirketler Grubu		
Thai Stanley Electric			Holding AS.....	238,931	90,419
PCL (STANLY-R			Dogus Otomotiv		
TB), NVDR.....	4,800	31,074	Servis ve Ticaret		
# Thai Union Group			AS.....	4,183	21,954
PCL.....	384,400	136,980	Eczacibasi Yatirim		
Thaicom PCL.....	118,200	40,014	Holding Ortakligi		
Thaifoods Group PCL..	73,800	6,925	AS.....	3,603	18,972
Thanachart Capital			EIS Eczacibasi Ilac ve		
PCL.....	53,000	78,300	Sinai ve Finansal		
Thonburi Healthcare			Yatirimlar Sanayi ve		
Group PCL.....	25,600	10,339	Ticaret AS.....	46,993	58,663
# Thoresen Thai			Erbosan Erciyas Boru		
Agencies PCL.....	351,600	46,567	Sanayii ve Ticaret		
# Tisco Financial Group			AS.....	1,687	8,283
PCL (TISCO/F TB)..	33,500	98,983	* Europen Endustri		
# TPI Polene PCL.....	1,008,400	29,945	Insaat Sanayi VE		
TPI Polene Power			Ticaret AS.....	121,073	14,416
PCL.....	434,701	37,952	Global Yatirim Holding		
Triple i Logistics PCL..	55,000	8,003	AS.....	89,141	43,718
Univanich Palm Oil			Goltas Goller Bolgesi		
PCL.....	72,000	20,739	Cimento Sanayi ve		
#* VGI PCL.....	684,800	61,820	Ticaret AS.....	2,552	30,065
* Xspring Capital PCL...	1,370,399	38,660	* Gozde Girisim		
TOTAL THAILAND.....		<u>4,122,060</u>	Sermayesi Yatirim		
TURKEY — (1.0%)			Ortakligi AS.....	50,861	33,224
* Adese Alisveris			* GSD Holding AS.....	257,244	25,954
Merkezleri Ticaret			Indeks Bilgisayar		
AS.....	299,922	17,223	Sistemleri		
Akcansa Cimento AS..	4,742	27,559	Muhendislik Sanayi		
* Akenerji Elektrik			ve Ticaret AS.....	63,950	13,683
Uretim AS.....	61,453	24,257	* Ipek Dogal Enerji		
Aksa Akrilik Kimya			Kaynaklari		
Sanayii AS.....	211,332	68,035	Arastirma Ve Uretim		
Aksa Enerji Uretim			AS.....	18,922	29,281
AS.....	23,710	27,172	* Is Finansal Kiralama		
# Alarko Holding AS.....	45,997	110,397	AS.....	66,301	24,150
* Albaraka Turk Katilim			* Isiklar Enerji ve Yapi		
Bankasi AS.....	207,057	41,330	Holding AS.....	59,047	14,355

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)			TURKEY — (Continued)		
* Izmir Demir Celik Sanayi AS.....	108,924	\$ 15,971	Vestel Beyaz Esya Sanayi ve Ticaret AS.....	51,990	\$ 21,984
* Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS (KRDMA TI), Class A.....	74,160	72,352	* Vestel Elektronik Sanayi ve Ticaret AS.....	27,153	46,358
* Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS (KRDMD TI), Class D.....	144,418	109,694	* Yayla Agro Gida Sanayi VE Nakliyat AS.....	33,919	8,942
* Kordsa Teknik Tekstil AS.....	15,454	29,308	* Zorlu Enerji Elektrik Uretim AS.....	371,428	42,202
* Koza Anadolu Metal Madencilik Isletmeleri AS.....	21,858	42,326	TOTAL TURKEY.....		<u>2,680,480</u>
* Naturel Yenilenebilir Enerji Ticaret AS....	12,485	27,364	UNITED ARAB EMIRATES — (1.8%)		
* NET Holding AS.....	83,578	103,212	Abu Dhabi National Hotels.....	794,881	127,237
#* ODAS Elektrik Uretim ve Sanayi Ticaret AS.....	132,141	20,776	Abu Dhabi National Insurance Co. PSC..	28,687	48,809
* Pegasus Hava Tasimaciligi AS.....	6,875	44,885	* Abu Dhabi Ports Co. PJSC.....	89,466	120,570
* Peker Gayrimenkul Yatirim Ortakligi AS..	320,340	12,318	Agility Global PLC.....	499,068	179,319
#* Petkim Petrokimya Holding AS.....	140,489	68,498	Agthia Group PJSC....	52,988	88,966
Platform Turizm Tasimacilik Gida Insaat Temizlik Hizmetleri Sanayi VE Ticaret AS.....	30,063	27,094	Air Arabia PJSC.....	261,391	219,688
Sarkuysan Elektrolitik Bakir Sanayi ve Ticaret AS.....	49,726	25,300	Aldar Properties PJSC.....	383,104	797,062
Sekerbank Turk AS....	348,287	39,189	Amanat Holdings PJSC.....	183,087	53,785
Selcuk Ecza Deposu Ticaret ve Sanayi AS.....	26,314	51,249	* Amlak Finance PJSC..	113,599	26,554
Sok Marketler Ticaret AS.....	8,840	9,587	* Aramex PJSC.....	18,278	14,075
* TAV Havalimanlari Holding AS.....	36,389	281,807	* Bank of Sharjah.....	63,601	15,927
* Tekfen Holding AS.....	43,512	77,270	* Dana Gas PJSC.....	815,062	168,542
* Tukas Gida Sanayi ve Ticaret AS.....	81,870	14,281	Deyaar Development PJSC.....	265,756	67,253
* Tumosan Motor ve Traktor Sanayi AS...	7,301	22,775	Dubai Financial Market PJSC.....	156,945	62,752
* Turkiye Sinai Kalkinma Bankasi AS.....	279,313	105,948	Dubai Investments PJSC.....	334,612	197,501
#* Ulker Biskuvi Sanayi AS.....	34,631	116,308	Dubai Islamic Bank PJSC.....	441,639	924,039
			Emaar Development PJSC.....	174,367	622,762
			Emaar Properties PJSC.....	40,905	150,134
			* EMSTEEL Building Materials PJSC.....	170,002	57,341
			* Eshraq Investments PJSC.....	292,261	28,075
			* Manazel PJSC.....	286,170	26,287
			* Multiply Group PJSC... National Bank of Ras Al-Khaimah PSC....	433,891	249,082
			Orascom Construction PLC.....	3,812	20,552
			RAK Properties PJSC..	273,289	89,827
			Ras Al Khaimah Ceramics.....	86,789	60,968

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED ARAB EMIRATES — (Continued)			BRAZIL — (Continued)		
* Union Properties			* Diagnosticos da		
PJSC.....	680,886	\$ 79,439	America SA		
TOTAL UNITED ARAB			Warrants		
EMIRATES.....		<u>4,687,590</u>	04/30/2025.....	583	\$ 53
TOTAL COMMON			* Empreendimentos		
STOCKS.....		<u>253,453,175</u>	Pague Menos SA		
			Rights 02/20/2025...	3,282	<u>67</u>
PREFERRED STOCKS — (0.3%)			TOTAL BRAZIL.....		<u>134</u>
BRAZIL — (0.3%)			SOUTH KOREA — (0.0%)		
Banco ABC Brasil SA,			* Hyundai Motor		
8.156%.....	16,969	58,566	Securities Co. Ltd.		
Ω Banco BMG SA,			Rights 02/27/2025...	2,795	<u>1,943</u>
9.788%.....	39,762	25,719	TAIWAN — (0.0%)		
Banco do Estado do			* Career Technology		
Rio Grande do Sul			Co. Ltd. Rights		
SA, 9.604%.....	48,400	85,801	02/10/2025.....	4,617	113
Banco Pan SA,			* Leader Electronics,		
3.500%.....	58,481	69,048	Inc. Rights.....	815	<u>0</u>
Cia de Ferro Ligas da			TOTAL TAIWAN.....		<u>113</u>
Bahia FERBASA,			THAILAND — (0.0%)		
6.755%.....	39,200	52,253	* Better World Green		
Eucatex SA Industria			PCL Warrants.....	89,216	0
e Comercio,			* Better World Green		
10.332%.....	11,000	25,241	PCL Warrants		
Marcopolo SA,			08/13/2025.....	89,217	53
6.623%.....	53,058	75,628	* Energy Absolute PCL		
Raizen SA, 1.381%....	213,670	69,468	Warrants		
Randon SA			02/28/2028.....	57,933	0
Implementos e			* Northeast Rubber		
Participacoes,			PCL Warrants		
3.992%.....	40,000	62,354	05/15/2026.....	31,683	498
Taurus Armas SA,			* Thoresen Thai		
3.765%.....	7,000	9,654	Agencies PCL		
Usinas Siderurgicas			Rights.....	175,800	0
de Minas Gerais SA			* VGI PCL Warrants		
Usiminas, 5.137%...	85,574	<u>80,682</u>	09/03/2025.....	68,480	<u>2,786</u>
TOTAL BRAZIL.....		<u>614,414</u>	TOTAL THAILAND.....		<u>3,337</u>
COLOMBIA — (0.0%)			TOTAL		
Grupo de Inversiones			RIGHTS/WARRANTS....		<u>5,527</u>
Suramericana SA,			TOTAL INVESTMENT		
4.888%.....	12,886	<u>87,766</u>	SECURITIES		
TOTAL PREFERRED			(Cost \$214,913,444).....		<u>254,160,882</u>
STOCKS.....		<u>702,180</u>			<u>Value†</u>
RIGHTS/WARRANTS — (0.0%)			SECURITIES LENDING COLLATERAL — (0.5%)		
BRAZIL — (0.0%)			@§ The DFA Short Term		
* Banco Pine SA			Investment Fund....	109,075	<u>1,261,782</u>
Warrants			TOTAL INVESTMENTS — (100.0%)		
12/31/2049.....	27	14	(Cost \$216,175,154)^....		<u>\$255,422,664</u>

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

As of January 31, 2025, Emerging Markets Targeted Value Portfolio had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
S&P 500 [®] Emini Index.....	6	03/21/25	\$1,845,314	\$1,820,175	\$(25,139)
Total Futures Contracts.....			<u>\$1,845,314</u>	<u>\$1,820,175</u>	<u>\$(25,139)</u>

As of January 31, 2025, the value of Rule 144A securities amounted to \$14,070,194 or 5.5% of net assets.

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Assets				
Common Stocks				
Brazil.....	\$ 6,892,518	\$ 1,306	—	\$ 6,893,824
Chile.....	—	645,204	—	645,204
China.....	3,584,079	59,963,019	\$ 26,579	63,573,677
Colombia.....	220,601	—	—	220,601
Greece.....	—	1,421,325	—	1,421,325
Hong Kong.....	—	27,703	5,310	33,013
India.....	770,821	54,187,650	—	54,958,471
Indonesia.....	—	4,561,824	5,560	4,567,384
Kuwait.....	—	1,728,157	—	1,728,157
Malaysia.....	—	5,345,556	—	5,345,556
Mexico.....	4,665,453	313,931	—	4,979,384
Philippines.....	—	1,355,634	—	1,355,634
Poland.....	—	3,075,276	—	3,075,276
Qatar.....	—	1,847,526	—	1,847,526
Saudi Arabia.....	—	10,122,078	—	10,122,078
South Africa.....	552,631	7,038,536	—	7,591,167
South Korea.....	20,701	26,656,920	16,278	26,693,899
Taiwan.....	—	46,907,537	3,332	46,910,869
Thailand.....	82,067	4,039,993	—	4,122,060
Turkey.....	—	2,680,480	—	2,680,480
United Arab Emirates.....	—	4,687,590	—	4,687,590
Preferred Stocks				
Brazil.....	614,414	—	—	614,414
Colombia.....	87,766	—	—	87,766
Rights/Warrants				
Brazil.....	—	134	—	134
South Korea.....	—	1,943	—	1,943
Taiwan.....	—	113	—	113
Thailand.....	—	3,337	—	3,337
Securities Lending Collateral.....	—	1,261,782	—	1,261,782
Total Investments in Securities.....	<u>\$17,491,051</u>	<u>\$237,874,554</u>	<u>\$57,059<></u>	<u>\$255,422,664</u>
Financial Instruments				
Liabilities				
Futures Contracts**.....	(25,139)	—	—	(25,139)
Total Financial Instruments.....	<u>\$ (25,139)</u>	<u>—</u>	<u>—</u>	<u>\$ (25,139)</u>

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

EMERGING MARKETS 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.

DFA GLOBAL SUSTAINABILITY FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2025

(Unaudited)

	<u>Face Amount[^]</u>	<u>Value[†]</u>		<u>Face Amount[^]</u>	<u>Value[†]</u>
	<u>(000)</u>			<u>(000)</u>	
AGENCY OBLIGATIONS — (0.8%)			BELGIUM — (Continued)		
Federal National Mortgage Association			Δ 0.000%, 01/21/28. EUR	7,000	\$ 6,737,195
6.210%, 08/06/38.	5,000	<u>\$ 5,660,106</u>	Kingdom of Belgium		
			Government Bonds		
			1.450%, 06/22/37. EUR	3,750	<u>3,204,770</u>
BONDS — (92.0%)			TOTAL BELGIUM.		<u>12,488,162</u>
AUSTRALIA — (6.2%)			CANADA — (12.8%)		
Australia & New Zealand			Bank of Montreal, SOFR +		
Banking Group Ltd.,			1.330%, FRN		
SOFR + 0.680%, FRN			(r) 5.748%, 06/05/26.	4,000	4,041,384
(r)Ω 5.047%, 07/16/27.	4,000	4,016,220	Bank of Nova Scotia,		
National Australia Bank Ltd.			SOFR + 1.090%, FRN		
SOFR + 0.620%,			(r) 5.489%, 06/12/25.	1,000	1,002,881
FRN, 5.018%,			Canada Housing Trust No.		
(r)Ω. 06/11/27.	3,020	3,029,386	1		
1.375%, 08/30/28. EUR	1,800	1,779,949	Ω 2.550%, 03/15/25. CAD	1,800	1,237,948
(r)Ω SOFR + 0.790%,			CDP Financial, Inc., SOFR		
FRN, 5.154%,			+ 0.400%, FRN		
01/14/30.	1,500	1,506,458	(r) 4.870%, 05/19/25.	324	324,213
New South Wales Treasury Corp.			CPPIB Capital, Inc.,		
1.500%, 02/20/32. AUD	7,900	3,974,967	SONIA + 1.250%, FRN		
2.250%, 05/07/41. AUD	5,000	2,020,743	(r) 5.977%, 06/15/26. GBP	1,500	1,882,260
Queensland Treasury Corp.			Export Development		
1.750%, 08/21/31. AUD	3,500	1,818,071	Canada, SOFR +		
1.750%, 07/20/34. AUD	10,000	4,620,039	0.330%, FRN		
South Australian			(r) 4.712%, 08/01/28.	950	950,978
Government Financing			Fairfax Financial Holdings Ltd.		
Authority			Ω. 2.750%, 03/29/28. EUR	884	901,096
1.750%, 05/24/32. AUD	2,500	1,266,247	Ontario Teachers' Finance Trust		
Treasury Corp. of Victoria			0.100%, 05/19/28. EUR	5,000	4,772,820
1.500%, 09/10/31. AUD	4,500	2,293,597	0.050%, 11/25/30. EUR	6,000	5,297,999
2.250%, 09/15/33. AUD	2,000	1,002,802	1.850%, 05/03/32. EUR	10,600	10,177,616
2.250%, 11/20/34. AUD	19,900	9,568,001	Province of Alberta		
2.000%, 09/17/35. AUD	4,800	2,182,435	2.350%, 06/01/25. CAD	800	549,484
2.000%, 11/20/37. AUD	7,500	3,160,085	4.500%, 12/01/40. CAD	8,000	5,786,851
Western Australian			3.450%, 12/01/43. CAD	5,000	3,119,001
Treasury Corp.			Province of British Columbia		
2.000%, 10/24/34. AUD	2,500	<u>1,194,814</u>	2.850%, 06/18/25. CAD	800	550,419
TOTAL AUSTRALIA.		<u>43,433,814</u>	4.150%, 06/18/34. CAD	7,800	5,571,820
AUSTRIA — (0.7%)			3.200%, 06/18/44. CAD	12,000	7,156,652
Oesterreichische Kontrollbank			Province of Manitoba		
AG			3.800%, 06/02/33. CAD	1,500	1,049,045
1.500%, 02/12/25	5,000	<u>4,996,344</u>	4.650%, 03/05/40. CAD	5,000	3,621,495
BELGIUM — (1.8%)			4.400%, 03/05/42. CAD	8,000	5,616,816
Anheuser-Busch InBev			Province of Ontario		
Worldwide, Inc.			4.150%, 06/02/34. CAD	7,400	5,295,098
4.950%, 01/15/42.	1,400	1,300,298	3.500%, 06/02/43. CAD	12,400	7,828,292
Dexia SA			Province of Quebec		
1.000%, 10/18/27. EUR	1,250	1,245,899	2.600%, 07/06/25. CAD	2,000	1,375,237
			2.750%, 09/01/25. CAD	3,500	2,407,579
			5.000%, 12/01/38. CAD	7,000	5,313,854
			5.000%, 12/01/41. CAD	3,000	2,280,380

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)			JAPAN — (10.1%)		
4.250%, 12/01/43..... CAD	2,800	\$ 1,942,940	Japan Government Five		
TOTAL CANADA.....		<u>90,054,158</u>	Year Bonds		
FINLAND — (0.3%)			0.200%, 12/20/27..... JPY	540,000	\$ 3,427,422
Kuntarahoitus OYJ			Japan Government Ten Year		
0.050%, 09/10/35 EUR	2,300	<u>1,762,911</u>	Bonds		
FRANCE — (5.7%)			0.100%, 03/20/26..... JPY	900,000	5,771,269
Action Logement Services			0.100%, 06/20/29..... JPY	500,000	3,117,380
0.500%, 10/30/34..... EUR	4,100	3,235,262	0.200%, 03/20/32..... JPY	600,000	3,659,151
Agence Francaise de			0.200%, 09/20/32..... JPY	600,000	3,633,811
Developpement EPIC			0.400%, 06/20/33..... JPY	700,000	4,265,489
0.500%, 05/31/35..... EUR	4,600	3,597,633	Japan Government Thirty Year		
0.375%, 05/25/36..... EUR	500	369,663	Bonds		
1.125%, 03/02/37..... EUR	2,500	1,986,959	2.400%, 03/20/34..... JPY	1,000,000	7,135,949
BNP Paribas SA			2.400%, 09/20/38..... JPY	450,000	3,200,500
5.750%, 06/13/32..... GBP	2,800	3,533,619	2.200%, 03/20/41..... JPY	220,000	1,510,148
BPCE SA			Japan Government Twenty Year		
2.375%, 04/26/32..... EUR	3,900	3,844,996	Bonds		
French Republic Government			1.500%, 03/20/34..... JPY	1,000,000	6,636,191
Bonds OAT			1.400%, 09/20/34..... JPY	500,000	3,278,636
1.250%, 05/25/38..... EUR	2,500	1,995,522	1.200%, 09/20/35..... JPY	600,000	3,827,860
1.750%, 06/25/39..... EUR	14,000	11,781,752	0.400%, 03/20/36..... JPY	715,000	4,159,719
Ile-de-France Mobilites			0.400%, 06/20/40..... JPY	1,000,000	5,333,183
0.400%, 05/28/31..... EUR	3,100	2,725,967	0.500%, 12/20/41..... JPY	700,000	3,673,155
0.200%, 11/16/35..... EUR	4,000	2,950,304	1.500%, 09/20/43..... JPY	540,000	3,272,171
SNCF Reseau			Mitsubishi UFJ Financial		
0.750%, 05/25/36..... EUR	1,500	1,153,268	Group, Inc.		
Societe Generale SA			# 4.153%, 03/07/39.....	1,000	902,057
0.875%, 09/24/29..... EUR	1,500	1,400,019	Nomura Holdings, Inc.		
Ω 3.000%, 01/22/30.....	1,600	<u>1,435,295</u>	3.103%, 01/16/30.....	1,629	1,475,367
TOTAL FRANCE.....		<u>40,010,259</u>	2.679%, 07/16/30.....	1,000	876,513
GERMANY — (1.5%)			Sumitomo Mitsui Financial		
Daimler Truck Finance			Group, Inc.		
North America LLC			2.296%, 01/12/41.....	2,507	<u>1,666,848</u>
Ω 5.500%, 09/20/33.....	1,000	1,001,248	TOTAL JAPAN.....		<u>70,822,819</u>
Deutsche Bahn Finance GmbH			LUXEMBOURG — (0.8%)		
1.125%, 12/18/28..... EUR	1,000	981,153	JAB Holdings BV		
0.875%, 07/11/31..... EUR	4,000	3,677,149	3.375%, 04/17/35..... EUR	1,200	1,211,367
0.750%, 07/16/35..... EUR	500	412,206	2.250%, 12/19/39..... EUR	5,300	<u>4,373,011</u>
0.625%, 04/15/36..... EUR	3,400	2,719,089	TOTAL LUXEMBOURG.....		<u>5,584,378</u>
Siemens			NETHERLANDS — (2.4%)		
Financieringsmaatschappij			BNG Bank NV		
NV			3.300%, 04/26/29..... AUD	1,000	594,320
Ω 2.875%, 03/11/41.....	250	181,649	Cooperatieve Rabobank UA		
T-Mobile USA, Inc.			(r) SOFR + 0.620%,		
4.375%, 04/15/40.....	1,500	<u>1,303,342</u>	FRN, 5.056%,		
TOTAL GERMANY.....		<u>10,275,836</u>	08/28/26.....	1,250	1,253,803
HONG KONG — (0.5%)			(r) SOFR + 0.890%,		
Prudential Funding Asia PLC			FRN, 5.266%,		
3.625%, 03/24/32	3,500	<u>3,177,139</u>	10/17/29.....	5,000	5,010,662
			5.250%, 05/24/41.....	2,000	1,951,810
			Enexis Holding NV		
			3.500%, 05/30/36..... EUR	5,000	5,270,004

DFA GLOBAL SUSTAINABILITY FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
NETHERLANDS — (Continued)			SUPRANATIONAL ORGANIZATION OBLIGATIONS —		
Nederlandse			(Continued)		
Waterschapsbank NV			(r) SOFR + 0.300%,		
4.875%, 02/24/25.....	3,000	\$ 3,000,654	FRN, 4.764%,		
TOTAL NETHERLANDS....		<u>17,081,253</u>	02/16/29.....	4,099	\$ 4,093,948
NEW ZEALAND — (0.6%)			European Investment Bank		
New Zealand Government			(r) SONIA + 1.000%,		
Bonds			FRN, 5.727%,		
2.750%, 04/15/37..... NZD	6,800	3,121,072	09/08/25..... GBP	2,100	2,617,433
New Zealand Local			(r) SONIA + 0.340%,		
Government Funding			FRN, 5.067%,		
Agency Bonds			03/12/26..... GBP	9,685	12,031,530
3.500%, 04/14/33..... NZD	2,500	<u>1,271,992</u>	2.150%, 01/18/27..... JPY	590,000	3,925,288
TOTAL NEW ZEALAND....		<u>4,393,064</u>	(r) SOFR + 0.320%,		
NORWAY — (0.3%)			FRN, 4.808%,		
Kommunalbanken AS			08/14/29.....	2,000	2,001,645
(r) SOFR + 1.000%, FRN,	2,000	2,018,649	Inter-American Development		
5.399%, 06/17/26			Bank		
SINGAPORE — (0.2%)			(r) SOFR + 0.280%,		
Optus Finance Pty. Ltd.			FRN, 4.649%,		
1.000%, 06/20/29 EUR	1,429	<u>1,353,665</u>	04/12/27.....	606	605,861
SPAIN — (0.5%)			(r) SOFR + 0.350%,		
Banco Santander SA			FRN, 4.724%,		
3.490%, 05/28/30.....	400	366,427	10/04/27.....	3,200	3,201,527
Santander U.K. Group			(r) SOFR + 0.270%,		
Holdings PLC			FRN, 4.660%,		
3.625%, 01/14/26..... GBP	400	490,348	03/20/28.....	5,300	5,290,778
Telefonica Emisiones SA			(r) SOFR + 0.350%,		
7.045%, 06/20/36.....	2,300	<u>2,529,067</u>	FRN, 4.647%,		
TOTAL SPAIN.....		<u>3,385,842</u>	10/05/28.....	3,000	3,002,472
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (10.7%)			(r) SOFR + 0.370%,		
Asian Development Bank			FRN, 4.752%,		
2.350%, 06/21/27..... JPY	800,000	5,357,398	08/01/29.....	600	600,523
(r) SONIA + 1.000%,			International Bank for		
FRN, 5.727%,			Reconstruction &		
05/23/29..... GBP	5,400	6,884,430	Development		
Asian Infrastructure Investment			(r) SOFR + 0.370%,		
Bank			FRN, 4.739%,		
0.500%, 05/28/25.....	340	335,819	01/12/27.....	2,800	2,806,218
(r) SOFR + 0.620%,			(r) SOFR + 0.430%,		
FRN, 5.098%,			FRN, 4.900%,		
08/16/27.....	1,500	1,511,268	08/19/27.....	4,200	4,217,256
European Bank for			(r) SOFR + 0.300%,		
Reconstruction &			FRN, 4.782%,		
Development			05/15/28.....	10,000	10,001,387
0.500%, 05/19/25.....	230	227,327	International Finance Corp.		
(r) SOFR + 0.190%,			(r) SOFR + 0.310%,		
FRN, 4.562%,			FRN, 4.780%,		
04/14/26.....	486	485,728	08/28/28.....	820	819,883
			1.250%, 02/06/31..... AUD	1,053	540,400
			1.500%, 04/15/35..... AUD	5,300	2,402,326
			Nordic Investment Bank		
			(r) SOFR + 1.000%,		
			FRN, 5.499%,		
			05/12/26.....	500	505,215

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 STATES — (Continued)		
(r) 3M NIBOR + 1.000%, FRN, 5.600%, 01/27/28. NOK	20,000	\$ 1,809,784	Arrow Electronics, Inc. 3.875%, 01/12/28.	1,000	\$ 967,542
TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS.		<u>75,275,444</u>	Assurant, Inc. 2.650%, 01/15/32.	4,000	3,335,212
SWEDEN — (1.3%)			AT&T, Inc. 5.200%, 11/18/33. GBP	500	614,712
Svensk Exportkredit AB, SOFR + 1.000%, FRN			3.500%, 06/01/41.	2,500	1,917,759
(r) 5.383%, 08/03/26.	3,180	3,213,217	4.300%, 12/15/42.	1,500	1,254,733
Svenska Handelsbanken AB			Athene Holding Ltd. # 5.875%, 01/15/34.	3,165	3,201,490
(r)Ω SOFR + 1.250%, FRN, 5.643%, 06/15/26.	1,000	1,011,818	Avnet, Inc. 3.000%, 05/15/31.	4,350	3,731,297
0.500%, 02/18/30. EUR	5,500	<u>5,043,424</u>	Bank of America Corp. 5.875%, 02/07/42.	4,600	4,804,187
TOTAL SWEDEN.		<u>9,268,459</u>	Baxter International, Inc. 1.300%, 05/15/29. EUR	500	480,079
SWITZERLAND — (0.3%)			BorgWarner, Inc. 1.000%, 05/19/31. EUR	2,900	2,580,300
UBS Group AG 0.875%, 11/03/31 EUR	2,000	<u>1,782,511</u>	Bristol-Myers Squibb Co. 4.125%, 06/15/39.	3,000	2,601,025
UNITED KINGDOM — (3.9%)			Broadcom, Inc. Ω 3.469%, 04/15/34.	4,000	3,456,464
Barclays PLC 3.250%, 01/17/33. GBP	1,800	1,908,855	Ω 3.137%, 11/15/35.	1,000	812,792
HSBC Holdings PLC # 6.100%, 01/14/42.	3,000	3,203,815	Brown & Brown, Inc. 4.500%, 03/15/29.	1,000	980,018
LSEGA Financing PLC Ω 3.200%, 04/06/41.	750	554,584	2.375%, 03/15/31.	3,100	2,616,304
Motability Operations Group PLC 3.625%, 03/10/36. GBP	2,000	2,087,396	Capital One Financial Corp. 3.800%, 01/31/28.	700	678,989
U.K. Gilts 1.125%, 01/31/39. GBP	25,000	<u>19,576,700</u>	1.650%, 06/12/29. EUR	2,800	2,743,178
TOTAL UNITED KINGDOM.		<u>27,331,350</u>	Carrier Global Corp. 3.377%, 04/05/40.	4,500	3,490,918
UNITED STATES — (31.4%)			Choice Hotels International, Inc. 3.700%, 12/01/29.	290	270,291
Abbott Laboratories 4.750%, 04/15/43.	4,500	4,221,836	Chubb INA Holdings LLC 0.875%, 12/15/29. EUR	1,833	1,718,042
Allstate Corp. 5.550%, 05/09/35.	1,200	1,212,389	Cigna Group 4.800%, 08/15/38.	1,436	1,305,063
4.500%, 06/15/43.	1,000	849,423	Cisco Systems, Inc. 5.500%, 01/15/40.	3,334	3,372,264
Amazon.com, Inc. 2.875%, 05/12/41.	8,500	6,262,453	Citigroup, Inc. 8.125%, 07/15/39.	3,600	4,454,836
American Tower Corp. 0.950%, 10/05/30. EUR	700	641,375	5.875%, 01/30/42.	750	769,730
4.050%, 03/15/32.	1,875	1,741,905	CME Group, Inc. 5.300%, 09/15/43.	3,000	2,993,293
Amgen, Inc. 3.150%, 02/21/40.	3,375	2,524,525	CNO Financial Group, Inc. 5.250%, 05/30/29.	3,000	2,981,235
2.800%, 08/15/41.	3,500	2,454,024	Comcast Corp. 3.250%, 11/01/39.	5,000	3,796,356
Apple, Inc. 3.850%, 05/04/43.	1,000	829,341	Cox Communications, Inc. Ω 4.800%, 02/01/35.	460	417,928
			Elevance Health, Inc. 4.625%, 05/15/42.	4,000	3,491,016
			4.650%, 01/15/43.	2,000	1,740,128
			Fidelity National Financial, Inc. 3.400%, 06/15/30.	1,300	1,183,409

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)		
Fiserv, Inc.			Lincoln National Corp.		
1.625%, 07/01/30..... EUR	2,200	\$2,109,147	# 3.050%, 01/15/30.....	749	\$ 678,666
Flex Ltd.			3.400%, 01/15/31.....	1,589	1,441,071
4.875%, 06/15/29.....	1,000	985,704	7.000%, 06/15/40.....	1,373	1,503,008
4.875%, 05/12/30.....	1,500	1,472,762	Loews Corp.		
FMR LLC			# 4.125%, 05/15/43.....	5,500	4,548,684
Ω 4.950%, 02/01/33.....	1,250	1,226,781	MetLife, Inc.		
General Dynamics Corp.			5.700%, 06/15/35.....	1,050	1,079,179
4.250%, 04/01/40.....	1,000	875,345	5.875%, 02/06/41.....	2,000	2,054,605
General Motors Financial			Mohawk Industries, Inc.		
Co., Inc.			3.625%, 05/15/30.....	3,000	2,791,663
3.100%, 01/12/32.....	2,000	1,716,484	Morgan Stanley		
Gilead Sciences, Inc.			6.375%, 07/24/42.....	2,600	2,827,479
4.000%, 09/01/36.....	1,750	1,548,084	Motorola Solutions, Inc.		
2.600%, 10/01/40.....	600	418,273	2.300%, 11/15/30.....	1,000	861,961
5.650%, 12/01/41.....	3,250	3,267,878	NIKE, Inc.		
Goldman Sachs Group,			3.250%, 03/27/40.....	12,950	10,086,534
Inc.			Novartis Capital Corp.		
6.250%, 02/01/41.....	1,000	1,058,526	4.400%, 05/06/44.....	4,000	3,527,446
Harley-Davidson, Inc.			Oracle Corp.		
# 3.500%, 07/28/25.....	1,000	994,182	3.600%, 04/01/40.....	750	584,949
Healthcare Realty			Prologis Euro Finance LLC		
Holdings LP			1.000%, 02/08/29..... EUR	3,000	2,876,884
2.000%, 03/15/31.....	1,000	825,373	Prudential Financial, Inc.		
Home Depot, Inc.			5.700%, 12/14/36.....	2,000	2,055,144
3.300%, 04/15/40.....	217	169,193	PulteGroup, Inc.		
5.400%, 09/15/40.....	1,000	995,305	6.375%, 05/15/33.....	850	895,008
5.950%, 04/01/41.....	1,000	1,047,675	6.000%, 02/15/35.....	1,000	1,024,657
HP, Inc.			Reinsurance Group of		
# 6.000%, 09/15/41.....	2,500	2,521,883	America, Inc.		
Intel Corp.			3.150%, 06/15/30.....	1,400	1,269,318
5.625%, 02/10/43.....	6,000	5,530,336	Royalty Pharma PLC		
International Business Machines			3.300%, 09/02/40.....	8,000	5,832,982
Corp.			RTX Corp.		
4.150%, 05/15/39.....	2,000	1,721,749	4.500%, 06/01/42.....	2,000	1,738,753
2.850%, 05/15/40.....	2,900	2,078,154	Ryder System, Inc.		
4.000%, 06/20/42.....	800	655,737	3.350%, 09/01/25.....	2,000	1,983,245
J.M. Smucker Co.			Stanley Black & Decker,		
4.250%, 03/15/35.....	1,400	1,269,458	Inc.		
Jabil, Inc.			5.200%, 09/01/40.....	1,305	1,234,553
3.000%, 01/15/31.....	2,800	2,464,335	Teledyne FLIR LLC		
Johnson & Johnson			2.500%, 08/01/30.....	2,000	1,752,330
2.100%, 09/01/40.....	6,500	4,353,174	Thermo Fisher Scientific,		
JPMorgan Chase & Co.			Inc.		
5.500%, 10/15/40.....	3,300	3,317,432	5.404%, 08/10/43.....	3,800	3,747,023
Kemper Corp.			Travelers Cos., Inc.		
3.800%, 02/23/32.....	410	362,356	6.250%, 06/15/37.....	1,000	1,074,690
Kroger Co.			5.350%, 11/01/40.....	4,500	4,412,954
7.500%, 04/01/31.....	600	673,584	UnitedHealth Group, Inc.		
5.150%, 08/01/43.....	800	736,703	5.950%, 02/15/41.....	2,500	2,567,603
Lazard Group LLC			3.050%, 05/15/41.....	1,800	1,299,968
4.375%, 03/11/29.....	2,600	2,530,198	Utah Acquisition Sub, Inc.		
Legg Mason, Inc.			3.125%, 11/22/28..... EUR	2,000	2,073,954
4.750%, 03/15/26.....	900	900,895	Verizon Communications,		
Liberty Mutual Group, Inc.			Inc.		
Ω 6.500%, 03/15/35.....	900	909,228	3.375%, 10/27/36..... GBP	1,300	1,316,091

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)			COMMERCIAL PAPER — (0.9%)		
Walmart, Inc.			GERMANY — (0.9%)		
5.625%, 03/27/34..... GBP	3,100	\$ 4,071,023	Erste Abwicklungsanstalt		
5.250%, 09/28/35..... GBP	684	872,923	Ω 4.719%, 02/04/25.....	4,700	\$ 4,697,746
5.625%, 04/01/40.....	3,000	3,141,754	Ω 4.668%, 02/07/25.....	2,000	1,998,320
5.625%, 04/15/41.....	500	521,196	TOTAL GERMANY.....		<u>6,696,066</u>
2.500%, 09/22/41.....	4,300	2,976,717	TOTAL COMMERCIAL		
Walt Disney Co.			PAPER		
3.500%, 05/13/40.....	2,000	<u>1,607,593</u>	(Cost \$6,696,682).....		<u>6,696,066</u>
TOTAL UNITED STATES...		<u>220,565,403</u>	TOTAL INVESTMENT		
TOTAL BONDS.....		<u>645,061,460</u>	SECURITIES		
U.S. TREASURY OBLIGATIONS — (5.2%)			(Cost \$758,706,285).....		<u>693,661,239</u>
U.S. Treasury Bonds				<u>Shares</u>	
1.125%, 08/15/40	4,500	2,700,527	SECURITIES LENDING COLLATERAL — (1.1%)		
U.S. Treasury Notes			@§ The DFA Short Term		
(r) 3M USTMMR +			Investment Fund....	669,193	<u>7,741,221</u>
0.125%, FRN,			TOTAL INVESTMENTS — (100.0%)		
4.365%, 07/31/25 ...	10,500	10,504,414	(Cost \$766,446,847) [^] ...		<u>\$701,402,460</u>
(r) 3M USTMMR +					
0.170%, FRN,					
4.410%, 10/31/25 ...	7,000	7,007,419			
(r) 3M USTMMR +					
0.245%, FRN,					
4.485%, 01/31/26 ...	16,000	<u>16,031,247</u>			
TOTAL U.S. TREASURY					
OBLIGATIONS.....		<u>36,243,607</u>			

As of January 31, 2025, DFA Global Sustainability Fixed Income Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

Currency Purchased	Currency Sold	Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
JPY 167,202,959	USD 1,061,779	Citibank, N.A.	02/05/25	\$ 16,412
USD 1,886,510	NOK 20,596,738	State Street Bank and Trust	02/11/25	66,815
USD 1,355,473	EUR 1,298,842	Goldman Sachs Capital Markets L.P.	02/13/25	7,512
USD 49,133,411	EUR 46,050,777	State Street Bank and Trust	02/13/25	1,341,122
USD 1,363,704	EUR 1,288,938	UBS AG	02/13/25	26,022
USD 37,482,239	AUD 60,122,873	Australia and New Zealand Bank	02/21/25	101,977
AUD 1,270,686	USD 783,930	Citibank, N.A.	02/21/25	6,095
USD 9,729,987	CAD 13,545,387	Royal Bank of Canada	02/21/25	403,005
USD 399,869	AUD 642,748	Royal Bank of Canada	02/21/25	253
USD 5,482,981	CAD 7,905,795	State Street Bank and Trust	02/21/25	39,268
USD 5,559,486	SGD 7,481,250	Bank of America Corp.	03/19/25	44,742
SGD 7,481,250	USD 5,491,805	Bank of America Corp.	03/19/25	22,939
USD 1,755,892	GBP 1,407,878	Citibank, N.A.	03/24/25	10,544
USD 20,776,419	GBP 16,596,124	State Street Bank and Trust	03/24/25	202,189
USD 31,975,824	GBP 25,478,953	Royal Bank of Canada	03/31/25	390,376
GBP 6,005,282	USD 7,419,698	State Street Bank and Trust	03/31/25	24,859
USD 7,146,295	GBP 5,723,926	State Street Bank and Trust	03/31/25	50,526
GBP 1,181,641	USD 1,453,585	UBS AG	03/31/25	11,258
EUR 1,139,009	USD 1,176,285	Bank of America Corp.	04/02/25	8,553

DFA GLOBAL SUSTAINABILITY FIXED INCOME PORTFOLIO

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	66,301,667	EUR	63,184,865	Royal Bank of Canada	04/02/25	\$ 574,520
EUR	1,689,041	USD	1,746,909	UBS AG	04/02/25	10,091
USD	10,075,269	CAD	14,454,676	Royal Bank of Canada	04/07/25	102,410
USD	6,671,469	CAD	9,531,531	State Street Bank and Trust	04/07/25	95,284
USD	800,245	CAD	1,148,561	Bank of New York Mellon	04/16/25	7,469
USD	999,314	CAD	1,440,641	Citibank, N.A.	04/16/25	4,934
USD	12,231,543	CAD	17,538,504	Royal Bank of Canada	04/16/25	125,867
USD	16,002,614	CAD	22,884,977	Citibank, N.A.	04/17/25	205,870
USD	4,431,668	NZD	7,827,393	Bank of America Corp.	04/28/25	9,640
Total Appreciation						\$ 3,910,552
USD	75,776,215	JPY	11,911,983,173	Bank of New York Mellon	02/05/25	\$(1,037,028)
USD	507,530	GBP	417,042	Citibank, N.A.	03/24/25	(9,477)
USD	5,262,343	GBP	4,270,433	State Street Bank and Trust	03/24/25	(31,717)
Total (Depreciation)						\$(1,078,222)
Total Appreciation (Depreciation)						\$ 2,832,330

As of January 31, 2025, the value of Rule 144A securities amounted to \$25,977,257 or 3.7% of net assets.

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Assets				
Agency Obligations.....	—	\$ 5,660,106	—	\$ 5,660,106
Bonds				
Australia.....	—	43,433,814	—	43,433,814
Austria.....	—	4,996,344	—	4,996,344
Belgium.....	—	12,488,162	—	12,488,162
Canada.....	—	90,054,158	—	90,054,158
Finland.....	—	1,762,911	—	1,762,911
France.....	—	40,010,259	—	40,010,259
Germany.....	—	10,275,836	—	10,275,836
Hong Kong.....	—	3,177,139	—	3,177,139
Japan.....	—	70,822,819	—	70,822,819
Luxembourg.....	—	5,584,378	—	5,584,378
Netherlands.....	—	17,081,253	—	17,081,253
New Zealand.....	—	4,393,064	—	4,393,064
Norway.....	—	2,018,649	—	2,018,649
Singapore.....	—	1,353,665	—	1,353,665
Spain.....	—	3,385,842	—	3,385,842
Supranational Organization Obligations.....	—	75,275,444	—	75,275,444
Sweden.....	—	9,268,459	—	9,268,459
Switzerland.....	—	1,782,511	—	1,782,511
United Kingdom.....	—	27,331,350	—	27,331,350
United States.....	—	220,565,403	—	220,565,403
U.S. Treasury Obligations.....	—	36,243,607	—	36,243,607

DFA GLOBAL SUSTAINABILITY FIXED INCOME PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Commercial Paper.....	—	\$ 6,696,066	—	\$ 6,696,066
Securities Lending Collateral.....	—	7,741,221	—	7,741,221
Total Investments in Securities.....	—	\$701,402,460	—	\$701,402,460
Financial Instruments				
Assets				
Forward Currency Contracts**.....	—	3,910,552	—	3,910,552
Liabilities				
Forward Currency Contracts**.....	—	(1,078,222)	—	(1,078,222)
Total Financial Instruments.....	—	\$ 2,832,330	—	\$ 2,832,330

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

DFA OREGON MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MUNICIPAL BONDS — (100.0%)			OREGON — (Continued)		
OREGON — (100.0%)			City of Portland (GO)		
Astoria Hospital Facilities			Series A		
Authority (RB)			5.000%, 06/15/25	270	\$272,187
5.250%, 08/01/43	350	\$ 373,866	5.000%, 03/01/26	115	117,576
Benton & Linn Counties			5.000%, 06/01/26	700	720,185
Consolidated School			5.000%, 04/01/27	925	969,846
District No. 509J & 509A			5.000%, 06/01/27	540	568,088
Corvallis (GO) (SCH BD			3.000%, 06/15/28	150	149,557
GTY) Series J			4.000%, 04/01/32	225	228,522
5.000%, 06/15/29	610	663,652	City of Portland (GO)		
Central Oregon Community			Series B		
College (GO) (SCH BD			5.000%, 06/01/25	620	624,483
GTY)			5.000%, 06/15/26	485	499,391
4.000%, 06/15/28	270	279,435	5.000%, 06/15/30	405	431,945
City of Beaverton Water			City of Portland (GO)		
Revenue (RB)			Series C		
5.000%, 04/01/29	115	124,920	5.000%, 06/15/25	160	161,296
5.000%, 04/01/34	455	493,115	City of Portland (GO)		
5.000%, 04/01/39	750	796,718	Series D		
5.000%, 04/01/41	370	409,472	5.000%, 04/01/28	250	267,133
City of Bend (GO)			5.000%, 04/01/42	210	226,622
5.000%, 06/01/41	1,015	1,115,598	City of Portland Sewer		
5.000%, 06/01/44	385	420,971	System Revenue (RB)		
City of Bend Water			Series A		
Revenue (RB)			5.000%, 06/15/27	700	720,545
5.000%, 12/01/26	200	205,899	City of Portland Water		
5.000%, 12/01/30	350	359,662	System Revenue (RB)		
City of Cottage Grove (GO)			Series A		
5.000%, 09/01/26	515	532,194	5.000%, 04/01/25	525	526,855
4.000%, 06/01/29	100	103,645	5.000%, 04/01/27	365	382,304
City of Eugene (GO)			City of Redmond (GO)		
Series A			Series B-1		
5.000%, 06/01/36	250	282,292	5.000%, 06/01/30	80	86,320
City of Eugene Electric			City of Salem (GO)		
Utility System Revenue			5.000%, 06/01/25	445	448,247
(RB)			5.000%, 06/01/26	235	241,932
5.000%, 08/01/43	215	235,578	City of Springfield Sewer		
City of Hillsboro Water			System Revenue (RB)		
Revenue (RB)			4.000%, 04/01/26	280	284,061
5.000%, 06/01/28	250	267,528	4.000%, 04/01/27	280	286,419
City of Lake Oswego (GO)			Clackamas & Washington		
5.000%, 12/01/26	250	260,086	Counties School District		
4.000%, 06/01/41	500	503,490	No. 3 (GO) (SCH BD		
5.000%, 06/01/43	725	796,327	GTY)		
City of Medford (GO)			5.000%, 06/15/27	150	151,099
4.000%, 06/01/40	375	380,868	Clackamas & Washington		
City of Medford Sewer			Counties School District		
Revenue (RB) (BAM)			No. 3 (GO) (SCH BD		
4.000%, 06/01/44	500	480,199	GTY) Series B		
City of Newberg (GO)			5.000%, 06/15/26	250	257,418
4.000%, 12/01/25	120	121,088			

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 Community College District (GO) Series B 4.000%, 06/15/25	135	\$ 135,595	5.000%, 01/01/32	340	\$ 363,248
Clackamas County School District No. 12 North Clackamas (GO) (SCH BD GTY) 5.000%, 06/15/32	400	424,418	Hillsboro School District No. 1J (GO) (SCH BD GTY) 5.000%, 06/15/28	1,360	1,426,637
5.000%, 06/15/36	280	294,504	4.000%, 06/15/34	250	258,949
5.000%, 06/15/41	470	488,602	4.000%, 06/15/40	400	401,843
Clackamas County School District No. 12 North Clackamas (GO) (SCH BD GTY) Series B 5.000%, 06/15/25	550	554,455	Hood River County School District (GO) (SCH BD GTY) 4.000%, 06/15/32	620	627,547
5.000%, 06/15/33	345	359,971	Jackson County School District No. 5 Ashland (GO) (SCH BD GTY) 5.000%, 06/15/43	500	519,033
Clackamas County School District No. 7J Lake Oswego (GO) (AGM) 5.250%, 06/01/25	340	342,767	Jefferson County School District No. 509J (GO) (SCH BD GTY) 4.000%, 06/15/27	60	61,592
Clackamas County Service District No. 1 (RB) 5.000%, 12/01/26	270	281,040	Lane & Douglas Counties School District No. 28J Fern Ridge (GO) (SCH BD GTY) Series A □ 5.000%, 06/15/33 (Pre-refunded @ \$100, 6/15/26).....	1,000	1,030,748
Clatsop County School District No. 30 Warrenton-Hammond (GO) (SCH BD GTY) Series B 5.000%, 06/15/27	285	299,389	Lane Community College (GO) (SCH BD GTY) Series A 4.000%, 06/15/39	1,000	1,006,178
5.000%, 06/15/29	510	553,765	Linn & Benton Counties School District No. 8J Greater Albany (GO) (SCH BD GTY) 5.000%, 06/15/26	595	612,654
Columbia Gorge Community College District (GO) 4.000%, 04/01/26	75	75,830	Marion County School District No. 103 Woodburn (GO) (SCH BD GTY) □ 5.000%, 06/15/34 (Pre-refunded @ \$100, 6/15/25).....	630	635,380
County of Multnomah (GO) 5.000%, 06/01/29	290	304,370	Medford Hospital Facilities Authority (RB) Series A 5.000%, 08/15/33	625	671,265
4.000%, 06/01/37	385	388,449	Metro (GO) 5.000%, 06/01/28	215	230,216
County of Multnomah (GO) Series A 5.000%, 06/15/28	550	589,880	Metro (GO) Series A 4.000%, 06/01/33	1,100	1,153,237
5.000%, 06/15/29	1,155	1,260,557	Multnomah & Clackamas Counties School District No. 10JT Gresham-Barlow (GO) (SCH BD GTY) Series B 5.000%, 06/15/27	910	955,945
County of Washington (GO) 4.000%, 03/01/30	1,020	1,031,230			
Deschutes County Administrative School District No. 1 Bend-La Pine (GO) (SCH BD GTY) 5.000%, 06/15/26	1,130	1,164,298			
Deschutes County Hospital Facilities Authority (RB) Series A 5.000%, 01/01/28	250	258,991			

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)		
Multnomah County School			State of Oregon (GO)		
District No. 1 Portland			Series B		
(GO) (SCH BD GTY)			5.000%, 08/01/33	950	\$ 958,601
5.000%, 06/15/26	445	\$ 458,204	State of Oregon (GO)		
5.000%, 06/15/27	295	310,449	Series C		
5.000%, 06/15/29	845	919,322	5.000%, 06/01/26	420	432,637
Multnomah County School			5.000%, 06/01/31	870	910,771
District No. 7 Reynolds			5.000%, 06/01/35	1,400	1,458,862
(GO) (SCH BD GTY)			State of Oregon (GO)		
Series A			Series D		
5.000%, 06/15/25	630	635,220	5.000%, 06/01/28	305	326,585
5.000%, 06/15/27	1,000	1,008,029	5.000%, 05/01/29	535	548,728
Oregon Health & Science			5.000%, 06/01/39	200	222,686
University (RB) Series A			State of Oregon (GO)		
5.000%, 07/01/37.....	435	465,190	Series F		
Oregon State Lottery (RB)			5.000%, 05/01/25	335	336,872
Series A			5.000%, 08/01/25	240	242,722
5.000%, 04/01/43	1,000	1,084,191	5.000%, 05/01/31	540	553,189
Port of Portland Airport			5.000%, 05/01/32	1,185	1,212,480
Revenue (RB) Series 23			5.000%, 05/01/34	500	510,917
5.000%, 07/01/35	435	437,208	State of Oregon (GO)		
Port of Portland Airport			Series G		
Revenue (RB) Series A			5.000%, 12/01/33	1,000	1,031,873
5.000%, 07/01/28	150	159,975	5.000%, 08/01/41	350	385,300
Portland Community			State of Oregon (GO)		
College District (GO)			Series H		
5.000%, 06/15/26.....	950	979,481	5.000%, 06/01/25	265	266,982
5.000%, 06/15/31	455	466,714	5.000%, 06/01/27	380	390,892
5.000%, 06/15/33	1,155	1,183,015	5.000%, 06/01/29	365	375,028
Rockwood Water People's			State of Oregon (GO)		
Utility District (RB)			Series N		
5.000%, 06/15/44	275	294,979	5.000%, 05/01/27	380	399,094
Salem Hospital Facility			State of Oregon		
Authority (RB) Series A			Department of		
5.000%, 05/15/31	350	357,511	Transportation (RB)		
Salem-Keizer School			Series A		
District No. 24J (GO)			5.000%, 11/15/26	460	478,807
(SCH BD GTY)			5.000%, 11/15/27	600	629,069
5.000%, 06/15/33	555	588,101	Tri-County Metropolitan		
Salem-Keizer School			Transportation District of		
District No. 24J (GO)			Oregon (RB) Series A		
(SCH BD GTY) Series B			5.000%, 09/01/25	235	237,991
5.000%, 06/15/27	1,345	1,414,487	5.000%, 09/01/34	425	459,128
State of Oregon (GO)			3.250%, 10/01/34	420	404,082
Series A			5.000%, 09/01/38	1,215	1,293,559
5.000%, 05/01/27.....	730	766,681	Tri-County Metropolitan		
5.000%, 05/01/29	515	560,225	Transportation District of		
5.000%, 05/01/36	210	237,447	Oregon (RB) Series B		
4.000%, 05/01/37	200	205,147	5.000%, 09/01/26		
4.000%, 05/01/38	250	255,143	(Pre-refunded @		
5.000%, 05/01/40	274	305,934	\$100, 9/1/25).....	435	440,761
5.000%, 05/01/41	355	389,880	Tualatin Hills Park &		
5.000%, 05/01/42	270	291,940	Recreation District (GO)		
5.000%, 05/01/43	270	293,925	4.000%, 06/01/26	110	111,835
5.250%, 05/01/43	450	504,529			
5.250%, 05/01/44	75	83,776			

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)		
Tualatin Valley Water District (RB)			Washington Clackamas & Yamhill Counties School District No. 88J (GO) (SCH BD GTY)		
5.000%, 06/01/43	400	\$434,262	5.000%, 06/15/25	660	\$ 665,298
Washington & Clackamas Counties School District No. 23J Tigard-Tualatin (GO) (SCH BD GTY) Series A			Washington County Clean Water Services (RB)		
5.000%, 06/15/40	190	199,354	5.000%, 10/01/25	480	487,264
Washington & Clackamas Counties School District No. 23J Tigard-Tualatin (GO) (SCH BD GTY) Series J			5.000%, 10/01/27	535	565,998
5.000%, 06/15/28	275	288,539	5.000%, 10/01/28	330	355,416
Washington & Multnomah Counties School District No. 48J Beaverton (GO) (SCH BD GTY) Series B			Washington County School District No. 13 Banks (GO) (SCH BD GTY) Series B		
5.000%, 06/15/26	390	402,103	5.000%, 06/15/38	500	561,724
5.000%, 06/15/30	360	397,059	Washington Environment Services Sewer Revenue (RB)		
Washington & Multnomah Counties School District No. 48J Beaverton (GO) (SCH BD GTY) Series C			5.000%, 06/01/29	400	<u>435,239</u>
5.000%, 06/15/27	615	646,484	TOTAL MUNICIPAL BONDS		
			(Cost \$72,344,960).....		<u>71,306,111</u>
			TOTAL INVESTMENTS — (100.0%)		
			(Cost \$72,344,960)^.....		<u>\$71,306,111</u>

Summary of the Portfolio's investments as of January 31, 2025, 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>
Assets				
Municipal Bonds.....	—	\$71,306,111	—	\$71,306,111
Total Investments in Securities.....	—	\$71,306,111	—	\$71,306,111

DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Face Amount[^]</u> <u>(000)</u>	<u>Value[†]</u>		<u>Face Amount[^]</u> <u>(000)</u>	<u>Value[†]</u>
AGENCY OBLIGATIONS — (9.0%)			AUSTRALIA — (Continued)		
Government National			Westpac Banking Corp.,		
Mortgage Association,			SOFR + 0.810%, FRN		
TBA			(r) 5.177%, 04/16/29.....	3,000	\$ 3,009,240
6.000%, 02/01/55 TBA.	2,519	\$ 2,540,254	TOTAL AUSTRALIA.....		<u>21,917,424</u>
Uniform Mortgage-Backed			BELGIUM — (0.3%)		
Security, TBA			Ministeries Van de Vlaamse		
2.000%, 02/01/55 TBA.	7,911	6,156,983	Gemeenschap		
2.500%, 02/01/55 TBA.	7,656	6,238,854	1.000%, 10/13/36	EUR 1,100	<u>885,938</u>
6.000%, 02/01/55 TBA.	6,048	6,089,093			
6.500%, 02/01/55 TBA.	4,326	<u>4,434,993</u>	CANADA — (10.5%)		
TOTAL AGENCY			Bank of Nova Scotia		
OBLIGATIONS.....		<u>25,460,177</u>	2.450%, 02/02/32.....	195	164,082
BONDS — (82.5%)			Brookfield Finance, Inc.		
AUSTRALIA — (7.7%)			4.850%, 03/29/29.....	600	597,646
APA Infrastructure Ltd.			Canada Government Bonds		
0.750%, 03/15/29..... EUR	1,500	1,410,761	1.500%, 04/01/25..... CAD	1,000	686,566
Australia & New Zealand			3.750%, 05/01/25..... CAD	1,700	1,172,215
Banking Group Ltd., 3M			Canada Housing Trust No.		
Euribor + 0.400%, FRN			1		
(r) 3.413%, 05/21/27..... EUR	1,100	1,142,293	Ω 2.550%, 03/15/25..... CAD	300	206,325
FMG Resources August 2006			Canadian Natural		
Pty. Ltd.			Resources Ltd.		
Ω 4.500%, 09/15/27.....	1,150	1,120,893	2.950%, 07/15/30.....	500	446,645
Ω 4.375%, 04/01/31.....	200	182,487	CI Financial Corp.		
Glencore Funding LLC			3.200%, 12/17/30.....	1,500	1,282,568
Ω 2.850%, 04/27/31.....	500	435,682	CPPIB Capital, Inc.		
National Australia Bank			3.950%, 06/02/32..... CAD	3,600	2,570,073
Ltd.			4.750%, 06/02/33..... CAD	3,300	2,471,929
Ω 4.951%, 01/10/34.....	1,000	986,712	Fairfax Financial Holdings		
New South Wales Treasury			Ltd.		
Corp.			4.625%, 04/29/30.....	500	485,436
1.500%, 02/20/32..... AUD	5,860	2,948,520	Province of British Columbia		
1.750%, 03/20/34..... AUD	1,600	754,982	3.550%, 06/18/33..... CAD	1,100	757,303
4.250%, 02/20/36..... AUD	1,600	909,781	4.150%, 06/18/34..... CAD	2,200	1,571,539
3.500%, 11/20/37..... AUD	2,000	1,028,167	Province of Manitoba		
Queensland Treasury			3.800%, 06/02/33..... CAD	6,700	4,685,736
Corp.			5.700%, 03/05/37..... CAD	1,000	801,011
1.500%, 08/20/32..... AUD	1,700	833,453	Province of Ontario		
Rio Tinto Alcan, Inc.			2.650%, 02/05/25..... CAD	200	137,612
5.750%, 06/01/35.....	1,000	1,025,062	3.750%, 06/02/32..... CAD	1,800	1,268,824
South Australian			3.650%, 06/02/33..... CAD	1,000	694,815
Government Financing			4.150%, 06/02/34..... CAD	2,000	1,431,107
Authority			4.700%, 06/02/37..... CAD	1,400	1,039,719
1.750%, 05/24/32..... AUD	1,200	607,799	Province of Quebec		
Treasury Corp. of Victoria			6.250%, 06/01/32..... CAD	1,400	1,137,725
4.250%, 12/20/32..... AUD	900	536,886	3.250%, 09/01/32..... CAD	4,100	2,793,986
2.250%, 09/15/33..... AUD	2,100	1,052,942	4.450%, 09/01/34..... CAD	300	219,088
2.250%, 11/20/34..... AUD	3,690	1,774,167	5.000%, 12/01/38..... CAD	2,000	1,518,244
2.000%, 09/17/35..... AUD	2,100	954,815	Toronto-Dominion Bank		
4.750%, 09/15/36..... AUD	2,050	1,202,782	3.129%, 08/03/32..... EUR	500	512,216

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)			HONG KONG — (0.3%)		
TransCanada PipeLines Ltd.			Prudential Funding Asia PLC		
4.625%, 03/01/34.....	1,200	\$ 1,120,995	3.625%, 03/24/32	1,000	907,754
TOTAL CANADA.....		<u>29,773,405</u>	IRELAND — (0.7%)		
FRANCE — (5.3%)			Accenture Capital, Inc.	2,000	<u>1,903,113</u>
Banque Federative du Credit Mutuel SA			4.500%, 10/04/34		
1.250%, 06/03/30..... EUR	1,300	1,218,128	ITALY — (0.8%)		
0.625%, 02/21/31..... EUR	600	531,749	Eni SpA		
BNP Paribas SA			0.625%, 01/23/30..... EUR	1,000	\$ 924,697
1.375%, 05/28/29..... EUR	500	483,436	Intesa Sanpaolo SpA		
1.250%, 07/13/31..... GBP	400	388,582	2.500%, 01/15/30..... GBP	400	439,873
BPCE SA			UniCredit SpA		
Ω 2.700%, 10/01/29.....	1,500	1,350,635	1.625%, 01/18/32..... EUR	1,000	<u>933,320</u>
Electricite de France SA			TOTAL ITALY.....		<u>2,297,890</u>
6.125%, 06/02/34..... GBP	300	381,144	JAPAN — (9.5%)		
French Republic			7-Eleven, Inc.		
Government Bonds OAT			Ω 1.800%, 02/10/31.....	300	244,932
1.250%, 05/25/38..... EUR	5,650	4,509,881	Aircastle Ltd.		
JCDecaux SE			Ω 2.850%, 01/26/28.....	400	373,803
1.625%, 02/07/30..... EUR	1,200	1,141,680	Japan Government Ten Year		
La Poste SA			Bonds		
1.375%, 04/21/32..... EUR	1,100	1,005,002	0.100%, 06/20/27..... JPY	201,000	1,277,162
SNCF Reseau			0.200%, 03/20/32..... JPY	300,000	1,829,575
1.875%, 03/30/34..... EUR	800	730,728	0.200%, 09/20/32..... JPY	420,000	2,543,668
Societe Des Grands Projets EPIC			0.500%, 12/20/32..... JPY	330,000	2,039,768
1.125%, 05/25/34..... EUR	1,100	943,164	0.400%, 06/20/33..... JPY	350,000	2,132,744
Societe Generale SA			Japan Government Thirty		
0.875%, 09/24/29..... EUR	1,000	933,346	Year Bonds		
UNEDIC ASSEO			2.400%, 03/20/34..... JPY	120,000	856,314
0.500%, 05/25/36..... EUR	100	76,303	Japan Government Twenty Year		
WEA Finance LLC			Bonds		
Ω 3.500%, 06/15/29.....	1,400	<u>1,298,546</u>	1.500%, 03/20/34..... JPY	261,000	1,732,046
TOTAL FRANCE.....		<u>14,992,324</u>	1.400%, 09/20/34..... JPY	350,000	2,295,045
GERMANY — (0.7%)			1.200%, 09/20/35..... JPY	394,000	2,513,628
E.ON International Finance			0.400%, 03/20/36..... JPY	370,000	2,152,582
BV			0.600%, 09/20/37..... JPY	20,000	116,008
6.375%, 06/07/32..... GBP	250	329,394	0.500%, 12/20/41..... JPY	207,600	1,089,353
Fresenius Medical Care			Mitsubishi UFJ Financial		
U.S. Finance III, Inc.			Group, Inc.		
Ω 2.375%, 02/16/31.....	750	625,021	3.556%, 06/15/32..... EUR	1,480	1,568,283
Siemens			Mizuho Financial Group, Inc.		
Financieringsmaatschappij			0.693%, 10/07/30..... EUR	600	542,314
NV			2.096%, 04/08/32..... EUR	400	382,217
3.375%, 02/22/37..... EUR	200	209,352	Nissan Motor Co. Ltd.		
Volkswagen Financial			Ω 4.810%, 09/17/30.....	1,250	1,165,303
Services AG			Nomura Holdings, Inc.		
0.375%, 02/12/30..... EUR	900	<u>805,321</u>	2.172%, 07/14/28.....	300	272,596
TOTAL GERMANY.....		<u>1,969,088</u>	2.608%, 07/14/31.....	1,000	848,041
			Sumitomo Mitsui Financial		
			Group, Inc.		
			2.222%, 09/17/31.....	1,000	<u>836,609</u>
			TOTAL JAPAN.....		<u>26,811,991</u>

DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
LUXEMBOURG — (0.3%)			UNITED KINGDOM — (Continued)		
ArcelorMittal SA			Barclays PLC		
4.250%, 07/16/29	940	<u>913,077</u>	3.250%, 01/17/33..... GBP	600	\$ 636,285
NETHERLANDS — (0.6%)			BAT International Finance		
Enexis Holding NV			PLC		
3.500%, 05/30/36..... EUR	800	\$ 843,201	2.250%, 01/16/30..... EUR	500	496,096
TenneT Holding BV			British Telecommunications		
2.375%, 05/17/33..... EUR	1,000	<u>968,479</u>	PLC		
TOTAL NETHERLANDS....		<u>1,811,680</u>	3.125%, 11/21/31..... GBP	560	616,895
NEW ZEALAND — (0.5%)			LCR Finance PLC		
New Zealand Government			4.500%, 12/07/38..... GBP	65	76,452
Bonds			National Gas Transmission		
4.250%, 05/15/34..... NZD	350	193,490	PLC		
2.750%, 04/15/37..... NZD	2,750	<u>1,262,198</u>	1.125%, 01/14/33..... GBP	656	591,791
TOTAL NEW ZEALAND....		<u>1,455,688</u>	National Grid Electricity		
NORWAY — (0.9%)			Distribution West		
Aker BP ASA			Midlands PLC		
Ω 4.000%, 01/15/31.....	300	277,910	5.750%, 04/16/32..... GBP	300	381,332
Equinor ASA			Southern Gas Networks		
1.625%, 11/09/36..... EUR	500	433,492	PLC		
4.250%, 11/23/41.....	2,000	<u>1,723,267</u>	1.250%, 12/02/31..... GBP	1,250	1,202,951
TOTAL NORWAY.....		<u>2,434,669</u>	Vodafone Group PLC		
SPAIN — (0.7%)			6.150%, 02/27/37.....	71	74,605
Holding d'Infrastructures de			Wintershall Dea Finance		
Transport SASU			BV		
1.625%, 09/18/29..... EUR	1,100	1,063,839	1.823%, 09/25/31..... EUR	1,000	<u>910,770</u>
Merlin Properties Socimi			TOTAL UNITED		
SA			KINGDOM.....		<u>6,146,939</u>
2.375%, 09/18/29..... EUR	900	<u>904,848</u>	UNITED STATES — (40.4%)		
TOTAL SPAIN.....		<u>1,968,687</u>	Abbott Laboratories		
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (0.4%)			5.300%, 05/27/40.....	1,635	1,649,290
International Finance Corp.			AbbVie, Inc.		
1.500%, 04/15/35 AUD	2,500	<u>1,133,172</u>	4.050%, 11/21/39.....	1,000	858,639
SWEDEN — (0.1%)			Advance Auto Parts, Inc.		
Skandinaviska Enskilda Banken			3.900%, 04/15/30.....	150	135,087
AB			3.500%, 03/15/32.....	270	226,918
0.625%, 11/12/29 EUR	200	<u>185,153</u>	Allstate Corp.		
SWITZERLAND — (0.6%)			5.950%, 04/01/36.....	1,400	1,467,727
UBS Group AG			Ally Financial, Inc.		
0.875%, 11/03/31..... EUR	1,870	1,666,648	8.000%, 11/01/31.....	300	336,589
0.625%, 02/24/33..... EUR	200	<u>168,378</u>	Altria Group, Inc.		
TOTAL SWITZERLAND.....		<u>1,835,026</u>	3.400%, 05/06/30.....	200	184,126
UNITED KINGDOM — (2.2%)			American Assets Trust LP		
Ashtead Capital, Inc.			3.375%, 02/01/31.....	1,000	872,570
Ω 2.450%, 08/12/31.....	200	168,022	American Tower Corp.		
Ω 5.500%, 08/11/32.....	1,000	991,740	1.000%, 01/15/32..... EUR	500	441,882
			ARES Capital Corp.		
			3.200%, 11/15/31.....	800	689,507
			Ashland, Inc.		
			Ω 3.375%, 09/01/31.....	400	343,844
			Assurant, Inc.		
			2.650%, 01/15/32.....	1,000	833,803
			Assured Guaranty		
			U.S. Holdings, Inc.		
			3.150%, 06/15/31.....	1,000	885,418

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)		
AT&T, Inc.			Consolidated Edison Co. of New York, Inc.		
3.500%, 06/01/41.....	1,400	\$1,073,945	5.700%, 06/15/40.....	475	\$ 476,515
AutoNation, Inc.			Continental Resources, Inc.		
2.400%, 08/01/31.....	1,500	1,246,302	4.375%, 01/15/28.....	1,000	976,451
3.850%, 03/01/32.....	500	449,084	Dentsply Sirona, Inc.		
Bank of America Corp.			3.250%, 06/01/30.....	650	573,853
5.875%, 02/07/42.....	1,350	1,409,924	Dick's Sporting Goods, Inc.		
Bath & Body Works, Inc.			3.150%, 01/15/32.....	500	438,890
5.250%, 02/01/28.....	600	595,231	Digital Dutch Finco BV		
Berkshire Hathaway Finance Corp.			1.000%, 01/15/32.....	1,000	873,655
2.375%, 06/19/39.....	600	520,196	Discover Bank		
Berkshire Hathaway, Inc.			4.650%, 09/13/28.....	200	197,168
0.437%, 04/15/31.....	410,000	2,439,734	Dow Chemical Co.		
0.472%, 01/23/32.....	200,000	1,173,708	1.125%, 03/15/32.....	267	238,776
1.585%, 04/16/40.....	100,000	581,646	DPL, Inc.		
Black Hills Corp.			4.350%, 04/15/29.....	1,500	1,398,491
2.500%, 06/15/30.....	800	700,767	Duquesne Light Holdings, Inc.		
Block, Inc.			Ω 2.775%, 01/07/32.....	1,000	836,893
3.500%, 06/01/31.....	1,500	1,334,806	DXC Technology Co.		
Boardwalk Pipelines LP			2.375%, 09/15/28.....	400	362,921
3.600%, 09/01/32.....	100	87,919	Elevance Health, Inc.		
Boeing Co.			4.625%, 05/15/42.....	500	436,377
3.200%, 03/01/29.....	200	185,181	Energy Transfer LP		
BP Capital Markets PLC			3.750%, 05/15/30.....	350	327,065
1.231%, 05/08/31.....	2,300	2,120,946	EnerSys		
2.822%, 04/07/32.....	300	302,980	Ω 4.375%, 12/15/27.....	1,000	965,857
Brixmor Operating Partnership LP			EPR Properties		
4.050%, 07/01/30.....	300	283,684	4.950%, 04/15/28.....	500	493,527
Broadcom, Inc.			3.750%, 08/15/29.....	1,200	1,113,189
Ω 2.600%, 02/15/33.....	1,000	824,492	Equinix, Inc.		
Ω 3.187%, 11/15/36.....	150	120,312	2.150%, 07/15/30.....	300	258,852
Broadstone Net Lease LLC			Expedia Group, Inc.		
2.600%, 09/15/31.....	1,504	1,251,183	3.250%, 02/15/30.....	650	599,696
Brown & Brown, Inc.			Experian Finance PLC		
2.375%, 03/15/31.....	1,000	843,969	Ω 2.750%, 03/08/30.....	602	541,855
Capital One Financial Corp.			Exxon Mobil Corp.		
1.650%, 06/12/29.....	373	365,430	1.408%, 06/26/39.....	2,700	2,109,279
Celanese U.S. Holdings LLC			4.227%, 03/19/40.....	2,900	2,534,822
0.625%, 09/10/28.....	1,000	922,528	Five Corners Funding Trust II		
Chevron USA, Inc.			Ω 2.850%, 05/15/30.....	500	447,208
6.000%, 03/01/41.....	1,000	1,070,343	Flowserve Corp.		
5.250%, 11/15/43.....	1,000	977,453	2.800%, 01/15/32.....	2,000	1,703,142
Cigna Group			Ford Motor Credit Co. LLC		
4.800%, 08/15/38.....	800	727,054	4.134%, 08/04/25.....	350	348,396
Cincinnati Financial Corp.			Fox Corp.		
6.125%, 11/01/34.....	721	752,532	4.709%, 01/25/29.....	300	297,293
Cisco Systems, Inc.			GATX Corp.		
5.500%, 01/15/40.....	1,000	1,011,477	4.700%, 04/01/29.....	200	197,537
Conagra Brands, Inc.			3.500%, 06/01/32.....	500	445,143
5.300%, 11/01/38.....	200	188,325	General Motors Financial Co., Inc.		
ConocoPhillips			5.650%, 01/17/29.....	600	610,303
6.500%, 02/01/39.....	300	325,798			

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)		
Gilead Sciences, Inc. 5.650%, 12/01/41.....	1,000	\$1,005,501	Jefferies Financial Group, Inc. 2.625%, 10/15/31.....	300	\$ 254,160
Global Payments, Inc. 3.200%, 08/15/29.....	250	230,488	JPMorgan Chase & Co. 6.400%, 05/15/38.....	500	548,785
GLP Capital LP/GLP Financing II, Inc. 5.750%, 06/01/28.....	200	202,358	5.500%, 10/15/40.....	500	502,641
4.000%, 01/15/30.....	200	187,197	5.400%, 01/06/42.....	500	495,416
Goldman Sachs Group, Inc. 6.250%, 02/01/41.....	200	211,705	Juniper Networks, Inc. 2.000%, 12/10/30.....	1,200	1,006,288
Graphic Packaging International LLC Ω 4.750%, 07/15/27.....	500	490,603	KB Home 4.000%, 06/15/31.....	1,500	1,343,390
HAT Holdings I LLC/HAT Holdings II LLC Ω 3.750%, 09/15/30.....	600	530,777	Kemper Corp. 3.800%, 02/23/32.....	1,000	883,795
HCA, Inc. 7.500%, 11/06/33.....	117	129,576	Kilroy Realty LP 2.500%, 11/15/32.....	1,600	1,235,643
Hess Corp. 5.600%, 02/15/41.....	500	491,863	Kinder Morgan Energy Partners LP 6.950%, 01/15/38.....	100	108,562
Home Depot, Inc. 5.400%, 09/15/40.....	1,000	995,305	Lazard Group LLC 4.500%, 09/19/28.....	500	490,518
Howmet Aerospace, Inc. 3.000%, 01/15/29.....	500	466,129	Lennar Corp. 4.750%, 05/30/25.....	500	499,811
HP, Inc. 2.650%, 06/17/31.....	200	172,098	Lincoln National Corp. # 3.400%, 01/15/31.....	700	634,833
Humana, Inc. 3.125%, 08/15/29.....	150	137,790	Loews Corp. 4.125%, 05/15/43.....	495	409,382
Huntsman International LLC 2.950%, 06/15/31.....	1,000	836,779	LYB International Finance III LLC 3.375%, 10/01/40.....	500	367,122
Hyatt Hotels Corp. 4.375%, 09/15/28.....	1,000	978,622	Marriott International, Inc. 2.750%, 10/15/33.....	100	82,143
Indiana Michigan Power Co. 6.050%, 03/15/37.....	500	518,410	Mastercard, Inc. 4.875%, 05/09/34.....	2,000	1,973,403
Intel Corp. 4.600%, 03/25/40.....	800	667,998	Meta Platforms, Inc. 4.750%, 08/15/34.....	2,000	1,952,336
5.625%, 02/10/43.....	700	645,206	MGM Resorts International 4.625%, 09/01/26.....	350	346,868
International Business Machines Corp. 1.250%, 02/09/34..... EUR	1,000	879,591	Micron Technology, Inc. 3.366%, 11/01/41.....	500	364,682
Interstate Power & Light Co. 5.700%, 10/15/33.....	1,595	1,627,998	Molina Healthcare, Inc. Ω 3.875%, 11/15/30.....	1,000	906,407
Invitation Homes Operating Partnership LP 2.700%, 01/15/34.....	900	720,275	Ω 3.875%, 05/15/32.....	250	219,842
Jackson Financial, Inc. 3.125%, 11/23/31.....	1,000	856,609	Morgan Stanley 6.375%, 07/24/42.....	900	978,743
Jacobs Engineering Group, Inc. 5.900%, 03/01/33.....	750	764,506	Motorola Solutions, Inc. 2.300%, 11/15/30.....	200	172,392
			National Fuel Gas Co. 2.950%, 03/01/31.....	1,000	865,438
			Nestle Capital Corp. 4.750%, 03/22/36..... GBP	750	898,354
			NewMarket Corp. 2.700%, 03/18/31.....	1,000	857,610
			NextEra Energy Operating Partners LP Ω 4.500%, 09/15/27.....	300	284,628
			NIKE, Inc. 3.250%, 03/27/40.....	2,000	1,557,766

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)		
NOV, Inc.			Shell Finance U.S., Inc.		
3.600%, 12/01/29.....	400	\$ 373,636	4.550%, 08/12/43.....	2,500	\$ 2,179,662
OneMain Finance Corp.			Steelcase, Inc.		
7.125%, 03/15/26.....	450	458,989	5.125%, 01/18/29.....	700	674,696
ONEOK, Inc.			Store Capital LLC		
6.350%, 01/15/31.....	300	315,292	4.625%, 03/15/29.....	900	869,082
Oracle Corp.			Tapestry, Inc.		
6.125%, 07/08/39.....	600	621,671	3.050%, 03/15/32.....	300	257,400
3.600%, 04/01/40.....	875	682,441	Taylor Morrison		
Ovintiv, Inc.			Communities, Inc.		
8.125%, 09/15/30.....	400	448,106	Ω 5.750%, 01/15/28.....	1,000	1,002,099
Owens Corning			Thermo Fisher Scientific,		
3.500%, 02/15/30.....	1,500	1,397,344	Inc.		
Paramount Global			5.404%, 08/10/43.....	200	197,212
4.950%, 01/15/31.....	200	189,454	Toll Brothers Finance Corp.		
Philip Morris International, Inc.			@ 3.800%, 11/01/29.....	350	330,145
0.800%, 08/01/31..... EUR	800	713,492	Truist Financial Corp.		
4.375%, 11/15/41.....	100	85,111	1.950%, 06/05/30.....	200	171,443
Piedmont Operating			U.S. Cellular Corp.		
Partnership LP			6.700%, 12/15/33.....	200	213,938
3.150%, 08/15/30.....	1,000	859,667	UnitedHealth Group, Inc.		
Plains All American			3.500%, 08/15/39.....	600	477,620
Pipeline LP/PAA Finance			Utah Acquisition Sub, Inc.		
Corp.			3.125%, 11/22/28..... EUR	550	570,337
3.550%, 12/15/29.....	200	186,668	Vontier Corp.		
3.800%, 09/15/30.....	50	46,583	2.400%, 04/01/28.....	400	364,760
6.700%, 05/15/36.....	200	212,776	2.950%, 04/01/31.....	665	574,453
6.650%, 01/15/37.....	500	527,859	Walmart, Inc.		
Primerica, Inc.			5.250%, 09/28/35..... GBP	26	33,181
2.800%, 11/19/31.....	1,000	856,254	4.875%, 07/08/40.....	500	482,574
Principal Financial Group,			5.625%, 04/15/41.....	700	729,674
Inc.			Walt Disney Co.		
6.050%, 10/15/36.....	147	153,735	3.500%, 05/13/40.....	500	401,898
Progress Energy, Inc.			Wells Fargo & Co.		
7.000%, 10/30/31.....	290	322,624	0.625%, 08/14/30..... EUR	278	252,101
Prologis Euro Finance LLC			2.125%, 09/24/31..... GBP	1,000	1,043,642
0.500%, 02/16/32..... EUR	500	430,000	Welltower OP LLC		
Public Storage Operating Co.			2.050%, 01/15/29.....	1,000	898,416
0.500%, 09/09/30..... EUR	1,000	893,720	Western Digital Corp.		
0.875%, 01/24/32..... EUR	200	175,929	2.850%, 02/01/29.....	1,200	1,075,764
Reinsurance Group of			Western Union Co.		
America, Inc.			1.350%, 03/15/26.....	600	576,430
3.150%, 06/15/30.....	258	233,917	Westlake Corp.		
Ross Stores, Inc.			1.625%, 07/17/29..... EUR	500	484,327
1.875%, 04/15/31.....	99	82,297	Yum! Brands, Inc.		
Royalty Pharma PLC			Ω 4.750%, 01/15/30.....	200	192,004
2.200%, 09/02/30.....	150	128,178	3.625%, 03/15/31.....	500	447,429
RTX Corp.			TOTAL UNITED STATES...		<u>114,327,021</u>
4.500%, 06/01/42.....	500	434,688	TOTAL BONDS.....		<u>233,670,039</u>
Sabra Health Care LP			U.S. TREASURY OBLIGATIONS — (6.5%)		
3.200%, 12/01/31.....	900	771,452	U.S. Treasury		
Seagate HDD Cayman			Inflation-Indexed Notes		
4.091%, 06/01/29.....	400	376,769	0.625%, 01/15/26.....	5,046	5,001,945
4.125%, 01/15/31.....	500	457,104			
Sensata Technologies, Inc.					
Ω 4.375%, 02/15/30.....	850	787,133			

DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
U.S. Treasury Notes			CANADA — (Continued)		
(r) 3M USTMMR +			Ontario Treasury Bills		
0.245%, FRN,			∞ 3.191%,03/12/25..... CAD	1,000	\$ 685,919
4.485%, 01/31/26	4,300	\$ 4,308,398	Quebec Treasury Bills		
(r) 3M USTMMR +			∞ 3.191%,03/07/25..... CAD	300	<u>205,881</u>
0.150%, FRN,			TOTAL CANADA.....		<u>1,028,601</u>
4.390%, 04/30/26	6,000	6,005,333	TOTAL INVESTMENT		
(r) 3M USTMMR +			SECURITIES		
0.182%, FRN,			(Cost \$297,633,591).....		<u>278,479,713</u>
4.422%, 07/31/26	3,000	<u>3,005,220</u>			
TOTAL U.S. TREASURY			Shares		
OBLIGATIONS.....		<u>18,320,896</u>	SECURITIES LENDING COLLATERAL — (1.7%)		
FOREIGN SOVEREIGN OBLIGATIONS — (0.3%)			@§ The DFA Short Term		
			Investment Fund.....	415,247	<u>4,803,581</u>
CANADA — (0.3%)			TOTAL INVESTMENTS — (100.0%)		
Canada Treasury Bills			(Cost \$302,436,758) [^] ...		<u>\$283,283,294</u>
∞ 3.101%, 04/24/25..... CAD	100	68,362			
∞ 3.094%, 04/09/25..... CAD	100	68,439			

As of January 31, 2025, 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	760,240	SEK	8,095,970	Citibank, N.A.	02/05/25	\$ 30,028
AUD	248,672	USD	153,829	Citibank, N.A.	02/11/25	772
USD	6,811,049	AUD	10,278,985	State Street Bank and Trust	02/11/25	420,553
USD	1,989,118	CAD	2,816,690	Citibank, N.A.	02/12/25	50,349
USD	7,012,030	CAD	9,863,426	Societe Generale	02/12/25	222,891
USD	1,816,891	CAD	2,607,591	State Street Bank and Trust	02/12/25	22,047
EUR	394,407	USD	406,008	Citibank, N.A.	02/13/25	3,315
USD	16,646,558	EUR	15,597,491	State Street Bank and Trust	02/13/25	459,213
USD	3,666,263	GBP	2,933,172	UBS AG	03/24/25	30,007
USD	15,492,165	EUR	14,764,567	State Street Bank and Trust	04/02/25	133,536
EUR	1,640,650	USD	1,696,937	State Street Bank and Trust	04/02/25	9,726
EUR	708,412	USD	729,927	HSBC Bank	04/03/25	7,025
USD	15,994,429	EUR	15,325,597	State Street Bank and Trust	04/03/25	51,395
EUR	1,876,247	USD	1,937,323	UBS AG	04/03/25	14,514
NZD	31,232	USD	17,573	Citibank, N.A.	04/07/25	63
USD	18,569	NZD	32,584	Citibank, N.A.	04/07/25	170
USD	3,553,583	CAD	5,089,625	Citibank, N.A.	04/08/25	41,881
USD	1,431,820	CAD	2,045,715	Royal Bank of Canada	04/08/25	20,333
USD	938,721	CAD	1,353,913	State Street Bank and Trust	04/08/25	4,558
GBP	367,850	USD	453,814	Citibank, N.A.	04/10/25	2,185
USD	11,036,901	CAD	15,847,290	UBS AG	04/14/25	99,595
USD	168,550	AUD	270,386	Citibank, N.A.	04/15/25	390
Total Appreciation						\$1,624,546
SEK	8,095,970	USD	731,563	Citibank, N.A.	02/05/25	\$ (1,351)
USD	7,465,370	JPY	1,173,828,206	Societe Generale	02/05/25	(103,945)
EUR	905,959	USD	945,394	Citibank, N.A.	02/13/25	(5,174)
EUR	1,306,924	USD	1,367,083	UBS AG	02/13/25	(10,735)
USD	4,019,365	JPY	633,076,888	Citibank, N.A.	02/14/25	(67,188)
USD	79,416	GBP	65,246	Citibank, N.A.	03/24/25	(1,469)

DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	13,193,399	JPY	2,040,372,356	State Street Bank and Trust	03/24/25	\$ (34,663)
USD	1,452,100	NZD	2,587,357	Australia and New Zealand Bank	04/07/25	(8,892)
USD	15,671	NZD	27,908	Citibank, N.A.	04/07/25	(88)
USD	4,292,637	GBP	3,481,918	Citibank, N.A.	04/10/25	(23,659)
CAD	519,559	USD	362,764	Citibank, N.A.	04/14/25	(4,181)
USD	6,309,642	AUD	10,197,185	Societe Generale	04/14/25	(32,188)
CAD	741,505	USD	512,954	UBS AG	04/14/25	(1,191)
USD	1,079,035	AUD	1,755,804	Australia and New Zealand Bank	04/15/25	(12,942)
Total (Depreciation)						\$ (307,666)
Total Appreciation (Depreciation)						\$1,316,880

As of January 31, 2025, 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.....	2.657%	Fixed	CPI	Maturity	USD 11,000,000	01/20/32	—	\$ 471,595	\$ 471,595
Bank of America Corp.....	2.643%	Fixed	CPI	Maturity	USD 13,000,000	12/02/32	—	16,975	16,975
Bank of America Corp.....	2.546%	Fixed	CPI	Maturity	USD 40,000,000	04/29/31	—	3,726,534	3,726,534
Bank of America Corp.....	2.536%	Fixed	CPI	Maturity	USD 8,000,000	11/20/33	—	9,673	9,673
Bank of America Corp.....	2.533%	Fixed	CPI	Maturity	USD 3,000,000	05/03/36	—	269,928	269,928
Bank of America Corp.....	2.445%	Fixed	CPI	Maturity	USD 6,000,000	02/06/36	—	83,804	83,804
Bank of America Corp.....	2.388%	Fixed	CPI	Maturity	USD 8,000,000	01/02/31	—	88,005	88,005
Citibank, N.A.....	2.455%	Fixed	CPI	Maturity	USD 12,000,000	07/12/27	—	17,393	17,393
Deutsche Bank AG.....	3.089%	Fixed	CPI	Maturity	USD 4,000,000	11/03/26	—	181,287	181,287
Deutsche Bank AG.....	2.833%	Fixed	CPI	Maturity	USD 15,000,000	07/12/28	—	146,088	146,088
Deutsche Bank AG.....	2.816%	Fixed	CPI	Maturity	USD 6,000,000	12/30/28	—	255,212	255,212
Deutsche Bank AG.....	2.596%	Fixed	CPI	Maturity	USD 4,000,000	06/09/28	—	362,527	362,527
Deutsche Bank AG.....	2.550%	Fixed	CPI	Maturity	USD 7,000,000	08/23/28	—	545,131	545,131
Deutsche Bank AG.....	2.529%	Fixed	CPI	Maturity	USD 4,000,000	07/02/29	—	358,816	358,816
Deutsche Bank AG.....	2.515%	Fixed	CPI	Maturity	USD 4,000,000	06/09/36	—	353,045	353,045
Deutsche Bank AG.....	2.468%	Fixed	CPI	Maturity	USD 5,000,000	06/21/29	—	482,699	482,699
Deutsche Bank AG, London Branch.....	2.344%	Fixed	CPI	Maturity	USD 9,000,000	08/27/36	—	190,157	190,157
Morgan Stanley and Co. International.....	2.815%	Fixed	CPI	Maturity	USD 10,000,000	08/01/29	—	20,652	20,652
Morgan Stanley and Co. International.....	2.504%	Fixed	CPI	Maturity	USD 7,000,000	07/18/30	—	54,786	54,786
Morgan Stanley and Co. International.....	2.474%	Fixed	CPI	Maturity	USD 8,000,000	12/18/33	—	54,363	54,363

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)	
Morgan Stanley and Co. International.....	2.385%	Fixed	CPI	Maturity	USD 10,000,000	03/21/30	—	—	\$ 188,932	\$ 188,932
Total Appreciation.....								\$7,877,602	\$7,877,602	
Bank of America Corp.....	3.090%	Fixed	CPI	Maturity	USD 10,000,000	03/22/32	—	—	(84,288)	(84,288)
Bank of America Corp.....	2.604%	Fixed	CPI	Maturity	USD 8,000,000	05/07/34	—	—	(43,506)	(43,506)
Deutsche Bank AG, London Branch.....	2.588%	Fixed	CPI	Maturity	USD 5,000,000	04/19/31	—	—	(12,985)	(12,985)
Deutsche Bank AG, London Branch.....	2.551%	Fixed	CPI	Maturity	USD 4,000,000	07/12/36	—	—	(2,964)	(2,964)
Morgan Stanley and Co. International.....	2.672%	Fixed	CPI	Maturity	USD 11,000,000	10/26/35	—	—	(111,376)	(111,376)
Morgan Stanley and Co. International.....	2.665%	Fixed	CPI	Maturity	USD 8,000,000	11/08/35	—	—	(80,120)	(80,120)
Morgan Stanley and Co. International.....	2.605%	Fixed	CPI	Maturity	USD 9,000,000	10/17/30	—	—	(14,789)	(14,789)
Total (Depreciation).....								\$ (350,028)	\$ (350,028)	
Total Appreciation (Depreciation).....								\$7,527,574	\$7,527,574	

As of January 31, 2025, the value of Rule 144A securities amounted to \$17,921,965 or 6.6% of net assets.

Summary of the Portfolio's investments as of January 31, 2025, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Assets				
Agency Obligations.....	—	\$ 25,460,177	—	\$ 25,460,177
Bonds				
Australia.....	—	21,917,424	—	21,917,424
Belgium.....	—	885,938	—	885,938
Canada.....	—	29,773,405	—	29,773,405
France.....	—	14,992,324	—	14,992,324
Germany.....	—	1,969,088	—	1,969,088
Hong Kong.....	—	907,754	—	907,754
Ireland.....	—	1,903,113	—	1,903,113
Italy.....	—	2,297,890	—	2,297,890
Japan.....	—	26,811,991	—	26,811,991
Luxembourg.....	—	913,077	—	913,077
Netherlands.....	—	1,811,680	—	1,811,680
New Zealand.....	—	1,455,688	—	1,455,688
Norway.....	—	2,434,669	—	2,434,669
Spain.....	—	1,968,687	—	1,968,687
Supranational Organization Obligations.....	—	1,133,172	—	1,133,172
Sweden.....	—	185,153	—	185,153
Switzerland.....	—	1,835,026	—	1,835,026
United Kingdom.....	—	6,146,939	—	6,146,939

DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
United States.	—	\$114,327,021	—	\$114,327,021
U.S. Treasury Obligations.	—	18,320,896	—	18,320,896
Foreign Sovereign Obligations.	—	1,028,601	—	1,028,601
Securities Lending Collateral.	—	4,803,581	—	4,803,581
Total Investments in Securities.	—	\$283,283,294	—	\$283,283,294
Financial Instruments				
Assets				
Forward Currency Contracts**.	—	1,624,546	—	1,624,546
Swap Agreements**.	—	7,877,602	—	7,877,602
Liabilities				
Forward Currency Contracts**.	—	(307,666)	—	(307,666)
Swap Agreements**.	—	(350,028)	—	(350,028)
Total Financial Instruments.	—	\$ 8,844,454	—	\$ 8,844,454

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

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2025
(Unaudited)

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (98.0%)			BRAZIL — (Continued)		
BRAZIL — (4.3%)			Caixa Seguridade		
* Allianca Saude e			Participacoes SA.....	21,431	\$ 53,834
Participacoes SA.....	5,000	\$ 10,087	Camil Alimentos SA.	43,100	35,105
Allied Tecnologia SA....	30,010	35,792	CCR SA.....	211,719	406,842
Allos SA.....	107,984	351,075	Centrais Eletricas		
* Allpark			Brasileiras SA.....	99,389	613,778
Empreendimentos			* Cia Brasileira de		
Participacoes e			Aluminio.....	91,742	85,399
Servicos SA.....	3,800	1,606	* Cia Brasileira de		
Alupar Investimento			Distribuicao.....	139,573	64,484
SA.....	56,576	274,842	Cia de Saneamento		
Ambev SA (ABEV US),			Basico do Estado de		
ADR.....	112,647	208,397	Sao Paulo SABESP		
Ambev SA (ABEV3			(SBS US), ADR.....	15,888	257,068
BZ).....	164,200	311,876	Cia de Saneamento		
* Ambipar Participacoes			Basico do Estado de		
e Empreendimentos			Sao Paulo SABESP		
SA.....	9,800	220,582	(SBSP3 BZ).....	28,000	453,104
Anima Holding SA.....	108,400	38,211	Cia de Saneamento de		
Armac Locacao			Minas Gerais		
Logistica E Servicos			Copasa MG.....	48,800	186,881
SA.....	30,400	25,593	Cia De Sanena Do		
Atacadao SA.....	257,100	272,320	Parana (SAPR11		
Auren Energia SA.....	41,987	58,266	BZ).....	81,100	355,954
* Automob Participacoes			Cia De Sanena Do		
SA.....	124,787	6,619	Parana (SAPR3 BZ).	37,900	33,399
B3 SA - Brasil Bolsa			Cia Energetica de		
Balcao.....	332,000	635,703	Minas Gerais		
Banco Bradesco SA			(CMIG3 BZ).....	59,013	151,974
(BBDC3 BZ).....	128,230	241,801	Cia Paranaense de		
Banco BTG Pactual			Energia - Copel.....	132,329	196,318
SA.....	51,769	288,518	Cia Siderurgica		
Banco do Brasil SA....	323,974	1,534,484	Nacional SA		
Banco Santander			(CSNA3 BZ).....	373,420	580,828
Brasil SA.....	199,406	885,786	CM Hospitalar SA.....	42,800	12,157
BB Seguridade			* Cogna Educacao SA... ..	795,158	191,849
Participacoes SA.....	108,173	713,373	Construtora Tenda SA..	27,736	68,200
Bemobi Mobile Tech			Cosan SA.....	231,739	306,921
SA.....	22,569	52,290	CPFL Energia SA.....	34,369	202,190
* Blau Farmaceutica SA..	19,100	42,390	Cruzeiro do Sul		
Boa Safra Sementes			Educacional SA.....	87,900	51,741
SA.....	25,164	46,375	CSU Digital SA.....	7,400	20,260
BrasilAgro - Co.			Cury Construtora e		
Brasileira de			Incorporadora SA.	50,200	185,714
Propriedades			Cyrela Brazil Realty		
Agricolas.....	18,500	71,764	SA		
Brava Energia.....	30,102	115,537	Empreendimentos e		
BRF SA.....	63,109	236,387	Participacoes.....	112,800	394,333
Brisanet Servicos de			Ω Desktop SA.....	45,900	78,699
Telecomunicacoes			Dexco SA.....	179,431	181,149
SA.....	52,808	24,578	* Diagnosticos da		
C&A Modas SA.....	72,600	121,620	America SA.....	39,079	12,438

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)			BRAZIL — (Continued)		
Dimed SA Distribuidora da Medicamentos...	32,800	\$ 46,584	Larvi Empreendimentos Imobiliarios SA.....	30,822	\$ 45,779
Direcional Engenharia SA.....	43,867	216,030	Localiza Rent a Car SA.....	95,209	502,922
EcoRodovias Infraestrutura e Logistica SA.....	78,600	69,938	LOG Commercial Properties e Participacoes SA.....	18,200	58,860
Eletromidia SA.....	19,227	97,022	* Log-in Logistica Intermodal SA.....	2,700	9,674
* Embraer SA (EMBR3 BZ).....	55,900	571,047	* Lojas Quero-Quero SA.....	62,643	24,868
Empreendimentos Pague Menos SA....	79,446	42,822	Lojas Renner SA.....	349,103	815,403
Energisa SA.....	66,391	450,555	Ω LWSA SA.....	144,627	83,152
* Eneva SA.....	109,924	221,953	M Dias Branco SA.....	25,021	98,816
Engie Brasil Energia SA.....	32,100	202,134	* Magazine Luiza SA.....	140,922	179,889
Equatorial Energia SA..	126,464	652,440	Mahle Metal Leve SA...	9,100	44,145
Even Construtora e Incorporadora SA....	56,600	59,466	Marcopolo SA.....	49,180	53,690
Ez Tec Empreendimentos e Participacoes SA.....	45,900	99,748	Marfrig Global Foods SA.....	96,765	263,105
Fleury SA.....	104,597	211,912	Melnick Even Desenvolvimento Imobiliario SA.....	39,400	26,024
Fras-Le SA.....	17,200	63,720	Mills Locacao Servicos e Logistica SA.....	59,365	93,151
# Gerdau SA, Sponsored ADR.....	254,500	740,595	* Minerva SA.....	24,114	19,971
Ω GPS Participacoes e Empreendimentos SA.....	62,352	159,933	Moura Dubeux Engenharia SA.....	30,506	65,981
Grendene SA.....	106,456	104,196	Movida Participacoes SA.....	91,209	61,648
* Grupo Casas Bahia SA.....	53,590	32,370	* MRV Engenharia e Participacoes SA.....	166,976	161,146
Grupo Mateus SA.....	130,194	148,817	Multiplan Empreendimentos Imobiliarios SA.....	40,975	157,055
Grupo SBF SA.....	45,800	90,439	Natura & Co. Holding SA.....	146,682	316,754
Guararapes Confeccoes SA.....	40,600	45,227	Neoenergia SA.....	41,107	131,887
*Ω Hapvida Participacoes e Investimentos SA..	935,114	387,227	* Oceanpact Servicos Maritimos SA.....	56,000	52,703
* Hidrovias do Brasil SA..	115,153	52,216	Odontoprev SA.....	91,420	176,769
Hypera SA.....	170,531	533,415	* Oncoclinicas do Brasil Servicos Medicos SA.....	44,129	16,084
Intelbras SA Industria de Telecomunicacao Eletronica Brasileira..	23,315	57,210	* Orizon Valorizacao de Residuos SA.....	13,856	98,253
lochpe Maxion SA.....	46,700	108,678	Pet Center Comercio e Participacoes SA.....	58,396	46,864
Irani Papel e Embalagem SA.....	36,400	45,468	Petroleo Brasileiro SA (PBR US), Sponsored ADR.....	37,001	525,784
* IRB-Brasil Resseguros SA.....	27,672	250,483	Petroleo Brasileiro SA (PBRA US), Sponsored ADR.....	221,043	2,851,455
Jalles Machado SA.....	60,949	48,079	Petroleo Brasileiro SA (PETR3 BZ).....	740,402	5,276,776
JBS SA.....	80,862	490,370	Petroreconcavo SA.....	73,597	199,859
JHSF Participacoes SA.....	146,300	99,135			
JSL SA.....	47,300	45,406			
Kepler Weber SA.....	42,300	74,625			
Klabin SA.....	175,119	672,422			

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)			BRAZIL — (Continued)		
Plano & Plano			Vale SA (VALE US),		
Desenvolvimento			Sponsored ADR.....	437,656	\$ 4,065,824
Imobiliario SA.....	20,800	\$ 35,165	Vale SA (VALE3 BZ)....	183,800	1,703,689
Porto Seguro SA.....	45,300	309,981	Valid Solucoes e		
Positivo Tecnologia			Servicos de		
SA.....	49,600	48,462	Seguranca em		
PRIO SA.....	256,834	1,801,426	Meios de		
* Qualicorp Consultoria			Pagamento e		
e Corretora de			Identificacao SA.....	31,700	129,316
Seguros SA.....	146,200	48,533	Vamos Locacao de		
Raia Drogasil SA.....	204,261	737,137	Caminhoes		
Ω Rede D'Or Sao Luiz			Maquinas e		
SA.....	23,517	112,473	Equipamentos SA....	108,382	89,761
Romi SA.....	13,303	21,443	Veste SA Estilo.....	8,910	9,681
Rumo SA.....	103,689	326,465	Vibra Energia SA.....	359,791	1,037,992
Santos Brasil			Vivara Participacoes		
Participacoes SA.....	94,349	212,784	SA.....	24,200	88,741
Sao Martinho SA.....	73,200	284,205	Vulcabras SA.....	24,564	71,497
# Sendas Distribuidora			WEG SA.....	110,600	1,041,645
SA (ASAI US), ADR..	4,104	23,598	Wilson Sons SA.....	55,300	160,581
Sendas Distribuidora			Wiz Co.....	25,600	26,152
SA (ASAI3 BZ).....	472,539	544,984	YDUQS Participacoes		
*Ω Ser Educacional SA....	56,800	51,707	SA.....	119,084	208,864
* Serena Energia SA.....	91,826	102,447	* Zamp SA.....	78,928	39,302
* Simpar SA.....	170,900	105,569			
SLC Agricola SA.....	49,882	148,177	TOTAL BRAZIL.....		<u>49,549,815</u>
Smartfit Escola de					
Ginastica e Danca			CHILE — (0.7%)		
SA.....	82,534	275,111	Aguas Andinas SA,		
Suzano SA (SUZB3			Class A.....	609,111	194,578
BZ).....	127,692	1,362,779	Banco de Chile (BCH		
SYN prop e tech SA....	15,700	13,218	US), ADR.....	31,115	769,785
Tegma Gestao			Banco de Chile (CHILE		
Logistica SA.....	15,400	79,529	CI).....	635,643	78,691
Telefonica Brasil SA			Banco de Credito e		
(VIV US), ADR.....	13,442	118,693	Inversiones SA.....	11,680	356,859
Telefonica Brasil SA			Banco Santander Chile		
(VIVT3 BZ).....	29,163	258,842	(BSAC US), ADR....	8,394	171,322
TIM SA.....	176,248	470,775	Banco Santander Chile		
TOTVS SA.....	22,000	128,219	(BSAN CI).....	2,610,133	134,653
Transmissora Alianca			Besalco SA.....	1,195	756
de Energia Eletrica			* CAP SA.....	22,516	124,838
SA.....	90,700	520,077	Cencosud SA.....	234,817	598,271
Tres Tentos			Cencosud Shopping		
Agroindustrial SA....	81,230	221,004	SA.....	75,632	126,493
Trisul SA.....	30,600	27,804	Cia Cervecerias		
Tupy SA.....	35,000	128,045	Unidas SA (CCU		
Ultrapar Participacoes			CI).....	41,025	249,871
SA (UGPA3 BZ).....	212,126	600,365	# Cia Cervecerias		
Unifique			Unidas SA (CCU		
Telecomunicacoes			US), Sponsored		
SA.....	50,200	29,635	ADR.....	5,028	61,040
Unipar Carbochloro SA..	5,775	47,927	Cia Sud Americana de		
Usinas Siderurgicas de			Vapores SA.....	2,603,761	145,150
Minas Gerais SA			Colbun SA.....	1,839,994	247,630
Usiminas.....	25,300	23,551	Embotelladora Andina		
			SA, ADR, Class B....	12,368	241,176

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
CHILE — (Continued)			COLOMBIA — (Continued)		
Empresa Nacional de Telecomunicaciones SA.....	85,373	\$ 269,569	Grupo Energia Bogota SA ESP.....	201,953	\$ 129,673
Empresas CMPC SA...	238,724	407,311	Interconexion Electrica SA ESP.....	33,077	145,366
Empresas Copec SA...	51,266	342,543	Mineros SA.....	59,641	69,144
Enel Americas SA (ENELAM CI).....	2,621,834	235,880	TOTAL COLOMBIA.....		<u>1,723,341</u>
Enel Chile SA (ENELCHIL CI).....	4,376,804	259,926	CZECH REPUBLIC — (0.1%)		
Enel Chile SA (ENIC US), ADR.....	4,326	13,151	CEZ AS.....	18,049	790,573
* Engie Energia Chile SA.....	109,895	109,756	Komerčni Banka AS....	9,496	348,343
Falabella SA.....	32,677	123,753	Ω Moneta Money Bank AS.....	54,186	306,119
Forus SA.....	8,390	15,397	Philip Morris CR AS....	117	82,644
Grupo Security SA....	419,258	115,247	TOTAL CZECH REPUBLIC.....		<u>1,527,679</u>
Instituto de Diagnostico SA.....	5,352	10,546	EGYPT — (0.0%)		
Inversiones Aguas Metropolitanas SA....	170,911	132,932	Commercial International Bank - Egypt (CIB) (CBKD LI), GDR.....	55,885	82,226
Inversiones La Construccion SA....	12,159	108,238	Commercial International Bank - Egypt (CIB) (CMGGF US), GDR..	131,836	193,798
Latam Airlines Group SA.....	20,340,107	307,856	TOTAL EGYPT.....		<u>276,024</u>
Latam Airlines Group SA, ADR.....	1,547	47,091	GREECE — (0.6%)		
Multiexport Foods SA...	50,860	12,074	Aegean Airlines SA.....	13,854	155,838
Parque Arauco SA.....	146,772	251,993	* Aktor SA Holding Company Technical & Energy Projects....	6,251	33,374
Plaza SA.....	68,137	122,047	Alpha Services & Holdings SA.....	262,104	482,207
* Ripley Corp. SA.....	408,984	119,056	Athens Water Supply & Sewage Co. SA.....	5,637	35,637
Salfacorp SA.....	228,414	138,376	Autohellas Tourist & Trading SA.....	4,052	45,902
Sigdo Koppers SA.....	25,113	28,163	Bank of Greece.....	5,720	85,264
SMU SA.....	1,195,158	216,757	Ellaktor SA.....	24,740	57,409
Sociedad Matriz SAAM SA.....	1,011,061	110,450	ElvalHalcor SA.....	19,905	43,116
# Sociedad Quimica y Minera de Chile SA, Sponsored ADR.....	6,855	271,047	Eurobank Ergasias Services & Holdings SA.....	184,213	461,035
SONDA SA.....	206,223	79,522	Foullis Holdings SA....	13,371	56,936
Vina Concha y Toro SA.....	187,265	214,109	GEK Terna SA.....	16,475	319,101
TOTAL CHILE.....		<u>7,563,903</u>	Hellenic Exchanges - Athens Stock Exchange SA.....	13,812	70,973
COLOMBIA — (0.2%)			Hellenic Telecommunications Organization SA.....	19,276	291,477
Almacenes Exito SA, BDR.....	25,940	43,100	Helleniq Energy Holdings SA.....	48,874	379,748
Bancolombia SA (BCOLO CB).....	28,711	294,279			
Bancolombia SA (CIB US), Sponsored ADR.....	12,178	481,640			
Celsia SA ESP.....	55,623	49,207			
Cementos Argos SA....	27,356	67,268			
* Corp. Financiera Colombiana SA.....	39,993	167,200			
Grupo Argos SA.....	58,360	276,464			

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
GREECE — (Continued)			INDIA — (Continued)		
Holding Co. ADMIE			Aarti Drugs Ltd.....	14,377	\$ 67,173
IPTO SA.....	37,355	\$ 103,618	Aarti Industries Ltd.....	52,044	267,353
Ideal Holdings SA.....	3,864	24,097	Aarti Pharmalabs Ltd....	15,040	100,962
Intracom Holdings SA...	17,092	54,842	* Aavas Financiers Ltd....	18,646	367,217
Jumbo SA.....	17,634	476,387	ABB India Ltd.....	5,513	373,710
Kri-Kri Milk Industry			ACC Ltd.....	20,488	472,953
SA.....	3,698	61,617	Accelya Solutions India		
* LAMDA Development			Ltd.....	541	8,982
SA.....	11,394	82,094	Action Construction		
Metlen Energy &			Equipment Ltd.....	13,791	202,090
Metals SA.....	18,873	678,421	* Adani Energy Solutions		
Motor Oil Hellas			Ltd.....	103,030	890,910
Corinth Refineries			Adani Enterprises Ltd...	7,177	189,517
SA.....	19,997	441,826	* Adani Green Energy		
National Bank of			Ltd.....	4,062	46,947
Greece SA.....	101,867	882,736	Adani Ports & Special		
OPAP SA.....	19,403	332,845	Economic Zone Ltd...	90,403	1,141,616
Piraeus Financial			* Adani Power Ltd.....	150,026	886,570
Holdings SA.....	124,902	565,113	Adani Total Gas Ltd.....	15,637	115,363
Piraeus Port Authority			* Adani Wilmar Ltd.....	27,910	85,666
SA.....	1,874	58,104	ADF Foods Ltd.....	19,716	61,250
Profile Systems &			* Aditya Birla Capital		
Software SA.....	1,902	10,427	Ltd.....	161,410	332,398
Public Power Corp.			* Aditya Birla Fashion &		
SA.....	20,802	283,751	Retail Ltd.....	65,024	204,617
Quest Holdings SA.....	10,392	68,003	Aditya Birla Real		
Sarantis SA.....	3,315	39,194	Estate Ltd.....	11,658	288,150
Terna Energy SA.....	8,964	185,955	Advanced Enzyme		
Thrace Plastics			Technologies Ltd.....	17,159	65,016
Holding & Co.....	6,640	28,013	Aegis Logistics Ltd.....	41,762	335,961
Titan Cement			* Aether Industries Ltd....	6,004	57,325
International SA			Agarwal Industrial		
(TITC BB).....	7,464	356,516	Corp. Ltd.....	1,078	14,056
Titan Cement			AGI Greenpac Ltd.....	10,343	93,303
International SA			Agro Tech Foods Ltd....	2,049	18,740
(TITC GA).....	2,393	113,217	Ahluwalia Contracts		
TOTAL GREECE.....		<u>7,364,793</u>	India Ltd.....	12,390	121,771
HUNGARY — (0.3%)			AIA Engineering Ltd.....	12,890	549,389
* 4iG Nyrt.....	8,332	29,191	Ajanta Pharma Ltd.....	13,477	417,618
Magyar Telekom			Ajmera Realty & Infra		
Telecommunications			India Ltd.....	9,113	99,113
PLC.....	96,151	338,588	Akzo Nobel India Ltd....	2,999	131,178
MOL Hungarian Oil &			Alembic Ltd.....	33,100	44,624
Gas PLC.....	108,286	791,079	Alembic		
Opus Global Nyrt.....	41,353	56,932	Pharmaceuticals		
OTP Bank Nyrt.....	28,977	1,792,790	Ltd.....	21,138	223,395
Richter Gedeon Nyrt....	5,839	151,222	Alicon Castalloy Ltd....	1,039	11,664
TOTAL HUNGARY.....		<u>3,159,802</u>	Alkem Laboratories		
INDIA — (27.0%)			Ltd.....	5,869	342,370
360 ONE WAM Ltd....	28,338	329,412	Alkyl Amines		
* 3i Infotech Ltd.....	54,738	17,902	Chemicals.....	4,618	90,755
3M India Ltd.....	529	179,820	* Allcargo Gati Ltd.....	15,456	12,910
63 Moons			Allcargo Logistics Ltd...	101,641	49,525
Technologies Ltd....	8,503	73,321	* Allcargo Terminals Ltd..	17,001	6,446
			Allied Digital Services		
			Ltd.....	10,913	29,082
			Amara Raja Energy &		
			Mobility Ltd.....	53,429	637,384

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
* Amber Enterprises			Ω AU Small Finance		
India Ltd.....	4,433	\$ 330,797	Bank Ltd.....	74,581	\$ 516,987
Ambika Cotton Mills			AurionPro Solutions		
Ltd.....	566	9,902	Ltd.....	3,408	58,601
Ambuja Cements Ltd....	72,704	428,795	Aurobindo Pharma		
Amrutanjan Health			Ltd.....	81,471	1,098,016
Care Ltd.....	2,828	21,740	Automotive Axles Ltd....	895	17,638
Anant Raj Ltd.....	19,599	134,543	Avadh Sugar & Energy		
Andhra Paper Ltd.....	15,705	15,805	Ltd.....	7,735	39,841
Andhra Sugars Ltd.	11,068	10,976	Avantel Ltd.....	24,857	39,103
Angel One Ltd.....	25,002	674,442	Avanti Feeds Ltd.....	16,537	134,721
*Ω Antony Waste Handling			*Ω Avenue Supermarts		
Cell Ltd.....	6,735	48,155	Ltd.....	6,014	253,644
Anup Engineering Ltd...	3,082	100,357	Axis Bank Ltd. (AXSB		
Anupam Rasayan India			IN).....	358,421	4,064,815
Ltd.....	1,186	9,401	* AXISCADES		
Apar Industries Ltd.....	5,819	500,390	Technologies Ltd.....	1,290	10,010
Apcotex Industries			Bajaj Auto Ltd.....	7,561	772,736
Ltd.....	4,995	19,637	Bajaj Consumer Care		
APL Apollo Tubes Ltd...	23,471	408,576	Ltd.....	34,156	74,550
Apollo Hospitals			Bajaj Finance Ltd.....	46,856	4,255,938
Enterprise Ltd.....	10,075	792,670	Bajaj Finserv Ltd.....	35,598	713,314
Apollo Micro Systems			* Bajaj Hindusthan		
Ltd.....	59,115	93,052	Sugar Ltd.....	346,843	110,815
Apollo Pipes Ltd.....	1,408	7,046	Bajaj Holdings &		
Apollo Tyres Ltd.....	166,625	836,607	Investment Ltd.....	3,349	445,296
Aptech Ltd.....	5,730	10,348	Balaji Amines Ltd.....	3,301	65,301
Aptus Value Housing			Balkrishna Industries		
Finance India Ltd.....	66,753	232,400	Ltd.....	15,900	507,125
* Arman Financial			Balmer Lawrie & Co.		
Services Ltd.....	2,204	35,905	Ltd.....	21,317	48,408
Artemis Medicare			Balrampur Chini Mills		
Services Ltd.....	3,402	12,401	Ltd.....	42,518	237,047
Arvind Fashions Ltd....	20,774	114,264	Banco Products India		
Arvind Ltd.....	66,187	258,662	Ltd.....	16,872	87,636
Arvind SmartSpaces			Ω Bandhan Bank Ltd.....	198,658	346,112
Ltd.....	2,067	19,294	Bank of Baroda.....	211,663	519,572
Asahi India Glass Ltd...	30,021	232,374	Bank of India.....	175,457	226,397
* Ashapura Minechem			Bank of Maharashtra...	308,353	181,181
Ltd.....	9,804	53,380	Bannari Amman		
Ashiana Housing Ltd....	14,741	55,430	Sugars Ltd.....	618	25,630
Ashok Leyland Ltd.....	472,596	1,181,291	* Barbeque Nation		
Ashoka Buildcon Ltd....	76,827	227,283	Hospitality Ltd.....	5,008	18,728
* Asian Granito India			BASF India Ltd.....	4,345	230,753
Ltd.....	30,854	21,652	Bata India Ltd.....	14,618	217,979
Asian Paints Ltd.....	42,470	1,127,243	Bayer CropScience		
Associated Alcohols &			Ltd.....	4,822	283,671
Breweries Ltd.....	3,899	57,262	BCL Industries Ltd.....	57,245	30,916
Ω Aster DM Healthcare			BEML Ltd.....	3,470	154,022
Ltd.....	63,083	356,771	Berger Paints India		
Astra Microwave			Ltd.....	55,748	304,432
Products Ltd.....	10,836	91,554	Best Agrolife Ltd.....	5,808	34,876
Astral Ltd.....	21,351	370,678	* BF Utilities Ltd.....	5,803	53,200
AstraZeneca Pharma			Bhansali Engineering		
India Ltd.....	1,328	110,829	Polymers Ltd.....	47,575	66,748
* Atul Auto Ltd.....	5,147	30,653	Bharat Bijlee Ltd.....	2,394	89,084
Atul Ltd.....	4,563	330,528	Bharat Dynamics Ltd....	4,382	65,957
			Bharat Electronics Ltd..	388,082	1,309,363

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
Bharat Forge Ltd.....	52,651	\$ 750,231	CE Info Systems Ltd....	3,314	\$ 64,781
Bharat Heavy			Ceat Ltd.....	11,835	390,786
Electricals Ltd.....	154,303	368,729	Cello World Ltd.....	7,464	56,035
Bharat Petroleum			Central Depository		
Corp. Ltd.....	176,889	531,554	Services India Ltd....	29,812	449,560
Bharat Rasayan Ltd.....	365	43,277	Centum Electronics		
* Bharat Wire Ropes			Ltd.....	801	15,879
Ltd.....	10,106	21,874	Century Enka Ltd.....	4,205	26,071
Bharti Airtel Ltd.....	461,199	8,632,066	Century Plyboards		
Biocon Ltd.....	77,301	321,620	India Ltd.....	20,093	186,329
Birla Corp. Ltd.....	6,698	89,909	Cera Sanitaryware		
Birlasoft Ltd.....	76,752	472,553	Ltd.....	1,723	133,269
* BL Kashyap & Sons			CESC Ltd.....	162,818	267,584
Ltd.....	22,188	16,812	CG Power & Industrial		
* Black Box Ltd.....	17,525	103,857	Solutions Ltd.....	97,295	713,905
Bliss Gvs Pharma Ltd...	7,243	12,498	* Chalet Hotels Ltd.....	19,049	168,602
BLS International			Chambal Fertilisers &		
Services Ltd.....	29,709	149,991	Chemicals Ltd.....	90,398	523,624
Blue Dart Express Ltd..	2,251	172,255	* Chemplast Sanmar		
Blue Star Ltd.....	21,273	446,016	Ltd.....	12,191	66,659
Bombay Burmah			Chennai Petroleum		
Trading Co.....	10,859	263,998	Corp. Ltd.....	13,125	81,763
Bombay Dyeing &			* Choice International		
Manufacturing Co.			Ltd.....	16,047	93,967
Ltd.....	47,826	88,141	Cholamandalam		
* Borosil Ltd.....	11,332	50,538	Financial Holdings		
* Borosil Renewables			Ltd.....	49,097	861,470
Ltd.....	3,713	22,530	Cholamandalam		
* Borosil Scientific Ltd...	1,931	3,532	Investment &		
Bosch Ltd.....	360	119,388	Finance Co. Ltd.....	90,988	1,350,472
Brigade Enterprises			CIE Automotive India		
Ltd.....	39,817	530,439	Ltd.....	56,181	299,825
* Brightcom Group Ltd....	479,160	56,703	* Cigniti Technologies		
Britannia Industries			Ltd.....	3,495	59,775
Ltd.....	17,270	1,021,493	Cipla Ltd.....	111,395	1,900,260
BSE Ltd.....	5,637	343,853	City Union Bank Ltd....	222,219	444,582
Camlicon Consultants			Clean Science &		
Pvt. Ltd.....	4,319	6,318	Technology Ltd.....	4,065	67,432
* Camlin Fine Sciences			CMS Info Systems		
Ltd.....	35,419	51,508	Ltd.....	68,071	338,697
* Campus Activewear			Coal India Ltd.....	140,539	640,558
Ltd.....	29,039	90,934	Ω Cochin Shipyard Ltd....	11,976	210,913
Can Fin Homes Ltd.....	39,330	301,592	*Ω Coffee Day Enterprises		
Canara Bank.....	373,010	399,343	Ltd.....	41,444	12,530
Cantabil Retail India			Coforge Ltd.....	5,694	539,674
Ltd.....	6,559	21,494	Colgate-Palmolive		
* Capacit'e Infraprojects			India Ltd.....	29,168	948,776
Ltd.....	21,561	89,813	Computer Age		
Caplin Point			Management		
Laboratories Ltd.....	7,519	180,719	Services Ltd.....	15,415	638,150
Carborundum			Confidence Petroleum		
Universal Ltd.....	29,591	404,202	India Ltd.....	66,586	52,542
Care Ratings Ltd.....	5,447	77,876	Container Corp. of		
* Cartrade Tech Ltd.....	10,239	194,738	India Ltd.....	36,386	325,748
Carysil Ltd.....	5,598	44,449	Control Print Ltd.....	1,774	13,800
Castrol India Ltd.....	141,486	288,579	Coromandel		
CCL Products India			International Ltd.....	34,338	716,021
Ltd.....	24,480	176,009			

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
Cosmo First Ltd.....	5,458	\$ 47,030	Dr. Reddy's		
Craftsman Automation			Laboratories Ltd.		
Ltd.....	3,859	186,127	(DRRD IN).....	44,832	\$ 628,147
CreditAccess Grameen			Dreamfolks Services		
Ltd.....	15,078	184,949	Ltd.....	8,475	35,551
CRISIL Ltd.....	3,940	245,114	* Dwarikesh Sugar		
Crompton Greaves			Industries Ltd.....	61,056	35,658
Consumer			Dynacons Systems &		
Electricals Ltd.....	170,035	669,946	Solutions Ltd.....	1,487	20,639
* CSB Bank Ltd.....	18,955	66,914	Dynamatic		
Cummins India Ltd.....	19,634	662,790	Technologies Ltd.....	588	47,439
* Cupid Ltd.....	1,812	1,495	*Ω E2E Networks Ltd.....	1,665	49,046
Cyient Ltd.....	34,721	579,456	Easy Trip Planners		
*Ω D.P. Abhushan Ltd.....	1,177	22,009	Ltd.....	285,129	44,373
Dabur India Ltd.....	55,427	338,229	eClerx Services Ltd.....	8,402	292,950
Dalmia Bharat Ltd.....	14,444	309,924	Edelweiss Financial		
Dalmia Bharat Sugar &			Services Ltd.....	202,329	254,545
Industries Ltd.....	2,751	11,100	Eicher Motors Ltd.....	19,894	1,191,124
Datamatics Global			* EID Parry India Ltd.....	40,011	377,646
Services Ltd.....	1,601	11,177	EIH Associated Hotels..	6,270	27,139
DB Corp. Ltd.....	26,479	79,672	EIH Ltd.....	63,235	269,697
DCB Bank Ltd.....	49,820	68,193	Eimco Elecon India		
DCM Shriram			Ltd.....	585	11,044
Industries Ltd.....	16,478	32,405	Elecon Engineering		
DCM Shriram Ltd.....	11,722	157,565	Co. Ltd.....	29,693	182,485
* DCW Ltd.....	61,842	56,290	* Electronics Mart India		
Deep Industries Ltd.....	10,711	69,476	Ltd.....	19,141	32,333
Deepak Fertilisers &			Electrosteel Castings		
Petrochemicals			Ltd.....	135,133	199,249
Corp. Ltd.....	21,736	283,641	Elgi Equipments Ltd.....	52,177	325,521
Deepak Nitrite Ltd.....	11,436	306,009	Emami Ltd.....	61,706	417,616
* Delhivery Ltd.....	146,903	544,732	eMudhra Ltd.....	4,769	38,091
Delta Corp. Ltd.....	30,055	35,280	Ω Endurance		
* DEN Networks Ltd.....	45,465	20,595	Technologies Ltd.....	9,677	221,238
* Devyani International			Engineers India Ltd.....	92,288	181,186
Ltd.....	117,760	227,889	Epigral Ltd.....	5,169	109,393
* Dhampur Sugar Mills			EPL Ltd.....	49,568	129,892
Ltd.....	13,633	24,036	* Equinox India		
* Dhani Services Ltd.....	86,932	77,518	Developments Ltd....	121,053	201,542
* Dhanlaxmi Bank Ltd....	78,664	23,790	Ω Equitas Small Finance		
Dhanuka Agritech Ltd...	6,280	105,498	Bank Ltd.....	166,043	128,759
Ω Dilip Buildcon Ltd.....	16,079	80,390	*Ω Eris Lifesciences Ltd....	14,042	199,079
* Dish TV India Ltd.....	327,685	31,657	ESAB India Ltd.....	1,270	73,155
* Dishman Carbogen			Escorts Kubota Ltd.....	4,797	202,006
Amcis Ltd.....	22,821	60,912	* Ethos Ltd.....	1,397	38,987
Divi's Laboratories			* Eureka Forbes Ltd.....	10,097	61,784
Ltd.....	6,555	419,656	Eveready Industries		
Dixon Technologies			India Ltd.....	10,581	43,124
India Ltd.....	6,127	1,056,878	Everest Kanto Cylinder		
DLF Ltd.....	68,583	586,901	Ltd.....	5,871	10,567
D-Link India Ltd.....	6,113	34,129	Excel Industries Ltd....	1,959	28,745
Dodla Dairy Ltd.....	3,967	51,978	Exide Industries Ltd.....	77,875	336,728
Dodla Dairy Ltd.....	3,967	51,978	* Expleo Solutions Ltd....	1,465	20,506
Dollar Industries Ltd....	4,851	23,681	Fairchem Organics		
Ω Dr. Lal PathLabs Ltd....	12,253	400,862	Ltd.....	1,304	16,734
Dr. Reddy's			FDC Ltd.....	17,888	95,965
Laboratories Ltd.,			Federal Bank Ltd.....	348,874	750,218
ADR.....	79,260	1,095,373			

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
* Federal-Mogul Goetze India Ltd.....	4,659	\$ 21,026	GM Breweries Ltd.....	1,395	\$ 11,523
FIEM Industries Ltd.....	4,387	70,799	GMM Pfaudler Ltd.....	7,343	100,537
Filatex India Ltd.....	78,365	44,283	* GMR Airports Ltd.....	682,596	569,370
Fine Organic Industries Ltd.....	3,156	161,686	GNA Axles Ltd.....	4,936	20,686
Fineotex Chemical Ltd.....	16,558	61,842	* Go Fashion India Ltd....	3,300	33,841
* Fino Payments Bank Ltd.....	8,826	29,599	GOCL Corp. Ltd.....	4,202	17,311
Finolex Cables Ltd.....	22,509	259,150	Godawari Power & Ispat Ltd.....	132,465	274,738
Finolex Industries Ltd...	88,967	210,763	Godfrey Phillips India Ltd.....	5,515	286,601
Firstsource Solutions Ltd.....	123,278	474,313	Ω Godrej Agrovet Ltd.....	14,146	120,657
Force Motors Ltd.....	2,542	184,735	Godrej Consumer Products Ltd.....	55,050	708,381
Fortis Healthcare Ltd....	58,939	437,161	* Godrej Industries Ltd....	12,239	125,478
* FSN E-Commerce Ventures Ltd.....	174,240	338,868	* Godrej Properties Ltd...	11,455	305,907
* Fusion Finance Ltd.....	13,603	27,679	* Gokaldas Exports Ltd...	9,207	100,093
* G R Infraprojects Ltd....	4,913	72,163	* Gokul Agro Resources Ltd.....	11,896	42,121
Gabriel India Ltd.....	24,854	133,041	Goldiam International Ltd.....	15,256	86,225
GAIL India Ltd. (GAIL IN).....	445,796	906,388	Goodluck India Ltd.....	5,071	50,047
Galaxy Surfactants Ltd.....	3,725	102,217	Goodyear India Ltd.....	1,541	16,856
* Ganesh Benzoplast Ltd.....	11,459	16,482	Granules India Ltd.....	62,360	399,271
Ganesh Housing Corp. Ltd.....	6,223	97,204	Graphite India Ltd.....	29,794	163,027
Ganesha Ecosphere Ltd.....	4,405	87,540	Grasim Industries Ltd...	32,843	947,928
Garware Hi-Tech Films Ltd.....	1,998	83,318	Grauer & Weil India Ltd.....	18,916	21,250
Garware Technical Fibres Ltd.....	14,005	131,478	Gravita India Ltd.....	8,869	207,437
Gateway Distriparks Ltd.....	145,865	128,503	Great Eastern Shipping Co. Ltd.	52,609	596,100
GE Vernova T&D India Ltd.....	18,548	379,416	Greaves Cotton Ltd.....	42,562	129,315
* Genesys International Corp. Ltd.....	3,296	31,384	Greenlam Industries Ltd.....	9,178	58,063
Geojit Financial Services Ltd.....	39,989	40,948	Greenpanel Industries Ltd.....	20,901	83,010
GHCL Ltd.....	36,416	305,512	Greenply Industries Ltd.....	23,053	74,174
GHCL Textiles Ltd.....	31,467	33,928	Grindwell Norton Ltd....	13,770	301,259
GIC Housing Finance Ltd.....	13,076	27,925	Group Ltd.....	163	5,320
Gillette India Ltd.....	2,019	200,030	Gufic Biosciences Ltd...	8,341	43,709
Ω Gland Pharma Ltd.....	14,081	245,896	Gujarat Alkalies & Chemicals Ltd.....	6,420	51,302
GlaxoSmithKline Pharmaceuticals Ltd.....	8,729	198,340	Gujarat Ambuja Exports Ltd.....	37,730	49,460
Glenmark Pharmaceuticals Ltd.....	29,979	500,147	Gujarat Fluorochemicals Ltd.....	2,733	112,134
* Global Health Ltd.....	30,914	371,962	Gujarat Gas Ltd.....	24,523	137,238
Globus Spirits Ltd.....	6,694	70,668	Gujarat Industries Power Co. Ltd.....	12,026	27,020
			Gujarat Mineral Development Corp. Ltd.....	32,592	120,439
			Gujarat Narmada Valley Fertilizers & Chemicals Ltd.....	15,739	100,323

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
Gujarat Pipavav Port Ltd.....	129,362	\$ 226,098	Hindustan Petroleum Corp. Ltd.....	164,584	\$ 677,533
Gujarat State Fertilizers & Chemicals Ltd.....	95,605	225,877	Hindustan Unilever Ltd.....	60,947	1,737,171
Gujarat State Petronet Ltd.....	124,444	493,676	Hindware Home Innovation Ltd.....	6,918	18,311
Gulf Oil Lubricants India Ltd.....	7,458	87,742	Hitachi Energy India Ltd.....	1,215	179,319
Hariom Pipe Industries Ltd.....	1,967	10,736	HI-Tech Pipes Ltd.....	22,958	34,420
Ω Harsha Engineers Ltd...	8,231	39,405	Hle Glascoat Ltd.....	660	2,395
* Hathway Cable & Datacom Ltd.....	271,791	46,977	* HLV Ltd.....	62,159	11,246
Hatsun Agro Product Ltd.....	15,635	169,432	Ω Home First Finance Co. India Ltd.....	17,510	201,450
Havells India Ltd.....	26,093	470,206	Honda India Power Products Ltd.....	994	28,808
HBL Engineering Ltd....	36,686	251,441	Honeywell Automation India Ltd.....	175	81,356
HCL Technologies Ltd...	176,746	3,516,807	HPL Electric & Power Ltd.....	7,395	41,151
Ω HDFC Asset Management Co. Ltd.....	19,929	917,654	Huhtamaki India Ltd....	6,976	18,148
Ω HDFC Bank Ltd.....	667,817	13,077,195	I G Petrochemicals Ltd.....	1,965	9,824
Ω HDFC Life Insurance Co. Ltd.....	47,585	349,892	ICICI Bank Ltd. (IBN US), Sponsored ADR.....	251,478	7,209,850
* HealthCare Global Enterprises Ltd.....	16,223	95,952	ICICI Bank Ltd. (ICICIBC IN).....	325,556	4,685,487
HEG Ltd.....	29,428	133,329	Ω ICICI Lombard General Insurance Co. Ltd....	11,918	256,010
HeidelbergCement India Ltd.....	22,296	55,891	Ω ICICI Prudential Life Insurance Co. Ltd....	19,106	135,798
Heritage Foods Ltd....	20,796	103,659	Ω ICICI Securities Ltd....	13,101	124,443
Hero MotoCorp Ltd. (HMCL IN).....	36,329	1,813,334	ICRA Ltd.....	536	38,657
* Heubach Colorants India Ltd.....	936	6,025	* IDFC First Bank Ltd....	1,302,806	948,002
HFCL Ltd.....	232,140	261,533	* IFB Industries Ltd.....	3,379	53,756
HG Infra Engineering Ltd.....	10,008	146,441	* IFCI Ltd.....	254,447	164,314
Hikal Ltd.....	17,498	71,484	Igarashi Motors India Ltd.....	1,653	12,570
HIL Ltd.....	1,089	25,091	* IIFL Capital Services Ltd.....	62,672	182,295
Himadri Speciality Chemical Ltd.....	53,825	304,670	IIFL Finance Ltd.....	60,983	249,585
Himatsingka Seide Ltd.....	19,970	36,649	* Imagicaworld Entertainment Ltd....	63,014	47,211
Hindalco Industries Ltd.....	277,392	1,892,862	* India Cements Ltd.....	37,550	114,546
Hinduja Global Solutions Ltd.....	1,622	11,633	India Glycols Ltd.....	5,232	76,926
Hindustan Aeronautics Ltd.....	35,145	1,600,159	India Nippon Electricals Ltd.....	1,312	9,591
* Hindustan Construction Co. Ltd.....	224,275	82,690	India Power Corp. Ltd...	54,677	9,594
Hindustan Copper Ltd...	95,356	260,313	Ω IndiaMart InterMesh Ltd.....	12,969	309,384
* Hindustan Foods Ltd....	11,616	67,972	Indian Bank.....	83,532	533,083
* Hindustan Oil Exploration Co. Ltd...	19,694	44,731	Ω Indian Energy Exchange Ltd.....	179,509	360,142
			Indian Hotels Co. Ltd....	54,057	475,636
			Indian Hume Pipe Co. Ltd.....	2,210	8,142

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
Indian Metals & Ferro			* Jain Irrigation Systems		
Alloys Ltd.....	9,165	\$ 74,211	Ltd.....	49,192	\$ 39,995
Indian Oil Corp. Ltd.....	328,998	487,253	* Jaiprakash Associates		
Indian Railway			Ltd.....	258,353	14,961
Catering & Tourism			* Jaiprakash Power		
Corp. Ltd.....	51,412	487,685	Ventures Ltd.....	884,254	166,718
Ω Indian Railway Finance			Jammu & Kashmir		
Corp. Ltd.....	61,152	105,895	Bank Ltd.	124,246	141,633
Indigo Paints Ltd.....	8,606	124,796	Jamna Auto Industries		
Indo Count Industries			Ltd.....	84,697	87,535
Ltd.....	38,164	130,742	Jash Engineering Ltd....	7,090	47,763
* Indo Tech			JB Chemicals &		
Transformers Ltd.....	749	22,289	Pharmaceuticals		
Indoco Remedies Ltd...	5,241	15,061	Ltd.....	25,859	524,469
*Ω IndoStar Capital			JBM Auto Ltd.....	15,444	142,988
Finance Ltd.....	3,121	9,228	Jindal Drilling &		
Indraprastha Gas Ltd....	151,720	352,648	Industries Ltd.....	4,028	41,532
Indraprastha Medical			Jindal Poly Films Ltd....	3,978	39,817
Corp. Ltd.....	17,275	91,453	Jindal Saw Ltd.....	168,588	483,233
* Indus Towers Ltd.....	425,532	1,693,606	Jindal Stainless Ltd.....	99,535	747,357
IndusInd Bank Ltd.....	40,653	465,520	Jindal Steel & Power		
Infibeam Avenues Ltd...	303,903	79,436	Ltd.....	79,490	718,621
Info Edge India Ltd.....	8,422	748,508	Jindal Worldwide Ltd....	6,528	31,383
Infosys Ltd. (INFO IN)..	492,212	10,728,142	* Jio Financial Services		
# Infosys Ltd. (INFY US),			Ltd.....	310,579	868,347
Sponsored ADR.....	90,873	1,994,662	* JITF Infralogistics Ltd...	5,343	32,918
Ingersoll Rand India			JK Cement Ltd.....	10,442	577,285
Ltd.....	2,739	117,670	JK Lakshmi Cement		
* Inox Wind Energy Ltd...	241	25,968	Ltd.....	25,136	231,851
* Inox Wind Ltd.....	66,984	129,392	JK Paper Ltd.....	41,224	173,570
Insecticides India Ltd....	517	3,867	JK Tyre & Industries		
Intellect Design Arena			Ltd.....	65,033	239,120
Ltd.....	32,519	302,320	JM Financial Ltd.....	252,327	319,371
*Ω InterGlobe Aviation			JSW Energy Ltd.....	37,649	220,694
Ltd.....	30,128	1,499,746	JSW Steel Ltd.....	98,525	1,069,630
IOL Chemicals &			JTEKT India Ltd.....	15,736	27,671
Pharmaceuticals			Jubilant Foodworks		
Ltd.....	10,319	42,828	Ltd.....	74,435	601,062
ION Exchange India			Jubilant Ingrevia Ltd....	24,683	198,513
Ltd.....	28,104	188,408	Jubilant Pharmova		
Ipca Laboratories Ltd....	12,362	205,407	Ltd.....	22,508	251,635
IRB Infrastructure			Jupiter Wagons Ltd.....	21,860	101,154
Developers Ltd.....	495,190	327,218	* Just Dial Ltd.....	8,957	91,835
Ω IRCON International			Jyothy Labs Ltd.....	44,926	206,687
Ltd.....	120,116	303,458	* Jyoti Structures Ltd....	191,046	51,522
ISGEC Heavy			Kabra Extrusionstechnik		
Engineering Ltd.....	9,553	127,143	Ltd.....	4,585	24,133
* ITC Hotels Ltd.....	55,885	104,524	Kajaria Ceramics Ltd....	26,729	304,581
ITC Ltd.....	558,855	2,880,589	Kalpataru Projects		
ITD Cementation India			International Ltd.....	41,308	503,685
Ltd.....	24,738	153,629	Kalyan Jewellers India		
J Kumar Infraprojects			Ltd.....	62,861	363,130
Ltd.....	20,231	171,371	Kalyani Steels Ltd.....	7,935	81,673
Jagran Prakashan Ltd..	13,332	11,884	Kamdhenu Ltd.....	54,070	25,605
* Jai Balaji Industries			Kansai Nerolac Paints		
Ltd.....	45,395	70,449	Ltd.....	31,725	85,332
Jai Corp. Ltd.....	16,269	25,480	Karnataka Bank Ltd. ...	90,252	198,669

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
Karur Vysya Bank Ltd.			Ω Laurus Labs Ltd.....	80,318	\$ 540,952
.....	190,742	\$ 523,853	Laxmi Organic		
Kaveri Seed Co. Ltd....	8,556	89,222	Industries Ltd.....	31,695	79,012
* Kaynes Technology			*Ω Lemon Tree Hotels		
India Ltd.....	1,125	62,201	Ltd.....	140,764	220,471
KCP Ltd.	26,632	63,697	LG Balakrishnan &		
KDDL Ltd.....	1,815	49,954	Bros Ltd.....	12,125	189,224
KEC International Ltd...	24,415	237,244	LIC Housing Finance		
KEI Industries Ltd.....	12,352	573,965	Ltd.....	139,526	962,590
* Kellton Tech Solutions			Lincoln		
Ltd.....	29,460	49,484	Pharmaceuticals		
Kennametal India Ltd...	1,194	33,329	Ltd.....	1,750	14,538
* Kesoram Industries			Linde India Ltd.....	2,080	149,824
Ltd.....	41,342	105,240	Lloyds Engineering		
Kewal Kiran Clothing			Works Ltd.....	149,803	133,933
Ltd.....	3,126	20,174	Lloyds Metals &		
* Kiri Industries Ltd.....	11,151	80,121	Energy Ltd.....	21,992	313,190
Kirloskar Brothers Ltd...	7,218	154,536	LMW Ltd.....	686	124,085
* Kirloskar Electric Co.			LT Foods Ltd.....	56,464	253,889
Ltd.....	4,854	9,480	Ω LTIMindtree Ltd.....	10,652	725,902
Kirloskar Ferrous			Lumax Auto		
Industries Ltd.....	15,358	100,897	Technologies Ltd....	14,166	88,555
Kirloskar Industries			Lumax Industries Ltd....	454	11,416
Ltd.....	432	19,153	Lupin Ltd.....	39,190	942,671
Kirloskar Oil Engines			LUX Industries Ltd.....	2,047	36,898
Ltd.....	39,920	414,800	Ω Macrotech Developers		
Kirloskar Pneumatic			Ltd.....	15,214	211,941
Co. Ltd.....	9,309	121,729	Mahanagar Gas Ltd....	12,746	201,998
Kitex Garments Ltd....	30,636	67,412	Maharashtra Scooters		
KNR Constructions			Ltd.....	1,176	126,344
Ltd.....	79,463	273,347	Maharashtra Seamless		
Kolte-Patil Developers			Ltd.....	12,815	91,596
Ltd.....	10,089	33,105	Mahindra & Mahindra		
Kopran Ltd.....	10,292	21,683	Financial Services		
Kotak Mahindra Bank			Ltd.....	97,671	320,327
Ltd.....	88,375	1,931,452	Mahindra & Mahindra		
Kovai Medical Center			Ltd.....	153,858	5,305,773
& Hospital.....	1,289	80,861	* Mahindra Holidays &		
Ω KPI Green Energy Ltd..	20,307	85,471	Resorts India Ltd....	25,080	98,020
KPIT Technologies			Mahindra Lifespace		
Ltd.....	28,163	457,756	Developers Ltd.....	24,291	117,069
KPR Mill Ltd.....	32,213	343,988	Ω Mahindra Logistics		
KRBL Ltd.....	22,721	72,309	Ltd.....	16,171	68,750
*Ω Krishna Institute of			Maithan Alloys Ltd.....	4,311	48,729
Medical Sciences			* Man Industries India		
Ltd.....	68,294	479,542	Ltd.....	10,285	34,400
Krsnaa Diagnostics			Man Infraconstruction		
Ltd.....	8,548	83,096	Ltd.....	33,991	78,937
KSB Ltd.....	17,468	141,667	Manali Petrochemicals		
Ksolves India Ltd.....	975	11,206	Ltd.....	23,060	16,053
L&T Finance Ltd.....	144,191	241,755	Manappuram Finance		
Ω L&T Technology			Ltd.....	295,914	666,991
Services Ltd.....	5,995	373,207	Mangalam Cement		
LA Opala RG Ltd.....	18,389	57,450	Ltd.....	4,272	42,334
Larsen & Toubro Ltd....	61,002	2,500,615	Mangalore Refinery &		
* Latent View Analytics			Petrochemicals Ltd...	44,923	66,990
Ltd.....	8,915	45,087			

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
Manorama Industries			Navin Fluorine		
Ltd.....	870	\$ 10,611	International Ltd.....	2,931	\$ 140,015
Marico Ltd.....	105,604	816,408	*Ω Navkar Corp. Ltd.....	16,746	23,750
Marksans Pharma Ltd..	85,376	237,584	Navneet Education		
Maruti Suzuki India			Ltd.....	25,486	41,334
Ltd.....	11,735	1,662,213	* Nazara Technologies		
Ω MAS Financial			Ltd.....	11,476	123,921
Services Ltd.....	29,522	85,766	NBCC India Ltd.....	140,200	160,504
Mastek Ltd.....	6,052	179,551	NCC Ltd.....	202,048	583,379
Ω Matrimony.com Ltd.....	4,362	30,336	NCL Industries Ltd.....	9,419	22,120
* Max Financial Services			* Nectar Lifesciences		
Ltd.....	23,842	306,990	Ltd.....	33,331	13,045
Max Healthcare			NELCO Ltd.....	3,512	41,222
Institute Ltd.....	41,565	510,188	Neogen Chemicals		
* Max India Ltd.....	5,632	16,629	Ltd.....	940	20,628
Mayur Uniquoters Ltd...	8,463	53,943	NESCO Ltd.....	8,548	94,833
Mazagon Dock			Nestle India Ltd.....	29,183	773,718
Shipbuilders Ltd.....	6,066	173,315	* Network18 Media &		
Ω Medi Assist Healthcare			Investments Ltd.....	44,858	27,225
Services Ltd.....	15,308	100,569	Neuland Laboratories		
* Medplus Health			Ltd.....	2,565	416,613
Services Ltd.....	17,800	146,893	Newgen Software		
* Meghmani Organics			Technologies Ltd.....	11,145	134,886
Ltd.....	54,364	48,706	NHPC Ltd.....	481,417	448,173
*Ω Metropolis Healthcare			NIIT Learning Systems		
Ltd.....	9,645	198,925	Ltd.....	17,790	96,591
Minda Corp. Ltd.....	29,434	192,846	NIIT Ltd.....	26,856	46,097
Ω Mishra Dhatu Nigam			Nilkamal Ltd.....	985	19,488
Ltd.....	12,432	46,982	Ω Nippon Life India Asset		
MM Forgings Ltd.....	9,402	46,972	Management Ltd.....	50,583	339,196
MOIL Ltd.....	30,538	108,691	Nitin Spinners Ltd.....	11,677	55,840
Monte Carlo Fashions			NLC India Ltd.....	54,656	138,508
Ltd.....	2,815	22,126	NMDC Ltd.....	1,035,909	786,107
* Morepen Laboratories			* NMDC Steel Ltd.....	42,663	20,436
Ltd.....	173,567	129,570	NOCIL Ltd.....	36,405	97,498
Motherson Sumi Wiring			Novartis India Ltd.....	1,627	16,269
India Ltd.....	577,205	372,554	NRB Bearings Ltd.....	15,566	45,865
Motilal Oswal Financial			NTPC Ltd.....	331,808	1,240,159
Services Ltd.....	47,784	350,594	Nucleus Software		
Mphasis Ltd.....	21,245	698,238	Exports Ltd.....	3,278	34,975
MPS Ltd.....	1,629	49,547	Nuvama Wealth		
MRF Ltd.....	717	942,375	Management Ltd.....	1,267	81,423
Mrs Bectors Food			* Nuvoco Vistas Corp.		
Specialities Ltd.....	9,947	168,765	Ltd.....	25,755	104,166
MSTC Ltd.....	8,488	59,665	Oberoi Realty Ltd.....	22,858	476,499
Muthoot Finance Ltd....	32,576	844,146	* OCCL Ltd.....	254	264
* Nalwa Sons			* Odigma Consultancy		
Investments Ltd.....	521	37,025	Solutions Ltd.....	3,414	2,236
Narayana Hrudayalaya			Oil & Natural Gas		
Ltd.....	25,049	397,946	Corp. Ltd.....	239,495	722,647
Natco Pharma Ltd.....	47,454	643,310	Oil India Ltd.....	83,878	406,837
National Aluminium Co.			One 97		
Ltd.....	263,465	610,655	Communications		
National Fertilizers			Ltd.....	24,087	214,243
Ltd.....	50,499	62,142	* Onesource Specialty		
Nava Ltd.....	55,612	284,148	Pharma Ltd.....	11,205	200,705
			* Optiplus Infracom		
			Ltd.....	4,174	31,335

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
Oracle Financial Services Software Ltd.....	3,720	\$ 390,690	Power Grid Corp. of India Ltd.....	315,983	\$1,098,605
* Orchid Pharma Ltd.....	4,647	76,006	Power Mech Projects Ltd.....	6,923	171,211
Orient Cement Ltd.....	37,931	149,238	Praj Industries Ltd.....	33,974	247,052
Orient Electric Ltd.....	40,156	101,557	Prakash Industries Ltd.....	43,935	79,137
* Orient Green Power Co. Ltd.....	328,177	58,869	Prakash Pipes Ltd.....	5,045	26,085
Orient Paper & Industries Ltd.....	20,996	7,551	Ω Prataap Snacks Ltd.....	3,537	40,306
Oriental Aromatics Ltd..	3,451	13,849	Precision Camshafts Ltd.....	6,814	23,357
Oriental Hotels Ltd.....	18,748	32,144	Precision Wires India Ltd.....	28,086	51,351
Page Industries Ltd.....	1,292	666,587	Premier Explosives Ltd. (PRE IN).....	7,450	39,329
* Paisalo Digital Ltd.....	207,585	103,301	Prestige Estates Projects Ltd.....	18,889	301,357
* Pakka Ltd.....	7,018	20,756	* Pricol Ltd.....	29,873	172,644
* Panacea Biotec Ltd.....	3,283	12,882	Prince Pipes & Fittings Ltd.....	19,848	84,802
Panama Petrochem Ltd.....	9,000	39,300	* Prism Johnson Ltd.....	41,156	66,171
Ω Parag Milk Foods Ltd., Class F.....	19,863	38,830	Privi Speciality Chemicals Ltd.....	2,907	59,122
* Paramount Communications Ltd.....	56,849	47,061	Procter & Gamble Health Ltd.....	2,345	145,919
Patanjali Foods Ltd.....	7,673	159,438	Procter & Gamble Hygiene & Health Care Ltd.....	1,276	214,079
* Patel Engineering Ltd...	178,554	101,887	* PSP Projects Ltd.....	9,255	67,874
* PB Fintech Ltd.....	13,321	265,626	* PTC India Financial Services Ltd.....	74,121	32,059
* PC Jeweller Ltd.....	908,230	150,222	PTC India Ltd.....	96,017	158,560
PCBL Chemical Ltd.....	56,134	243,320	Punjab National Bank...	290,053	337,792
PDS Ltd.....	10,620	61,077	Puravankara Ltd.....	14,041	47,107
Pearl Global Industries Ltd.....	5,093	82,894	* PVR Inox Ltd.....	25,783	322,589
* Pennar Industries Ltd...	37,772	71,609	Ω Qess Corp. Ltd.....	25,700	174,952
Persistent Systems Ltd.....	22,412	1,559,873	R Systems International Ltd.....	16,373	80,152
Petronet LNG Ltd.....	254,219	924,028	Radico Khaitan Ltd.....	10,971	274,496
Pfizer Ltd.....	2,848	148,440	Rail Vikas Nigam Ltd....	47,047	257,425
PG Electroplast Ltd.....	34,484	309,278	Rain Industries Ltd.....	80,052	133,362
Phoenix Mills Ltd.	21,055	397,384	* Rajesh Exports Ltd.....	11,241	24,149
PI Industries Ltd.....	15,901	638,271	Rajratan Global Wire Ltd.....	2,448	12,336
Pidilite Industries Ltd....	20,780	690,576	Rallis India Ltd.....	30,135	83,487
Piramal Enterprises Ltd.....	41,686	489,452	Ram Ratna Wires Ltd...	2,398	14,730
Piramal Pharma Ltd.....	119,006	318,806	* Rama Steel Tubes Ltd.....	346,512	48,083
Pitti Engineering Ltd....	6,318	84,070	Ramco Cements Ltd....	46,113	485,238
PIX Transmissions Ltd.....	1,966	47,727	Ramco Industries Ltd...	11,599	33,504
PNB Gilts Ltd.....	16,510	18,793	* Ramco Systems Ltd....	5,468	22,875
*Ω PNB Housing Finance Ltd.....	57,675	586,775	Ramkrishna Forgings Ltd.....	31,319	282,417
PNC Infratech Ltd.....	65,236	240,333	* Ramky Infrastructure Ltd.....	8,559	54,384
Pokarna Ltd.....	5,459	81,065	Rane Holdings Ltd.....	2,143	35,626
Poly Medicure Ltd.....	8,995	241,748	Rashtriya Chemicals & Fertilizers Ltd.....	50,898	95,401
Polycab India Ltd.....	5,894	408,911			
Polyplex Corp. Ltd.....	10,619	138,385			
Poonawalla Fincorp Ltd.....	65,321	233,390			
Power Finance Corp. Ltd.....	368,379	1,793,247			

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* Rategain Travel Technologies Ltd.....	15,004	\$ 120,640
Ratnamani Metals & Tubes Ltd.....	8,851	289,894
* RattanIndia Power Ltd.....	1,161,265	148,571
* Raymond Lifestyle Ltd.....	8,755	148,750
Raymond Ltd.....	10,944	190,297
Ω RBL Bank Ltd.....	140,110	265,681
REC Ltd.....	316,211	1,639,576
Redington Ltd.....	272,773	647,007
Redtape Ltd.....	11,095	85,981
Refex Industries Ltd.....	13,747	73,678
Reliance Industrial Infrastructure Ltd.....	2,313	25,819
Ω Reliance Industries Ltd. (RIGD LI), GDR.	29,313	1,717,110
Reliance Industries Ltd. (RIL IN).....	165,710	2,413,270
Ω Reliance Industries Ltd. (RLNIY US), GDR.....	44,787	2,628,997
* Reliance Infrastructure Ltd.....	56,222	161,519
* Reliance Power Ltd.....	1,101,007	505,987
* Religare Enterprises Ltd.....	41,077	112,395
Repco Home Finance Ltd.....	15,907	71,894
Responsive Industries Ltd.....	9,620	27,282
* Restaurant Brands Asia Ltd.....	13,887	11,622
Rhi Magnesita India Ltd.....	1,167	6,325
Rico Auto Industries Ltd.....	45,453	45,155
RITES Ltd.....	46,766	141,074
Rossari Biotech Ltd.....	6,757	56,418
Route Mobile Ltd.....	10,182	140,687
RPG Life Sciences Ltd.....	2,149	59,707
* RPSG Ventures Ltd.....	4,168	46,274
* RSWM Ltd.....	7,090	13,452
Rupa & Co. Ltd.....	6,647	17,461
Safari Industries India Ltd.....	7,522	208,217
Sagar Cements Ltd.....	13,964	33,146
Saksoft Ltd.....	9,541	21,698
*Ω Salasar Techno Engineering Ltd.....	308,495	44,096
Sammaan Capital Ltd..	75,870	122,552
Samvardhana Motherson International Ltd.....	655,316	1,061,762

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Sandhar Technologies Ltd.....	11,047	\$ 55,945
Sandur Manganese & Iron Ores Ltd.....	7,041	31,707
Sangam India Ltd.....	2,725	12,223
* Sanghi Industries Ltd....	9,371	6,353
Sanghvi Movers Ltd.....	22,287	64,877
* Sanofi Consumer Healthcare India Ltd.....	2,286	123,968
Sanofi India Ltd.....	1,986	126,662
Ω Sansera Engineering Ltd.....	16,713	243,143
* Sapphire Foods India Ltd.....	82,855	275,798
Sarda Energy & Minerals Ltd.....	27,518	149,812
Saregama India Ltd.....	17,350	94,452
Sasken Technologies Ltd.....	1,618	36,991
* Satin Creditcare Network Ltd.....	30,050	50,079
Savita Oil Technologies Ltd.....	9,160	50,072
* SBFC Finance Ltd.....	128,517	125,951
SBI Cards & Payment Services Ltd.....	76,057	683,441
Ω SBI Life Insurance Co. Ltd.....	66,446	1,135,997
Schaeffler India Ltd....	9,181	362,476
* Schneider Electric Infrastructure Ltd.....	18,801	147,623
* SEAMEC Ltd.....	1,670	20,098
* Selan Exploration Technology Ltd.....	3,303	26,043
Senco Gold Ltd.....	13,184	71,131
* SEPC Ltd.....	285,678	58,782
* Sequent Scientific Ltd..	34,183	64,803
Seshasayee Paper & Boards Ltd.....	12,371	41,701
Ω SH Kelkar & Co. Ltd....	19,760	48,663
Shaily Engineering Plastics Ltd.....	5,713	101,087
Shakti Pumps India Ltd.....	11,880	128,964
Shalby Ltd.....	7,260	18,493
Shankara Building Products Ltd.....	6,361	45,651
Shanthy Gears Ltd.....	4,410	25,071
Sharda Cropchem Ltd..	10,774	72,513
Sharda Motor Industries Ltd.....	4,954	102,621
Share India Securities Ltd.....	30,675	86,676
* Sheela Foam Ltd.....	3,027	32,013
* Shilpa Medicare Ltd....	14,302	116,904

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
Shipping Corp. of India			Styrenix Performance		
Land & Assets Ltd....	31,983	\$ 21,217	Materials Ltd.....	3,151	\$ 89,598
Shipping Corp. of India			* Subex Ltd.....	243,613	51,713
Ltd.....	71,030	160,106	Subros Ltd.....	7,597	56,204
Shivalik Bimetal			Sudarshan Chemical		
Controls Ltd.....	8,643	51,409	Industries Ltd.....	12,869	147,385
* Shoppers Stop Ltd.....	7,687	50,830	Sumitomo Chemical		
Shree Cement Ltd.....	1,229	396,202	India Ltd.....	31,476	185,557
* Shree Renuka Sugars			Sun Pharmaceutical		
Ltd.....	84,449	36,737	Industries Ltd.		
Shriram Finance Ltd....	288,580	1,811,395	(SUNP IN).....	58,729	1,187,668
Shriram Pistons &			Sun TV Network Ltd....	44,956	320,440
Rings Ltd.....	7,350	171,555	Sundaram Finance		
* Shriram Properties			Ltd.....	13,605	718,048
Ltd.....	26,303	26,553	Sundaram-Clayton		
Shyam Metals &			Ltd.....	1,504	37,715
Energy Ltd.....	20,810	182,298	Sundram Fasteners		
Siemens Ltd.....	2,953	206,350	Ltd.....	32,037	384,135
* SIS Ltd.....	8,675	33,481	* Sunflag Iron & Steel		
Siyaram Silk Mills Ltd...	7,622	67,204	Co. Ltd.....	16,141	43,784
SJS Enterprises Ltd.....	9,085	103,247	Sunteck Realty Ltd.....	22,784	125,032
SJVN Ltd.....	108,525	121,558	Suprajit Engineering		
SKF India Ltd.....	8,294	385,738	Ltd.....	25,072	117,767
Skipper Ltd.....	12,026	60,466	Supreme Industries		
Snowman Logistics			Ltd.....	13,313	607,692
Ltd.....	58,611	41,699	Supreme Petrochem		
Sobha Ltd.....	12,043	184,187	Ltd.....	20,730	145,959
Solar Industries India			Supriya Lifescience		
Ltd.....	4,750	556,731	Ltd.....	9,043	75,006
* Solara Active Pharma			* Suratwala Business		
Sciences Ltd.....	7,723	45,642	Group Ltd.....	12,346	16,893
Somany Ceramics Ltd..	5,293	31,001	Surya Roshni Ltd.....	36,702	110,658
Ω Sona Blw Precision			* Suryoday Small		
Forgings Ltd.....	69,056	400,411	Finance Bank Ltd.....	29,505	42,362
Sonata Software Ltd....	30,932	189,413	* Suven		
South Indian Bank			Pharmaceuticals		
Ltd.....	716,692	214,020	Ltd.....	16,629	202,352
* SP Apparels Ltd.....	2,860	27,111	Suyog Telematics Ltd...	1,551	27,192
* Spandana Spoorthy			* Suzlon Energy Ltd.....	1,520,073	1,014,542
Financial Ltd.....	5,962	22,471	Swan Energy Ltd.....	30,256	191,003
SRF Ltd.....	26,793	870,462	Swaraj Engines Ltd.....	1,571	61,716
* Star Cement Ltd.....	50,861	124,274	Swelect Energy		
State Bank of India			Systems Ltd.....	1,764	17,511
(SBID LI), GDR.....	2,592	230,489	Symphony Ltd.....	4,203	60,184
State Bank of India			* Syncom Formulations		
(SBIN IN).....	91,425	812,918	India Ltd.....	91,707	19,285
State Bank of India			Ω Syngene International		
(SBKFF US), GDR...	14,169	1,258,207	Ltd.....	38,614	331,602
Steel Authority of India			TAJGVK Hotels &		
Ltd.....	180,319	221,941	Resorts Ltd.....	4,894	19,791
Steelcast Ltd.....	711	7,473	Talbro's Automotive		
* Sterlite Technologies			Components Ltd.....	9,032	29,896
Ltd.....	84,822	105,409	Tamil Nadu Newsprint		
Stove Kraft Ltd.....	5,323	48,686	& Papers Ltd.....	23,351	45,076
Strides Pharma			Tamilnad Mercantile		
Science Ltd.....	22,409	177,042	Bank Ltd.....	15,374	77,942
* Stylam Industries Ltd....	2,657	59,532	Tanla Platforms Ltd....	13,869	88,287

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
* TARC Ltd.....	39,625	\$ 61,428	TransIndia Real Estate		
Tata Chemicals Ltd.....	52,289	591,591	Ltd.....	17,001	\$ 6,866
Tata Communications			Transport Corp. of		
Ltd.....	24,531	460,568	India Ltd.....	9,519	116,684
Tata Consultancy			Trent Ltd.....	24,757	1,639,759
Services Ltd.....	100,112	4,739,168	Trident Ltd.....	498,134	178,005
Tata Consumer			Triveni Engineering &		
Products Ltd.....	55,449	655,316	Industries Ltd.....	34,650	153,163
Tata Elxsi Ltd.....	3,622	264,688	Triveni Turbine Ltd.....	49,629	381,462
Tata Motors Ltd.....	453,383	3,729,269	TTK Prestige Ltd.....	10,348	87,625
Tata Power Co. Ltd.....	164,005	691,381	Tube Investments of		
Tata Steel Ltd.....	1,459,133	2,259,670	India Ltd.....	19,140	732,089
TCI Express Ltd.....	3,436	30,649	TV Today Network		
TCPL Packaging Ltd....	330	11,671	Ltd.....	4,752	10,550
TD Power Systems			TVS Holdings Ltd.....	1,708	184,050
Ltd.....	36,390	153,308	TVS Motor Co. Ltd.....	35,960	1,016,110
* TeamLease Services			TVS Srichakra Ltd.....	949	34,088
Ltd.....	2,730	76,929	Uflex Ltd.....	11,450	63,145
Tech Mahindra Ltd.....	54,845	1,055,348	* Ugro Capital Ltd.....	21,832	50,628
Techno Electric &			Ω Ujjivan Small Finance		
Engineering Co.			Bank Ltd.....	281,875	116,375
Ltd.....	15,269	189,255	UltraTech Cement Ltd...	10,750	1,435,395
* Technocraft Industries			* Unichem Laboratories		
India Ltd.....	2,009	62,053	Ltd.....	8,574	69,147
Tega Industries Ltd.....	6,156	106,854	Union Bank of India		
*Ω Tejas Networks Ltd.....	11,807	124,347	Ltd.....	384,933	509,745
Texmaco Infrastructure			United Breweries Ltd....	4,623	114,410
& Holdings Ltd.....	9,920	13,759	United Spirits Ltd.....	30,309	497,086
Texmaco Rail &			Universal Cables Ltd....	1,047	7,705
Engineering Ltd.....	73,895	167,801	UNO Minda Ltd.....	39,314	426,709
Thanga Mayil			* UPL Ltd.....	82,837	539,819
Jewellery Ltd.....	3,514	73,541	Usha Martin Ltd.....	85,715	340,953
Thejo Engineering Ltd..	489	9,919	UTI Asset		
Themis Medicare Ltd....	4,296	11,338	Management Co.		
Thermax Ltd.....	3,798	166,312	Ltd.....	23,452	281,409
Thirumalai Chemicals			* V2 Retail Ltd.....	4,800	102,421
Ltd.....	24,161	66,358	* VA Tech Wabag Ltd.....	19,194	303,421
Thomas Cook India			Vadilal Industries Ltd....	1,081	47,651
Ltd.....	69,991	125,845	Vaibhav Global Ltd.....	27,281	85,968
Ω Thyrocare			* Valor Estate Ltd.....	47,564	85,707
Technologies Ltd.....	5,647	51,680	Vardhman Special		
Tilaknagar Industries			Steels Ltd.....	5,501	15,107
Ltd.....	31,728	133,777	Vardhman Textiles Ltd..	48,444	253,227
Time Technoplast Ltd..	48,216	222,630	*Ω Varroc Engineering		
Timken India Ltd.....	12,833	420,925	Ltd.....	18,385	117,080
Tips Music Ltd.....	18,206	135,449	Varun Beverages Ltd....	130,756	810,098
Titagarh Rail System			* Vascon Engineers Ltd...	55,648	31,677
Ltd.....	14,895	175,334	Vedant Fashions Ltd....	11,868	128,520
Titan Co. Ltd.....	39,294	1,577,286	Vedanta Ltd.....	365,040	1,848,080
Torrent			Veedol Corporation		
Pharmaceuticals			Ltd.....	3,208	56,198
Ltd.....	15,544	586,428	Venky's India Ltd.....	1,668	35,089
Torrent Power Ltd.....	27,539	463,502	Ω Venus Pipes & Tubes		
Tourism Finance Corp.			Ltd.....	3,661	56,834
of India Ltd.....	27,303	44,553	Vesuvius India Ltd.....	2,924	144,738
Transformers &			V-Guard Industries		
Rectifiers India Ltd....	9,683	99,774	Ltd.....	56,672	238,128

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)			INDIA — (Continued)		
Vijaya Diagnostic Centre Ltd.....	7,935	\$ 95,302	Zyduz Wellness Ltd.....	6,843	\$ 145,027
* Vikas Lifecare Ltd.....	183,431	8,234	TOTAL INDIA.....		<u>309,998,511</u>
Vimta Labs Ltd.....	2,204	21,716	INDONESIA — (2.5%)		
Vinati Organics Ltd.....	7,117	137,053	ABM Investama Tbk. PT.....	243,700	50,980
Vindhya Teelinks Ltd....	2,233	42,968	* Adaro Minerals Indonesia Tbk. PT....	3,404,600	209,933
Vintage Coffee & Beverages Ltd.....	7,934	10,412	Adi Sarana Armada Tbk. PT.....	594,400	24,598
VIP Industries Ltd.....	16,789	71,651	AKR Corporindo Tbk. PT.....	2,947,100	200,316
Visaka Industries Ltd....	7,789	8,014	* Alam Sutera Realty Tbk. PT.....	4,460,900	39,422
Vishnu Chemicals Ltd....	9,726	47,771	Alamtri Resources Indonesia Tbk. PT....	3,836,900	547,911
* VL E-Governance & IT Solutions Ltd.....	26,050	44,376	Aneka Tambang Tbk. PT.....	4,055,000	344,565
* Vodafone Idea Ltd.....	1,147,878	119,262	Arwana Citramulia Tbk. PT.....	1,282,000	48,295
Voltamp Transformers Ltd.....	2,467	235,808	Aspirasi Hidup Indonesia Tbk. PT....	3,574,200	167,254
Voltas Ltd.....	19,581	284,308	Astra Agro Lestari Tbk. PT.....	202,100	72,799
VRL Logistics Ltd.....	11,567	62,142	Astra International Tbk. PT.....	3,609,500	1,060,599
VST Industries Ltd.....	18,503	68,324	Astra Otoparts Tbk. PT.....	250,300	31,443
VST Tillers Tractors Ltd.....	863	46,132	Avia Avian Tbk. PT.....	5,007,700	125,809
* Walchandnagar Industries Ltd.....	11,934	32,778	* Bank Aladin Syariah Tbk. PT.....	345,900	17,503
* Websol Energy System Ltd.....	6,705	103,640	Bank Amar Indonesia Tbk. PT.....	830,585	9,058
Welspun Corp. Ltd.....	36,054	307,117	Bank BTPN Syariah Tbk. PT.....	1,087,400	61,635
Welspun Enterprises Ltd.....	16,502	114,214	* Bank Bukopin Tbk. PT..	6,045,077	19,614
Welspun Living Ltd.....	80,600	127,875	Bank Central Asia Tbk. PT.....	4,763,500	2,751,777
West Coast Paper Mills Ltd.....	14,697	89,856	Bank Mandiri Persero Tbk. PT.....	8,936,600	3,283,506
* Westlife Foodworld Ltd.....	17,558	144,795	* Bank Mayapada International Tbk. PT.....	1,834,728	23,159
Wheels India Ltd.....	702	5,658	Bank Maybank Indonesia Tbk. PT....	1,456,300	18,048
Whirlpool of India Ltd...	11,354	148,909	* Bank Nationalnobu Tbk. PT.....	296,100	9,951
Windlas Biotech Ltd....	4,235	46,516	Bank Negara Indonesia Persero Tbk. PT.....	1,909,300	555,473
Wipro Ltd.....	227,530	815,902	* Bank Neo Commerce Tbk. PT.....	3,831,200	49,282
* Wockhardt Ltd.....	19,457	316,702	Bank OCBC Nisp Tbk. PT.....	1,685,100	137,976
Wonderla Holidays Ltd.....	8,064	65,787	* Bank Pan Indonesia Tbk. PT.....	979,400	110,101
Yasho Industries Ltd....	953	21,197			
* Yes Bank Ltd.....	2,712,095	600,411			
Yuken India Ltd.....	808	8,804			
Zee Entertainment Enterprises Ltd.....	109,541	132,919			
* Zee Media Corp. Ltd....	148,263	29,271			
Zen Technologies Ltd...	16,051	321,203			
Zensar Technologies Ltd.....	46,111	457,488			
ZF Commercial Vehicle Control Systems India Ltd.....	1,276	162,435			
* Zomato Ltd.....	156,780	400,235			
Zuari Industries Ltd....	4,234	14,265			
Zyduz Lifesciences Ltd.....	53,183	593,800			

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)			INDONESIA — (Continued)		
Bank Pembangunan			* Energi Mega Persada		
Daerah Jawa Barat			Tbk. PT.	7,812,600	\$104,381
Dan Banten Tbk.			Erajaya Swasembada		
PT.	1,053,790	\$ 60,750	Tbk. PT.	3,903,400	91,878
Bank Pembangunan			ESSA Industries		
Daerah Jawa Timur			Indonesia Tbk. PT....	3,379,800	175,846
Tbk. PT.	1,427,000	50,360	Gajah Tunggal Tbk.		
Bank Rakyat Indonesia			PT.	597,000	42,606
Persero Tbk. PT.	6,180,300	1,595,922	Garudafood Putra Putri		
Bank Syariah			Jaya Tbk. PT.	2,126,100	51,942
Indonesia Tbk. PT....	1,568,249	280,584	Golden Energy Mines		
Bank Tabungan			Tbk. PT.	89,000	56,769
Negara Persero Tbk.			* Gudang Garam Tbk.		
PT.	3,128,612	199,779	PT.	194,300	133,996
Barito Pacific Tbk. PT....	2,518,763	141,622	* Harum Energy Tbk.		
Barito Renewables			PT.	279,100	15,311
Energy Tbk. PT.	1,515,300	835,317	Hexindo Adiperkasa		
BFI Finance Indonesia			Tbk. PT.	58,700	17,355
Tbk. PT.	3,312,100	178,654	Hillcon Tbk. PT.	144,600	18,627
BISI International Tbk.			Impack Pratama		
PT.	429,800	28,996	Industri Tbk. PT.	2,577,700	50,931
Blue Bird Tbk. PT.	206,500	20,694	Indah Kiat Pulp &		
* Buana Lintas Lautan			Paper Tbk. PT.	849,200	350,863
Tbk. PT.	8,145,300	71,090	Indika Energy Tbk. PT..	759,200	77,995
* Bukalapak.com Tbk.			Indo Tambangraya		
PT.	18,652,900	134,426	Megah Tbk. PT.	184,800	293,572
Bukit Asam Tbk. PT.	2,260,900	372,787	Indocement Tunggul		
* Bumi Resources			Prakarsa Tbk. PT.	398,800	143,693
Minerals Tbk. PT.	6,757,200	158,095	Indofood CBP Sukses		
* Bumi Resources Tbk.			Makmur Tbk. PT.	251,200	177,092
PT.	27,447,000	198,181	Indofood Sukses		
* Bumi Serpong Damai			Makmur Tbk. PT.	1,084,300	521,846
Tbk. PT.	2,423,900	141,170	Indomobil Sukses		
* Capital Financial			Internasional Tbk.		
Indonesia Tbk. PT....	800,300	31,186	PT.	326,900	16,541
* Cemindo Gemilang PT.	449,000	23,263	Indosat Tbk. PT.	1,031,500	145,858
Chandra Asri Pacific			Industri Jamu Dan		
Tbk. PT.	158,000	68,798	Farmasi Sido		
Charoen Pokphand			Muncul Tbk. PT.	2,986,400	105,319
Indonesia Tbk. PT....	923,500	264,499	* Intiland Development		
Ω Cikarang Listrindo Tbk.			Tbk. PT.	1,804,100	17,464
PT.	536,600	22,059	* Jakarta International		
Ciputra Development			Hotels &		
Tbk. PT.	4,074,200	245,354	Development Tbk.		
Cisarua Mountain			PT.	217,900	17,360
Dairy Tbk. PT.	428,100	128,870	Japfa Comfeed		
Dayamitra			Indonesia Tbk. PT....	3,121,900	381,319
Telekomunikasi PT.	3,940,100	154,880	Jasa Marga Persero		
Delta Dunia Makmur			Tbk. PT.	573,800	148,739
Tbk. PT.	1,889,200	58,446	Kalbe Farma Tbk. PT...	2,907,800	225,497
Dharma Satya			* Kawasan Industri		
Nusantara Tbk. PT.	1,466,100	87,672	Jababeka Tbk. PT....	7,745,900	89,756
* Dian Swastatika			* Lippo Karawaci Tbk.		
Sentosa Tbk. PT.	225,300	620,274	PT.	20,590,500	114,740
Elang Mahkota			Map Aktif Adiperkasa		
Teknologi Tbk. PT....	4,065,900	140,511	PT.	3,922,900	235,748
Elnusa Tbk. PT.	1,553,500	42,874			

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)			INDONESIA — (Continued)		
Matahari Department			Rukun Raharja Tbk.		
Store Tbk. PT.....	220,800	\$ 21,587	PT.....	352,000	\$ 89,582
Mayora Indah Tbk. PT..	1,381,700	207,580	Salim Ivomas Pratama		
MD Entertainment Tbk.			Tbk. PT.....	923,900	21,542
PT.....	329,900	80,524	Samudera Indonesia		
Medco Energi			Tbk. PT.....	2,328,000	36,541
Internasional Tbk.			* Sarana Meditama		
PT.....	3,600,400	237,246	Metropolitan Tbk.		
* Media Nusantara Citra			PT.....	494,600	7,880
Tbk. PT.....	2,605,300	44,747	Sarana Menara		
Medikaloka Hermina			Nusantara Tbk. PT...	9,953,800	386,589
Tbk. PT.....	2,291,100	195,389	Sariguna Primatirta		
* Merdeka Battery			Tbk. PT.....	1,210,000	111,281
Materials Tbk. PT....	3,861,800	90,306	* Sawit Sumbermas		
* Merdeka Copper Gold			Sarana Tbk. PT.....	1,418,300	176,844
Tbk. PT.....	2,100,042	200,435	Selamat Sempurna		
* Metro Healthcare			Tbk. PT.....	654,200	70,836
Indonesia Tbk. PT....	5,481,700	63,874	Semen Indonesia		
Metrodata Electronics			Persero Tbk. PT.....	1,530,554	263,448
Tbk. PT.....	2,222,200	76,891	Siloam International		
Metropolitan Kentjana			Hospitals Tbk. PT....	203,000	37,956
Tbk. PT.....	9,800	14,977	Sumber Alfaria Trijaya		
Mitra Adiperkasa Tbk.			Tbk. PT.....	3,465,000	610,009
PT.....	4,063,400	319,972	Summarecon Agung		
Mitra Keluarga			Tbk. PT.....	5,111,400	144,534
Karyasehat Tbk. PT..	703,600	104,409	Surya Citra Media Tbk.		
Mitra Pinasthika			PT.....	7,684,800	85,138
Mustika Tbk. PT.....	572,200	34,403	Surya Semesta		
* MNC Digital			Internusa Tbk. PT....	2,068,100	126,777
Entertainment Tbk.			# Telkom Indonesia		
PT.....	769,200	32,912	Persero Tbk. PT		
* MNC Land Tbk. PT.....	31,971,400	269,011	(TLK US), ADR.....	14,503	232,338
Ω Nusantara Sejahtera			Telkom Indonesia		
Raya Tbk. PT.....	5,960,300	55,538	Persero Tbk. PT		
Pabrik Kertas Tjiwi			(TLKM IJ).....	3,508,400	565,026
Kimia Tbk. PT.....	462,600	164,496	Temas Tbk. PT.....	2,160,000	17,896
* Pacific Strategic			Tempo Scan Pacific		
Financial Tbk. PT....	512,800	36,188	Tbk. PT.....	214,000	32,297
Pakuwon Jati Tbk. PT..	7,409,900	179,006	* Timah Tbk. PT.....	1,141,900	70,247
* Panin Financial Tbk.			Tower Bersama		
PT.....	6,567,400	169,714	Infrastructure Tbk.		
* Paninvest Tbk. PT.....	361,900	23,393	PT.....	545,200	69,276
Pantai Indah Kapuk			Transcoal Pacific Tbk.		
Dua Tbk. PT.....	45,000	31,876	PT.....	286,900	115,272
Perusahaan Gas			Trimegah Bangun		
Negara Tbk. PT.....	2,956,900	289,524	Persada Tbk. PT....	1,922,000	83,086
Perusahaan			Triputra Agro Persada		
Perkebunan London			PT.....	1,916,700	92,851
Sumatra Indonesia			Tunas Baru Lampung		
Tbk. PT.....	1,115,800	71,036	Tbk. PT.....	875,957	32,763
* Petrindo Jaya Kreasi			Ultrajaya Milk Industry		
Tbk. PT.....	325,400	287,882	& Trading Co. Tbk.		
* PP Persero Tbk. PT....	1,278,300	26,028	PT.....	718,800	68,546
Prodia Widyahusada			Unilever Indonesia		
Tbk. PT.....	53,300	8,373	Tbk. PT.....	1,678,400	167,476
Puradelta Lestari Tbk.					
PT.....	2,683,600	24,180			

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)			KUWAIT — (Continued)		
United Tractors Tbk.			Commercial Real		
PT.....	548,900	\$ 837,529	Estate Co. KSC.....	366,006	\$ 233,510
* Vale Indonesia Tbk.			Gulf Bank KSCP.....	356,764	355,705
PT.....	1,026,301	188,332	Gulf Cables &		
* Waskita Beton Precast			Electrical Industries		
Tbk. PT.....	1,218,000	1,119	Group Co. KSCP.....	40,535	237,912
*†† Waskita Karya Persero			Heavy Engineering &		
Tbk. PT.....	2,217,700	5,154	Ship Building Co.		
* Wijaya Karya Persero			KSCP.....	35,728	98,729
Tbk. PT.....	3,300,100	44,540	Humansoft Holding Co.		
Wintermar Offshore			KSC.....	39,721	330,377
Marine Tbk. PT.....	317,900	8,480	* IFA Hotels &		
XL Axiata Tbk. PT.....	2,684,004	373,281	Resorts-KPSC.....	19,955	137,026
		<u>28,687,127</u>	Integrated Holding Co.		
TOTAL INDONESIA.....			KCSC.....	56,031	94,230
			* Jazeera Airways Co.		
KUWAIT — (1.1%)			KSCP.....	26,853	82,624
A'ayan Leasing &			KAMCO Investment		
Investment Co.			Co. KSC.....	40,970	16,827
KSCP.....	419,684	212,377	* Kuwait Business Town		
A'ayan Real Estate Co.			Real Estate Co.		
SAK.....	38,506	12,217	KSCP.....	61,824	24,259
* Acico Industries Co.			* Kuwait Cement Co.		
KSC.....	130,042	32,512	KSC.....	136,339	109,987
Agility Public			Kuwait Finance House		
Warehousing Co.			KSCP.....	1,113,919	2,835,418
KSC.....	289,374	235,114	Kuwait Financial		
Al Ahli Bank of Kuwait			Centre SAK.....	180,317	92,496
KSCP.....	212,800	204,536	Kuwait Insurance Co.		
Al-Eid Food KSC.....	10,842	8,632	SAK.....	11,843	24,137
Ali Alghanim Sons			Kuwait International		
Automotive Co.			Bank KSCP.....	489,984	326,788
KSCC.....	43,978	148,468	Kuwait Investment Co.		
* Alimtiqaz Investment			SAK.....	131,386	78,380
Group KSC.....	447,472	90,467	Kuwait Real Estate Co.		
* Arabi Group Holding			KSC.....	225,813	241,386
KSC.....	39,881	53,461	Kuwait		
Arzan Financial Group			Telecommunications		
for Financing &			Co.....	136,331	246,263
Investment KPSC....	258,377	240,173	Mabane Co. KPSC....	110,718	285,511
* Asiya Capital			Mezzan Holding Co.		
Investments Co.			KSCC.....	38,565	116,195
KSCP.....	209,724	27,858	Mobile		
Boubyan Bank KSCP... Boubyan	34,616	70,416	Telecommunications		
Petrochemicals Co.			Co. KSCP.....	695,469	1,019,159
KSCP.....	132,524	286,097	National Bank of		
Boursa Kuwait			Kuwait SAKP.....	764,763	2,387,788
Securities Co.			* National Consumer		
KPSC.....	34,890	275,841	Holding Co. SAK.....	82,695	27,573
Burgan Bank SAK.....	204,234	136,810	National Industries		
Combined Group			Group Holding SAK..	358,140	307,391
Contracting Co.			National Investments		
SAK.....	42,111	85,368	Co. KSCP.....	259,257	218,325
Commercial Facilities			* Privatization Holding		
Co. SAKP.....	107,839	92,627	Co. KSCP.....	167,042	26,024
			* Rasiyat Holding Co.....	20,973	25,350

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
KUWAIT — (Continued)			MALAYSIA — (Continued)		
Salhia Real Estate Co.			CCK Consolidated		
KSCP.....	118,431	\$ 158,413	Holdings Bhd.....	67,900	\$ 21,156
Securities House KSC..	127,694	31,088	CELCOMDIGI Bhd.....	353,300	296,747
Shamal Az-Zour			* Chin Hin Group Bhd....	105,100	53,216
Al-Oula for the First			CIMB Group Holdings		
Phase of Az-Zour			Bhd.....	1,021,312	1,833,392
Power Plant KSC....	161,560	79,519	* Coastal Contracts		
Specialities Group			Bhd.....	48,000	15,073
Holding Co. KSCC....	36,788	15,624	Crescendo Corp. Bhd...	85,000	26,774
* Sultan Center Food			# CTOS Digital Bhd.....	398,400	106,129
Products Co. KSC....	27,711	8,709	# D&O Green		
* United Real Estate Co.			Technologies Bhd.....	158,700	62,800
SAKP.....	67,038	31,902	#* Dagang NeXchange		
* Warba Bank KSCP.....	581,690	444,538	Bhd.....	563,800	45,913
TOTAL KUWAIT.....		<u>12,962,137</u>	# Datasonic Group Bhd...	468,600	41,354
			Dayang Enterprise		
			Holdings Bhd.....	166,800	79,087
MALAYSIA — (2.1%)			Dialog Group Bhd.....	281,200	119,549
Able Global Bhd.....	78,300	32,774	DRB-Hicom Bhd.....	336,000	74,394
# Aeon Co. M Bhd.....	341,000	114,486	# Duopharma Biotech		
# AEON Credit Service			Bhd.....	97,044	27,178
M Bhd.....	103,100	135,262	Dutch Lady Milk		
# AFFIN Bank Bhd.....	189,276	119,156	Industries Bhd.....	3,400	23,233
Ajinomoto Malaysia			DXN Holdings Bhd.....	268,300	31,825
Bhd.....	7,800	25,926	# Eastern & Oriental		
Alliance Bank Malaysia			Bhd.....	385,600	75,432
Bhd.....	220,500	256,976	Eco World		
Allianz Malaysia Bhd....	19,400	82,706	Development Group		
AME Elite Consortium			Bhd.....	457,300	178,780
Bhd.....	76,900	29,257	EG Industries Bhd.....	47,100	25,815
AMMB Holdings Bhd.			* Ekovest Bhd.....	633,500	47,347
(AMM MK).....	296,100	374,260	Farm Fresh Bhd.....	220,900	85,592
Ancom Nylex Bhd.....	150,359	33,360	FGV Holdings Bhd.....	144,300	35,554
#* Astro Malaysia			# Formosa Prosonic		
Holdings Bhd.....	154,300	7,606	Industries Bhd.....	61,700	38,465
# Aumas Resources			# Fraser & Neave		
Bhd.....	183,600	35,962	Holdings Bhd.....	24,600	140,241
Aurelius Technologies			Frontken Corp. Bhd.....	400,800	337,175
Bhd.....	45,700	32,235	Gamuda Bhd.....	177,074	160,014
# Axiata Group Bhd.....	732,000	363,742	Gas Malaysia Bhd.....	110,600	101,603
# Bank Islam Malaysia			# Genting Bhd.....	589,000	478,839
Bhd.....	333,700	183,254	# Genting Malaysia Bhd..	851,100	424,896
Batu Kawan Bhd.....	20,200	91,327	Genting Plantations		
* Berjaya Corp. Bhd.....	977,502	66,621	Bhd.....	98,900	127,479
#* Berjaya Food Bhd.....	152,753	13,312	# Globetronics		
#* Berjaya Land Bhd.....	228,300	16,596	Technology Bhd.....	52,400	5,961
#* Bermaz Auto Bhd.....	285,000	81,731	* Greatech Technology		
# British American			Bhd.....	225,400	100,836
Tobacco Malaysia			Guan Chong Bhd.....	76,000	71,984
Bhd.....	27,500	44,233	# HAP Seng		
* Bumi Armada Bhd.....	1,163,900	171,764	Consolidated Bhd.....	96,600	71,478
Bursa Malaysia Bhd.....	128,900	241,272	Hap Seng Plantations		
CAB Cakaran Corp.			Holdings Bhd.....	105,700	45,028
Bhd.....	62,400	7,486	Hartalega Holdings		
Cahaya Mata Sarawak			Bhd.....	80,200	59,393
Bhd.....	275,000	65,031	Heineken Malaysia		
Carlsberg Brewery			Bhd.....	30,500	166,290
Malaysia Bhd.....	47,800	212,796			

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)			MALAYSIA — (Continued)		
#* HeiTech Padu Bhd.....	30,800	\$ 18,640	# Magnum Bhd.....	228,500	\$ 66,024
#* Hengyuan Refining Co. Bhd.....	37,400	16,749	# Mah Sing Group Bhd....	592,600	187,792
# Hextar Global Bhd.....	236,600	45,912	# Malakoff Corp. Bhd.....	458,400	89,354
Hiap Teck Venture Bhd.....	329,500	24,322	Malayan Banking Bhd...	458,500	1,062,963
# Hibiscus Petroleum Bhd.....	344,800	141,864	Malayan Cement Bhd...	114,300	117,942
Hong Leong Bank Bhd.....	35,400	160,113	# Malayan Flour Mills Bhd.....	313,600	37,169
Hong Leong Financial Group Bhd.....	22,400	90,835	Malaysia Airports Holdings Bhd.....	110,510	271,125
Hong Leong Industries Bhd.....	19,600	58,703	Malaysia Smelting Corp. Bhd.....	63,100	30,550
Hup Seng Industries Bhd.....	112,000	27,596	Malaysian Pacific Industries Bhd.....	28,900	143,568
IHH Healthcare Bhd....	114,000	183,020	Malaysian Resources Corp. Bhd.....	684,000	76,367
IJM Corp. Bhd.....	322,900	172,330	Matrix Concepts Holdings Bhd.....	251,350	123,374
# Inari Amertron Bhd.....	288,900	163,266	Maxis Bhd.....	346,300	269,953
IOI Corp. Bhd.....	244,400	203,601	MBM Resources Bhd...	68,200	87,115
IOI Properties Group Bhd.....	260,800	123,080	MBSB Bhd.....	833,400	133,450
#* Iskandar Waterfront City Bhd.....	140,100	15,924	Mega First Corp. Bhd...	197,200	189,054
ITMAX SYSTEM Bhd...	20,900	16,128	Mi Technovation Bhd....	31,700	15,539
# JAKS Resources Bhd...	248,000	6,907	MISC Bhd.....	189,100	306,724
# Jaya Tiasa Holdings Bhd.....	304,100	84,342	MKH Bhd.....	32,700	8,133
* JCY International Bhd...	137,900	13,927	MKH Oil Palm East Kalimantan Bhd.....	4,671	659
Keck Seng Malaysia Bhd.....	18,200	23,641	# MNRB Holdings Bhd....	162,400	80,030
Kelington Group Bhd....	154,700	115,400	Ω Mr. DIY Group M Bhd...	479,800	180,313
Kenanga Investment Bank Bhd.....	154,000	32,270	* Muhibbah Engineering M Bhd.....	204,350	34,046
Kerjaya Prospek Group Bhd.....	76,800	36,750	My EG Services Bhd....	1,120,082	238,881
Kim Loong Resources Bhd.....	75,700	40,208	# Nategate Holdings Bhd.....	145,200	57,927
* Kinergy Advancement Bhd.....	352,000	26,065	# Nestle Malaysia Bhd....	10,500	211,658
Kossan Rubber Industries Bhd.....	154,800	77,562	# Notion VTEC Bhd.....	99,400	24,986
KPJ Healthcare Bhd....	297,700	150,441	*†† Nylex Malaysia Bhd....	1,640	17
#* KSL Holdings Bhd.....	119,900	43,104	OCK Group Bhd.....	152,300	14,474
# Kuala Lumpur Kepong Bhd.....	65,895	293,798	Oriental Holdings Bhd...	69,100	109,204
Lagenda Properties Bhd.....	120,400	35,800	OSK Holdings Bhd.....	246,600	91,715
LBS Bina Group Bhd....	400,400	48,757	PA Resources Bhd.....	334,200	19,408
# Leong Hup International Bhd.....	495,600	63,779	Padini Holdings Bhd....	141,500	63,109
Lii Hen Industries Bhd..	47,900	7,454	Pantech Group Holdings Bhd.....	133,700	27,120
#*Ω Lotte Chemical Titan Holding Bhd.....	164,900	21,247	Pecca Group Bhd.....	76,200	24,271
LPI Capital Bhd.....	52,900	152,071	# Perak Transit Bhd.....	192,900	34,594
Magni-Tech Industries Bhd.....	39,000	21,066	#* Perdana Petroleum Bhd.....	279,000	14,585
			# Petron Malaysia Refining & Marketing Bhd.....	9,400	8,789
			# Petronas Chemicals Group Bhd.....	212,800	221,801
			Petronas Dagangan Bhd.....	42,800	188,250
			Petronas Gas Bhd.....	51,000	196,443
			PPB Group Bhd.....	65,500	175,365
			Press Metal Aluminium Holdings Bhd.....	364,400	399,036

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)			MALAYSIA — (Continued)		
Public Bank Bhd.....	1,517,400	\$1,465,668	# Wellcall Holdings Bhd...	73,500	\$ 25,900
QL Resources Bhd.....	221,200	226,446	Westports Holdings		
* Ranhill Utilities Bhd.....	83,268	24,591	Bhd.....	158,700	162,993
# RCE Capital Bhd.....	97,200	31,571	Yinson Holdings Bhd....	444,930	232,345
RGB International			YTL Corp. Bhd.....	789,200	335,705
Bhd.....	242,700	21,156	# YTL Power		
RHB Bank Bhd.....	258,788	373,124	International Bhd....	173,500	121,359
Sam Engineering &					
Equipment M Bhd....	20,000	17,683	TOTAL MALAYSIA.....		<u>23,925,670</u>
Sarawak Oil Palms					
Bhd.....	132,000	90,300	MEXICO — (2.1%)		
Scientex Bhd.....	196,400	177,453	# Alpek SAB de CV.....	172,805	120,418
SD Guthrie Bhd.....	338,100	366,871	# Alsea SAB de CV.....	165,143	352,250
# Secure Waste			America Movil SAB de		
Infrastructure Corp....	416,300	31,214	CV (2228390D US),		
SFP Tech Holdings			ADR.....	109,836	1,538,802
Bhd.....	191,600	28,860	# America Movil SAB de		
Sime Darby Bhd.....	580,200	292,125	CV (AMXB MM).....	765,152	537,253
Sime Darby Property			Arca Continental SAB		
Bhd.....	535,900	169,606	de CV.....	47,401	431,829
SKP Resources Bhd....	331,600	80,952	* Axtel SAB de CV.....	59,792	3,289
* Solarvest Holdings			Ω Banco del Bajío SA....	426,110	978,396
Bhd.....	100,300	37,697	# Becele SAB de CV.....	83,723	74,503
Southern Cable Group			Bolsa Mexicana de		
Bhd.....	109,500	26,857	Valores SAB de CV..	167,515	258,847
SP Setia Bhd. Group...	372,700	112,366	Cemex SAB de CV		
# Sports Toto Bhd.....	195,262	68,328	(CEMEXCPO MM)...	963,964	569,391
Sunway Bhd.....	105,800	102,941	Cemex SAB de CV		
# Sunway Construction			(CX US), Sponsored		
Group Bhd.....	104,300	80,487	ADR.....	89,041	528,013
* Supermax Corp. Bhd....	329,800	78,975	* Cia Minera Autlan SAB		
Syarikat Takaful			de CV.....	23,783	7,564
Malaysia Keluarga			Coca-Cola Femsa SAB		
Bhd.....	119,100	96,563	de CV (KOFUBL		
# Ta Ann Holdings Bhd....	108,300	97,557	MM).....	43,877	343,465
Taliworks Corp. Bhd....	101,500	17,625	* Consorcio ARA SAB		
Telekom Malaysia			de CV.....	105,588	16,458
Bhd.....	116,246	171,636	* Controladora Vuela Cia		
# Tenaga Nasional Bhd...	190,900	581,888	de Aviacion SAB de		
Thong Guan Industries			CV (VOLARA MM),		
Bhd.....	57,200	18,178	Class A.....	280,595	238,862
TIME dotCom Bhd.....	158,300	164,873	# Corp. Inmobiliaria		
* Top Glove Corp. Bhd....	431,200	115,661	Vesta SAB de CV....	202,987	529,851
#* Tropicana Corp. Bhd....	394,700	103,436	Corporativo Fragua		
# TSH Resources Bhd....	228,800	61,032	SAB de CV.....	738	20,158
# Uchi Technologies			El Puerto de Liverpool		
Bhd.....	61,700	53,549	SAB de CV,		
UEM Sunrise Bhd.....	560,400	115,931	Class C1.....	32,134	160,406
Unisem M Bhd.....	17,400	10,520	Fomento Economico		
United Plantations			Mexicano SAB de		
Bhd.....	28,500	195,632	CV (FEMSAUBD		
# UOA Development			MM).....	52,931	450,355
Bhd.....	121,200	46,236	GCC SAB de CV.....	64,186	592,889
Velesto Energy Bhd....	1,591,500	67,685	Genomma Lab		
ViTrox Corp. Bhd.....	61,000	52,890	Internacional SAB		
VS Industry Bhd.....	857,400	200,874	de CV, Class B.....	233,166	316,972
* Wasco Bhd.....	97,700	22,744	Gentera SAB de CV....	556,184	727,103
#* WCT Holdings Bhd....	444,100	82,885			

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
MEXICO — (Continued)			MEXICO — (Continued)		
Gruma SAB de CV, Class B.....	51,141	\$ 882,517	*Ω Nemak SAB de CV.....	922,174	\$ 102,355
Grupo Aeroportuario del Centro Norte SAB de CV.....	75,187	709,926	#* Ollamani SAB.....	13,139	22,826
Grupo Aeroportuario del Pacifico SAB de CV (GAPB MM), Class B.....	1,705	31,465	# Operadora De Sites Mexicanos SAB de CV, Class A-1.....	143,325	67,713
Grupo Aeroportuario del Pacifico SAB de CV (PAC US), ADR..	5,700	1,056,495	Orbia Advance Corp. SAB de CV.....	288,479	182,927
Grupo Aeroportuario del Sureste SAB de CV (ASR US), ADR..	934	256,355	#* Promotora de Hoteles Norte 19 SAB De CV.....	68,246	14,820
Grupo Aeroportuario del Sureste SAB de CV (ASURB MM), Class B.....	3,811	103,689	Promotora y Operadora de Infraestructura SAB de CV (PINFRA MM).....	40,779	379,511
# Grupo Bimbo SAB de CV.....	167,501	438,920	Qualitas Controladora SAB de CV.....	65,843	548,268
Grupo Carso SAB de CV.....	41,482	235,576	Regional SAB de CV... #* Sitios Latinoamerica SAB de CV.....	107,332	699,663
# Grupo Comercial Chedraui SA de CV..	53,583	308,978	* Vista Energy SAB de CV (VIST US), ADR..	17,902	965,813
Grupo Elektra SAB de CV.....	2,266	37,509	Wal-Mart de Mexico SAB de CV.....	396,222	1,032,143
Grupo Financiero Banorte SAB de CV, Class O.....	294,688	2,045,552	TOTAL MEXICO.....		<u>24,421,240</u>
* Grupo Financiero Inbursa SAB de CV, Class O.....	200,589	427,372	PERU — (0.1%)		
Grupo Herdez SAB de CV.....	43,783	117,962	Cementos Pacasmayo SAA, ADR.....	1,995	11,751
Grupo Industrial Saltillo SAB de CV.....	47,090	37,950	Credicorp Ltd.....	4,235	775,428
Grupo Mexico SAB de CV.....	429,382	2,095,936	Intercorp Financial Services, Inc.....	2,254	67,124
Grupo Rotoplas SAB de CV.....	69,803	59,994	TOTAL PERU.....		<u>854,303</u>
Grupo Televisa SAB (TLEVICPO MM).....	462,212	175,320	PHILIPPINES — (0.7%)		
Grupo Televisa SAB (TV US), Sponsored ADR.....	25,711	49,365	* 8990 Holdings, Inc.....	186,300	28,476
*Ω Grupo Traxion SAB de CV.....	71,850	57,662	Aboitiz Equity Ventures, Inc.....	264,600	145,863
#* Industrias Penoles SAB de CV.....	66,238	939,357	Aboitiz Power Corp....	161,100	109,998
Kimberly-Clark de Mexico SAB de CV, Class A.....	346,697	516,816	ACEN Corp.....	2,977,587	157,952
La Comer SAB de CV..	150,079	246,390	Alliance Global Group, Inc.....	821,400	84,569
Megacable Holdings SAB de CV.....	383,670	749,862	Apex Mining Co., Inc....	806,000	54,597
			Asia United Bank Corp.....	9,470	11,294
			* Atlas Consolidated Mining & Development Corp....	193,200	13,044
			Ayala Corp.....	24,880	231,605
			Ayala Land, Inc.....	677,900	257,936
			* AyalaLand Logistics Holdings Corp.....	199,500	5,392
			Bank of the Philippine Islands.....	178,911	356,402
			BDO Unibank, Inc.....	328,236	772,714

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
PHILIPPINES — (Continued)			PHILIPPINES — (Continued)		
* Bloomberry Resorts Corp.....	1,222,400	\$ 71,674	Robinsons Retail Holdings, Inc.....	67,790	\$ 39,715
* Cebu Air, Inc.....	72,800	36,118	San Miguel Corp.....	123,440	137,865
Century Pacific Food, Inc.....	329,700	206,954	Security Bank Corp.....	96,550	119,798
China Banking Corp....	213,740	340,682	Semirara Mining & Power Corp.....	299,000	177,161
Converge Information & Communications Technology Solutions, Inc.....	680,000	185,794	* Shell Pilipinas Corp.....	73,700	8,436
Cosco Capital, Inc.....	413,300	37,852	SM Investments Corp...	3,820	50,894
D&L Industries, Inc.....	535,900	54,948	SM Prime Holdings, Inc.....	488,200	193,069
DigiPlus Interactive Corp.....	286,500	131,790	STI Education Systems Holdings, Inc.....	433,000	10,349
* DITO CME Holdings Corp.....	1,766,000	48,382	Synergy Grid & Development Phils, Inc.....	172,000	31,125
DMCI Holdings, Inc.....	1,280,800	238,963	Union Bank of the Philippines.....	113,493	66,848
DoubleDragon Corp.....	74,100	12,297	Universal Robina Corp.....	305,420	317,701
East West Banking Corp.....	63,100	10,582	Vista Land & Lifescapes, Inc.....	439,000	11,295
Emperador, Inc.....	76,700	21,093	Wilcon Depot, Inc.....	466,000	66,946
First Philippine Holdings Corp.....	7,400	7,411			
Ginebra San Miguel, Inc.....	13,660	63,769	TOTAL PHILIPPINES.....		8,157,766
* Global Ferronickel Holdings, Inc.....	454,000	7,780	POLAND — (1.4%)		
Globe Telecom, Inc.....	5,504	208,130	* 11 bit studios SA.....	100	4,746
GT Capital Holdings, Inc.....	29,580	250,331	AB SA.....	3,146	85,540
International Container Terminal Services, Inc.....	89,550	534,701	* Action SA.....	2,226	11,353
JG Summit Holdings, Inc.....	636,920	175,979	* Agora SA.....	3,744	9,915
Jollibee Foods Corp....	52,660	200,110	Alior Bank SA.....	31,502	727,127
Keepers Holdings, Inc..	1,422,000	58,677	*Ω Allegro.eu SA.....	27,066	198,630
LT Group, Inc.....	694,800	126,854	Amica SA.....	943	15,428
Manila Electric Co.....	16,830	129,010	AmRest Holdings SE...	22,496	94,421
Manila Water Co., Inc...	274,300	127,279	Arctic Paper SA.....	6,617	27,186
Megaworld Corp.....	3,111,000	94,166	ASBISc Enterprises PLC.....	18,216	99,052
Metropolitan Bank & Trust Co.....	317,870	376,842	Asseco Poland SA....	22,210	644,554
Ω Monde Nissin Corp....	779,200	88,556	Asseco South Eastern Europe SA.....	1,119	13,219
Nickel Asia Corp.....	1,696,200	62,963	Auto Partner SA.....	23,420	105,184
Petron Corp.....	604,000	24,395	Bank Handlowy w Warszawie SA.....	8,822	212,617
Philex Mining Corp.....	244,200	13,609	* Bank Millennium SA....	83,173	212,076
* Philippine National Bank.....	92,100	44,970	* Bank Ochrony Srodowiska SA.....	4,752	14,126
Philippine Seven Corp.....	52,520	58,995	Bank Polska Kasa Opieki SA.....	29,750	1,167,031
# PLDT, Inc. (PHI US), Sponsored ADR.....	6,960	157,922	Benefit Systems SA....	728	533,731
PLDT, Inc. (TEL PM)....	8,400	192,240	BNPP Bank Polska SA.....	731	15,883
Puregold Price Club, Inc.....	372,600	157,579	Boryszew SA.....	16,052	20,873
Robinsons Land Corp...	638,500	137,325	Budimex SA.....	2,362	276,574
			* CCC SA.....	8,940	375,753
			CD Projekt SA.....	2,615	135,235
			Celon Pharma SA.....	3,244	19,260
			* CI Games SA.....	24,604	9,785
			* Cognor Holding SA....	53,555	85,563

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
POLAND — (Continued)			POLAND — (Continued)		
Cyber Folks SA.....	2,289	\$ 90,574	Warsaw Stock		
* Cyfrowy Polsat SA.....	35,344	133,950	Exchange.....	2,766	\$ 28,208
Develia SA.....	143,141	197,172	Wirtualna Polska		
*Ω Dino Polska SA.....	4,316	477,454	Holding SA.....	3,330	63,664
Dom Development SA..	2,304	120,524	Ω XTB SA.....	23,362	375,948
* Echo Investment SA....	14,488	15,367	* Zespol		
Elektrotim SA.....	948	10,096	Elektrocieplowni		
Enea SA.....	142,952	491,088	Wroclawskich		
Eurocash SA.....	26,837	56,717	Kogeneracja SA.....	715	9,252
* Grenevia SA.....	89,097	50,045	* Zespol Elektrowni		
* Grupa Azoty SA.....	18,665	101,088	Patnow Adamow		
Grupa Kety SA.....	2,810	526,428	Konin SA.....	2,547	10,635
Grupa Pracuj SA.....	4,178	57,227	TOTAL POLAND.....		<u>16,354,726</u>
*Ω HUUUGE, Inc.....	3,326	14,879	QATAR — (1.1%)		
ING Bank Slaski SA....	6,100	426,694	* Aamal Co.....	690,990	173,090
Inter Cars SA.....	1,554	222,571	Ahli Bank QSC.....	7,774	7,367
* Jastrzebska Spolka			Al Khaleej Takaful		
Weglowa SA.....	19,346	109,960	Group QSC.....	98,362	65,357
KGHM Polska Miedz			Al Meera Consumer		
SA.....	15,712	481,763	Goods Co. QSC.....	29,256	116,893
KRUK SA.....	5,798	609,637	Al Rayan Bank.....	705,710	462,670
LPP SA.....	134	540,665	Alijarah Holding Co.		
Lubelski Wegiel			QPSC.....	111,421	24,265
Bogdanka SA.....	2,893	16,283	Baladna.....	353,881	133,170
* mBank SA.....	1,405	216,932	Barwa Real Estate		
Mirbud SA.....	37,238	112,290	Co.....	379,191	298,153
Mo-BRUK SA.....	750	67,308	Commercial Bank		
Neuca SA.....	324	67,015	PSQC.....	809,547	1,022,222
Orange Polska SA.....	93,085	182,376	* Dlala Brokerage &		
ORLEN SA.....	103,232	1,361,197	Investments Holding		
PCC Rokita SA.....	522	9,468	Co. QSC.....	31,913	10,453
* Pepco Group NV.....	35,651	150,514	Doha Bank QPSC.....	849,396	482,643
* PGE Polska Grupa			Doha Insurance Co.		
Energetyczna SA.....	162,915	261,454	QSC.....	36,664	25,647
* PKP Cargo SA.....	10,488	40,208	* Estithmar Holding		
PlayWay SA.....	453	34,321	QPSC.....	262,256	129,789
* Polimex-Mostostal SA..	6,386	4,341	Gulf International		
Powszechna Kasa			Services QSC.....	287,763	266,917
Oszczednosci Bank			Gulf Warehousing Co...	150,309	130,259
Polski SA.....	63,708	1,045,239	Industries Qatar QSC...	48,898	184,375
Powszechny Zaklad			* Leshia Bank LLC.....	292,269	105,921
Ubezpieczen SA.....	95,385	1,169,574	Mannai Corp. QSC.....	54,198	54,654
Santander Bank			Mazaya Real Estate		
Polska SA.....	3,979	493,934	Development QPSC..	420,752	68,416
* Selvita SA.....	2,243	24,589	Medicare Group.....	96,217	121,286
Stalexport Autostrady			Mesaieed		
SA.....	14,168	10,456	Petrochemical		
Synektik SA.....	1,547	83,458	Holding Co.....	469,830	197,415
* Tauron Polska Energia			Ooredoo QPSC.....	122,604	435,049
SA.....	436,887	455,887	Qatar Aluminum		
* TEN Square Games			Manufacturing Co.....	1,021,672	383,551
SA.....	459	8,814	Qatar Electricity &		
Text SA.....	5,283	75,392	Water Co. QSC.....	54,283	235,929
Torpol SA.....	5,598	48,556	Qatar Fuel QSC.....	74,266	312,422
Unimot SA.....	1,347	50,969	Qatar Gas Transport		
Votum SA.....	1,901	17,672	Co. Ltd.....	256,681	303,640
VRG SA.....	12,611	10,011			

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
QATAR — (Continued)			SAUDI ARABIA — (Continued)		
Qatar Industrial Manufacturing Co. QSC.....	90,020	\$ 64,648	Al Babtain Power & Telecommunication Co.....	19,596	\$ 240,444
Qatar Insurance Co. SAQ.....	421,201	252,453	Al Hammadi Holding....	30,106	353,870
Qatar International Islamic Bank QSC....	136,792	399,789	* Al Hassan Ghazi Ibrahim Shaker Co....	4,267	33,766
Qatar Islamic Bank QPSC.....	85,598	484,219	Al Jouf Agricultural Development Co.....	5,570	85,117
Qatar Islamic Insurance Group.....	34,156	83,024	* Al Jouf Cement Co.....	5,517	17,654
Qatar National Bank QPSC.....	798,502	3,661,418	* Al Khaleej Training & Education Co.....	5,755	51,239
Qatar National Cement Co. QSC.....	150,829	163,744	* Al Moammar Information Systems Co.....	1,238	51,190
Qatar Navigation QSC..	160,850	483,699	Al Rajhi Bank.....	191,071	5,039,334
QLM Life & Medical Insurance Co. WLL....	21,504	12,127	* Al Rajhi Co. for Co-operative Insurance.....	4,245	196,605
Salam International Investment Ltd. QSC.....	324,796	61,537	* Al Yamamah Steel Industries Co.....	3,266	34,604
United Development Co. QSC.....	605,863	191,391	Alamar Foods.....	3,694	75,092
Vodafone Qatar QSC...	900,390	509,585	Alandalus Property Co.....	12,737	83,829
* Widam Food Co.....	34,792	23,575	Alaseel Co.....	87,562	97,961
Zad Holding Co.....	15,556	63,248	Al-Dawaa Medical Services Co.....	9,037	191,931
TOTAL QATAR.....		<u>12,206,010</u>	Aldrees Petroleum & Transport Services Co.....	16,140	611,154
RUSSIA — (0.0%)			Alinma Bank.....	162,879	1,295,771
*†† Gazprom PJSC (OGZPY US), Sponsored ADR.....	146,620	0	AlJazira Takaful Ta'awuni Co.....	7,029	32,036
*†† Magnitogorsk Iron & Steel Works PJSC (MMK LI), Sponsored GDR.....	3,184	0	* AlKhorayef Water & Power Technologies Co.....	4,378	180,921
*†† PhosAgro PJSC.....	29	0	* Allianz Saudi Fransi Cooperative Insurance Co.....	4,828	21,111
*†† Polyus PJSC (PLZL LI), GDR.....	1,516	0	Almarai Co. JSC.....	103,880	1,630,444
*†† RusHydro PJSC (RSHYY US), ADR...	12,112	0	Almawarid Manpower Co.....	779	28,026
*†† Sberbank of Russia PJSC (SBER LI), Sponsored ADR.....	96,975	0	Almunajem Foods Co...	5,934	155,381
*†† Severstal PAO (SVJTY US), GDR.....	4,377	0	* Alujain Corp.....	14,327	142,452
*†† VTB Bank PJSC (VTBR LI), GDR.....	49,902	0	* Amlak International Finance Co.....	3,928	13,584
SAUDI ARABIA — (5.1%)			* Anaam International Holding Group Co....	78,575	26,168
Abdullah Al Othaim Markets Co.....	147,384	420,401	Arab National Bank....	122,534	698,526
ACWA Power Co.....	10,659	1,162,270	Arabian Cement Co.....	21,716	155,999
* Advanced Petrochemical Co.....	38,743	324,368	Ω Arabian Centres Co....	47,522	268,769
			Arabian Contracting Services Co.....	5,226	213,642
			Arabian Drilling Co.....	12,339	348,841
			Arabian Internet & Communications Services Co.....	5,211	442,958
			* Arabian Pipes Co.....	8,720	30,391

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)			SAUDI ARABIA — (Continued)		
* Arabian Shield Cooperative Insurance Co.....	3,991	\$ 22,213	* Mediterranean & Gulf Cooperative Insurance & Reinsurance Co.....	19,081	\$ 132,009
Arriyadh Development Co.....	27,599	255,887	* Methanol Chemicals Co.....	359	1,585
* ARTEX Industrial Investment Co.....	6,507	27,264	* Middle East Healthcare Co.....	14,673	319,437
Astra Industrial Group Co.....	8,214	411,495	* Middle East Paper Co..	19,529	197,935
Ataa Educational Co....	5,673	112,929	* Middle East Specialized Cables Co.....	2,123	25,573
Bank AlBilad.....	81,812	869,686	Mobile Telecommunications Co. Saudi Arabia.....	244,056	689,442
* Bank Al-Jazira.....	111,077	557,596	Mouwasset Medical Services Co.....	15,788	387,503
Banque Saudi Fransl...	171,158	732,339	Nahdi Medical Co.....	8,727	274,401
Bawan Co.....	8,598	133,165	* Najran Cement Co.....	34,779	84,078
BinDawood Holding Co.....	102,991	180,932	* National Agriculture Development Co.	47,949	327,169
Bupa Arabia for Cooperative Insurance Co.....	12,940	641,607	National Co. for Glass Industries	716	10,624
Catrion Catering Holding Co.....	13,280	469,118	National Co. for Learning & Education.....	2,618	127,025
* Chubb Arabia Cooperative Insurance Co.....	1,663	24,975	National Gas & Industrialization Co...	8,398	235,468
City Cement Co.....	18,824	103,728	* National Gypsum.....	2,758	16,500
Co. for Cooperative Insurance	11,789	477,191	* National Industrialization Co...	135,891	370,098
Dallah Healthcare Co...	5,423	230,160	National Medical Care Co.....	3,747	157,823
* Dar Al Arkan Real Estate Development Co.....	103,695	456,044	Nayifat Finance Co.....	23,632	94,227
Dr. Sulaiman Al Habib Medical Services Group Co.....	13,572	1,057,238	Northern Region Cement Co.....	36,528	93,780
East Pipes Integrated Co. for Industry.....	4,036	167,947	* Perfect Presentation For Commercial Services Co.....	31,562	121,622
Eastern Province Cement Co.....	14,660	139,507	Power & Water Utility Co. for Jubail & Yanbu.....	11,690	160,118
Electrical Industries Co.....	186,979	363,973	Qassim Cement Co.....	15,045	213,356
* Emaar Economic City...	61,880	299,533	* Rabigh Refining & Petrochemical Co.....	80,010	174,380
Etihad Etisalat Co.....	95,284	1,469,897	Retal Urban Development Co.....	77,635	351,063
First Milling Co.....	8,115	133,538	Riyadh Bank.....	223,189	1,742,437
Gulf Insurance Group...	3,856	32,997	Riyadh Cables Group Co.....	7,940	299,896
* Herfy Food Services Co.....	11,216	76,441	Riyadh Cement Co.....	21,193	192,339
Jamjoom Pharmaceuticals Factory Co.....	4,880	212,597	SABIC Agri-Nutrients Co.....	35,736	1,095,587
Jarir Marketing Co.....	127,402	435,241	Sahara International Petrochemical Co.....	70,242	436,357
L'Azurde Co. for Jewelry.....	2,721	10,284	* Saudi Arabian Amiantit Co.....	3,370	28,015
Leejam Sports Co. JSC.....	8,455	410,476			

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)			SAUDI ARABIA — (Continued)		
* Saudi Arabian Mining Co.....	81,078	\$1,051,777	Taiba Investments Co...	950	\$ 12,615
Ω Saudi Arabian Oil Co....	750,607	5,554,365	Tanmiah Food Co.....	3,778	125,993
Saudi Aramco Base Oil Co.....	14,420	428,524	Theeb Rent A Car Co...	7,874	165,826
Saudi Automotive Services Co.....	11,299	220,680	United Electronics Co...	12,913	338,734
Saudi Awwal Bank.....	163,672	1,567,752	United International Transportation Co....	16,618	379,497
Saudi Basic Industries Corp.....	69,654	1,244,014	United Wire Factories Co.....	2,541	20,146
Saudi Cement Co.....	29,363	338,950	* Walaa Cooperative Insurance Co.....	20,570	134,979
* Saudi Ceramic Co.....	15,841	150,904	Yamama Cement Co....	29,777	298,394
Saudi Chemical Co. Holding.....	147,574	406,879	Yanbu Cement Co.....	28,852	192,125
Saudi Electricity Co.....	85,812	389,219	Yanbu National Petrochemical Co....	41,671	416,585
Saudi Ground Services Co.....	4,876	69,919	Zahrat Al Waha For Trading Co.....	1,797	16,211
Saudi Industrial Investment Group....	96,447	450,784	TOTAL SAUDI ARABIA.....		58,570,971
Saudi Investment Bank.....	97,121	390,837	SOUTH AFRICA — (4.2%)		
* Saudi Kayan Petrochemical Co....	294,329	535,026	Absa Group Ltd.....	125,465	1,244,547
Saudi National Bank ...	243,529	2,218,225	Adcock Ingram Holdings Ltd.....	22,706	80,965
Saudi Paper Manufacturing Co....	5,990	111,795	Advtech Ltd.....	141,000	248,334
* Saudi Pharmaceutical Industries & Medical Appliances Corp.....	19,061	172,218	AECI Ltd.....	42,113	186,864
* Saudi Printing & Packaging Co.....	5,361	18,238	African Rainbow Minerals Ltd.....	47,148	406,219
* Saudi Public Transport Co.....	27,933	151,514	Afrimat Ltd.....	43,235	145,185
* Saudi Real Estate Co...	37,083	265,390	Alexander Forbes Group Holdings Ltd...	90,998	40,012
* Saudi Reinsurance Co.....	20,743	327,043	Altron Ltd., Class A....	16,149	18,611
* Saudi Research & Media Group.....	3,916	277,139	Anglo American Platinum Ltd.....	12,319	432,194
Saudi Steel Pipe Co....	7,705	150,210	Anglogold Ashanti PLC (AU US).....	17,528	529,521
Saudi Tadawul Group Holding Co.....	5,149	288,691	Aspen Pharmacare Holdings Ltd.....	71,312	679,916
Saudi Telecom Co.....	374,122	4,335,417	Astral Foods Ltd.....	14,866	141,205
Saudia Dairy & Foodstuff Co.....	5,010	441,221	* Aveng Ltd.....	15,616	10,291
* Savola Group ...	35,702	370,959	AVI Ltd.....	127,821	673,752
Scientific & Medical Equipment House Co.....	2,660	36,726	Barloworld Ltd.....	95,450	548,800
* Seera Group Holding...	57,986	372,036	Bid Corp. Ltd.....	37,003	942,254
* SHL Finance Co.....	8,943	42,570	Bidvest Group Ltd.....	69,708	950,932
* Sinad Holding Co.....	20,091	77,737	* Blue Label Telecoms Ltd.....	167,238	57,648
Southern Province Cement Co.....	22,056	199,577	* Brait PLC.....	346,632	37,135
Sustained Infrastructure Holding Co.....	16,431	157,044	Capitec Bank Holdings Ltd.....	8,961	1,426,761
Tabuk Cement Co.....	6,651	24,792	Cashbuild Ltd.....	4,867	51,397
			Caxton & CTP Publishers & Printers Ltd.....	20,139	13,136
			City Lodge Hotels Ltd...	120,852	27,772
			Clicks Group Ltd.....	49,937	960,904
			Coronation Fund Managers Ltd.....	72,257	141,480
			Curro Holdings Ltd.....	102,613	68,708
			DataTec Ltd.....	110,814	292,816

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)			SOUTH AFRICA — (Continued)		
Ω Dis-Chem Pharmacies			PPC Ltd.....	545,075	\$ 126,246
Ltd.....	177,851	\$ 324,593	Premier Group Ltd.....	7,606	51,464
Discovery Ltd.....	51,294	496,483	PSG Financial		
DRDGOLD Ltd. (DRD			Services Ltd.....	218,357	213,516
SJ).....	50,000	50,914	Raubex Group Ltd.....	103,850	272,487
DRDGOLD Ltd. (DRD			Reunert Ltd.....	70,521	258,260
US), Sponsored			RFG Holdings Ltd.....	21,913	23,646
ADR.....	7,046	70,953	Sanlam Ltd.....	163,553	713,053
Exxaro Resources Ltd..	93,838	878,447	Santam Ltd.....	11,461	224,899
Famous Brands Ltd.....	25,850	82,042	Sappi Ltd.....	310,194	793,636
FirstRand Ltd.....	420,812	1,712,074	Sasol Ltd. (SOL SJ)....	152,277	706,291
Foschini Group Ltd.....	124,930	949,378	Shoprite Holdings Ltd...	54,357	829,724
# Gold Fields Ltd. (GFI			#* Sibanye Stillwater Ltd.		
US), Sponsored			(SBSW US), ADR....	155,539	592,604
ADR.....	154,609	2,617,530	* Sibanye Stillwater Ltd.		
Grindrod Ltd.....	268,633	176,146	(SSW SJ).....	398,166	383,706
Harmony Gold Mining			Southern Sun Ltd.....	263,769	117,814
Co. Ltd. (HAR SJ)....	48,266	549,149	* SPAR Group Ltd.	65,227	489,347
# Harmony Gold Mining			Spur Corp. Ltd.....	6,164	11,412
Co. Ltd. (HMY US),			Stadio Holdings Ltd.....	45,933	17,166
Sponsored ADR.....	116,572	1,313,767	Standard Bank Group		
Hudaco Industries Ltd..	8,070	87,487	Ltd.....	265,433	3,094,245
* Impala Platinum			Sun International Ltd....	74,980	159,562
Holdings Ltd.....	158,251	868,588	Super Group Ltd.....	177,360	268,869
Investec Ltd.....	30,974	197,680	* Telkom SA SOC Ltd.....	167,439	299,991
Invicta Holdings Ltd.....	5,930	10,119	Thungela Resources		
Italtile Ltd.....	108,388	71,523	Ltd. (TGA SJ).....	60,378	439,841
JSE Ltd.....	14,844	93,985	Tiger Brands Ltd.....	46,731	691,445
* KAP Ltd.....	1,332,037	192,949	* Transaction Capital		
Kumba Iron Ore Ltd....	16,536	343,459	Ltd.....	238,170	28,670
Lewis Group Ltd.....	12,344	51,848	Truworths International		
Life Healthcare Group			Ltd.....	130,622	600,785
Holdings Ltd.....	544,365	458,814	Tsogo Sun Ltd.....	210,893	103,192
Merafe Resources Ltd..	305,519	24,200	Vodacom Group Ltd....	113,318	662,762
* Metair Investments			We Buy Cars Holdings		
Ltd.....	44,283	20,712	Ltd.....	50,218	109,427
Momentum Group Ltd..	540,550	832,426	Wilson Bayly		
Motus Holdings Ltd.....	90,941	534,938	Holmes-Ovcon Ltd....	23,349	261,585
Mpact Ltd.....	18,342	27,629	Woolworths Holdings		
Mr. Price Group Ltd....	60,531	806,926	Ltd.....	214,352	666,204
MTN Group Ltd.....	368,614	2,261,074	Zeda Ltd.....	68,930	45,796
* MultiChoice Group.....	42,369	245,198			
* Nampak Ltd.....	1,827	43,753	TOTAL SOUTH AFRICA....		<u>47,941,552</u>
* Naspers Ltd., Class N..	5,833	1,229,772			
Nedbank Group Ltd.....	93,403	1,374,210	SOUTH KOREA — (13.2%)		
NEPI Rockcastle NV....	95,632	720,827	* ABOV Semiconductor		
Netcare Ltd.....	599,519	454,943	Co. Ltd.....	2,124	12,029
Ninety One Ltd.....	74,020	135,903	* ADTechnology Co.		
Northam Platinum			Ltd.....	1,694	20,512
Holdings Ltd.....	183,390	1,239,822	Advanced Nano		
Oceana Group Ltd.....	42,625	153,300	Products Co. Ltd....	1,292	58,100
Old Mutual Ltd. (OMU			Advanced Process		
SJ).....	1,462,416	967,850	Systems Corp.....	4,914	55,561
Omnia Holdings Ltd....	62,523	224,212	* Aekyung Chemical Co.		
OUTsurance Group			Ltd.....	10,934	51,115
Ltd.....	111,732	375,577	Aekyung Industrial Co.		
Ω Pepkor Holdings Ltd....	531,258	732,197	Ltd.....	2,738	22,813
* Pick n Pay Stores Ltd..	210,260	323,151	* Agabang&Company....	5,822	21,627

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
Ahnlab, Inc.....	789	\$ 41,238	Caregen Co. Ltd.....	4,970	\$102,306
* Air Busan Co. Ltd.....	21,199	34,853	* Celltrion Pharm, Inc.....	1,903	69,164
AJ Networks Co. Ltd....	5,698	15,419	Celltrion, Inc.....	1,939	238,251
* Ajin Industrial Co. Ltd...	6,561	12,078	* Chabiotech Co. Ltd.....	3,774	29,466
* Alteogen, Inc.....	877	222,184	Cheil Electric Co. Ltd....	3,144	27,109
* ALUKO Co. Ltd.....	23,633	32,351	* Cheil Worldwide, Inc....	21,826	257,217
* Amicogen, Inc.....	6,097	15,031	* Chemtronics Co. Ltd....	5,189	75,626
Amorepacific Corp.....	2,454	217,881	Cheryong Electric Co.		
AMOREPACIFIC			Ltd.....	3,474	131,535
Group.....	7,449	123,190	* Chips&Media, Inc.....	825	11,021
* Ananti, Inc.....	22,606	91,876	* Choil Aluminum Co.		
* Anapass, Inc.....	3,919	53,012	Ltd.....	17,841	18,074
* Anterogen Co. Ltd.....	1,345	20,446	#* Chong Kun Dang		
* Aprogen Biologics.....	34,072	17,733	Pharmaceutical		
* Aprogen, Inc.....	1,913	1,022	Corp.....	2,994	177,462
* APS, Inc.....	3,191	10,291	* Chongkundang		
Asia Cement Co. Ltd....	7,032	50,886	Holdings Corp.....	712	22,530
ASIA Holdings Co.			*†† Chorokbaem Media		
Ltd.....	353	60,900	Co. Ltd.....	3,355	2,339
Asia Pacific Satellite,			* Chunbo Co. Ltd.....	561	14,195
Inc.....	1,665	15,878	* CJ CGV Co. Ltd.....	41,280	144,573
Asia Paper			CJ CheilJedang Corp...	3,044	504,641
Manufacturing Co.			CJ Corp.....	4,763	310,859
Ltd.....	15,109	78,630	* CJ ENM Co. Ltd.....	6,117	224,871
* ATEC Mobility Co. Ltd..	1,541	18,358	CJ Freshway Corp.....	3,540	50,185
* ATON, Inc.....	5,773	24,714	CJ Logistics Corp.....	3,464	189,469
Avaco Co. Ltd.....	1,995	20,216	* CJ Seafood Corp.....	3,549	7,254
Baiksan Co. Ltd.....	4,498	43,829	* CKD Bio Corp.....	1,435	21,556
* Beno Tnr, Inc.....	3,933	4,871	Classys, Inc.....	3,918	145,127
BGF Co. Ltd.....	11,107	25,689	* CLIO Cosmetics Co.		
BGF retail Co. Ltd.....	2,796	198,839	Ltd.....	2,840	36,886
BGFecomaterials Co.			* CMG Pharmaceutical		
Ltd.....	9,172	17,416	Co. Ltd.....	16,036	19,769
BH Co. Ltd.....	12,835	133,109	* Com2uS Holdings		
* BHI Co. Ltd.....	4,074	61,100	Corp.....	2,279	48,415
Binggrae Co. Ltd.....	1,954	98,363	* Com2uSCorp.....	3,548	115,199
Bio Plus Co. Ltd.....	6,144	27,793	* ContentreeJoongAng		
* Biodyne Co. Ltd.....	3,385	32,602	Corp.....	1,756	9,437
* Bioneer Corp.....	4,057	50,559	Coocon Corp.....	2,027	22,120
BioNote, Inc.....	19,686	66,052	* Cosmax, Inc.....	2,803	315,549
BIT Computer Co. Ltd..	5,021	16,712	* Cosmecca Korea Co.		
* BNC Korea Co. Ltd....	14,197	43,292	Ltd.....	2,257	79,689
BNK Financial Group,			* CosmoAM&T Co. Ltd...	855	30,795
Inc.....	48,499	404,277	* Cosmochemical Co.		
Boditech Med, Inc.....	3,922	44,722	Ltd.....	2,432	33,536
* BoKwang Industry Co.			Coway Co. Ltd.....	17,313	915,875
Ltd.....	6,273	21,241	Cowintech Co. Ltd.....	3,449	34,965
Boryung.....	10,368	72,553	CR Holdings Co. Ltd....	1,168	4,481
Brand X Co. Ltd.....	7,154	29,995	* Creative & Innovative		
* Bukwang			System.....	16,407	80,184
Pharmaceutical Co.			Creverse, Inc.....	1,777	17,458
Ltd.....	8,221	26,387	* CrystalGenomics		
BYC Co. Ltd.....	610	12,300	Invites Co. Ltd.....	8,327	13,664
Byucksan Corp.....	14,139	18,576	CS Wind Corp.....	7,942	227,098
* C&C International Co.			* CTC BIO, Inc.....	2,105	11,165
Ltd.....	1,132	27,187	* Cube Entertainment,		
* Cafe24 Corp.....	5,011	140,832	Inc.....	1,822	17,163
* Cape Industries Ltd....	6,603	32,342			

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
Cuckoo Holdings Co.			* Dentium Co. Ltd.....	2,465	\$117,550
Ltd.....	3,529	\$ 55,063	Deutsch Motors, Inc.....	5,727	16,600
Cuckoo Homesys Co.			Device ENG Co. Ltd....	1,138	9,237
Ltd.....	2,495	33,097	* Devsisters Co. Ltd.....	1,977	39,600
D.I Corp.....	1,927	22,215	* Dexter Studios Co.		
*†† DA Technology Co.			Ltd.....	2,247	11,074
Ltd.....	31,140	1,629	# DGB Financial Group,		
Dae Won Kang Up Co.			Inc.....	61,274	387,360
Ltd.....	14,791	39,446	DI Dong Il Corp.....	2,740	93,542
* Daea TI Co. Ltd.....	15,604	33,794	Digital Daesung Co.		
* Daechang Co. Ltd.....	20,462	17,686	Ltd.....	3,688	18,212
Daedong Corp.....	6,323	51,706	* DIO Corp.....	1,795	21,465
Daeduck Co. Ltd.....	7,633	35,727	DIT Corp.....	1,424	16,636
Daeduck Electronics			* DK Tech Co. Ltd.....	4,494	22,160
Co. Ltd.....	12,129	153,094	DL E&C Co. Ltd.....	12,977	278,585
Daehan Flour Mill Co.			DL Holdings Co. Ltd....	5,111	111,907
Ltd.....	235	20,432	* DMS Co. Ltd.....	7,061	29,523
Daehan New Pharm			DN Automotive Corp....	11,798	169,274
Co. Ltd.....	3,261	15,922	Dohwa Engineering		
Daehan Steel Co. Ltd...	4,106	46,770	Co. Ltd.....	5,619	25,257
* Dae-II Corp.....	11,490	32,190	Dong-A Socio Holdings		
* Daejoo Electronic			Co. Ltd.....	1,707	112,380
Materials Co. Ltd....	1,918	134,074	Dong-A ST Co. Ltd.....	1,662	57,237
Daesang Corp.....	11,856	152,328	Dong-Ah Geological		
Daesang Holdings Co.			Engineering Co.		
Ltd.....	5,289	37,674	Ltd.....	3,254	30,985
* Daesung Energy Co.			Dongbang Transport		
Ltd.....	2,796	15,607	Logistics Co. Ltd.....	14,000	20,598
* Daewon Cable Co.			* Dongjin Semichem Co.		
Ltd.....	12,805	31,523	Ltd.....	12,861	191,521
Daewon			* Dongkoo Bio &		
Pharmaceutical Co.			Pharma Co. Ltd.....	6,563	22,475
Ltd.....	2,654	26,614	* DongKook		
* Daewoo Engineering &			Pharmaceutical Co.		
Construction Co.			Ltd.....	7,747	80,444
Ltd.....	90,829	210,052	Dongkuk Holdings Co.		
Daewoong Co. Ltd.....	7,323	103,160	Ltd.....	5,615	27,987
Daewoong			Dongkuk Industries Co.		
Pharmaceutical Co.			Ltd.....	9,778	28,593
Ltd.....	1,525	143,434	Dongkuk Steel Mill Co.		
Daihan Pharmaceutical			Ltd.....	12,709	77,283
Co. Ltd.....	2,053	36,269	* Dongkuk Structures &		
Daishin Securities Co.			Construction Co.		
Ltd.....	10,036	114,505	Ltd.....	8,792	14,098
* Danal Co. Ltd.....	28,022	60,242	Dongsuh Cos., Inc.....	2,720	43,374
Daol Investment &			Dongsung Chemical		
Securities Co. Ltd....	13,713	27,513	Co. Ltd.....	11,113	29,732
* Daou Data Corp.....	6,482	44,791	Dongsung Finetec Co.		
Daou Technology, Inc...	9,379	114,673	Ltd.....	5,860	85,350
* Dasan Networks, Inc....	13,488	32,808	* Dongwha Enterprise		
* Dawonsys Co. Ltd.....	9,803	64,780	Co. Ltd.....	3,761	21,898
DB Financial			Dongwha Pharm Co.		
Investment Co. Ltd...	8,025	30,087	Ltd.....	5,228	21,843
DB HiTek Co. Ltd.....	15,421	340,167	Dongwon Development		
DB Insurance Co. Ltd...	14,244	947,751	Co. Ltd.....	10,063	15,404
* DB, Inc.....	50,677	42,307	Dongwon F&B Co.		
* Dear U Co. Ltd.....	2,249	55,229	Ltd.....	2,865	58,273

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
Dongwon Systems Corp.....	1,774	\$ 45,995	Eusu Holdings Co. Ltd.....	1,834	\$ 6,690
Dongwoon Anatech Co. Ltd.....	6,586	89,969	* EV Advanced Material Co. Ltd.....	12,617	15,710
Dongyang E&P, Inc.....	2,102	25,753	* E-World.....	14,494	14,320
* Dongyang Steel Pipe Co. Ltd.....	35,614	15,873	* Exem Co. Ltd.....	12,943	18,019
Doosan Bobcat, Inc.....	19,927	654,632	Exicon Co. Ltd.....	1,062	9,149
Doosan Co. Ltd.....	1,020	197,112	F&F Co. Ltd.....	5,154	226,804
* Doosan Enerbility Co. Ltd.....	41,164	671,815	F&F Holdings Co. Ltd...	2,675	21,787
* Doosan Fuel Cell Co. Ltd.....	6,720	74,971	Fila Holdings Corp.....	6,198	166,875
Doosan Tesna, Inc.....	3,689	74,579	* Fine M-Tec Co. Ltd....	6,734	23,021
DoubleUGames Co. Ltd.....	3,972	133,554	Fine Semitech Corp....	1,165	14,116
Douzone Bizon Co. Ltd.....	4,200	196,994	*†† Flask Co. Ltd.....	16,391	3,339
* Dream Security Co. Ltd.....	11,556	28,042	* Foosung Co. Ltd.....	11,631	40,308
* Dreamtech Co. Ltd.....	12,452	61,257	Fursys, Inc.....	253	7,180
* DRTECH Corp.....	14,013	20,780	* Gabia, Inc.....	1,031	11,382
DSC Investment, Inc....	3,625	6,967	* GAEASOFT.....	6,321	34,241
* DSK Co. Ltd.....	1,675	4,644	Galaxia Moneytree Co. Ltd.....	1,494	8,179
Duck Yang Industry Co. Ltd.....	3,747	7,199	* GAMSUNG Corp. Co. Ltd.....	20,517	43,427
* Duk San Neolux Co. Ltd.....	3,575	67,541	* Gaon Cable Co. Ltd.....	1,997	82,393
Duksung Co. Ltd.....	4,385	20,668	* GC Cell Corp.....	3,957	59,816
DY Corp.....	4,514	12,259	* GeneOne Life Science, Inc.....	10,305	15,079
DY POWER Corp.....	2,826	22,876	* Genexine, Inc.....	12,910	41,045
*†† E Investment&Development Co. Ltd.....	12,639	2,270	* Genomictree, Inc.....	2,245	27,912
* Easy Holdings Co. Ltd.....	8,326	15,325	Geumhwa PSC Co. Ltd.....	1,478	25,499
* Echo Marketing, Inc....	6,831	45,900	Global Standard Technology Co. Ltd...	5,152	63,019
* Eco Volt Co. Ltd.....	3,420	2,394	* Global Tax Free Co. Ltd.....	4,758	12,832
* Ecopro BM Co. Ltd.....	1,281	114,338	* GnBS eco Co. Ltd.....	8,882	23,117
* Ecopro Co. Ltd.....	3,497	145,419	GnCenergy Co. Ltd.....	4,142	35,222
Ecopro HN Co. Ltd.....	2,803	58,139	GOLFZON Co. Ltd.....	1,890	78,036
* Edge Foundry Co. Ltd..	8,717	14,917	Golfzon Newdin Holdings Co. Ltd.....	6,991	16,449
E-MART, Inc.....	4,062	179,591	Gradient Corp.....	2,575	20,394
* EMKOREA Co. Ltd.....	8,442	13,033	Grand Korea Leisure Co. Ltd.....	10,284	83,708
* EMRO, Inc.....	997	47,517	* Green Cross Corp.....	703	66,381
* EM-Tech Co. Ltd.....	1,387	24,331	* Green Cross Holdings Corp.....	7,420	74,329
* Enchem Co. Ltd.....	688	61,072	* Green Cross Wellbeing Corp.....	2,779	16,618
ENF Technology Co. Ltd.....	5,702	75,281	*†† Green Pine Tree Co. Ltd.....	1,215	157
* Enzychem Lifesciences Corp.....	32,250	33,786	* GS Engineering & Construction Corp....	21,738	257,301
Eo Technics Co. Ltd....	353	34,311	GS Global Corp.....	21,081	38,335
* Eubiologics Co. Ltd....	9,902	84,477	GS Holdings Corp. (078930 KS).....	16,791	442,992
Eugene Corp.....	11,560	26,159	* GS P&L Co. Ltd.....	2,026	26,800
Eugene Investment & Securities Co. Ltd....	29,675	48,951	GS Retail Co. Ltd.....	8,543	89,724
Eugene Technology Co. Ltd.....	3,923	98,627	Gwangju Shinsegae Co. Ltd.....	821	16,435

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
HAESUNG DS Co.			Hanwha General		
Ltd.....	5,681	\$ 96,807	Insurance Co. Ltd....	31,463	\$ 87,704
Haesung Industrial Co.			* Hanwha Investment &		
Ltd.....	4,764	19,059	Securities Co. Ltd....	40,945	100,797
Han Kuk Carbon Co.			Hanwha Life Insurance		
Ltd.....	6,718	63,864	Co. Ltd.....	58,541	100,039
Hana Financial Group,			* Hanwha Ocean Co.		
Inc.....	57,828	2,393,532	Ltd.....	2,180	85,217
* Hana Materials, Inc.....	1,567	26,263	Hanwha Solutions		
* Hana Micron, Inc.....	14,108	98,228	Corp.....	21,058	283,961
* Hana Technology Co.			Hanwha Systems Co.		
Ltd.....	567	8,155	Ltd.....	10,672	184,196
Hana Tour Service,			* Hanwha Vision Co.		
Inc.....	3,973	152,458	Ltd.....	9,088	199,744
* Hanall Biopharma Co.			Hanyang Eng Co. Ltd..	4,208	47,311
Ltd.....	1,468	40,773	* Hanyang Securities		
* Hancom, Inc.....	3,601	59,081	Co. Ltd.....	4,035	33,091
Handok, Inc.....	4,699	37,995	* Harim Co. Ltd.....	16,057	32,178
Handsome Co. Ltd.....	4,762	48,205	Harim Holdings Co.		
Hanil Cement Co. Ltd..	11,016	116,240	Ltd.....	22,955	85,920
Hanil Feed Co. Ltd.....	4,094	10,216	* HB SOLUTION Co.		
Hanil Holdings Co.			Ltd.....	15,336	29,853
Ltd.....	4,735	45,867	* HB Technology Co.		
Hanjin Kal Corp.....	2,099	120,746	Ltd.....	17,460	29,034
Hanjin Transportation			HD Hyundai Co. Ltd....	12,804	728,340
Co. Ltd.....	3,082	41,034	HD Hyundai		
Hankook Cosmetics			Construction		
Manufacturing Co.			Equipment Co. Ltd....	5,265	239,781
Ltd.....	440	13,885	HD Hyundai Electric		
Hankook Shell Oil Co.			Co. Ltd.....	3,593	1,003,895
Ltd.....	209	45,357	* HD Hyundai Energy		
Hankook Tire &			Solutions Co. Ltd.....	3,135	52,028
Technology Co. Ltd...	27,328	766,716	* HD Hyundai Heavy		
Hanmi Pharm Co. Ltd...	1,345	224,598	Industries Co. Ltd.....	1,309	278,407
Hanmi Science Co.			HD Hyundai Infracore		
Ltd.....	2,272	43,113	Co. Ltd.....	68,981	347,096
Hanmi Semiconductor			* HD Hyundai Mipo.....	978	83,125
Co. Ltd.....	9,019	691,461	* HD Korea Shipbuilding		
HanmiGlobal Co. Ltd....	4,359	52,351	& Offshore		
Hannong Chemicals,			Engineering Co.		
Inc.....	3,518	32,937	Ltd.....	3,762	596,286
Hanon Systems.....	61,061	178,702	HDC Holdings Co.		
Hansae Co. Ltd.....	6,871	61,870	Ltd.....	12,724	109,080
Hanshin Machinery			HDC Hyundai		
Co.....	5,550	12,517	Development		
Hansol Chemical Co.			Co-Engineering &		
Ltd.....	3,084	195,285	Construction.....	15,987	181,891
Hansol Paper Co. Ltd...	6,186	36,059	* HD-Hyundai Marine		
Hansol Technics Co.			Engine.....	2,867	54,892
Ltd.....	11,028	29,543	* Hecto Innovation Co.		
Hanssem Co. Ltd.....	2,451	78,834	Ltd.....	2,910	23,560
Hanwha Aerospace			* Helixmith Co. Ltd.....	7,814	13,911
Co. Ltd.....	3,773	1,033,750	* Heung-A Shipping Co.		
Hanwha Corp.....	6,950	145,218	Ltd.....	18,027	22,246
* Hanwha Engine.....	7,449	116,335	HFR, Inc.....	2,822	42,224
* Hanwha Galleria Corp..	32,339	26,517	High Tech Pharm Co.		
			Ltd.....	2,595	28,662

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
Hite Jinro Co. Ltd.....	10,085	\$131,921	HYUNDAI EVERDIGM		
* HJ Shipbuilding & Construction Co. Ltd.....	4,472	18,733	Corp.....	3,482	\$ 20,850
HK inno N Corp.....	5,284	128,646	Hyundai Ezwel Co. Ltd.....	6,979	23,450
HL Holdings Corp.....	2,259	53,442	Hyundai Futurenet Co. Ltd.....	11,431	26,295
HL Mando Co. Ltd.....	11,013	335,165	Hyundai GF Holdings... Ltd.....	9,217	30,860
* HLB Biostep Co. Ltd....	11,072	17,707	Hyundai Glovis Co. Ltd.....	9,706	991,551
* HLB Global Co. Ltd.....	7,126	21,672	Hyundai Green Food... Ltd.....	10,848	104,272
* HLB Life Science Co. Ltd.....	5,134	37,424	Hyundai Home Shopping Network Corp.....	1,744	58,003
* Hlb Pharma Ceutical Co. Ltd.....	3,234	57,572	* Hyundai Livart Furniture Co. Ltd....	1,211	6,237
* HLB, Inc.....	2,115	116,575	Hyundai Marine & Fire Insurance Co. Ltd....	19,144	324,916
HMM Co. Ltd.....	53,801	701,264	Hyundai Mobis Co. Ltd.....	4,822	870,157
* Home Center Holdings Co. Ltd.....	39,155	24,472	Hyundai Motor Co.....	32,942	4,636,555
* Homecast Co. Ltd.....	5,233	7,614	Hyundai Motor Securities Co. Ltd....	4,693	21,268
# Hotel Shilla Co. Ltd....	8,602	225,744	Hyundai Movex Co. Ltd.....	9,382	25,820
HS Hyosung Advanced Materials Corp.....	840	101,233	Hyundai Pharmaceutical Co. Ltd.....	2,220	5,188
* HS Hyosung Corp.....	484	9,549	Hyundai Rotem Co. Ltd.....	12,950	524,365
HS Industries Co. Ltd....	19,938	65,700	Hyundai Steel Co.....	16,274	257,957
* Hugel, Inc.....	1,324	215,082	Hyundai Wia Corp.....	7,441	198,550
* Humasis Co. Ltd.....	12,853	14,992	HyVision System, Inc....	4,877	57,289
Humedix Co. Ltd.....	2,350	54,021	* i3system, Inc.....	1,753	55,233
Huons Co. Ltd.....	3,964	68,060	* ICD Co. Ltd.....	4,786	19,848
Huons Global Co. Ltd....	2,364	56,825	iFamilySC Co. Ltd.....	4,076	68,687
Husteel Co. Ltd.....	11,607	35,377	* Il Dong Pharmaceutical Co. Ltd.....	2,726	20,981
Huvitz Co. Ltd.....	1,378	7,188	* Iljin Diamond Co. Ltd....	1,775	13,458
Hwa Shin Co. Ltd.....	12,397	61,753	* Iljin Electric Co. Ltd....	3,532	78,485
* Hwail Pharm Co. Ltd....	17,470	14,706	* Iljin Hysolus Co. Ltd....	2,250	24,315
Hwaseung Enterprise Co. Ltd.....	7,025	51,354	Iljin Power Co. Ltd.....	2,512	16,117
HYBE Co. Ltd.....	2,091	322,710	Ilshin Spinning Co. Ltd.....	4,566	25,602
* Hydro Lithium, Inc.....	15,765	19,544	Ilyang Pharmaceutical Co. Ltd.....	4,169	32,016
* Hy-Lok Corp.....	2,373	46,558	iMarketKorea, Inc.....	6,912	37,209
Hyosung Corp.....	2,175	68,157	InBody Co. Ltd.....	2,313	38,337
Hyosung Heavy Industries Corp.....	978	300,001	Incross Co. Ltd.....	2,882	14,224
Hyosung TNC Corp.....	1,562	239,017	Industrial Bank of Korea.....	56,188	598,563
Hyundai Autoever Corp.....	2,224	217,275	Inhwa Precision Co. Ltd.....	1,117	27,636
Hyundai Bioland Co. Ltd.....	9,432	29,748	Innocean Worldwide, Inc.....	8,825	111,928
* Hyundai BNG Steel Co. Ltd.....	2,374	20,329	* InnoWireless Co. Ltd....	1,400	21,872
HYUNDAI Corp.....	4,119	55,505	Innox Advanced Materials Co. Ltd....	4,959	91,865
Hyundai Corp. Holdings, Inc.....	1,349	9,517			
Hyundai Department Store Co. Ltd.....	7,314	252,782			
Hyundai Elevator Co. Ltd.....	3,295	119,833			
Hyundai Engineering & Construction Co. Ltd.....	14,556	309,871			

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
* Insun ENT Co. Ltd.....	4,769	\$ 17,933	Kangwon Land, Inc.....	15,250	\$ 175,416
* Insung Information Co. Ltd.....	11,363	14,412	KB Financial Group, Inc. (105560 KS).....	56,932	3,566,864
Intellian Technologies, Inc.....	1,743	47,421	KC Co. Ltd.....	2,678	29,389
Intelligent Digital Integrated Security Co. Ltd.....	2,096	21,497	KC Tech Co. Ltd.....	3,105	64,230
* Interflex Co. Ltd.....	6,369	39,878	KCC Corp.....	1,400	238,031
†† Interojo Co. Ltd.....	1,357	8,721	KCC Glass Corp.....	4,734	116,945
INTOPS Co. Ltd.....	4,300	63,518	KCTC.....	9,774	25,373
iNtRON Biotechnology, Inc.....	6,721	26,219	KEC Corp.....	67,241	37,312
IS Dongseo Co. Ltd.....	6,090	80,770	KEPCO Engineering & Construction Co., Inc.....	1,761	83,009
ISC Co. Ltd.....	1,628	74,192	# KEPCO Plant Service & Engineering Co. Ltd.....	6,558	208,817
i-SENS, Inc.....	2,624	32,441	KG Chemical Corp.....	11,891	30,328
* ISU Abxis Co. Ltd.....	4,524	13,807	KG Dongbusteel.....	19,552	79,421
* ISU Chemical Co. Ltd...	2,758	12,068	KG Eco Solution Co. Ltd.....	11,316	38,420
* ISU Specialty Chemical.....	3,035	68,039	* KG Mobility Co.....	21,140	54,209
IsuPetasys Co. Ltd.....	14,141	370,024	Kginicis Co. Ltd.....	8,683	51,243
* ITEK, Inc.....	7,578	28,232	KG Mobilians Co. Ltd....	4,218	13,061
* ITM Semiconductor Co. Ltd.....	834	7,306	KH Vatec Co. Ltd.....	8,741	59,974
* Jahwa Electronics Co. Ltd.....	6,861	72,512	Kia Corp.....	52,365	3,653,916
# JB Financial Group Co. Ltd.....	36,255	491,510	* Kib Plug Energy.....	61,842	21,919
* Jeju Air Co. Ltd.....	13,797	69,836	* KidariStudio, Inc.....	5,942	12,533
Jeju Bank.....	2,192	12,090	KINX, Inc.....	828	41,234
* Jeju Semiconductor Corp.....	7,929	75,555	* KISCO Corp.....	6,487	35,236
* Jin Air Co. Ltd.....	5,121	35,193	* KISCO Holdings Co. Ltd.....	1,500	19,145
Jinsung T.E.C.....	4,760	30,990	KISWIRE Ltd.....	3,307	41,060
* JNK Global Co. Ltd.....	7,583	18,918	KIWOOOM Securities Co. Ltd.....	4,283	367,150
* JNTC Co. Ltd.....	6,528	97,442	* KMW Co. Ltd.....	3,610	23,736
* JoyCity Corp.....	19,057	20,059	* KNJ Co. Ltd.....	2,471	23,597
Jusung Engineering Co. Ltd.....	8,449	181,891	Koh Young Technology, Inc.....	8,964	100,123
JVM Co. Ltd.....	1,905	27,490	Kolmar BNH Co. Ltd....	1,457	12,462
JW Holdings Corp.....	8,366	17,535	Kolmar Holdings Co. Ltd.....	5,313	24,824
JW Life Science Corp... Corp.....	5,759	41,567	Kolmar Korea Co. Ltd...	4,189	173,407
JW Pharmaceutical Corp.....	3,479	55,760	* Kolon Corp.....	2,058	19,869
# JYP Entertainment Corp.....	5,961	306,446	* Kolon Enp, Inc.....	5,452	19,796
K Car Co. Ltd.....	3,260	29,826	* Kolon Industries, Inc....	8,052	154,640
K Ensol Co. Ltd.....	1,765	15,943	* Kolon Life Science, Inc.....	1,355	20,536
Kakao Corp.....	14,769	387,756	* KoMiCo Ltd.....	1,753	45,239
* Kakao Games Corp....	13,345	148,308	KONA I Co. Ltd.....	1,584	23,570
KakaoBank Corp.....	17,262	250,212	Korea Aerospace Industries Ltd.....	15,090	551,266
* Kakaopay Corp.....	4,012	74,038	Korea Airport Service Co. Ltd.....	622	22,453
Kangnam Jevisco Co. Ltd.....	608	10,811	Korea Alcohol Industrial Co. Ltd.....	4,444	25,878
* Kangstem Biotech Co. Ltd.....	2,186	2,994	Korea Asset In Trust Co. Ltd.....	24,703	47,208
* Kangwon Energy Co. Ltd.....	4,568	28,078	* Korea Circuit Co. Ltd....	2,773	19,367

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
* Korea District Heating Corp.....	516	\$ 14,959	* Kumho HT, Inc.....	74,104	\$ 35,873
* Korea Electric Power Corp. (015760 KS)...	16,765	241,957	Kumho Petrochemical Co. Ltd.....	2,912	210,696
#* Korea Electric Power Corp. (KEP US), Sponsored ADR.....	22,118	160,356	* Kumho Tire Co., Inc.... Kwang Dong Pharmaceutical Co. Ltd.....	44,275	159,424
Korea Electric Terminal Co. Ltd.....	2,931	158,077	* Kyeryong Construction Industrial Co. Ltd.....	12,453	46,715
Korea Electronic Power Industrial Development Co. Ltd.....	5,275	43,192	Kyobo Securities Co. Ltd.....	6,546	24,464
Korea Fuel-Tech Corp..	8,951	29,724	Kyochon F&B Co. Ltd...	3,688	12,400
* Korea Gas Corp.....	3,926	91,962	* Kyongbo Pharmaceutical Co. Ltd.....	1,496	6,936
* Korea Information & Communications Co. Ltd.....	6,679	36,703	Kyung Dong Navien Co. Ltd.....	2,557	142,164
Korea Information Certificate Authority, Inc.....	5,485	17,434	Kyungdong Pharm Co. Ltd.....	2,400	9,726
Korea Investment Holdings Co. Ltd.....	9,792	532,475	Kyung-In Synthetic Corp.....	5,621	10,879
* Korea Line Corp.....	110,625	128,434	L&C Bio Co. Ltd.....	2,326	36,599
Korea Movenex Co. Ltd.....	13,865	56,871	* L&F Co. Ltd.....	975	58,540
Korea Parts & Fasteners Co. Ltd....	2,318	6,790	* L&K Biomed Co. Ltd....	2,802	13,755
Korea Petrochemical Ind Co. Ltd.....	1,547	96,657	* LabGenomics Co. Ltd...	22,431	42,902
Korea Petroleum Industries Co.....	3,017	26,566	* Lake Materials Co. Ltd.....	15,672	123,564
Korea Ratings Corp.....	357	22,400	* LB Semicon, Inc.....	15,949	42,123
* Korea Real Estate Investment & Trust Co. Ltd.....	85,453	58,601	Lee Ku Industrial Co. Ltd.....	6,694	18,923
* Korea Robot Manufacturing Co. Ltd.....	3,438	8,140	LEENO Industrial, Inc...	2,085	304,391
Korea United Pharm, Inc.....	3,544	43,508	LF Corp.....	6,761	75,795
Korean Air Lines Co. Ltd.....	47,149	800,455	LG Chem Ltd.....	9,914	1,607,907
Korean Reinsurance Co.....	58,121	328,933	LG Corp.....	11,370	582,873
Kortek Corp.....	1,475	8,153	* LG Display Co. Ltd. (034220 KS).....	110,699	700,593
* KPS Corp.....	2,707	12,379	LG Electronics, Inc.....	30,175	1,738,562
KPX Chemical Co. Ltd.....	267	7,794	* LG Energy Solution Ltd.....	1,664	400,599
* Krafton, Inc.....	4,278	1,065,887	LG H&H Co. Ltd.....	1,706	358,774
KSS LINE Ltd.....	9,666	56,393	LG HelloVision Co. Ltd.....	17,581	29,322
KT Skylife Co. Ltd.....	8,062	24,163	LG Innotek Co. Ltd.....	4,914	498,957
KT&G Corp.....	10,335	783,740	LG Uplus Corp.....	78,945	543,979
KTCS Corp.....	13,776	27,004	LIG Nex1 Co. Ltd.....	2,498	387,460
Ktis Corp.....	3,971	7,473	* LigaChem Biosciences, Inc.....	1,239	106,898
Kukdong Oil & Chemicals Co. Ltd....	7,190	16,935	LOT Vacuum Co. Ltd....	1,947	11,851
			Lotte Chemical Corp....	3,408	132,775
			Lotte Chilsung Beverage Co. Ltd....	2,458	174,653
			Lotte Corp.....	8,889	127,072
			* Lotte Data Communication Co...	2,142	28,643
			Lotte Energy Materials Corp.....	8,113	121,978

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
LOTTE Fine Chemical			MNTech Co. Ltd.....	3,318	\$ 17,895
Co. Ltd.....	6,158	\$ 167,824	Modetour Network,		
* Lotte Non-Life			Inc.....	2,818	18,577
Insurance Co. Ltd....	23,223	31,245	* MONAYONGPYONG...	9,266	25,821
Lotte Rental Co. Ltd....	8,521	166,238	Moorim P&P Co. Ltd....	2,932	5,385
Lotte Shopping Co.			Motonic Corp.....	1,465	8,492
Ltd.....	4,074	150,821	Motrex Co. Ltd.....	5,448	39,401
* Lotte Tour			MS Autotech Co. Ltd....	26,141	44,414
Development Co.			Multicampus Co. Ltd....	345	6,921
Ltd.....	7,885	42,212	Myoung Shin Industrial		
Lotte Wellfood Co.			Co. Ltd.....	15,390	114,914
Ltd.....	1,354	95,474	Namhae Chemical		
LS Corp.....	5,338	432,564	Corp.....	3,990	17,560
* LS Eco Energy Ltd.....	4,332	134,389	* Namsun Aluminum Co.		
LS Electric Co. Ltd.....	3,097	489,225	Ltd.....	40,282	40,023
* LS Marine Solution Co.			* Namuga Co. Ltd.....	4,008	35,208
Ltd.....	2,112	24,337	Namyang Dairy		
LS SECURITIES Co.			Products Co. Ltd.....	860	39,214
Ltd.....	4,859	13,323	* Nature & Environment		
* LVMC Holdings.....	47,047	53,735	Co. Ltd.....	20,996	8,555
LX Hausys Ltd.....	2,771	58,804	Nature Holdings Co.		
LX Holdings Corp.....	20,816	97,539	Ltd.....	6,276	40,048
LX International Corp...	14,385	245,993	NAVER Corp.....	3,217	476,396
LX Semicon Co. Ltd....	4,783	185,279	NCSOFT Corp.....	1,202	142,248
M.I.Tech Co. Ltd.....	6,034	30,993	NeoPharm Co. Ltd.....	2,099	15,909
Macquarie Korea			* Neosem, Inc.....	2,906	18,577
Infrastructure Fund...	41,986	303,207	Neowiz.....	5,728	73,277
Macrogen, Inc.....	1,693	18,910	* Nepes Ark Corp.....	4,071	32,362
Maeil Dairies Co. Ltd....	1,774	40,348	* Neptune Co.....	8,753	33,950
* MAKUS, Inc.....	3,327	20,553	*Ω Netmarble Corp.....	4,331	131,235
* Manho Rope & Wire			New Power Plasma		
Ltd.....	286	4,953	Co. Ltd.....	11,784	37,176
* Manyo Co. Ltd.....	3,514	41,432	* Newflex Technology		
Mcnex Co. Ltd.....	5,226	82,581	Co. Ltd.....	3,734	12,828
* Medipost Co. Ltd.....	3,223	24,643	* Nexen Corp.....	9,583	28,481
Medytox, Inc.....	849	68,744	Nexen Tire Corp.....	12,451	47,264
* Meerecompany, Inc....	533	9,019	* Nexon Games Co.		
* MegaStudy Co. Ltd....	1,099	8,068	Ltd.....	5,186	46,945
* MegaStudyEdu Co.			NEXTIN, Inc.....	2,819	110,834
Ltd.....	3,314	88,755	NH Investment &		
Meritz Financial Group,			Securities Co. Ltd....	39,958	395,293
Inc.....	20,055	1,568,704	NHN Corp.....	6,596	84,368
META BIOMED Co.			* NHN KCP Corp.....	9,181	44,701
Ltd.....	5,245	14,678	NICE Holdings Co.		
Mgame Corp.....	7,080	24,945	Ltd.....	9,781	71,344
* MiCo Ltd.....	4,582	28,016	Nice Information &		
* Micro Digital Co. Ltd....	3,450	26,489	Telecommunication,		
* Mirae Asset Life			Inc.....	2,355	28,001
Insurance Co. Ltd....	20,945	73,069	NICE Information		
Mirae Asset Securities			Service Co. Ltd.....	10,065	84,821
Co. Ltd.....	42,722	246,340	NICE Total Cash		
* Mirae Asset Venture			Management Co.		
Investment Co. Ltd....	9,580	31,094	Ltd.....	2,475	8,166
Miwon Commercial Co.			* Nong Shim Holdings		
Ltd.....	444	51,993	Co. Ltd.....	533	23,304
Miwon Specialty			NongShim Co. Ltd.....	721	172,599
Chemical Co. Ltd....	430	39,891	NOROO Paint &		
* MK Electron Co. Ltd....	5,111	31,095	Coatings Co. Ltd....	5,290	27,474

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
NOVAREX Co. Ltd.....	5,483	\$ 26,798	* Power Logics Co. Ltd...	13,626	\$ 50,390
* Novatech Co. Ltd.....	681	9,021	* Prestige Biologics Co.		
* OCI Co. Ltd.....	2,410	113,097	Ltd.....	6,539	21,460
* OCI Holdings Co. Ltd...	6,036	326,788	Protec Co. Ltd.....	1,575	28,497
ONEJOON Co. Ltd.....	4,350	31,047	PSK Holdings, Inc.....	1,973	71,949
Opasnet Co. Ltd.....	1,536	9,896	PSK, Inc.....	7,105	92,234
OptoElectronics			Pulmuone Co. Ltd.....	5,719	40,665
Solutions Co. Ltd.....	883	8,466	* Pumtech Korea Co.		
Oriental Precision &			Ltd.....	2,181	70,598
Engineering Co.			* Rainbow Robotics.....	533	108,960
Ltd.....	11,756	45,292	* Refine Co. Ltd.....	4,423	38,382
Orion Corp.....	7,398	514,068	Reyon Pharmaceutical		
Orion Holdings Corp....	13,454	140,115	Co. Ltd.....	2,064	18,054
* Osang Healthcare Co.			RFHIC Corp.....	2,728	31,062
Ltd.....	1,314	13,371	* RFTech Co. Ltd.....	10,614	27,922
* OSTEONIC Co. Ltd.....	5,143	28,519	Rorze Systems Corp....	2,535	30,136
* Osung Advanced			S Net Systems, Inc....	2,884	8,459
Materials Co. Ltd.....	31,426	30,914	* S&S Tech Corp.....	5,169	103,529
Otogi Corp.....	744	195,998	S-1 Corp.....	4,849	198,738
Paik Kwang Industrial			* Sajo Industries Co.		
Co. Ltd.....	8,514	41,136	Ltd.....	1,155	26,765
# Pan Ocean Co. Ltd.....	84,120	191,475	* Sajodaerim Corp.....	1,071	29,050
Pang Rim Co. Ltd.....	5,498	15,006	* Sajodongaone Co.		
Paradise Co. Ltd.....	17,392	118,101	Ltd.....	12,597	8,098
Park Systems Corp....	1,529	246,734	* Sam Chun Dang		
Partron Co. Ltd.....	21,387	108,349	Pharm Co. Ltd.....	731	91,698
* Pearl Abyss Corp.....	1,669	33,192	Sam Young Electronics		
# People & Technology,			Co. Ltd.....	2,072	14,874
Inc.....	6,595	182,365	* Sam Yung Trading Co.		
* Peptron, Inc.....	1,115	74,253	Ltd.....	3,091	26,566
PHA Co. Ltd.....	2,750	18,951	Sam-A Aluminum Co.		
* PharmaResearch Co.			Ltd.....	398	9,161
Ltd.....	1,495	247,249	Samchully Co. Ltd.....	401	24,702
* PharmGen Science,			SAMHWA Paints		
Inc.....	3,656	10,804	Industrial Co. Ltd....	5,105	21,435
* Pharmicell Co. Ltd.....	6,457	35,295	Samick THK Co. Ltd....	1,032	7,211
* Philenergy Co. Ltd.....	136	1,250	* Samil Pharmaceutical		
Philoptics Co. Ltd.....	2,005	42,466	Co. Ltd.....	2,221	20,114
* PI Advanced Materials			* Samji Electronics Co.		
Co. Ltd.....	6,611	79,149	Ltd.....	1,801	11,512
* Polaris AI Corp.....	10,275	22,309	Samjin Pharmaceutical		
* Polaris Office Corp....	4,725	19,256	Co. Ltd.....	1,982	23,416
Pond Group Co. Ltd....	2,084	7,668	Sammok S-Form Co.		
* PonyLink Co. Ltd.....	27,241	21,898	Ltd.....	1,590	21,792
Poongsan Corp.....	9,234	334,805	SAMPYO Cement Co.		
Poongsan Holdings			Ltd.....	21,453	44,215
Corp.....	3,296	58,112	*Ω Samsung Biologics Co.		
Posco DX Co. Ltd.....	10,374	133,323	Ltd.....	1,007	744,773
POSCO Future M Co.			Samsung C&T Corp....	15,510	1,271,452
Ltd.....	738	71,856	Samsung Card Co.		
POSCO Holdings, Inc.			Ltd. (029780 KS)....	8,836	254,540
(005490 KS).....	9,865	1,757,469	Samsung		
Posco International			Electro-Mechanics		
Corp.....	14,963	430,148	Co. Ltd.....	9,053	829,191
Posco M-Tech Co.			Samsung Electronics		
Ltd.....	2,412	20,404	Co. Ltd. (005930		
POSCO Steeleon Co.			KS).....	635,990	22,713,568
Ltd.....	1,461	28,559			

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
Samsung Electronics Co. Ltd. (SMSN LI), GDR.....	553	\$ 494,365	Seobu T&D.....	8,529	\$ 32,387
Samsung Electronics Co. Ltd. (SSNHZ US), GDR.....	3,955	3,587,185	* Seohee Construction Co. Ltd.....	27,909	29,562
Samsung Engineering Co. Ltd.....	49,273	607,780	* Seojin System Co. Ltd.....	7,990	135,100
Samsung Fire & Marine Insurance Co. Ltd.....	4,443	1,159,607	* Seoul Auction Co. Ltd..	840	3,949
* Samsung Heavy Industries Co. Ltd.....	39,257	349,089	Seoul Semiconductor Co. Ltd.....	19,882	98,641
* Samsung Life Insurance Co. Ltd....	9,761	595,624	Seoyon Co. Ltd.....	6,312	29,468
* Samsung Pharmaceutical Co. Ltd.....	8,615	8,615	Seoyon E-Hwa Co. Ltd.....	8,945	77,131
Samsung SDI Co. Ltd..	7,012	1,062,443	*†† Sewon E&C Co. Ltd....	4,592	556
Samsung SDS Co. Ltd.....	4,334	358,335	SFA Engineering Corp.....	8,736	113,901
Samsung Securities Co. Ltd.....	19,068	594,780	* SFA Semicon Co. Ltd..	9,181	20,466
* SAMT Co. Ltd.....	21,138	38,059	SGC Energy Co. Ltd....	4,281	69,316
Samwha Capacitor Co. Ltd.....	2,326	45,867	* Shin Heung Energy & Electronics Co. Ltd..	10,388	32,575
Samwha Electric Co. Ltd.....	1,472	38,343	Shindaeyang Paper Co. Ltd.....	4,097	16,296
Samyang Corp.....	1,802	55,681	Shinhan Financial Group Co. Ltd. (055550 KS).....	65,167	2,270,015
Samyang Foods Co. Ltd.....	827	387,293	Shinsegae International, Inc.....	5,312	37,223
Samyang Holdings Corp.....	830	36,316	Shinsegae, Inc.....	3,551	323,388
Samyang Packaging Corp.....	1,489	15,497	* Shinsung Delta Tech Co. Ltd.....	1,340	84,565
Samyoung Co. Ltd.....	3,726	11,061	* Shinsung E&G Co. Ltd.....	20,702	16,891
* Sang-A Frontec Co. Ltd.....	2,092	23,777	Shinwon Corp.....	20,627	20,007
* Sangbo Corp.....	5,925	4,818	Shinyoung Securities Co. Ltd.....	1,624	84,763
Saramin Co. Ltd.....	2,002	24,088	* Showbox Corp.....	4,208	8,436
Satrec Initiative Co. Ltd.....	1,040	32,145	* Silicon2 Co. Ltd.....	7,295	153,301
* SD Biosensor, Inc.....	17,143	131,897	* SIMMTECH Co. Ltd.....	7,634	63,999
SeAH Besteel Holdings Corp.....	6,904	91,273	Sindoh Co. Ltd.....	945	25,134
SeAH Steel Corp.....	697	65,967	* Sinil Pharm Co. Ltd....	1,809	8,157
SeAH Steel Holdings Corp.....	787	110,776	* SK Biopharmaceuticals Co. Ltd.....	4,718	351,097
Sebang Co. Ltd.....	4,106	32,455	* SK Bioscience Co. Ltd.....	1,273	42,663
Sebang Global Battery Co. Ltd.....	2,276	126,416	SK Chemicals Co. Ltd..	3,789	107,627
Seegene, Inc.....	5,358	86,853	SK Discovery Co. Ltd..	3,629	87,233
Segyung Hitech Co. Ltd.....	3,567	18,759	* SK Eternix Co. Ltd.....	1,130	9,561
Sejin Heavy Industries Co. Ltd.....	2,630	16,022	SK Gas Ltd.....	286	42,637
* Sekonix Co. Ltd.....	4,325	17,277	SK Hynix, Inc.....	99,014	13,330,214
			*Ω SK IE Technology Co. Ltd.....	6,186	97,118
			* SK Innovation Co. Ltd..	4,298	374,557
			* SK oceanplant Co. Ltd.....	5,221	43,491
			SK Securities Co. Ltd..	106,909	35,157
			SK Telecom Co. Ltd. (017670 KS).....	5,828	221,925
			SK, Inc.....	7,206	729,449
			* SKC Co. Ltd.....	726	77,485
			SL Corp.....	9,449	207,129

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			SOUTH KOREA — (Continued)		
SM Entertainment Co.			TCC Steel.....	1,417	\$ 26,724
Ltd.....	1,282	\$ 73,369	TechWing, Inc.....	1,921	58,944
* SMEC Co. Ltd.....	13,150	33,740	* Telcon RF		
SNT Dynamics Co.			Pharmaceutical, Inc..	1,511	4,751
Ltd.....	6,419	102,227	Telechips, Inc.....	1,750	18,816
SNT Holdings Co. Ltd..	1,458	25,825	TES Co. Ltd.....	2,767	33,768
SNT Motiv Co. Ltd.....	7,390	126,464	* Theragen Etex Co.		
* SOCAR, Inc.....	1,795	19,742	Ltd.....	3,017	6,276
S-Oil Corp.....	9,458	395,649	* TK Chemical Corp.....	18,495	19,031
* Solborn, Inc.....	2,404	6,799	TK Corp.....	3,223	49,026
Solid, Inc.....	16,970	92,860	TKG Huchems Co.		
* SOLUM Co. Ltd.....	14,309	184,870	Ltd.....	8,082	94,155
Solus Advanced			TLB Co. Ltd.....	1,294	11,896
Materials Co. Ltd.....	10,671	73,164	Tokai Carbon Korea		
Songwon Industrial Co.			Co. Ltd.....	1,873	94,545
Ltd.....	4,658	39,655	Tongyang Life		
Soop Co. Ltd.....	2,463	135,236	Insurance Co. Ltd....	22,503	71,568
Soosan Industries Co.			Tongyang, Inc.....	32,625	15,727
Ltd.....	3,328	48,920	* Toptec Co. Ltd.....	13,629	41,888
Soulbrain Co. Ltd.....	1,445	166,304	Tovis Co. Ltd.....	3,928	53,567
Soulbrain Holdings Co.			TS Corp.....	5,517	10,092
Ltd.....	1,690	39,971	* TSE Co. Ltd.....	1,336	39,208
SPG Co. Ltd.....	2,287	48,904	* TSI Co. Ltd.....	2,176	7,635
ST Pharm Co. Ltd.....	1,297	76,833	* Tuksu Construction Co.		
STIC Investments, Inc..	7,407	42,547	Ltd.....	1,248	5,770
Straffic Co. Ltd.....	6,177	17,652	* Tway Air Co. Ltd.....	38,921	104,243
* Studio Dragon Corp....	4,615	118,849	TYM Corp.....	8,599	29,230
* STX Engine Co. Ltd....	2,023	31,305	* UBCare Co. Ltd.....	1,821	4,263
* Sugentech, Inc.....	2,991	13,518	Ubiquoss Holdings,		
* Sukgyung AT Co. Ltd...	291	9,550	Inc.....	2,215	15,723
Sun Kwang Co. Ltd.....	934	10,395	Ubiquoss, Inc.....	4,740	24,997
* Sung Kwang Bend Co.			UbiveloX, Inc.....	4,935	21,281
Ltd.....	5,699	112,728	Uju Electronics Co.		
* Sungeel Hitech Co.			Ltd.....	1,489	21,443
Ltd.....	1,079	29,427	* Uni-Chem Co. Ltd.....	8,568	8,031
Sungshin Cement Co.			Unid Co. Ltd.....	1,737	77,636
Ltd.....	4,045	21,671	Union Semiconductor		
Sungwoo Hitech Co.			Equipment &		
Ltd.....	21,774	76,360	Materials Co. Ltd....	5,005	22,640
Sunjin Co. Ltd.....	6,694	25,881	Uniquet Corp.....	1,908	8,136
* Sunny Electronics			UniTest, Inc.....	2,780	25,669
Corp.....	7,540	11,232	* Unitrontech Co. Ltd....	9,773	36,733
* Suprema, Inc.....	1,957	33,008	Value Added		
* SY Co. Ltd.....	2,817	7,874	Technology Co. Ltd...	2,625	34,358
* Synergy Innovation Co.			* Viatron Technologies,		
Ltd.....	13,058	25,642	Inc.....	4,839	27,395
* Synopex, Inc.....	25,668	103,051	*†† Vidente Co. Ltd.....	14,607	6,263
* Systems Technology,			Vieworks Co. Ltd.....	1,948	28,348
Inc.....	3,911	55,605	* Vina Tech Co. Ltd.....	352	6,635
T&L Co. Ltd.....	1,798	96,446	* VIOL Co. Ltd.....	11,777	65,976
* Taekwang Industrial			Vitzro Tech Co. Ltd....	4,793	24,815
Co. Ltd.....	88	38,044	* Vitzrocell Co. Ltd.....	4,747	80,951
* Taesung Co. Ltd.....	2,875	59,544	* VM, Inc.....	2,186	11,072
* Taewoong Co. Ltd.....	5,596	46,846	* VT Co. Ltd.....	6,844	150,713
Taeyang Metal			Webcash Corp.....	2,174	13,782
Industrial Co. Ltd....	2,443	4,872	Webzen, Inc.....	6,177	58,549
* Taihan Electric Wire			* Wemade Max Co. Ltd...	2,097	13,150
Co. Ltd.....	8,191	73,437			

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)			TAIWAN — (Continued)		
Whanin			Aaeon Technology,		
Pharmaceutical Co.			Inc.....	8,398	\$ 29,452
Ltd.....	3,526	\$ 28,566	ABC Taiwan		
* Wins Co. Ltd.....	3,156	24,729	Electronics Corp.....	19,210	11,407
* Wireless Power			Abico Avy Co. Ltd.....	45,000	45,649
Amplifier Module,			# Ability Enterprise Co.		
Inc.....	8,385	27,255	Ltd.....	54,000	94,863
WiSoL Co. Ltd.....	7,448	27,344	Ability Opto-Electronics		
Won Tech Co. Ltd.....	19,497	73,800	Technology Co. Ltd..	7,000	42,383
* Wonik Holdings Co.			AcBel Polytech, Inc.....	292,890	270,346
Ltd.....	18,829	36,299	Accton Technology		
* WONIK IPS Co. Ltd....	5,075	77,916	Corp.....	48,000	1,102,243
Wonik Materials Co.			Acer E-Enabling		
Ltd.....	4,167	51,267	Service Business,		
Wonik QnC Corp.....	5,858	74,567	Inc.....	6,000	47,660
Woojin, Inc.....	8,723	46,596	Acer, Inc.....	549,000	616,635
* Woongjin Co. Ltd.....	9,328	5,795	* ACES Electronic Co.		
* Wooree Bio Co. Ltd....	10,286	18,900	Ltd.....	53,882	101,666
Woori Financial Group,			* Acon Holding, Inc.....	108,000	43,256
Inc. (316140 KS)....	184,835	2,033,573	# Acter Group Corp. Ltd..	41,000	564,270
* Woori Technology			Action Electronics Co.		
Investment Co. Ltd..	17,795	89,492	Ltd.....	70,000	36,479
* Woori Technology, Inc..	17,393	24,776	Actron Technology		
* Woosu AMS Co. Ltd....	5,430	11,170	Corp.....	20,902	99,754
Worldex Industry &			# ADATA Technology Co.		
Trading Co. Ltd.....	4,605	52,403	Ltd.....	123,953	286,702
* Wysiwyg Studios Co.			Adda Corp.....	11,000	8,185
Ltd.....	18,114	16,230	Addcn Technology Co.		
Y G-1 Co. Ltd.....	4,569	15,909	Ltd.....	12,634	70,724
* YC Corp.....	2,627	20,029	* Adimmune Corp.....	107,000	72,596
Yesco Holdings Co.			Adlink Technology, Inc..	27,000	61,549
Ltd.....	746	25,969	Advanced Ceramic X		
* Yest Co. Ltd.....	3,463	30,715	Corp.....	15,000	72,453
* YG Entertainment, Inc..	2,017	68,945	Advanced Energy		
* YG PLUS.....	4,386	12,045	Solution Holding Co.		
* YMT Co. Ltd.....	3,261	22,280	Ltd.....	6,000	216,930
Youlchon Chemical Co.			Advanced International		
Ltd.....	1,117	23,378	Multitech Co. Ltd....	51,000	116,122
Young Poong Corp.....	97	27,829	#* Advanced		
Young Poong Precision			Optoelectronic		
Corp.....	2,708	22,009	Technology, Inc.....	42,000	26,439
Youngone Corp.....	6,789	204,213	Advanced Power		
Youngone Holdings			Electronics Corp.....	11,000	27,321
Co. Ltd.....	2,863	160,639	# Advanced Wireless		
Yuanta Securities			Semiconductor Co....	39,000	111,429
Korea Co. Ltd.....	27,721	50,867	# Advantec Enterprise		
Yuhan Corp.....	1,345	119,143	Co. Ltd.....	127,000	316,505
* Yungjin Pharmaceutical			Advantech Co. Ltd.....	49,498	566,680
Co. Ltd.....	10,300	14,276	* AEON Motor Co. Ltd....	9,000	7,974
* Zeus Co. Ltd.....	3,897	34,648	Aero Win Technology		
Zinus, Inc.....	3,761	55,254	Corp.....	12,000	13,684
TOTAL SOUTH KOREA....		<u>151,973,951</u>	Aerospace Industrial		
			Development Corp....	79,000	109,460
TAIWAN — (25.6%)			AGV Products Corp.....	104,000	36,851
104 Corp.....	2,000	13,395	# AIC, Inc.....	9,028	93,862
91APP, Inc.....	30,000	80,498	Air Asia Co. Ltd.....	10,000	11,569

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Airoha Technology Corp.....	4,000	\$ 81,069	Apex Science & Engineering.....	54,060	\$ 18,446
Airtac International Group.....	27,000	704,066	ARBOR Technology Corp.....	9,000	13,196
Alchip Technologies Ltd.....	17,000	1,581,505	Arcadyan Technology Corp.....	61,000	329,815
Alexander Marine Co. Ltd.....	5,272	30,788	# Ardentec Corp.....	247,000	515,814
All Ring Tech Co. Ltd...	12,000	154,075	ARES International Corp.....	12,000	18,450
Allied Circuit Co. Ltd....	6,000	19,097	# Argosy Research, Inc...	28,000	122,909
Allied Supreme Corp....	20,000	175,457	# Arizon RFID Technology Cayman Co. Ltd.....	8,000	69,586
Allis Electric Co. Ltd....	51,252	150,738	ASE Technology Holding Co. Ltd.....	304,000	1,577,914
Allmind Holdings Corp.....	16,000	34,377	Asia Cement Corp.....	439,000	546,563
Alltek Technology Corp.....	101,480	101,760	Asia Electronic Material Co. Ltd.....	22,000	13,094
Alltop Technology Co. Ltd.....	18,000	143,560	Asia Optical Co., Inc....	68,000	321,888
Alpha Networks, Inc....	72,000	75,853	Asia Polymer Corp.....	121,000	53,129
# Altek Corp.....	109,962	122,311	Asia Tech Image, Inc....	20,000	67,112
Amazing Microelectronic Corp.....	27,564	69,158	Asia Vital Components Co. Ltd.....	33,331	561,183
Ambassador Hotel	63,000	103,562	ASIX Electronics Corp.....	16,000	48,870
AMPACS Corp.....	27,000	33,895	ASMedia Technology, Inc.....	6,000	362,123
Ampak Technology, Inc.....	16,000	65,469	ASolid Technology Co. Ltd.....	9,000	13,691
Ampire Co. Ltd.....	18,000	17,358	ASPEED Technology, Inc.....	6,200	653,910
Ample Electronic Technology Co. Ltd...	7,000	22,087	ASROCK, Inc.....	16,000	111,405
AMPOC Far-East Co. Ltd.....	33,000	98,249	Asustek Computer, Inc.....	87,000	1,583,616
AmTRAN Technology Co. Ltd.....	242,024	131,509	ATE Energy International Co. Ltd.....	33,000	27,699
* Amulair Thermal Technology, Inc.....	24,000	21,666	Aten International Co. Ltd.....	24,000	54,696
Anderson Industrial Corp.....	50,000	20,876	Auden Techno Corp.....	10,358	33,179
Anji Technology Co. Ltd.....	27,299	32,785	Audix Corp.....	20,000	40,647
# Anpec Electronics Corp.....	25,000	126,480	AUO Corp. (2409 TT)...	1,235,200	532,249
Aopen, Inc.....	11,000	15,420	# AURAS Technology Co. Ltd.....	10,000	185,432
AP Memory Technology Corp.....	7,000	63,918	Aurora Corp.....	9,000	17,383
# Apac Opto Electronics, Inc.....	24,000	71,559	Avalue Technology, Inc.....	20,000	54,848
Apacer Technology, Inc.....	37,000	50,295	AVer Information, Inc....	11,000	13,587
APAQ Technology Co. Ltd.....	15,000	57,055	Avermedia Technologies.....	38,000	55,260
APCB, Inc.....	49,000	23,333	Axiomtek Co. Ltd.....	24,893	96,153
Apex Biotechnology Corp.....	25,000	23,509	Azurewave Technologies, Inc....	31,000	51,843
Apex Dynamics, Inc....	1,000	24,301	Bafang Yunji International Co. Ltd.....	14,000	64,099
* Apex International Co. Ltd.....	73,681	75,981			

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Bank of Kaohsiung Co. Ltd.....	243,754	\$ 86,148	Cathay Consolidated, Inc.....	14,299	\$ 46,001
Basso Industry Corp....	41,000	52,269	Cathay Financial Holding Co. Ltd.....	761,358	1,535,110
BenQ Materials Corp....	73,000	66,085	Cathay Real Estate Development Co. Ltd.....	212,000	148,258
BES Engineering Corp.....	501,000	158,566	Cayman Engley Industrial Co. Ltd.....	13,000	13,636
Billion Electric Co. Ltd..	13,000	11,431	CCP Contact Probes Co. Ltd.....	28,834	31,218
Bin Chuan Enterprise Co. Ltd.....	29,000	48,893	* Celxpert Energy Corp... Cenra, Inc.....	31,821 25,000	35,842 28,224
Bionime Corp.....	5,000	10,119	# Center Laboratories, Inc.....	199,773	245,621
* Biostar Microtech International Corp....	31,000	23,154	Central Reinsurance Co. Ltd.....	133,105	103,241
Bioteque Corp.....	15,000	56,139	# Century Iron & Steel Industrial Co. Ltd.....	74,000	359,510
Bizlink Holding, Inc.....	34,183	646,903	Chailease Holding Co. Ltd.....	446,723	1,558,757
Bon Fame Co. Ltd.....	9,000	23,269	Chain Chon Industrial Co. Ltd.....	47,032	20,594
* Bonny Worldwide Ltd... Bora Pharmaceuticals Co. Ltd.....	5,000 11,494	39,865 279,397	* ChainQui Construction Development Co. Ltd.....	49,000	23,358
Brave C&H Supply Co. Ltd.....	8,000	22,885	Chaintech Technology Corp.....	13,000	13,868
Bright Led Electronics Corp.....	32,000	21,448	* Champion Building Materials Co. Ltd.....	34,200	9,953
Brightek Optoelectronic Co. Ltd.....	19,000	27,701	Champion Microelectronic Corp.....	20,000	35,533
Brighten Optix Corp.... Brighton-Best International Taiwan, Inc.....	2,248 150,000	8,806 155,940	Chang Hwa Commercial Bank Ltd.....	1,080,480	596,647
Brilliant Network & Automation Integrated System Co. Ltd.....	6,777	44,604	Chang Wah Electromaterials, Inc.....	117,000	154,870
# Browave Corp.....	20,000	100,481	Chang Wah Technology Co. Ltd... Channel Well Technology Co. Ltd...	149,000 63,000	154,318 149,177
C Sun Manufacturing Ltd.....	25,600	147,075	Chant Sincere Co. Ltd.....	19,000	40,930
* Calin Technology Co. Ltd.....	33,000	33,820	Charoen Pokphand Enterprise.....	66,800	188,805
* Calitech Co. Ltd..... Caliway Biopharmaceuticals Co. Ltd.....	10,000 5,000	21,238 105,808	Chateau International Development Co. Ltd.....	12,810	13,839
* Cameo Communications, Inc.....	98,000	31,814	CHC Healthcare Group.....	52,000	70,251
Capital Futures Corp.... Capital Securities Corp.....	39,000 660,000	68,873 516,768	CHC Resources Corp... Chen Full International Co. Ltd.....	14,000 46,000	28,586 62,455
* Career Technology MFG. Co. Ltd.....	211,889	95,392			
# Castles Technology Co. Ltd.....	34,225	84,774			
Caswell, Inc.....	15,000	51,837			
Catcher Technology Co. Ltd.....	117,000	702,680			
Cathay Chemical Works.....	8,000	12,295			

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Chenbro Micom Co. Ltd.....	8,000	\$ 63,085	Chin-Poon Industrial Co. Ltd.....	144,000	\$157,444
Cheng Loong Corp.....	363,000	213,700	* Chip Hope Co. Ltd.....	9,000	16,112
* Cheng Mei Materials Technology Corp.....	181,962	76,313	Chipbond Technology Corp.....	242,000	469,816
Cheng Shin Rubber Industry Co. Ltd.....	431,000	648,381	ChipMOS Technologies, Inc. (8150 TT).....	282,000	269,893
Cheng Uei Precision Industry Co. Ltd.....	154,000	318,039	Chlittina Holding Ltd.....	19,301	63,556
# Chenming Electronic Technology Corp.....	37,000	155,876	Chong Hong Construction Co. Ltd.....	84,000	213,807
Chia Chang Co. Ltd.....	44,000	53,787	Chroma ATE, Inc.....	39,000	439,190
Chia Her Industrial Co. Ltd.....	29,000	16,831	Chun YU Works & Co. Ltd.....	23,750	18,150
Chia Hsin Cement Corp.....	136,220	71,204	Chun Yuan Steel Industry Co. Ltd.....	165,000	89,989
Chicony Electronics Co. Ltd.....	129,000	597,372	# Chung Hung Steel Corp.....	267,000	156,821
Chicony Power Technology Co. Ltd...	67,000	256,538	Chung Hwa Chemical Industrial Works Ltd.....	27,000	22,901
Chief Telecom, Inc.....	9,300	124,930	Chung Hwa Food Industrial Co. Ltd.....	7,000	18,330
Chien Kuo Construction Co. Ltd.....	39,200	32,861	* Chung Hwa Pulp Corp.....	150,000	74,317
Chien Shing Harbour Service Co. Ltd.....	22,000	30,534	Chung Lien Co. Ltd.....	9,000	11,466
* Chien Shing Stainless Steel Co. Ltd.....	58,000	19,073	Chung Tai Resource Technology Corp.....	21,000	48,762
China Airlines Ltd.....	963,000	756,722	# Chung-Hsin Electric & Machinery Manufacturing Corp..	126,000	589,884
China Bills Finance Corp.....	224,000	102,762	Chunghwa Precision Test Tech Co. Ltd.....	5,000	120,628
China Container Terminal Corp.....	41,000	38,303	Chunghwa Telecom Co. Ltd. (2412 TT)...	93,000	355,124
China Ecotek Corp.....	8,000	14,671	# Chunghwa Telecom Co. Ltd. (CHT US), Sponsored ADR.....	18,891	733,726
# China Electric Manufacturing Corp..	101,000	45,762	Chyang Sheng Texing Co. Ltd.....	5,000	3,782
# China General Plastics Corp.....	138,000	52,630	CKM Applied Materials Corp.....	8,000	8,718
China Glaze Co. Ltd...	46,000	26,656	Cleanaway Co. Ltd. (8422 TT).....	31,000	169,284
* China Man-Made Fiber Corp.....	460,000	104,648	Clevo Co.....	134,000	207,417
China Metal Products...	106,000	97,003	# CMC Magnetics Corp..	360,800	106,638
# China Motor Corp.....	119,000	291,189	C-Media Electronics, Inc.....	21,000	35,940
#* China Petrochemical Development Corp....	1,413,490	319,819	Collins Co. Ltd.....	38,000	19,594
# China Steel Chemical Corp.....	64,000	179,945	Compal Electronics, Inc.....	794,000	875,729
# China Steel Corp.....	1,447,000	885,548	Compeq Manufacturing Co. Ltd.....	312,000	651,954
China Steel Structure Co. Ltd.....	27,000	41,919	Complex Micro Interconnection Co. Ltd.....	21,000	25,723
China Wire & Cable Co. Ltd.....	43,000	45,433			
Chinese Maritime Transport Ltd.....	18,000	21,585			
Ching Feng Home Fashions Co. Ltd.....	46,854	41,848			

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Compucase Enterprise.	25,000	\$ 61,219	Dimerco Data System		
# Concord International			Corp.....	15,600	\$ 58,015
Securities Co. Ltd....	89,900	38,895	Dimerco Express		
Concord Securities Co.			Corp.....	49,052	120,447
Ltd.....	238,350	102,640	DingZing Advanced		
Continental Holdings			Materials, Inc.....	5,000	23,253
Corp.....	154,000	138,357	D-Link Corp.....	207,000	146,261
Control Technology Co.			Donpon Precision, Inc..	26,000	25,911
Ltd.....	46,000	66,851	Dr. Wu Skincare Co.		
Coremax Corp.....	36,555	60,370	Ltd.....	5,000	22,695
Coretronic Corp.....	92,000	224,047	Draytek Corp.....	16,000	18,043
Co-Tech Development			Drewloong Precision,		
Corp.....	93,000	152,082	Inc.....	8,357	38,519
Coxon Precise			* Dyaco International,		
Industrial Co. Ltd....	38,000	19,644	Inc.....	42,286	40,358
Creative Sensor, Inc....	17,000	24,860	# Dynamic Holding Co.		
Cryomax Cooling			Ltd.....	111,000	193,345
System Corp.....	20,581	22,156	Dynamic Medical		
* CSBC Corp. Taiwan....	194,000	88,834	Technologies, Inc....	4,400	12,147
CTBC Financial			Dynapack International		
Holding Co. Ltd.....	2,248,000	2,675,760	Technology Corp.....	46,000	285,394
CTCI Advanced			E Ink Holdings, Inc.....	40,000	335,742
Systems, Inc.....	3,000	15,388	E.Sun Financial		
CTCI Corp.....	224,000	269,552	Holding Co. Ltd.....	1,778,895	1,500,184
CTI Traffic Industries			Eastech Holding Ltd....	18,000	70,610
Co. Ltd.....	4,000	14,183	* Eastern Media		
CviLux Corp.....	30,000	44,536	International Corp....	107,680	55,246
Cyberlink Corp.....	21,000	61,641	Eclat Textile Co. Ltd....	39,000	621,347
CyberPower Systems,			eCloudvalley Digital		
Inc.....	18,600	195,945	Technology Co. Ltd...	14,000	48,997
* CyberTAN Technology,			ECOVE Environment		
Inc.....	103,000	94,203	Corp.....	15,000	131,518
Cystech Electronics			* Edimax Technology		
Corp.....	8,000	22,153	Co. Ltd.....	46,000	39,644
DA CIN Construction			Edison Opto Corp.....	50,084	36,393
Co. Ltd.....	79,200	132,840	Edom Technology Co.		
Dah San Electric Wire			Ltd.....	55,000	47,512
& Cable Co. Ltd.....	27,456	49,005	* EirGenix, Inc.....	26,000	63,643
# Da-Li Development Co.			Elan Microelectronics		
Ltd.....	104,885	134,035	Corp.....	113,000	508,580
Darfon Electronics			E-Lead Electronic Co.		
Corp.....	75,000	99,216	Ltd.....	37,202	65,799
# Darwin Precisions			E-LIFE MALL Corp.....	23,000	55,176
Corp.....	154,000	58,788	* Elite Advanced Laser		
Davicom			Corp.....	20,000	199,796
Semiconductor, Inc...	13,000	11,023	# Elite Material Co. Ltd....	75,000	1,376,698
Daxin Materials Corp....	17,000	114,770	Elite Semiconductor		
De Licacy Industrial			Microelectronics		
Co. Ltd.....	88,240	46,177	Technology, Inc.....	108,000	196,997
Delpha Construction			Elitegroup Computer		
Co. Ltd.....	87,000	103,988	Systems Co. Ltd.....	120,000	80,719
Delta Electronics, Inc....	179,000	2,332,376	eMemory Technology,		
# Depo Auto Parts Ind			Inc.....	10,000	986,996
Co. Ltd.....	40,000	259,863	Emerging Display		
Desiccant Technology			Technologies Corp....	35,000	28,447
Corp.....	6,000	28,646	ENE Technology, Inc....	7,000	9,146
DFI, Inc.....	10,000	21,561	Ennoconn Corp.....	34,272	295,179

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Ennostar, Inc.....	244,000	\$ 343,949	# Farglory Land		
* Epileds Technologies,			Development Co.		
Inc.....	30,000	27,780	Ltd.....	89,000	\$ 201,800
* Episil Technologies,			FDC International		
Inc.....	52,000	69,866	Hotels Corp.....	2,000	3,848
Episil-Precision, Inc....	37,086	48,307	Feature Integration		
Eris Technology Corp...	6,633	41,134	Technology, Inc.....	10,000	20,216
Eson Precision Ind Co.			* Federal Corp.....	96,000	53,231
Ltd.....	45,000	79,394	Feedback Technology		
Eternal Materials Co.			Corp.....	14,040	51,649
Ltd.....	372,950	319,739	Feng Hsin Steel Co.		
Eurocharm Holdings			Ltd.....	163,000	330,477
Co. Ltd.....	13,000	79,574	Feng TAY Enterprise		
Eva Airways Corp.....	696,000	1,003,500	Co. Ltd.....	148,880	591,995
Ever Supreme Bio			FIC Global, Inc.....	12,000	13,673
Technology Co. Ltd...	13,200	71,781	* FineMat Applied		
* Everest Textile Co.			Materials Co. Ltd.....	19,000	20,047
Ltd.....	157,000	34,047	FineTek Co. Ltd.....	10,200	56,697
Evergreen Aviation			Firich Enterprises Co.		
Technologies Corp....	60,000	189,522	Ltd.....	93,000	86,974
Evergreen International			* First Copper		
Storage & Transport			Technology Co. Ltd...	86,000	96,832
Corp.....	191,000	174,551	First Financial Holding		
Evergreen Marine			Co. Ltd.....	1,351,877	1,140,780
Corp. Taiwan Ltd.....	206,400	1,280,267	First Hi-Tec Enterprise		
# EVERGREEN Steel			Co. Ltd.....	18,000	58,766
Corp.....	75,000	200,908	First Hotel.....	65,000	29,360
# Everlight Chemical			First Insurance Co.		
Industrial Corp.....	168,000	108,144	Ltd.	103,000	79,194
Everlight Electronics			* First Steamship Co.		
Co. Ltd.....	138,000	344,797	Ltd.....	312,000	67,042
* Everspring Industry			FIT Holding Co. Ltd.....	69,000	123,604
Co. Ltd.....	28,000	9,954	Fitipower Integrated		
Evertop Wire Cable			Technology, Inc.....	44,150	301,338
Corp.....	36,000	19,943	FLEXium Interconnect,		
Excel Cell Electronic			Inc.....	142,000	275,442
Co. Ltd.....	19,000	12,352	Flytech Technology Co.		
# Excellence Opto, Inc....	66,000	50,826	Ltd.....	36,000	101,694
Excelsior Medical Co.			FocalTech Systems		
Ltd.....	41,637	109,379	Co. Ltd.....	68,000	156,943
EZconn Corp.....	8,000	150,120	Forcecon Tech Co.		
Far Eastern			Ltd.....	25,454	105,304
Department Stores			* Forest Water		
Ltd.....	362,000	243,353	Environment		
Far Eastern			Engineering Co.		
International Bank....	756,163	309,390	Ltd.....	17,544	20,026
Far Eastern New			Formosa Advanced		
Century Corp.....	550,000	520,969	Technologies Co.		
Far EasTone			Ltd.....	58,000	50,688
Telecommunications			Formosa Chemicals &		
Co. Ltd.....	381,797	1,023,752	Fibre Corp.....	535,000	455,683
Faraday Technology			* Formosa Electronic		
Corp.....	45,081	298,708	Industries, Inc.....	20,000	20,702
Farglory F T Z			Formosa International		
Investment Holding			Hotels Corp.....	29,000	173,367
Co. Ltd.....	50,757	65,176	Formosa Laboratories,		
			Inc.....	45,000	99,273

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Formosa Oilseed Processing Co. Ltd...	14,500	\$ 20,195	Gallant Micro Machining Co. Ltd....	1,000	\$ 16,559
Formosa Optical Technology Co. Ltd...	8,000	27,007	# Gamania Digital Entertainment Co. Ltd.....	41,000	94,702
Formosa Petrochemical Corp..	149,000	163,871	* GCS Holdings, Inc.....	9,000	38,308
Formosa Plastics Corp.....	469,000	515,239	# GEM Services, Inc.....	27,000	57,531
Formosa Sumco Technology Corp.....	13,000	35,560	* Gemtek Technology Corp.....	158,000	155,764
# Formosa Taffeta Co. Ltd.....	359,000	206,162	* General Interface Solution Holding Ltd.....	111,000	175,552
Formosan Rubber Group, Inc.....	61,700	48,629	General Plastic Industrial Co. Ltd.....	30,000	31,228
Formosan Union Chemical.....	126,000	78,236	Generalplus Technology, Inc.....	28,000	44,428
Fortune Electric Co. Ltd.....	30,000	507,507	Genesys Logic, Inc.....	23,000	120,339
* Forward Electronics Co. Ltd.....	21,000	19,527	Genius Electronic Optical Co. Ltd.....	47,000	636,101
Fositek Corp.....	8,000	170,689	Genovate Biotechnology Co. Ltd.....	15,450	11,252
Founding Construction & Development Co. Ltd.....	67,000	39,835	GeoVision, Inc.....	12,460	21,155
Foxconn Technology Co. Ltd.....	175,000	414,606	Getac Holdings Corp....	80,000	287,932
Foxsemicon Integrated Technology, Inc.....	31,000	286,383	GFC Ltd.....	23,000	72,291
# Franbo Lines Corp.....	79,663	43,079	Giant Manufacturing Co. Ltd.....	70,015	309,504
Froch Enterprise Co. Ltd.....	98,000	49,047	Giantplus Technology Co. Ltd.....	114,000	47,712
# FSP Technology, Inc....	51,000	100,922	Gigabyte Technology Co. Ltd.....	107,000	809,023
Fu Chun Shin Machinery Manufacture Co. Ltd.....	27,315	13,297	* Gigasolar Materials Corp.....	20,474	43,763
Fu Hua Innovation Co. Ltd.....	89,365	86,969	* Gigastorage Corp.....	108,000	44,580
Fubon Financial Holding Co. Ltd.....	654,627	1,833,732	Ginar Technology Co. Ltd.....	17,000	19,585
# Fulgent Sun International Holding Co. Ltd.....	89,443	380,790	Global Brands Manufacture Ltd.....	138,000	275,629
* Full Wang International Development Co. Ltd.....	14,000	17,370	Global Lighting Technologies, Inc.....	27,000	45,954
Fullerton Technology Co. Ltd.....	41,000	28,843	Global Mixed Mode Technology, Inc.....	24,000	164,405
#* Fulltech Fiber Glass Corp.....	121,745	108,069	Global PMX Co. Ltd.....	32,000	100,222
Fusheng Precision Co. Ltd.....	37,000	368,341	Global Unichip Corp....	19,000	753,364
Fwusow Industry Co. Ltd.....	100,045	43,590	Global View Co. Ltd.....	15,000	22,469
G Shank Enterprise Co. Ltd.....	36,416	93,194	Globaltek Fabrication Co. Ltd.....	12,000	25,689
			# Globalwafers Co. Ltd....	73,000	752,319
			Globe Union Industrial Corp.....	97,566	41,321
			# Gloria Material Technology Corp....	180,000	264,767
			* GlycoNex, Inc.....	14,000	10,129
			GMI Technology, Inc....	20,452	31,644
			Gold Circuit Electronics Ltd.....	106,800	701,850

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Golden Long Teng Development Co. Ltd.....	35,000	\$ 28,635	HIM International Music, Inc.....	15,000	\$ 52,974
Goldsun Building Materials Co. Ltd.....	260,000	349,827	Hiroca Holdings Ltd.....	21,000	17,654
Good Finance Securities Co. Ltd....	19,000	13,649	Hitron Technology, Inc..	41,000	35,431
Good Will Instrument Co. Ltd.....	31,000	40,675	# Hiwin Technologies Corp.....	42,701	378,182
Gordon Auto Body Parts.....	47,000	53,286	# Hiyes International Co. Ltd.....	20,759	110,788
Gourmet Master Co. Ltd.....	53,000	166,931	Ho Tung Chemical Corp.....	278,000	68,137
Grand Fortune Securities Co. Ltd....	139,990	52,963	Hocheng Corp.....	102,960	50,921
#* Grand Pacific Petrochemical.....	400,433	137,509	# Holdings-Key Electric Wire & Cable Co. Ltd.....	28,000	38,125
Grand Process Technology Corp.....	3,000	132,230	Holiday Entertainment Co. Ltd.....	18,950	44,716
GrandTech CG Systems, Inc.....	12,437	20,785	Holtek Semiconductor, Inc.....	10,000	14,749
Grape King Bio Ltd.....	64,000	283,829	# Holy Stone Enterprise Co. Ltd.....	40,550	107,161
Great China Metal Industry.....	51,000	35,872	Hon Hai Precision Industry Co. Ltd. (2317 TT).....	956,000	5,104,689
Great Taipei Gas Co. Ltd.....	70,000	64,763	Honey Hope Honesty Enterprise Co. Ltd....	18,000	17,038
Great Tree Pharmacy Co. Ltd.....	41,164	186,708	Hong Ho Precision Textile Co. Ltd.....	36,000	42,155
Great Wall Enterprise Co. Ltd.....	266,100	416,915	Hong Pu Real Estate Development Co. Ltd.....	74,000	70,325
Greatek Electronics, Inc.....	148,000	276,730	Hong TAI Electric Industrial.....	93,000	87,408
Green World FinTech Service Co. Ltd.....	32,000	61,590	Hong YI Fiber Industry Co.....	13,000	5,834
Group Up Industrial Co. Ltd.....	14,000	94,736	Horizon Securities Co. Ltd.....	114,240	37,333
GTM Holdings Corp.....	25,000	26,183	# Hota Industrial Manufacturing Co. Ltd.....	99,000	178,318
Gudeng Precision Industrial Co. Ltd....	27,246	388,896	# Hotai Finance Co. Ltd..	107,480	261,980
* Hai Kwang Enterprise Corp.....	46,050	23,199	* Hotai Motor Co. Ltd....	42,100	772,144
Hannstar Board Corp...	122,840	194,357	* Hotron Precision Electronic Industrial Co. Ltd.....	18,919	15,520
* HannStar Display Corp.....	860,000	209,605	# Hsin Ba Ba Corp.....	13,269	44,049
* HannsTouch Holdings Co.....	227,000	57,584	Hsin Kuang Steel Co. Ltd.....	102,000	146,220
Hanpin Electron Co. Ltd.....	20,000	34,256	Hsin Yung Chien Co. Ltd.....	6,000	16,543
Harvatek Corp.....	61,000	39,304	Hsing TA Cement Co....	41,000	21,721
Heran Co. Ltd.....	16,000	50,026	#* HTC Corp.....	247,000	439,807
Hey Song Corp.....	89,000	111,134	# Hu Lane Associate, Inc.....	27,675	151,697
Hi-Clearance, Inc.....	7,518	32,582	HUA ENG Wire & Cable Co. Ltd.....	119,000	91,931
Highlight Tech Corp.....	27,000	40,579	Hua Jung Components Co. Ltd.....	30,000	14,482
Highwealth Construction Corp....	194,636	251,277			
Hi-Lai Foods Co. Ltd....	6,000	27,817			

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Hua Nan Financial Holdings Co. Ltd.....	1,780,347	\$1,514,520	International Games System Co. Ltd.....	36,000	\$1,028,541
Hua Yu Lien Development Co. Ltd.....	43,000	153,511	# Inventec Corp.....	390,000	574,904
Huaku Development Co. Ltd.....	107,000	360,627	# Iron Force Industrial Co. Ltd.....	20,742	58,764
Huang Hsiang Construction Corp....	46,000	87,808	I-Sheng Electric Wire & Cable Co. Ltd.....	36,000	56,083
Huikwang Corp.....	14,000	12,541	ITE Technology, Inc.....	55,000	235,482
Hung Ching Development & Construction Co. Ltd.....	49,000	53,255	ITEQ Corp.....	62,000	137,100
Hung Sheng Construction Ltd.....	153,000	110,347	Jarlytec Co. Ltd.....	9,000	44,664
Huxen Corp.....	7,000	10,653	Jean Co. Ltd.....	69,313	52,409
Hwa Fong Rubber Industrial Co. Ltd.....	78,000	42,878	Jentech Precision Industrial Co. Ltd.....	8,299	343,462
Hwacom Systems, Inc.....	32,000	19,882	Jetway Information Co. Ltd.....	12,750	16,686
# Hwang Chang General Contractor Co. Ltd....	68,420	162,707	Jetwell Computer Co. Ltd.....	9,000	43,012
Ibase Technology, Inc...	32,000	64,932	Jia Wei Lifestyle, Inc....	18,000	38,017
IBF Financial Holdings Co. Ltd.....	1,024,549	450,189	Jih Lin Technology Co. Ltd.....	14,000	21,210
Ichia Technologies, Inc.....	67,000	74,183	* Ji-Haw Industrial Co. Ltd.....	17,000	9,527
# I-Chiun Precision Industry Co. Ltd.....	61,864	193,019	Jiin Yeeh Ding Enterprise Co. Ltd....	25,000	46,278
* Ideal Bike Corp.....	29,000	7,159	# Jinan Acetate Chemical Co. Ltd.....	17,888	455,093
IEI Integration Corp.....	57,000	132,752	Johnson Chemical Pharmaceutical Works Corp.....	16,000	34,579
IKKA Holdings Cayman Ltd.....	6,000	23,593	Johnson Health Tech Co. Ltd.....	13,000	74,348
#* In Win Development, Inc.....	9,000	22,932	Joinson Electronics Manufacturing Co. Ltd.....	34,813	17,738
Inergy Technology, Inc.....	5,000	13,327	# JPC connectivity, Inc....	31,000	125,522
Infotrend Technology, Inc.....	72,000	67,415	JPP Holding Co. Ltd....	18,000	95,416
Info-Tek Corp.....	21,000	25,757	# JSL Construction & Development Co. Ltd.....	32,433	89,674
# Ingentec Corp.....	5,250	28,632	K Laser Technology, Inc.....	47,000	27,663
Innodisk Corp.....	32,172	199,196	Kaimei Electronic Corp.....	40,400	83,465
Innolux Corp.....	1,438,587	609,389	Kao Fong Machinery Co. Ltd.....	24,000	29,662
Inpaq Technology Co. Ltd.....	40,205	96,988	Kaori Heat Treatment Co. Ltd.....	12,000	105,890
Insyde Software Corp...	8,000	96,453	Kedge Construction Co. Ltd.....	19,913	42,381
Intai Technology Corp... Integrated Service Technology, Inc.....	11,000	37,919	Keding Enterprises Co. Ltd.....	10,000	39,460
* IntelliEPI, Inc.....	24,000	96,908	KEE TAI Properties Co. Ltd.....	130,935	55,659
Interactive Digital Technologies, Inc.....	14,000	41,442	Kenda Rubber Industrial Co. Ltd.....	311,051	250,894
* International CSRC Investment Holdings Co.....	13,000	32,895	Kent Industrial Co. Ltd.....	12,000	9,700
	306,000	118,125			

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Kerry TJ Logistics Co. Ltd.....	82,000	\$ 96,750	La Kaffa International Co. Ltd.....	10,000	\$ 28,886
* Key Ware Electronics Co. Ltd.....	54,000	16,994	Lang, Inc.....	17,000	23,311
Keystone Microtech Corp.....	10,000	144,898	Lanner Electronics, Inc.....	40,380	117,973
KGI Financial Holding Co. Ltd.....	1,923,000	1,005,240	Largan Precision Co. Ltd. (3008 TT).....	12,000	991,635
KHGEARS International Ltd.....	10,000	63,265	# Laser Tek Taiwan Co. Ltd.....	25,300	42,869
Kindom Development Co. Ltd.....	154,000	237,932	Laster Tech Corp. Ltd...	37,000	36,465
King Chou Marine Technology Co. Ltd...	18,000	22,852	* Leader Electronics, Inc.....	74,000	31,934
King Polytechnic Engineering Co. Ltd.....	17,400	26,978	* Lealea Enterprise Co. Ltd.....	212,600	54,765
King Slide Works Co. Ltd.....	6,000	271,780	Leatec Fine Ceramics Co. Ltd.....	18,000	13,930
King Yuan Electronics Co. Ltd.....	339,000	1,134,432	LEE CHI Enterprises Co. Ltd.....	66,000	26,261
King's Town Bank Co. Ltd.....	341,000	529,505	Lelon Electronics Corp.....	41,000	126,150
* King's Town Construction Co. Ltd.....	18,000	33,323	Lemtech Holdings Co. Ltd.....	16,000	69,116
Kinik Co.....	28,000	253,899	Leo Systems, Inc.....	20,000	18,192
Kinko Optical Co. Ltd...	54,000	43,394	* Leofoo Development Co. Ltd.....	59,000	33,402
# Kinpo Electronics.....	367,000	274,881	* Li Peng Enterprise Co. Ltd.....	180,000	38,885
Kinsus Interconnect Technology Corp.....	138,000	401,968	Lian HWA Food Corp...	42,824	190,897
KMC Kuei Meng International, Inc.....	18,000	69,327	Lida Holdings Ltd.....	20,000	14,019
KNH Enterprise Co. Ltd.....	40,000	23,961	Lien Hwa Industrial Holdings Corp.....	171,781	258,234
Ko Ja Cayman Co. Ltd.....	18,000	23,162	Lingsen Precision Industries Ltd.....	119,000	62,368
KS Terminals, Inc.....	45,000	99,797	Lintes Technology Co. Ltd.....	5,000	22,884
Kuang Hong Arts Management, Inc.....	9,000	24,257	Lion Travel Service Co. Ltd.....	19,000	74,306
Kuen Ling Machinery Refrigerating Co. Ltd.....	11,000	16,114	Lite-On Technology Corp.....	281,000	919,642
Kung Long Batteries Industrial Co. Ltd.....	25,000	115,181	Liton Technology Corp.....	29,000	38,515
* Kung Sing Engineering Corp.....	139,000	43,415	* Long Bon International Co. Ltd.....	23,000	13,244
Kuo Toong International Co. Ltd.....	73,000	118,117	Long Da Construction & Development Corp.....	77,000	75,826
Kuo Yang Construction Co. Ltd.....	86,000	53,866	* Longchen Paper & Packaging Co. Ltd....	351,515	119,209
Kwong Lung Enterprise Co. Ltd.....	34,000	60,460	Longwell Co.....	48,000	112,649
L&K Engineering Co. Ltd.....	69,166	514,742	Loop Telecommunication International, Inc.....	21,000	43,337
			Lotes Co. Ltd.....	11,207	631,433
			Lotus Pharmaceutical Co. Ltd.....	29,000	226,135
			Loyalty Founder Enterprise Co. Ltd....	20,000	23,163

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Lucky Cement Corp.....	107,000	\$ 47,048	Mildef Crete, Inc.....	20,000	\$ 50,255
Lumax International Corp. Ltd.....	34,600	113,169	MIN AIK Technology Co. Ltd.....	62,000	43,081
* Lung Yen Life Service Corp.....	57,000	91,696	Mitac Holdings Corp...	173,000	377,931
Lungteh Shipbuilding Co. Ltd.....	26,050	85,193	* Mobiletron Electronics Co. Ltd.....	11,000	13,192
Luxe Green Energy Technology Co. Ltd...	21,630	14,869	# momo.com, Inc.....	17,750	190,694
# LuxNet Corp.....	12,617	91,920	* MOSA Industrial Corp...	57,969	38,099
M3 Technology, Inc.....	6,000	19,305	* Mosel Vitelic, Inc.....	18,000	16,569
# M31 Technology Corp...	3,840	73,528	Motech Industries, Inc..	99,000	61,785
Macauto Industrial Co. Ltd.....	19,000	32,673	MPI Corp.....	9,000	234,184
Macnica Galaxy, Inc....	6,000	13,266	# MSSCORPS Co. Ltd....	20,523	103,587
Macroblock, Inc.....	10,000	22,722	Munsin Garment Corp..	8,000	12,516
# Macronix International Co. Ltd.....	754,000	437,969	* My Humble House Hospitality Management Consulting.....	13,000	21,238
MacroWell OMG Digital Entertainment Co. Ltd.....	4,000	11,438	Nak Sealing Technologies Corp....	23,000	79,798
* Magnate Technology Co. Ltd.....	22,000	23,596	Namchow Holdings Co. Ltd.....	81,000	122,988
Makalot Industrial Co. Ltd.....	73,780	781,020	Nan Juen International Co. Ltd.....	7,000	30,985
Man Zai Industrial Co. Ltd.....	14,700	16,902	* Nan Kang Rubber Tire Co. Ltd.....	167,000	229,175
Marketech International Corp.....	35,000	157,814	Nan Liu Enterprise Co. Ltd.....	10,000	19,943
Materials Analysis Technology, Inc.....	24,622	182,538	Nan Pao Resins Chemical Co. Ltd....	23,000	225,373
Maxigen Biotech, Inc....	13,650	20,856	* Nan Ren Lake Leisure Amusement Co. Ltd.....	36,333	15,381
Mayer Steel Pipe Corp.....	72,000	60,788	Nan Ya Plastics Corp...	614,000	600,283
Mechema Chemicals International Corp....	22,000	41,493	Nan Ya Printed Circuit Board Corp.....	51,000	209,040
* Medeon Biodesign, Inc.....	11,339	12,951	Nang Kuang Pharmaceutical Co. Ltd.....	26,000	32,960
MediaTek, Inc.....	140,000	6,062,984	Nantex Industry Co. Ltd.....	94,000	95,347
Mega Financial Holding Co. Ltd.....	946,835	1,113,444	#* Nanya Technology Corp.....	222,000	199,604
* Megaforce Co. Ltd.....	16,000	18,893	National Aerospace Fasteners Corp.....	7,000	20,539
Meiloon Industrial Co....	46,800	36,668	National Petroleum Co. Ltd.....	21,000	40,652
Mercuries & Associates Holding Ltd.....	184,396	90,253	Netronix, Inc.....	18,000	68,148
Mercuries Data Systems Ltd.....	15,000	11,493	* New Asia Construction & Development Corp.....	50,000	26,047
* Mercuries Life Insurance Co. Ltd....	1,211,121	239,339	New Best Wire Industrial Co. Ltd....	8,000	7,259
Merida Industry Co. Ltd.....	88,000	418,128	* Newmax Technology Co. Ltd.....	24,000	18,198
Merry Electronics Co. Ltd.....	94,101	300,469	Nexcom International Co. Ltd.....	36,000	59,398
METAAGE Corp.....	25,000	42,695			
* Microbio Co. Ltd.....	155,399	149,147			
Micro-Star International Co. Ltd.....	144,000	788,162			

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Nextronics Engineering Corp.....	11,000	\$ 34,721	PCL Technologies, Inc.....	20,281	\$ 89,933
Nichidenbo Corp.....	67,000	135,777	P-Duke Technology Co. Ltd.....	16,000	45,054
Nidec Chaun-Choung Technology Corp.....	4,000	21,598	Pegatron Corp.....	245,000	712,846
Nien Hsing Textile Co. Ltd.....	35,000	20,635	# Pegavision Corp.....	12,514	140,076
Nien Made Enterprise Co. Ltd.....	47,000	616,983	* PharmaEngine, Inc.....	33,000	96,635
Niko Semiconductor Co. Ltd.....	17,191	23,839	* PharmaEssentia Corp..	7,219	150,223
Nishoku Technology, Inc.....	18,000	79,519	* Pihong Technology Co. Ltd.....	139,000	149,180
# North-Star International Co. Ltd.....	54,000	95,545	Phison Electronics Corp.....	24,000	341,503
Nova Technology Corp.....	13,000	101,459	Phoenix Silicon International Corp....	54,272	198,895
# Novatek Microelectronics Corp.....	147,000	2,310,115	Phoenix Tours International, Inc.....	18,300	38,149
# Nuvoton Technology Corp.....	74,000	204,227	* Phytohealth Corp.....	53,000	26,315
O-Bank Co. Ltd.....	438,000	132,189	Pixart Imaging, Inc.....	57,000	415,341
Ocean Plastics Co. Ltd.....	60,000	65,030	Planet Technology Corp.....	8,000	36,611
OK Biotech Co. Ltd.....	46,571	28,442	Plastron Precision Co. Ltd.....	27,000	12,076
Onano Industrial Corp..	17,000	15,617	Podak Co. Ltd.....	18,000	27,228
* Oneness Biotech Co. Ltd.....	15,005	35,931	Polytronics Technology Corp.....	14,000	23,896
Optimax Technology Corp.....	41,946	41,921	Posiflex Technology, Inc.....	14,000	141,421
Orient Semiconductor Electronics Ltd.....	178,000	178,740	Pou Chen Corp.....	420,000	465,792
Oriental Union Chemical Corp.....	250,000	112,434	Power Wind Health Industry, Inc.....	16,000	55,256
O-TA Precision Industry Co. Ltd.....	22,000	47,129	* Powerchip Semiconductor Manufacturing Corp..	601,000	362,304
Pacific Construction Co.....	101,000	34,528	Powertech Technology, Inc.....	209,000	725,430
Pacific Hospital Supply Co. Ltd.....	16,000	46,068	Poya International Co. Ltd.....	18,312	270,635
* Paiho Shih Holdings Corp.....	73,628	57,440	President Chain Store Corp.....	137,000	1,081,068
Pan Asia Chemical Corp.....	51,519	21,389	President Securities Corp.....	337,000	266,755
Pan German Universal Motors Ltd.....	9,000	81,241	Primax Electronics Ltd.....	173,000	428,443
Pan Jit International, Inc.....	121,000	175,280	* Prime Electronics & Satellitics, Inc.....	35,000	12,523
Pan-International Industrial Corp.....	170,000	208,098	# Prince Housing & Development Corp....	383,000	118,014
Panion & BF Biotech, Inc.....	21,000	52,407	Princeton Technology Corp.....	40,000	18,803
Parade Technologies Ltd.....	13,000	275,237	Pro Hawk Corp.....	2,000	9,840
# Parpro Corp.....	37,000	37,250	Progate Group Corp....	3,132	14,964
* PChome Online, Inc....	63,268	81,477	# Promate Electronic Co. Ltd.....	82,000	192,848
			Prosperity Dielectrics Co. Ltd.....	38,000	47,111
			PSS Co. Ltd.....	9,000	32,970
			Qisda Corp.....	247,000	260,603

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
QST International Corp.....	26,581	\$ 49,117	San Lien Technology Corp. Ltd.....	8,400	\$ 19,036
Qualipoly Chemical Corp.....	25,000	37,306	San Shing Fastech Corp.....	22,000	36,736
Quang Viet Enterprise Co. Ltd.....	16,000	47,993	Sanitar Co. Ltd.....	17,000	21,972
Quanta Computer, Inc..	209,000	1,656,980	Sanyang Motor Co. Ltd.....	202,000	431,151
Quanta Storage, Inc....	80,000	243,876	Savior Lifetec Corp.....	104,000	63,520
Quaser Machine Tools, Inc.....	10,000	24,872	SCI Pharmtech, Inc....	22,714	59,376
* Quintain Steel Co. Ltd..	91,514	30,402	Scientech Corp.....	14,000	155,857
Radiant Opto-Electronics Corp.....	89,000	541,226	ScinoPharm Taiwan Ltd.....	103,000	70,015
Radium Life Tech Co. Ltd.....	236,417	75,310	SciVision Biotech, Inc..	25,000	92,219
Rafael Microelectronics, Inc.....	2,000	9,345	SDI Corp.....	49,000	136,432
# Raydium Semiconductor Corp.....	24,000	281,379	Sea & Land Integrated Corp.....	16,000	11,955
* RDC Semiconductor Co. Ltd.....	12,000	71,132	Sea Sonic Electronics Co. Ltd.....	10,000	21,005
Realtek Semiconductor Corp.....	65,000	1,070,607	Securitag Assembly Group Co. Ltd.....	4,000	12,288
# Rechi Precision Co. Ltd.....	141,000	115,436	Senao International Co. Ltd.....	31,000	30,825
# Rexon Industrial Corp. Ltd.....	37,000	35,197	Senao Networks, Inc....	10,467	57,431
Rich Development Co. Ltd.....	181,280	53,505	Sensortek Technology Corp.....	12,000	84,779
* Right WAY Industrial Co. Ltd.....	19,000	7,077	# Sercomm Corp.....	105,000	397,525
* RiTdisplay Corp.....	18,000	22,285	Sesoda Corp.....	87,000	98,792
* Ritek Corp.....	225,000	91,271	Shanghai Commercial & Savings Bank Ltd..	712,881	915,665
Rodex Fasteners Corp.....	12,000	13,446	Sharehope Medicine Co. Ltd.....	34,369	29,500
Roundtop Machinery Industries Co. Ltd.....	20,000	18,879	Sheh Fung Screws Co. Ltd.....	13,000	20,189
Ruby Tech Corp.....	9,270	13,661	Sheng Yu Steel Co. Ltd.....	37,000	27,211
Ruentex Development Co. Ltd.....	297,400	379,303	ShenMao Technology, Inc.....	42,000	83,697
Ruentex Engineering & Construction Co.....	30,200	140,081	Shieh Yih Machinery Industry Co. Ltd.....	43,000	42,223
Ruentex Industries Ltd.....	118,619	248,437	Shih Her Technologies, Inc.....	21,000	88,058
Run Long Construction Co. Ltd.....	168,800	183,061	* Shih Wei Navigation Co. Ltd.....	159,201	76,999
Sakura Development Co. Ltd.....	122,914	198,799	Shihlin Electric & Engineering Corp.....	35,000	196,991
Sampo Corp.....	105,000	89,652	* Shihlin Paper Corp.....	17,000	26,269
San Fang Chemical Industry Co. Ltd.....	76,000	87,549	* Shin Foong Specialty & Applied Materials Co. Ltd.....	9,000	15,030
San Far Property Ltd....	50,000	31,630	Shin Hsiung Natural Gas Co. Ltd.....	6,480	9,072
San Fu Chemical Co. Ltd.....	12,000	44,685	* Shin Kong Financial Holding Co. Ltd.....	1,541,934	574,193
			Shin Ruenn Development Co. Ltd.....	37,899	67,219

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Shin Zu Shing Co.			Soft-World		
Ltd.....	52,086	\$ 331,989	International Corp....	19,000	\$ 71,223
Shinfox Energy Co.			Solar Applied Materials		
Ltd.....	19,000	65,477	Technology Corp.....	210,000	382,404
* Shining Building			Solteam, Inc.....	26,465	42,714
Business Co. Ltd....	145,000	45,920	* Solytech Enterprise		
Shinkong Insurance			Corp.....	46,000	17,474
Co. Ltd.....	86,000	271,767	Song Shang		
Shinkong Synthetic			Electronics Co. Ltd...	27,000	20,577
Fibers Corp.....	451,000	206,705	Sonix Technology Co.		
Shinkong Textile Co.			Ltd.....	45,000	55,570
Ltd.....	36,000	47,044	Southeast Cement Co.		
Shiny Brands Group			Ltd.....	52,000	31,517
Co. Ltd.....	11,000	49,344	Speed Tech Corp.....	33,000	51,860
Shiny Chemical			Sporton International,		
Industrial Co. Ltd....	42,500	199,455	Inc.....	30,650	188,572
Shuttle, Inc.....	88,000	51,192	Sports Gear Co. Ltd....	16,000	65,877
Sigurd Microelectronics			# St. Shine Optical Co.		
Corp.....	171,000	362,332	Ltd.....	19,000	109,480
Silergy Corp.....	48,000	557,761	Standard Chemical &		
Silicon Integrated			Pharmaceutical Co.		
Systems Corp.....	113,785	211,026	Ltd.....	29,000	54,304
Silicon Power			Standard Foods Corp...	158,000	168,450
Computer &			Stark Technology, Inc...	36,000	158,201
Communications,			* Starlux Airlines Co.		
Inc.....	19,000	18,032	Ltd.....	71,000	60,172
Simplo Technology Co.			# S-Tech Corp.....	70,390	57,345
Ltd.....	34,000	412,750	Sumeeko Industries		
Sinbon Electronics Co.			Co. Ltd.....	6,000	16,008
Ltd.....	47,000	373,843	Sun Max Tech Ltd.....	15,000	22,672
Sincere Navigation			* Sun Yad Construction		
Corp.....	131,000	97,531	Co. Ltd.....	81,686	33,720
Singatron Enterprise			Sunflex Tech Co. Ltd....	21,000	16,110
Co. Ltd.....	28,000	23,343	Sunfun Info Co. Ltd....	26,960	27,941
Sinher Technology,			Sunjuice Holdings Co.		
Inc.....	9,000	8,810	Ltd.....	7,000	27,622
Sinmag Equipment			* Sunko INK Co. Ltd.....	69,000	31,896
Corp.....	12,000	56,191	SunMax Biotechnology		
* Sino Tactful Co. Ltd....	27,000	25,803	Co. Ltd.....	8,000	66,964
Sino-American Silicon			Sunny Friend		
Products, Inc.....	150,000	531,725	Environmental		
# Sinon Corp.....	140,000	189,447	Technology Co. Ltd...	37,119	93,385
SinoPac Financial			Sunonwealth Electric		
Holdings Co. Ltd.....	2,142,666	1,474,839	Machine Industry		
Sinopower			Co. Ltd.....	82,000	240,554
Semiconductor, Inc...	6,000	17,403	Sunplus Innovation		
Sinphar			Technology, Inc.....	9,000	39,207
Pharmaceutical Co.			* Sunplus Technology		
Ltd.....	56,160	52,850	Co. Ltd.....	139,000	118,418
Sinyi Realty, Inc.....	88,000	75,047	Sunrex Technology		
Sirtec International Co.			Corp.....	56,000	105,224
Ltd.....	24,000	22,006	# Sunspring Metal Corp...	66,000	62,378
Sitronix Technology			Superalloy Industrial		
Corp.....	44,000	278,247	Co. Ltd.....	70,000	125,714
Siward Crystal			Superior Plating		
Technology Co. Ltd...	54,000	39,830	Technology Co. Ltd...	7,000	12,925

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Supreme Electronics			Taiwan Chinsan		
Co. Ltd.....	195,693	\$357,338	Electronic Industrial		
Swancor Holding Co.			Co. Ltd.....	25,000	\$ 28,952
Ltd.....	20,000	52,194	# Taiwan Cogeneration		
Sweeten Real Estate			Corp.....	168,301	209,154
Development Co.			Taiwan Cooperative		
Ltd.....	42,930	39,737	Financial Holding		
# Symtek Automation			Co. Ltd.....	1,283,754	951,816
Asia Co. Ltd.....	25,444	171,452	Taiwan FamilyMart Co.		
Syncmold Enterprise			Ltd.....	12,000	69,332
Corp.....	49,000	141,858	Taiwan Fertilizer Co.		
Synmosa Biopharma			Ltd.....	262,000	415,350
Corp.....	94,466	96,751	Taiwan Fire & Marine		
Synnex Technology			Insurance Co. Ltd....	93,000	81,456
International Corp....	238,000	511,539	Taiwan Fructose Co.		
Syn-Tech Chem &			Ltd.....	26,500	13,271
Pharm Co. Ltd.....	4,000	11,338	Taiwan FU Hsing		
# Syscom Computer			Industrial Co. Ltd....	55,000	86,847
Engineering Co.....	26,000	44,695	#* Taiwan Glass Industry		
# Sysgration.....	31,000	36,442	Corp.....	365,000	185,337
System Corp.....	57,000	222,743	Taiwan High Speed		
T3EX Global Holdings			Rail Corp.....	321,000	266,663
Corp.....	44,000	102,038	Taiwan Hon Chuan		
TA Chen Stainless			Enterprise Co. Ltd....	114,757	562,339
Pipe.....	325,116	336,309	Taiwan Hopax		
Ta Ya Electric Wire &			Chemicals		
Cable.....	249,046	310,160	Manufacturing Co.		
Tah Hsin Industrial			Ltd.....	62,294	70,920
Corp.....	5,720	11,901	* Taiwan IC Packaging		
TA-I Technology Co.			Corp.....	41,000	17,974
Ltd.....	30,000	40,826	Taiwan Line Tek		
#* Tai Tung			Electronic.....	14,420	11,302
Communication Co.			# Taiwan Mask Corp.....	64,000	93,879
Ltd.....	69,192	46,762	Taiwan Mobile Co.		
Taichung Commercial			Ltd.....	473,000	1,587,975
Bank Co. Ltd.....	677,762	389,325	Taiwan Navigation Co.		
TaiDoc Technology			Ltd.....	82,000	72,412
Corp.....	21,000	91,386	Taiwan Paiho Ltd.....	102,000	207,506
Taiflex Scientific Co.			Taiwan PCB Techvest		
Ltd.....	92,769	127,160	Co. Ltd.....	106,000	108,676
# Taimide Tech, Inc.....	45,000	91,402	# Taiwan Sakura Corp....	56,000	141,762
Tainan Enterprises Co.			Taiwan Sanyo Electric		
Ltd.....	22,000	23,073	Co. Ltd.....	43,000	50,562
# Tainan Spinning Co.			Taiwan Secom Co.		
Ltd.....	439,000	183,209	Ltd.....	82,000	307,315
* Tainergy Tech Co. Ltd...	40,000	15,217	Taiwan Semiconductor		
Tai-Saw Technology			Co. Ltd.....	78,000	124,555
Co. Ltd.....	16,000	11,258	Taiwan Semiconductor		
# Taishin Financial			Manufacturing Co.		
Holding Co. Ltd.....	1,342,076	712,385	Ltd. (2330 TT).....	2,848,001	95,046,557
TaiSol Electronics Co.			Taiwan Shin Kong		
Ltd.....	24,000	43,228	Security Co. Ltd.....	83,000	103,755
* Taisun Enterprise Co.			Taiwan Speciality		
Ltd.....	60,000	35,564	Chemicals Corp.....	5,000	39,953
TAI-TECH Advanced			Taiwan Steel Union		
Electronics Co. Ltd...	26,000	88,134	Co. Ltd.....	7,000	22,553
Taiwan Business Bank..	1,284,008	586,551			

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
* Taiwan Styrene			Topkey Corp.....	26,000	\$161,038
Monomer.....	120,000	\$ 36,886	Topoint Technology Co.		
Taiwan Surface			Ltd.....	35,000	34,923
Mounting			Toung Loong Textile		
Technology Corp.....	117,000	368,777	Manufacturing.....	15,000	8,966
Taiwan Takisawa			* TPK Holding Co. Ltd....	148,000	168,344
Technology Co. Ltd...	10,000	21,314	Trade-Van Information		
Taiwan Taxi Co. Ltd.....	10,000	38,994	Services Co.....	6,000	16,786
* Taiwan TEA Corp.....	196,000	114,519	# Transcend Information,		
# Taiwan Union			Inc.....	68,000	177,980
Technology Corp.....	90,000	445,536	Transcom, Inc.....	28,350	105,996
# Taiwan-Asia			Tripod Technology		
Semiconductor			Corp.....	90,000	527,850
Corp.....	160,000	132,227	Trusval Technology Co.		
Taiyen Biotech Co.			Ltd.....	6,304	32,893
Ltd.....	27,000	26,154	Tsang Yow Industrial		
* Tang Eng Iron Works			Co. Ltd.....	13,000	10,610
Co. Ltd.....	20,000	19,089	Tsann Kuen Enterprise		
#* Tatung Co. Ltd.....	267,000	353,266	Co. Ltd.....	18,419	16,915
Tatung System			TSC Auto ID		
Technologies, Inc....	8,000	20,425	Technology Co. Ltd...	8,498	53,698
* TBI Motion Technology			# TSEC Corp.....	85,000	43,856
Co. Ltd.....	15,000	22,827	TSRC Corp.....	204,000	126,586
TCC Group Holdings			Ttet Union Corp.....	7,000	31,014
Co. Ltd.....	834,076	806,179	TTFB Co. Ltd.....	10,189	62,855
TCI Co. Ltd.....	44,000	154,503	TTY Biopharm Co.		
Te Chang Construction			Ltd.....	86,000	197,388
Co. Ltd.....	28,000	52,798	* Tul Corp.....	19,000	40,766
Team Group, Inc.....	21,000	47,944	Tung Ho Steel		
Teco Electric &			Enterprise Corp.....	224,000	463,081
Machinery Co. Ltd....	220,000	356,618	# Tung Thih Electronic		
Tehmag Foods Corp....	8,000	77,590	Co. Ltd.....	30,000	77,010
Tera Autotech Corp....	24,000	18,571	TURVO International		
Test Research, Inc.....	60,000	226,483	Co. Ltd.....	16,000	107,831
Test Rite International			TXC Corp.....	127,000	376,991
Co. Ltd.....	31,000	19,057	TYC Brother Industrial		
Thermaltake			Co. Ltd.....	66,000	127,640
Technology Co. Ltd...	12,000	12,292	Tycoons Group		
# Thinking Electronic			Enterprise.....	54,115	14,544
Industrial Co. Ltd....	29,000	143,336	Tyntek Corp.....	79,000	50,320
Thye Ming Industrial			# TZE Shin International		
Co. Ltd.....	40,000	80,215	Co. Ltd.....	27,000	17,860
Tofu Restaurant Co.			* U-BEST Innovative		
Ltd.....	2,000	14,422	Technology Co. Ltd...	36,000	16,994
Ton Yi Industrial Corp...	329,000	150,517	Ubright Optronics		
Tong Hsing Electronic			Corp.....	12,000	27,548
Industries Ltd.....	78,970	299,503	UDE Corp.....	28,000	75,511
Tong Yang Industry Co.			Ultra Chip, Inc.....	19,000	41,004
Ltd.....	68,000	222,301	U-Ming Marine		
Tong-Tai Machine &			Transport Corp.....	204,000	355,961
Tool Co. Ltd.....	71,000	61,151	Unic Technology Corp..	25,000	21,256
Top Union Electronics			Unimicron Technology		
Corp.....	31,275	29,845	Corp.....	183,000	763,078
Topco Scientific Co.			Union Bank of Taiwan..	350,967	164,673
Ltd.....	66,780	585,330	* Union Insurance Co.		
Topco Technologies			Ltd.....	22,000	21,432
Corp.....	10,000	20,820			

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
* Uniplus Electronics Co. Ltd.....	18,000	\$ 11,229	Visual Photonics Epitaxy Co. Ltd.....	48,000	\$ 235,301
Uni-President Enterprises Corp.....	834,000	1,980,200	Vivotek, Inc.....	13,000	51,235
Unitech Computer Co. Ltd.....	13,000	14,248	Vizionfocus, Inc.....	13,000	62,112
#* Unitech Printed Circuit Board Corp.....	216,772	199,258	Voltronic Power Technology Corp.....	14,000	790,190
* United Alloy-Tech Co....	16,000	19,330	VSO Electronics Co. Ltd.....	5,000	18,971
United Integrated Services Co. Ltd.....	34,000	523,990	Wafer Works Corp.....	190,507	142,488
# United Microelectronics Corp. (2303 TT).....	1,731,000	2,063,709	Waffer Technology Corp.....	48,027	86,928
United Orthopedic Corp.....	31,000	88,047	Wah Hong Industrial Corp.....	36,000	45,027
United Radiant Technology.....	17,000	10,163	Wah Lee Industrial Corp.....	64,000	223,761
United Recommend International Co. Ltd.....	11,900	20,859	Walsin Lihwa Corp.....	536,442	399,134
#* United Renewable Energy Co. Ltd.....	567,000	172,251	Walsin Technology Corp.....	121,000	338,310
Univacco Technology, Inc.....	30,000	44,432	Walton Advanced Engineering, Inc.....	109,000	44,503
Universal Cement Corp.....	162,832	140,256	Wan Hai Lines Ltd.....	131,400	301,251
Universal Microwave Technology, Inc.....	9,000	122,945	* We & Win Development Co. Ltd.....	73,000	26,501
Universal Vision Biotechnology Co. Ltd.....	21,798	135,763	* We&Win Diversification Co. Ltd.....	47,000	37,747
Universal, Inc.....	9,000	9,518	WEI Chih Steel Industrial Co. Ltd.....	49,000	32,248
UPC Technology Corp.....	264,000	70,992	Wei Chuan Foods Corp.....	99,000	53,813
#* UPI Semiconductor Corp.....	27,000	179,299	# Weikeng Industrial Co. Ltd.....	185,000	190,166
Userjoy Technology Co. Ltd.....	18,165	41,499	Well Shin Technology Co. Ltd.....	37,000	67,522
USI Corp.....	277,000	98,079	Welldone Co.....	19,000	27,671
* Usun Technology Co. Ltd.....	11,000	16,718	Weltrend Semiconductor.....	41,000	67,915
U-Tech Media Corp.....	25,000	12,276	Wholetech System Hitech Ltd.....	18,000	57,522
Utechzone Co. Ltd.....	15,000	50,430	#* Win Semiconductors Corp.....	147,000	460,365
UVAT Technology Co. Ltd.....	17,000	40,683	* Winbond Electronics Corp.....	642,913	279,058
Value Valves Co. Ltd....	8,000	22,436	Winmate, Inc.....	12,000	60,706
# Vanguard International Semiconductor Corp.....	202,133	579,362	Winstek Semiconductor Co. Ltd.....	27,000	89,270
Ventec International Group Co. Ltd.....	23,000	56,022	WinWay Technology Co. Ltd.....	4,000	145,028
VIA Labs, Inc.....	13,000	46,759	Wisdom Marine Lines Co. Ltd.....	164,000	310,712
# Via Technologies, Inc....	31,000	88,021	Wiselink Co. Ltd.....	14,365	41,374
Viking Tech Corp.....	26,000	30,640	Wistron Corp.....	366,000	1,201,157
Visco Vision, Inc.....	17,000	84,358	Wistron NeWeb Corp...	85,647	367,830
VisEra Technologies Co. Ltd.....	24,000	234,303	WITS Corp.....	19,659	62,282
			Wiwynn Corp.....	18,000	1,186,604

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			TAIWAN — (Continued)		
Wonderful Hi-Tech Co. Ltd.....	36,000	\$ 37,556	Yuen Foong Yu Consumer Products Co. Ltd.....	33,000	\$ 42,110
# Wowprime Corp.....	41,293	281,435	Yulon Finance Corp.....	94,308	326,053
WPG Holdings Ltd.....	303,000	647,145	# Yulon Motor Co. Ltd.....	245,864	371,966
WT Microelectronics Co. Ltd.....	128,641	433,662	Yung Chi Paint & Varnish Manufacturing Co. Ltd.....	6,000	13,761
WUS Printed Circuit Co. Ltd.....	49,000	68,512	Yungshin Construction & Development Co. Ltd.....	16,000	61,032
XinTec, Inc.....	45,000	282,219	YungShin Global Holding Corp.....	60,000	95,677
X-Legend Entertainment Co. Ltd.....	7,000	21,164	Yusin Holding Corp.....	12,000	45,741
Xxentria Technology Materials Corp.....	59,675	102,502	Zeng Hsing Industrial Co. Ltd.....	18,669	60,707
Ya Horng Electronic Co. Ltd.....	15,000	25,856	Zenitron Corp.....	61,000	54,799
Yageo Corp.....	50,792	824,344	Zero One Technology Co. Ltd.....	55,579	215,589
# Yang Ming Marine Transport Corp.....	326,000	668,923	# Zhen Ding Technology Holding Ltd.....	205,000	734,287
Yankey Engineering Co. Ltd.....	17,917	257,021	* Zhong Yang Technology Co. Ltd...	16,000	24,687
YC INOX Co. Ltd.....	146,858	90,285	* Zig Sheng Industrial Co. Ltd.....	124,000	35,135
YCC Parts Manufacturing Co. Ltd.....	11,000	18,656	ZiilTek Technology Corp.....	7,000	64,760
Yea Shin International Development Co. Ltd.....	87,933	82,053	* Zinwell Corp.....	73,000	32,764
Yem Chio Co. Ltd.....	159,000	82,647	Zippy Technology Corp.....	33,000	61,988
Yen Sun Technology Corp.....	14,000	19,432	Zyxel Group Corp.....	102,895	119,754
* Yeong Guan Energy Technology Group Co. Ltd.....	46,799	52,155	TOTAL TAIWAN.....		294,954,018
YFC-Boneagle Electric Co. Ltd.....	39,000	29,130	THAILAND — (2.1%)		
# YFY, Inc.....	409,000	371,421	AAPICO Hitech PCL (AH/F TB).....	46,400	19,704
Yi Jinn Industrial Co. Ltd.....	66,150	39,937	* Absolute Clean Energy PCL.....	547,400	20,969
# Yieh Phui Enterprise Co. Ltd.....	356,892	167,527	Advanced Info Service PCL.....	92,600	780,947
Yonyu Plastics Co. Ltd.....	12,000	9,074	Advanced Information Technology PCL.....	299,050	38,364
Young Fast Optoelectronics Co. Ltd.....	26,000	43,561	AEON Thana Sinsap Thailand PCL.....	38,100	131,243
Youngtek Electronics Corp.....	54,000	99,782	After You PCL.....	121,000	33,596
Yuan High-Tech Development Co. Ltd.....	3,000	16,547	Airports of Thailand PCL.....	273,600	448,891
Yuanta Financial Holding Co. Ltd.....	1,246,808	1,311,276	Allianz Ayudhya Capital PCL.....	9,200	8,469
Yuanta Futures Co. Ltd.....	36,000	92,777	Amata Corp. PCL.....	239,300	177,654
			AP Thailand PCL.....	1,145,700	270,477
			Asia Plus Group Holdings PCL.....	335,500	23,114
			Asia Sermkij Leasing PCL, NVDR.....	30,000	7,751

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
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	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)			THAILAND — (Continued)		
Asian Alliance			CH Karnchang PCL. . . .	378,200	\$ 185,310
International PCL. . . .	211,400	\$ 33,585	Charoen Pokphand		
Asian Insulators PCL. . .	64,800	6,658	Foods PCL.	400,700	261,779
Asian Sea Corp. PCL. . .	117,700	27,262	# Chularat Hospital PCL. .	1,679,600	108,731
Asset World Corp.			CK Power PCL.	471,600	40,613
PCL.	1,085,600	101,871	Com7 PCL.	202,700	132,425
Assetwise PCL.	38,500	8,918	* Country Group		
B Grimm Power PCL. . .	153,200	69,150	Development PCL. . . .	1,753,500	15,101
Bangchak Corp. PCL. . .	312,500	320,156	CP ALL PCL.	319,000	492,591
Bangchak Sriracha			CP Aextra PCL.	167,482	133,041
PCL.	280,900	44,627	Delta Electronics		
Bangkok Airways PCL. .	91,000	50,533	Thailand PCL.	276,800	1,035,688
Bangkok Aviation Fuel			* Demco PCL.	163,000	13,843
Services PCL.	29,700	8,643	Dhipaya Group		
Bangkok Bank PCL			Holdings PCL.	102,500	61,485
(BBLF TB)	165,300	755,938	Diamond Building		
# Bangkok Chain			Products PCL.	45,400	10,044
Hospital PCL.	155,500	66,033	Dohome PCL.	66,490	14,512
Bangkok Commercial			Don Muang Tollway		
Asset Management			PCL.	170,600	53,700
PCL.	707,146	120,745	* Dusit Thani PCL.	30,800	9,100
Bangkok Dusit Medical			Dynasty Ceramic PCL. .	928,200	43,275
Services PCL,			Eastern Polymer		
Class F.	1,095,200	764,282	Group PCL.	330,500	33,173
Bangkok Expressway			Ekachai Medical Care		
& Metro PCL.	969,800	194,392	PCL.	86,100	16,619
Bangkok Land PCL. . . .	4,188,000	64,670	Electricity Generating		
Bangkok Life			PCL.	32,400	107,278
Assurance PCL,			# Energy Absolute PCL. . .	1,055,600	97,175
NVDR.	48,900	26,138	Erawan Group PCL. . . .	987,300	98,510
Banpu PCL.	1,578,700	234,402	Forth Corp. PCL.	68,100	18,099
Banpu Power PCL.	105,206	26,868	Forth Smart Service		
BCPG PCL.	296,200	56,733	PCL.	73,000	14,307
BEC World PCL.	300,000	36,347	Fortune Parts Industry		
# Berli Jucker PCL.	248,300	164,427	PCL.	107,900	5,896
Betagro PCL.	148,100	76,524	Frasers Property		
* Better World Green			Thailand PCL.	68,900	17,391
PCL.	857,700	7,386	GFPT PCL.	168,400	46,007
* Beyond Securities			* Global Green		
PCL.	1,342,000	29,092	Chemicals PCL.	58,600	7,135
BKI Holdings PCL.	19,100	163,350	# Global Power Synergy		
Bluebik Group PCL. . . .	43,500	46,503	PCL.	52,000	47,483
* Bound & Beyond PCL. .	54,600	12,241	* Green Tech Ventures		
Brooker Group PCL. . . .	2,067,800	33,773	PCL.	3,513,400	12,520
* BTS Group Holdings			Gulf Energy		
PCL.	834,600	152,421	Development PCL. . . .	184,400	316,232
Bumrungrad Hospital			# Gunkul Engineering		
PCL.	78,800	421,203	PCL.	1,505,200	88,502
# Cal-Comp Electronics			Haad Thip PCL.	86,000	40,861
Thailand PCL,			Hana Microelectronics		
Class F.	115,087	26,144	PCL.	252,600	177,026
# Carabao Group PCL. . . .	49,900	104,468	Heng Leasing &		
Central Pattana PCL. . . .	199,800	314,459	Capital PCL.	461,200	15,065
Central Plaza Hotel			Home Product Center		
PCL.	69,300	58,136	PCL.	1,000,500	259,967
Central Retail Corp.			Ichitan Group PCL.	212,200	80,028
PCL.	368,100	363,454	Index Livingmall PCL. . .	68,700	30,397

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Indorama Ventures		
PCL.....	158,400	\$108,187
Intouch Holdings PCL...	14,900	43,030
# IRPC PCL.....	4,865,400	163,264
I-TAIL Corp. PCL.....	112,300	56,692
* Italian-Thai		
Development PCL....	463,500	6,331
# Jasmine International		
PCL.....	1,105,341	64,006
#* Jasmine Technology		
Solution PCL.....	45,100	72,321
# Jaymart Group		
Holdings PCL.....	191,400	61,953
# JMT Network Services		
PCL.....	234,000	102,147
Karmarts PCL.....	195,300	56,256
Kasikornbank PCL		
(KBANKF TB).....	46,300	222,735
KCE Electronics PCL...	352,200	230,094
KGI Securities		
Thailand PCL.....	445,900	55,349
# Khon Kaen Sugar		
Industry PCL.....	673,500	35,800
Khonburi Sugar PCL....	64,800	11,449
# Kiatnakin Phatra Bank		
PCL.....	48,700	75,201
Krung Thai Bank PCL..	458,700	311,930
Krungthai Card PCL....	128,400	193,506
Lalin Property PCL....	77,200	12,953
Land & Houses PCL		
(LHF TB).....	1,082,100	147,815
LH Financial Group		
PCL.....	1,283,700	29,353
Loxley PCL.....	153,300	6,191
# LPN Development		
PCL.....	269,000	17,574
Major Cineplex Group		
PCL.....	164,600	68,431
* Malee Group PCL.....	95,800	24,892
Master Style PCL.....	37,500	32,294
MBK PCL.....	185,508	100,260
MC Group PCL.....	185,600	54,564
MCS Steel PCL.....	99,900	18,393
# Mega Lifesciences		
PCL.....	134,800	126,094
Minor International		
PCL.....	665,800	474,512
MK Restaurants Group		
PCL.....	133,200	69,616
* Mono Next PCL.....	616,500	23,983
Moshi Moshi Retail		
Corp. PLC.....	26,000	27,409
Muangthai Capital		
PCL.....	107,500	139,662
Namyong Terminal		
PCL.....	111,900	10,235
Netbay PCL.....	28,600	12,570

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Ngern Tid Lor PCL.....	264,134	\$ 130,204
Noble Development		
PCL.....	326,100	21,498
Northeast Rubber PCL.	595,200	86,607
NSL Foods PCL.....	23,300	18,336
# Origin Property PCL....	343,300	34,865
# Osotspa PCL.....	245,200	117,958
#* Plan B Media PCL.....	669,788	143,206
* Platinum Group PCL....	364,500	20,349
Polyplex Thailand PCL.	90,100	27,558
Praram 9 Hospital		
PCL.....	126,000	82,690
# Precious Shipping		
PCL.....	455,100	82,438
Prima Marine PCL.....	451,800	97,940
Property Perfect PCL...	1,293,915	4,995
Pruksa Holding PCL....	327,300	62,204
PTG Energy PCL.....	275,600	60,972
PTT Exploration &		
Production PCL.....	277,700	1,051,425
PTT Global Chemical		
PCL.....	297,100	189,685
# PTT Oil & Retail		
Business PCL.....	398,000	137,099
PTT PCL.....	1,618,600	1,514,058
Quality Houses PCL....	2,244,400	113,970
R&B Food Supply		
PCL.....	116,600	19,736
Rajthanee Hospital		
PCL.....	69,700	39,533
Ramkhamhaeng		
Hospital PCL.....	33,900	21,543
# Ratch Group PCL.....	172,100	145,653
Ratchaphruek Hospital		
PCL.....	55,300	8,868
Ratchthani Leasing		
PCL.....	1,108,490	42,792
Regional Container		
Lines PCL.....	181,400	129,283
Rojana Industrial Park		
PCL.....	343,900	58,721
#* RS PCL.....	333,860	10,608
S Hotels & Resorts		
PCL.....	530,133	31,485
Sabina PCL.....	50,100	26,482
Saha-Union PCL.....	31,400	28,906
Saksiam Leasing PCL..	254,300	31,717
* Samart Corp. PCL.....	167,000	32,235
Sansiri PCL.....	4,848,800	246,220
# Sappe PCL.....	40,400	65,984
SC Asset Corp. PCL....	963,600	76,687
SCB X PCL.....	81,600	302,895
† SCG Ceramics PCL....	288,200	1,626
SCG Packaging PCL...	233,300	114,312
# SCGJWD Logistics		
PCL.....	96,500	24,071
Sermasang Power Corp.		
Co. Ltd.....	118,666	18,324

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)			THAILAND — (Continued)		
Siam Cement PCL	86,100	\$393,746	Tipco Asphalt PCL (TASCO/F TB).....	199,700	\$ 107,337
Siam Global House PCL.....	250,504	74,389	# Tisco Financial Group PCL (TISCO/F TB)...	54,400	160,736
Siam Wellness Group PCL.....	285,450	47,045	TKS Technologies PCL.....	84,500	13,801
Siamgas & Petrochemicals PCL.	162,300	35,665	TMBThanachart Bank PCL.....	2,322,274	136,543
Sikarin PCL.....	109,200	28,050	TOA Paint Thailand PCL.....	229,500	82,463
* Singer Thailand PCL... ..	167,600	33,595	# TPI Polene PCL.....	2,220,300	65,933
Singha Estate PCL.....	408,100	8,604	TPI Polene Power PCL.....	1,139,000	99,441
SISB PCL.....	87,000	65,880	TQM Alpha PCL.....	40,000	22,569
* SKY ICT PCL.....	148,100	92,356	Triple i Logistics PCL...	129,700	18,872
Somboon Advance Technology PCL.....	79,300	25,197	* True Corp. PCL.....	951,090	330,445
SPCG PCL.....	143,200	34,232	TTCL PCL.....	108,200	5,880
# Sri Trang Agro-Industry PCL.....	330,100	153,900	TTW PCL.....	265,400	70,537
Sri Trang Gloves Thailand PCL.....	375,900	90,975	Union Auction PCL.....	36,100	8,094
# Srinanaporn Marketing PCL.....	148,700	53,872	United Paper PCL.....	93,800	21,448
Srisawad Capital 1969 PCL.....	517,528	19,979	Univanich Palm Oil PCL.....	247,200	71,205
# Srisawad Corp. PCL....	170,150	186,950	Vanachai Group PCL...	101,000	8,938
Srivichai Vejvivat PCL..	49,900	11,706	#* VGI PCL.....	689,010	62,200
Star Petroleum Refining PCL.....	690,300	108,644	WHA Corp. PCL.....	1,140,800	161,253
# Stecon Group PCL.....	239,400	41,588	WHA Utilities & Power PCL.....	272,900	31,443
* STP & I PCL.....	430,579	37,847	* Xspring Capital PCL....	2,797,300	78,914
# Supalai PCL.....	441,000	220,009	TOTAL THAILAND.....		<u>24,350,829</u>
* Super Energy Corp. PCL.....	8,310,300	54,291	TURKEY — (1.3%)		
Susco PCL.....	298,200	24,440	Adel Kalemcilik Ticaret ve Sanayi AS.....	17,996	16,032
SVI PCL.....	142,800	28,836	* Adese Alisveris Merkezleri Ticaret AS.....	296,202	17,009
Syntec Construction PCL.....	243,200	10,761	Agesa Hayat ve Emeklilik AS.....	11,584	45,366
TAC Consumer PCL....	207,600	25,769	Akbank TAS.....	500,905	905,315
# Taokaenoi Food & Marketing PCL.....	175,400	42,971	Akansa Cimento AS...	8,691	50,509
Thai Life Insurance PCL.....	261,200	81,443	* Akenerji Elektrik Uretim AS.....	80,154	31,639
Thai Oil PCL.....	373,579	288,435	Aksa Akrilik Kimya Sanayii AS.....	247,327	79,623
Thai Stanley Electric PCL (STANLY/F TB).	8,200	53,084	Aksa Enerji Uretim AS..	62,050	71,111
# Thai Union Group PCL.....	477,500	170,156	* Aksigorta AS.....	239,060	53,543
Thai Vegetable Oil PCL.....	142,120	88,627	* Alarko Holding AS.....	32,925	79,023
# Thaicom PCL.....	142,100	48,105	* Albaraka Turk Katilim Bankasi AS.....	562,031	112,186
Thaifoods Group PCL...	695,300	65,246	* Alkim Alkali Kimya AS..	46,788	22,625
Thanachart Capital PCL.....	47,000	69,436	* Anadolu Anonim Turk Sigorta Sirketi.....	62,668	192,968
Thonburi Healthcare Group PCL.....	124,200	50,159	# Anadolu Efes Biracilik Ve Malt Sanayii AS...	25,748	115,909
# Thoresen Thai Agencies PCL.....	682,400	90,379	Anadolu Hayat Emeklilik AS.....	17,273	47,910

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)			TURKEY — (Continued)		
Anadolu Isuzu			Dogan Sirketler Grubu		
Otomotiv Sanayi Ve			Holding AS.	200,388	\$ 75,833
Ticaret AS, Class C..	1,125	\$ 1,940	Doganlar Mobilya		
#* Arcelik AS.	11,284	39,881	Grubu Imalat Sanayi		
ARD Grup Bilisim			ve Ticaret AS.	45,532	10,559
Teknolojileri AS.	45,902	46,314	# Dogus Otomotiv Servis		
* Arsan Tekstil Ticaret ve			ve Ticaret AS.	27,837	146,100
Sanayi AS.	31,215	17,448	Eczacibasi Yatirim		
Aselsan Elektronik			Holding Ortakligi AS..	4,420	23,274
Sanayi Ve Ticaret			EGE Endustri VE		
AS.	75,548	186,747	Ticaret AS.	163	43,014
Astor Transformator			EGE Gubre Sanayii		
Enerji Turizm Insaat			AS.	12,670	24,367
Ve Petrol Sanayi			EIS Eczacibasi Ilac ve		
Ticaret AS.	42,628	139,854	Sinai ve Finansal		
ATP YAZILIM VE			Yatirimlar Sanayi ve		
TEKNOLOJI AS.	3,819	11,661	Ticaret AS.	34,922	43,594
Aydem Yenilenebilir			Ω Enerjisa Enerji AS.	25,463	43,431
Enerji AS.	30,439	18,819	Enka Insaat ve Sanayi		
Aygaz AS.	8,879	39,362	AS.	65,031	88,188
* Baticim Bati Anadolu			Erbosan Erciyas Boru		
Cimento Sanayii AS..	429,398	52,406	Sanayii ve Ticaret		
* Bera Holding AS.	245,321	116,715	AS.	5,739	28,176
BIM Birlesik Magazalar			# Eregli Demir ve Celik		
AS.	16,156	247,854	Fabrikalari TAS.	314,213	196,460
* Biotrend Cevre VE			Escar Turizm		
Enerji Yatirimlari AS..	57,833	23,618	Tasimacilik Ticaret		
Bogazici Beton Sanayi			AS.	19,337	24,459
Ve Ticaret AS.	24,607	15,980	* Escort Teknoloji Yatirim		
#* Borusan Birlesik Boru			AS.	7,084	10,011
Fabrikalari Sanayi ve			* Esenboga Elektrik		
Ticaret AS.	3,049	33,432	Uretim AS.	47,965	38,707
Borusan Yatirim ve			Europap Tezol Kagit		
Pazarlama AS.	382	19,160	Sanayi VE Ticaret		
* Bosch Fren Sistemleri			AS.	37,546	18,300
Sanayi ve Ticaret			* Europen Endustri		
AS.	1,013	18,069	Insaat Sanayi VE		
Brisa Bridgestone			Ticaret AS.	339,359	40,407
Sabanci Sanayi ve			Ford Otomotiv Sanayi		
Ticaret AS.	10,783	25,347	AS.	1,038	26,904
Bursa Cimento			GEN Ilac VE Saglik		
Fabrikasi AS.	296,334	69,812	Urunleri Sanayi VE		
* Can2 Termik AS.	415,828	17,723	Ticaret AS.	10,441	34,229
Celebi Hava Servisi			* Girsim Elektrik Sanayi		
AS.	335	17,972	Taahut Ve Ticaret		
* Cemas Dokum Sanayi			AS.	20,388	29,091
AS.	191,078	15,672	Global Yatirim Holding		
Cemtas Celik Makina			AS.	155,342	76,185
Sanayi Ve Ticaret			Goltas Goller Bolgesi		
AS.	73,933	18,483	Cimento Sanayi ve		
Cimsa Cimento Sanayi			Ticaret AS.	6,570	77,401
VE Ticaret AS.	39,883	59,265	* Gozde Girisim		
Coca-Cola Icecek AS..	71,242	113,136	Sermayesi Yatirim		
* Dardanel Onentas			Ortakligi AS.	104,285	68,122
Gida Sanayi AS.	69,807	9,494	* GSD Holding AS.	286,149	28,871
Deva Holding AS.	19,448	38,707	* Gubre Fabrikalari TAS..	4,790	35,678

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)			TURKEY — (Continued)		
* Hitit Bilgisayar Hizmetleri AS.....	6,775	\$ 7,892	* Konya Cimento Sanayii AS.....	106	\$ 18,755
* HUN Yenilenebilir Enerji Uretim AS.....	99,573	9,851	* Kordsa Teknik Tekstil AS.....	20,633	39,130
* Ihlas Holding AS.....	515,900	41,726	* Koza Anadolu Metal Madencilik Isletmeleri AS.....	31,291	60,592
* Indeks Bilgisayar Sistemleri Muhendislik Sanayi ve Ticaret AS.....	160,496	34,341	LDR Turizm AS.....	5,342	22,939
* Inveo Yatirim Holding AS.....	285	57	Logo Yazilim Sanayi Ve Ticaret AS.....	19,489	65,355
* Ipek Dogal Enerji Kaynaklari Arastirma Ve Uretim AS.....	14,896	23,051	Lokman Hekim Engurusag Saglik Turizm Egitim Hizmetleri ve Insaat Taahhut AS.....	41,890	25,135
* Is Finansal Kiralama AS.....	172,678	62,897	* Margun Enerji Uretim Sanayi VE Ticaret AS.....	84,667	54,283
* Is Yatirim Menkul Degerler AS.....	92,488	115,373	Ω Mavi Giyim Sanayi Ve Ticaret AS, Class B..	88,973	175,971
* Isiklar Enerji ve Yapı Holding AS.....	37,841	9,200	* Menderes Tekstil Sanayi ve Ticaret AS.....	50,749	14,316
* Izmir Demir Celik Sanayi AS.....	310,489	45,525	* MIA Teknoloji AS.....	85,082	88,089
* Jantsa Jant Sanayi Ve Ticaret AS.....	59,641	40,604	Migros Ticaret AS.....	5,375	87,571
* Kalekim Kimyevi Maddeler Sanayi ve Ticaret AS.....	45,847	41,019	*Ω MLP Saglik Hizmetleri AS.....	10,367	113,481
* Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS (KRDMA TI), Class A.....	132,342	129,116	* Naturel Yenilenebilir Enerji Ticaret AS.....	16,173	35,447
*# Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS (KRDMD TI), Class D.....	429,687	326,372	* NET Holding AS.....	60,396	74,584
* Karel Elektronik Sanayi ve Ticaret AS.....	34,699	8,954	Nuh Cimento Sanayi AS.....	6,838	52,694
* Karsan Otomotiv Sanayii Ve Ticaret AS.....	60,736	20,358	*# ODAS Elektrik Uretim ve Sanayi Ticaret AS.....	107,633	16,923
* Katmerciler Arac Ustu Ekipman Sanayi ve Ticaret AS.....	508,965	28,793	* Orge Enerji Elektrik Taahhut AS.....	18,555	43,899
* Kayseri Seker Fabrikasi AS.....	17,974	9,046	* Oyak Cimento Fabrikalari AS.....	142,860	96,649
* Kerevitas Gida Sanayi ve Ticaret AS.....	82,055	29,496	* Oyak Yatirim Menkul Degerler AS.....	31,633	29,427
* Kervan Gida Sanayi Ve Ticaret AS.....	411,487	24,596	Panelan Cati Cephe Sistemleri Sanayi VE Ticaret AS.....	5,615	7,308
* Kiler Holding AS.....	12,084	9,786	* Pegasus Hava Tasimaciligi AS.....	56,878	371,339
* KOC Holding AS.....	115,895	549,403	* Peker Gayrimenkul Yatirim Ortakligi AS...	40,494	1,557
* Kocaer Celik Sanayi Ve Ticaret AS.....	171,326	57,401	Penta Teknoloji Urunleri Dagitim Ticaret AS.....	54,864	23,843
			*# Petkim Petrokimya Holding AS.....	211,934	103,333

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)			TURKEY — (Continued)		
Platform Turizm			# Turkiye Garanti		
Tasimacilik Gida			Bankasi AS.	108,139	\$ 383,784
Insaat Temizlik			# Turkiye Is Bankasi AS,		
Hizmetleri Sanayi			Class C.	1,465,484	577,980
VE Ticaret AS.	45,883	\$ 41,352	# Turkiye Petrol		
Polisan Holding AS.	34,039	10,407	Rafinerileri AS.	198,032	779,090
* Politeknik Metal Sanayi			Turkiye Sigorta AS.	169,578	84,825
ve Ticaret AS.	34	6,434	* Turkiye Sinai Kalkinma		
* Qua Granite Hayal.	184,107	17,643	Bankasi AS.	371,451	140,897
* Ral Yatirim Holding AS.	5,752	64,635	# Turkiye Sise ve Cam		
* Reysas Tasimacilik ve			Fabrikalari AS.	137,600	145,650
Lojistik Ticaret AS.	254,592	134,617	* Turkiye Vakiflar		
Sarkuysan Elektrolitik			Bankasi TAO,		
Bakir Sanayi ve			Class D.	811,020	619,808
Ticaret AS.	58,928	29,982	#* Ulker Biskuvi Sanayi		
#* Sasa Polyester Sanayi			AS.	59,050	198,319
AS.	121,123	12,354	* Usak Seramik Sanayii		
* Say Yenilenebilir Enerji			AS.	58,540	21,624
Ekipmanlari Sanayi			* Vakif Finansal		
ve Ticaret AS.	7,528	9,065	Kiralama AS.	766,656	42,288
SDT Uzay VE			Vakko Tekstil ve Hazir		
Savunma			Giyim Sanayi		
Teknolojileri AS.	3,676	20,231	Isletmeleri AS.	7,305	15,822
Sekerbank Turk AS.	1,008,762	113,504	Vestel Beyaz Esya		
Selcuk Ecza Deposu			Sanayi ve Ticaret		
Ticaret ve Sanayi			AS.	204,646	86,536
AS.	25,263	49,202	* Vestel Elektronik		
Sok Marketler Ticaret			Sanayi ve Ticaret		
AS.	101,273	109,834	AS.	79,829	136,290
SUN Tekstil Sanayi Ve			Yapi ve Kredi Bankasi		
Ticaret AS.	17,135	17,521	AS.	715,850	612,531
Suwen Tekstil Sanayi			Yaprak Sut ve Besi		
Pazarlama AS.	46,600	28,093	Ciftlikleri San. Ve		
* Tapdi Oksijen Ozel			Tic. AS.	726	16,321
Saglik Hizmetleri			* Yatas Yatak ve Yorgan		
Sanayi VE Ticaret			Sanayi ve Ticaret		
AS.	6,715	9,736	AS.	50,837	38,881
* TAV Havalimanlari			* Yayla Agro Gida		
Holding AS.	19,288	149,372	Sanayi VE Nakliyat		
* Tekfen Holding AS.	79,020	140,326	AS.	127,653	33,655
# Tofas Turk Otomobil			* YEO Teknoloji Enerji		
Fabrikasi AS.	22,598	140,104	VE Endustri AS.	52,844	80,517
* Tukas Gida Sanayi ve			Ziraat Gayrimenkul		
Ticaret AS.	246,441	42,988	Yatirim Ortakligi AS.	65,156	26,902
* Tumosan Motor ve			* Zorlu Enerji Elektrik		
Traktor Sanayi AS.	6,241	19,469	Uretim AS.	877,680	99,722
#* Turk Altin Isletmeleri			TOTAL TURKEY.		15,152,412
AS.	62,876	39,534	UNITED ARAB EMIRATES — (2.2%)		
* Turk Hava Yollari AO.	115,076	1,015,925	Abu Dhabi Commercial		
* Turk Telekomunikasyon			Bank PJSC.	345,059	1,124,541
AS.	145,845	205,438	Abu Dhabi Islamic		
Turk Traktor ve Ziraat			Bank PJSC.	434,847	1,845,938
Makineleri AS.	3,908	74,721	Abu Dhabi National		
Turkcell Iletisim			Hotels.	1,817,606	290,945
Hizmetleri AS.	257,358	774,006			

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
UNITED ARAB EMIRATES — (Continued)			UNITED ARAB EMIRATES — (Continued)		
Abu Dhabi National Insurance Co. PSC...	48,909	\$ 83,216	Emirates Telecommunications Group Co. PJSC.....	356,607	\$ 1,659,476
Abu Dhabi National Oil Co. for Distribution PJSC.....	664,099	650,009	* EMSTEEL Building Materials PJSC.....	396,596	133,770
* Abu Dhabi Ports Co. PJSC.....	183,260	246,972	* Eshraq Investments PJSC.....	456,097	43,813
Abu Dhabi Ship Building Co. PJSC...	17,840	29,788	Fertiglobe PLC.....	242,418	163,629
ADNOC Drilling Co. PJSC.....	365,096	536,637	First Abu Dhabi Bank PJSC.....	687,137	2,718,155
Agility Global PLC.....	445,130	159,939	* Ghitha Holding PJSC...	14,122	94,833
Agthia Group PJSC.....	107,021	179,688	* Gulf Navigation Holding PJSC.....	43,065	61,851
Air Arabia PJSC.....	816,494	686,229	* Gulf Pharmaceutical Industries PSC.....	126,729	53,088
* Ajman Bank PJSC.....	182,158	84,204	* Manazel PJSC.....	471,037	43,268
* AL Seer Marine Supplies & Equipment Co. LLC..	73,166	75,160	* Multiply Group PJSC...	637,816	366,148
Aldar Properties PJSC..	176,195	366,580	National Bank of Ras Al-Khaimah PSC.....	41,178	73,654
Alpha Dhabi Holding PJSC.....	41,071	127,429	National Central Cooling Co. PJSC....	187,768	149,358
Amanat Holdings PJSC.....	389,781	114,505	* National Corp. for Tourism & Hotels.....	78,396	54,170
Americana Restaurants International PLC - Foreign Co.....	656,318	419,378	Palms Sports PrJSC....	4,850	11,625
* Amlak Finance PJSC...	326,202	76,252	* Presight AI Holding PLC.....	100,417	62,823
* Apex Investment Co. PSC.....	78,960	100,314	RAK Properties PJSC..	531,841	174,809
* Aramex PJSC.....	239,934	184,765	Ras Al Khaimah Ceramics.....	227,786	160,017
* Bank of Sharjah.....	149,390	37,411	* Salik Co. PJSC.....	405,211	534,177
Burjeel Holdings PLC...	334,213	181,736	* Space42 PLC.....	339,875	188,655
* Dana Gas PJSC.....	2,181,724	451,146	Taaleem Holdings PJSC.....	42,695	49,196
Deyaar Development PJSC.....	451,753	114,321	TECOM Group PJSC...	166,981	141,478
Dubai Electricity & Water Authority PJSC.....	644,535	449,259	* Union Properties PJSC.....	923,090	107,697
Dubai Financial Market PJSC.....	466,650	186,583	TOTAL UNITED ARAB EMIRATES.....		<u>25,217,821</u>
Dubai Investments PJSC.....	775,728	457,866	TOTAL COMMON STOCKS.....		<u>1,126,894,401</u>
Dubai Islamic Bank PJSC.....	526,522	1,101,639	PREFERRED STOCKS — (0.8%)		
Emaar Development PJSC.....	191,041	682,314	BRAZIL — (0.8%)		
Emaar Properties PJSC.....	1,150,143	4,221,382	* Alpargatas SA.....	76,227	80,870
Emirates Central Cooling Systems Corp.....	612,775	291,629	* Azul SA.....	73,700	58,011
Emirates Driving Co....	115,541	87,312	Banco ABC Brasil SA, 8.156%.....	30,406	104,943
Emirates Integrated Telecommunications Co. PJSC.....	181,259	388,542	Ω Banco BMG SA, 9.788%.....	75,929	49,112
Emirates NBD Bank PJSC.....	376,754	2,138,502	Banco Bradesco SA, 9.216%.....	425,690	880,655
			Banco do Estado do Rio Grande do Sul SA, 9.604%.....	84,100	149,088

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)			CHILE — (Continued)		
Banco Mercantil do			Sociedad Quimica y		
Brasil SA, 5.771%....	7,400	\$ 48,307	Minera de Chile SA		
Banco Pan SA,			Class B, 2.034%.....	4,954	\$ 195,530
3.500%.....	127,018	149,969	TOTAL CHILE.....		<u>207,131</u>
Banco Pine SA,			COLOMBIA — (0.0%)		
10.738%.....	12,548	9,555	Grupo Aval Acciones y		
* Braskem SA.....	48,873	115,491	Valores SA, 4.663%..	400,618	52,304
Centrais Eletricas			Grupo de Inversiones		
Brasileiras SA,			Suramericana SA,		
9.184%.....	25,900	175,945	4.888%.....	30,411	<u>207,128</u>
Centrais Eletricas de			TOTAL COLOMBIA.....		<u>259,432</u>
Santa Catarina SA,			TOTAL PREFERRED		
7.823%.....	1,300	17,791	STOCKS.....		<u>9,828,221</u>
Cia de Ferro Ligas da			RIGHTS/WARRANTS — (0.0%)		
Bahia FERBASA,			BRAZIL — (0.0%)		
6.755%.....	56,800	75,713	* Banco Pine SA		
Cia De Sanena Do			Warrants		
Parana, 6.145%.....	249,148	219,132	12/31/2049.....	24	12
Cia Energetica de			* Diagnosticos da		
Minas Gerais,			America SA		
12.126%.....	334,088	626,553	Warrants		
Cia Paranaense de			04/30/2025.....	357	32
Energia - Copel			* Empreendimentos		
Class B, 4.376%....	172,300	285,985	Pague Menos SA		
Energisa SA, 5.739%...	75	89	Rights 02/20/2025....	5,637	116
Eucatex SA Industria e			* Equatorial Energia SA		
Comercio, 10.332%..	11,500	26,388	Rights 02/13/2025....	433	352
Gerdau SA, 4.549%....	38	112	* Smartfit Escola de		
Isa Energia Brasil SA,			Ginastica e Danca		
3.307%.....	69,500	283,040	SA Rights		
Itau Unibanco Holding			02/04/2025.....	1,549	<u>896</u>
SA, 7.138%.....	295,100	1,707,263	TOTAL BRAZIL.....		<u>1,408</u>
Klabin SA, 6.025%....	4	2	MALAYSIA — (0.0%)		
Marcopolo SA,			* CAB Cakaran Corp.		
6.623%.....	221,520	315,751	Bhd. Warrants		
Petroleo Brasileiro SA,			05/31/2028.....	20,800	<u>712</u>
16.113%.....	536,873	3,462,452	SOUTH KOREA — (0.0%)		
Raizen SA, 1.381%....	459,026	149,237	* Hyundai Motor		
Randon SA			Securities Co. Ltd.		
Implementos e			Rights 02/27/2025....	3,282	2,281
Participacoes,			* Taesung Co. Ltd.		
3.992%.....	73,400	114,420	Rights 02/18/2025....	505	<u>2,416</u>
Schulz SA, 7.640%....	29,600	31,504	TOTAL SOUTH KOREA....		<u>4,697</u>
Taurus Armas SA,			TAIWAN — (0.0%)		
3.765%.....	33,277	45,895	* Career Technology Co.		
Usinas Siderurgicas de			Ltd. Rights		
Minas Gerais SA			02/10/2025.....	11,982	293
Usiminas, 5.137%....	189,200	<u>178,385</u>			
TOTAL BRAZIL.....		<u>9,361,658</u>			
CHILE — (0.0%)					
Embotelladora Andina					
SA, 8.954%.....	3,475	11,601			

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>		<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)			THAILAND — (Continued)		
* CCP Contact Probes Co. Ltd. Rights.....	4,720	\$ 699	* Thoresen Thai Agencies PCL Rights.....	341,200	\$ 0
* Hwang Chang General Contractor Co. Ltd. Rights.....	4,276	2,731	* VGI PCL Warrants 09/03/2025.....	139,341	5,669
* Leader Electronics, Inc. Rights.....	3,019	0	TOTAL THAILAND.....		10,930
* Sun Yad Construction Co. Ltd. Rights 02/18/2025.....	4,322	218	TOTAL RIGHTS/WARRANTS....		21,688
TOTAL TAIWAN.....		3,941	TOTAL INVESTMENT SECURITIES (Cost \$1,054,256,898)....		1,136,744,310
THAILAND — (0.0%)					<u>Value†</u>
* Energy Absolute PCL Warrants 02/28/2028.....	175,933	0	SECURITIES LENDING COLLATERAL — (1.2%) @§ The DFA Short Term Investment Fund.....	1,143,807	13,231,564
* Jasmine International PCL Warrants 10/10/2031.....	345,121	4,099	TOTAL INVESTMENTS — (100.0%) (Cost \$1,067,487,664)^^.		\$1,149,975,874
* Northeast Rubber PCL Warrants 05/15/2026.....	73,850	1,162			

As of January 31, 2025, 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.....	23	03/21/25	\$6,973,830	\$6,977,338	\$3,508
Total Futures Contracts.....			<u>\$6,973,830</u>	<u>\$6,977,338</u>	<u>\$3,508</u>

As of January 31, 2025, the value of Rule 144A securities amounted to \$31,467,584 or 2.7% of net assets.

Summary of the Portfolio's investments as of January 31, 2025, 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>
Assets				
Common Stocks				
Brazil.....	\$ 49,548,392	\$ 1,423	—	\$ 49,549,815
Chile.....	1,613,121	5,950,782	—	7,563,903
Colombia.....	1,654,197	69,144	—	1,723,341
Czech Republic.....	—	1,527,679	—	1,527,679
Egypt.....	193,798	82,226	—	276,024
Greece.....	—	7,364,793	—	7,364,793
Hungary.....	—	3,159,802	—	3,159,802
India.....	15,276,753	294,721,758	—	309,998,511
Indonesia.....	232,338	28,449,635	\$ 5,154	28,687,127

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Kuwait.....	—	\$ 12,962,137	—	\$ 12,962,137
Malaysia.....	—	23,925,653	\$ 17	23,925,670
Mexico.....	\$ 24,401,082	20,158	—	24,421,240
Peru.....	854,303	—	—	854,303
Philippines.....	157,922	7,999,844	—	8,157,766
Poland.....	—	16,354,726	—	16,354,726
Qatar.....	—	12,206,010	—	12,206,010
Saudi Arabia.....	—	58,570,971	—	58,570,971
South Africa.....	5,124,375	42,817,177	—	47,941,552
South Korea.....	3,774,341	148,174,336	25,274	151,973,951
Taiwan.....	748,148	294,205,870	—	294,954,018
Thailand.....	33,889	24,315,314	1,626	24,350,829
Turkey.....	—	15,152,412	—	15,152,412
United Arab Emirates.....	—	25,217,821	—	25,217,821
Preferred Stocks				
Brazil.....	9,361,658	—	—	9,361,658
Chile.....	—	207,131	—	207,131
Colombia.....	259,432	—	—	259,432
Rights/Warrants				
Brazil.....	—	1,408	—	1,408
Malaysia.....	—	712	—	712
South Korea.....	—	4,697	—	4,697
Taiwan.....	—	3,941	—	3,941
Thailand.....	—	10,930	—	10,930
Securities Lending Collateral.....	—	13,231,564	—	13,231,564
Total Investments in Securities.....	\$113,233,749	\$1,036,710,054	\$32,071<>	\$1,149,975,874
Financial Instruments				
Assets				
Futures Contracts**.....	3,508	—	—	3,508
Total Financial Instruments.....	\$ 3,508	—	—	\$ 3,508

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

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

ORGANIZATION

DFA Investment Dimensions Group Inc. (the “Fund”) is an open-end management investment company registered under the Investment Company Act of 1940 (the “1940 Act”), whose shares are generally offered to institutional investors, retirement plans and clients of registered investment advisors. At January 31, 2025, the Fund consisted of one hundred and three 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 2070 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. The investment in The DFA Short Term Investment Fund, which is an open-end management investment company available for purchase only by the Portfolios and affiliated funds, is categorized as Level 2 in the hierarchy.

Securities for which no market quotations are readily available (including restricted securities), or for which market quotations have become unreliable, are valued in good faith at fair value in accordance with Rule 2a-5 under the 1940 Act pursuant to procedures approved by the Board of Directors of the Fund. Fair value pricing may also be used if events that have a significant effect on the value of an investment (as determined in the discretion of the Advisor) occur before the net asset value of the Portfolio is calculated. When fair value pricing is used, the prices of securities used by the Domestic Equity Portfolios and the International Equity Portfolios may differ from the quoted or published prices for the same securities on their primary markets or exchanges. These securities are generally categorized as Level 2 or Level 3 in the hierarchy.

The International Equity Portfolios will also apply a fair value price in the circumstances described below. Generally, trading in foreign securities markets is completed each day at various times prior to the close of the NYSE. For example, trading in the Japanese securities markets is completed each day at the close of the Tokyo Stock Exchange (normally, 2:00 a.m. ET), which is fourteen hours before the close of the NYSE (normally, 4:00 p.m. ET) and the time at which the net asset values of the International Equity Portfolios are computed. Due to the time differences between the closings of the relevant foreign securities exchanges and the pricing of the International Equity Portfolios’ shares (at the close of the NYSE), the International Equity Portfolios will fair-value their foreign investments when it is determined that the market quotations for the foreign investments are either unreliable or not readily available. The fair value prices will attempt to reflect the impact of the U.S. financial markets’ perceptions and trading activities on the International Equity Portfolios’ foreign investments since the last calculated closing prices of the foreign investments on their primary foreign securities markets or exchanges. For these purposes, the Advisor has determined that movements in relevant indices or other appropriate market indicators, after the close of the Tokyo Stock Exchange or the London Stock Exchange, demonstrate that market quotations may be unreliable. Fair valuation of portfolio securities may occur on a daily basis. The fair value pricing by the International Equity Portfolios uses data furnished by an independent pricing service (and that data draws upon, among other information, the market values of foreign investments). When an International Equity Portfolio uses fair value pricing, the values assigned to the International Equity Portfolio’s foreign investments may not be the quoted or published prices of the investments on their primary markets or exchanges. These securities are generally categorized as Level 2 in the hierarchy.

Debt securities held by Enhanced U.S. Large Company Portfolio, DFA Commodity Strategy Portfolio, DFA One-Year Fixed Income Portfolio, DFA Two-Year Global Fixed Income Portfolio, DFA Selectively Hedged Global Fixed Income Portfolio, DFA Short-Term Government Portfolio, DFA Five-Year Global Fixed Income Portfolio, DFA World ex U.S. Government Fixed Income, DFA Intermediate Government Fixed Income Portfolio, DFA Short-Term Extended Quality Portfolio, DFA Intermediate-Term Extended Quality Portfolio, DFA Targeted Credit Portfolio, DFA Investment Grade Portfolio, DFA Inflation-Protected Securities Portfolio, DFA Short-Term Municipal Bond Portfolio, DFA Intermediate-Term Municipal Bond Portfolio, DFA Selective State Municipal Bond Portfolio, DFA California Short-Term Municipal Bond Portfolio, DFA California Intermediate-Term Municipal Bond Portfolio, DFA NY Municipal Bond Fund, DFA Short-Duration Real Return Portfolio, DFA Municipal Real Return Portfolio, DFA Municipal Bond Portfolio, DFA LTIP Portfolio, VA Short-Term Fixed Portfolio, VA Global Bond Portfolio, VIT Inflation-Protected Securities Portfolio, DFA Social Fixed Income Portfolio, DFA Diversified Fixed Income Portfolio, DFA MN Municipal Bond Portfolio, DFA California Municipal Real Return Portfolio, DFA Global Sustainability Fixed Income Portfolio, DFA Global Core Plus Fixed Income Portfolio, DFA Oregon Municipal Bond Portfolio, DFA Global Core Plus Real Return Portfolio and DFA Short-Term Selective State Municipal Bond Portfolio are valued on the basis of evaluated prices provided by one or more pricing services or other reasonably reliable sources including broker/dealers that typically handle the purchase and sale of such securities. Securities that are traded over-the-counter and on a stock exchange

generally will be valued according to the broadest and most representative market, and it is expected that for bonds and other fixed income securities, this ordinarily will be the over-the-counter market. These securities are generally categorized as Level 2 or Level 3 in the hierarchy.

Listed derivatives, such as futures, that are actively traded are valued based on quoted prices from the exchange and are categorized as Level 1 in the hierarchy. Over-the-counter derivative contracts, which include forward currency contracts, do not require material subjectivity as pricing inputs are observed from quoted markets and are categorized as Level 2 in the hierarchy.

Swap agreements will be valued at the price provided by an independent third-party pricing service or source. If a price is not available from an independent third-party pricing service or source, the swap agreement will be valued in good faith at fair value in accordance with procedures adopted by the Board. These securities are generally categorized as Level 2 in the hierarchy.

A summary of the inputs used to value the Portfolios' investments by each major security type, industry and/or country is disclosed previously in this note. A valuation hierarchy table has been included at the end of the Schedule of Investments for the Portfolios (except for the Feeder Funds). The methodology or inputs used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

FINANCIAL INSTRUMENTS

In accordance with the Portfolios' investment objectives and policies, the Portfolios may invest either directly or indirectly (through their investments in a corresponding Master/Underlying Fund), in certain financial instruments that have off-balance sheet risk in excess of the amounts recognized in the financial statements and concentrations of credit and market risk. These instruments and their significant corresponding risks are described below:

1. **TREASURY INFLATION-PROTECTED SECURITIES (TIPS):** VIT Inflation-Protected Securities Portfolio, DFA Inflation-Protected Securities Portfolio, and DFA Short-Duration Real Return Portfolio may purchase TIPS, which are securities issued by the U.S. Treasury. Because the interest and/or principal payments on an inflation-protected security are adjusted periodically for changes in inflation, the income distributed by the Portfolio may be irregular. In addition, the current market value of inflation-protected securities is not guaranteed and will fluctuate.

2. **FOREIGN MARKET RISKS:** Investments in foreign markets may involve certain considerations and risks not typically associated with investments in the United States of America, including the possibility of future political and economic developments and the level of foreign governmental supervision and regulation of foreign securities markets. These markets are generally smaller, less liquid and more volatile than the major securities markets in the United States of America. Consequently, acquisition and disposition of international securities held by the Portfolios may be inhibited.

Derivative Financial Instruments

Summarized below are the specific types of derivative instruments used by the Portfolios.

3. **FORWARD CURRENCY CONTRACTS:** The Portfolios listed below may acquire and sell forward currency contracts to hedge against adverse changes in the relationship of the U.S. dollar to foreign currencies (foreign exchange rate risk) or to transfer balances from one currency to another currency. The Selectively Hedged Global Equity Portfolio and Enhanced U.S. Large Company Portfolio may hedge some or all of the currency exposure of its foreign securities by entering into forward currency contracts. The decision to hedge the Selectively Hedged Global Equity Portfolio's and Enhanced U.S. Large Company Portfolio's currency exposure with respect to a foreign market will be based primarily on the Portfolio's existing exposure to a given foreign currency. Each contract is valued daily and the change in value is recorded by the Portfolio as an unrealized gain or loss, which is presented in the Statements of Operations as the change in unrealized appreciation or depreciation of forward currency contracts. When the contract is closed or offset with the same counterparty, the Portfolio records a realized gain or loss equal to the change in the value of the contract when it was opened and the value at the time it was closed or offset. This is presented in the Statements of Operations as a net realized gain or loss on forward currency contracts. Risks may arise upon entering into these contracts from the potential inability of counterparties to meet the terms of their contracts and from unanticipated movements in the value of foreign currency relative to the U.S. dollar.

4. **FUTURES CONTRACTS:** Each Portfolio listed below may purchase or sell futures contracts and options on futures contracts for equity securities and indices to increase or decrease market exposure based on actual or expected cash inflows to or outflows from the Portfolio. The Enhanced U.S. Large Company Portfolio may also use

futures contracts and options thereon to hedge against securities prices or as part of its overall investment strategy. The Selectively Hedged Global Equity Portfolio may also use futures contracts to hedge some or all of the currency exposure of its foreign securities. Upon entering into a futures contract, the Portfolios deposit cash or pledge U.S. Government securities to a broker in an amount equal to the minimum "initial margin" requirements of the exchange on which the contract is traded. Subsequent payments are received from or paid to the broker each day, based on the daily fluctuation in the market value of the contract. These receipts or payments are known as "variation margin" and are recorded daily by the Portfolios as unrealized gains or losses until the contracts are closed. When the contracts are closed, the Portfolios record a realized gain or loss, which is presented in the Statements of Operations as a net realized gain or loss on futures, equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed.

The DFA Commodity Strategy Portfolio may enter into commodity, foreign currency, interest rate and commodity or securities index futures contracts and purchase and write (sell) related options traded on exchanges designated by the Commodity Futures Trading Commission ("CFTC") or, consistent with CFTC regulations, on foreign exchanges. The DFA Commodity Strategy Portfolio invests in futures contracts on individual commodities or commodity indices and options on them through the Portfolio's investment in the Dimensional Cayman Commodity Fund I, LTD., the "Subsidiary."

A commodity futures contract provides for the future sale by one party and the future purchase by the other party of a specified amount of a commodity, such as an energy, agricultural or metal commodity, at a specified price, date, time and place. A foreign currency futures contract provides for the future sale by one party and the future purchase by the other party of a certain amount of a specified non-U.S. currency at a specified price, date, time and place. An interest rate futures contract provides for the future sale by one party and the purchase by the other party of a certain amount of a specific interest-rate-sensitive financial instrument (debt security) at a specified price, date, time and place. Securities and commodities indexes are typically capitalization-or production-weighted, respectively. A securities index or commodities index futures contract is an agreement to be settled by delivery of an amount of cash equal to a specified multiplier times the difference between the value of the index at the close of the last trading day on the contract and the price at which the agreement is made. The clearing house of the exchange on which a futures contract is entered into becomes the counterparty to each purchaser and seller of the futures contract.

Payments, known as "variation margin", to and from the broker will be made daily as the currency, financial instrument or index underlying the futures contract fluctuates, making the long and short positions in the futures contract more or less valuable, a process known as "marking-to-market". As a result of the small margin deposit that is required, a small change in the market price of a futures contract can produce major losses.

At any time prior to the expiration of a futures contract, a Portfolio may elect to close the position by taking an opposite position, which will operate to terminate the Portfolio's existing position in the contract. Positions in futures contracts and options on futures contracts (described below) may be closed out only on the exchange on which they were entered into (or through a linked exchange). However, there is no assurance that an active market will exist at any particular time. Once the daily fluctuation limit has been reached in a particular contract, most futures exchanges restrict trades at a price beyond that limit or trading may be suspended for specified periods during the day. Such restrictions may prevent prompt liquidation of futures positions at an advantageous price, potentially subjecting the Portfolio to substantial losses. In such event and in the event of adverse price movements, the Portfolio would be required to make daily cash payments of variation margin. Losses incurred in futures transactions and the costs of these transactions will affect the Portfolio's performance.

The price volatility of commodity futures contracts has been historically greater than that for traditional securities, such as stocks and bonds, and there are a variety of factors associated with commodity futures contracts which may subject the Portfolio's investments in the contracts to greater volatility than investments in traditional securities.

Risks may arise upon entrance into futures contracts from potential imperfect price correlations between the futures contracts and the underlying securities, from the possibility of an illiquid secondary market for these instruments and from the possibility that the Portfolios could lose more than the initial margin requirements. A Portfolio entering into stock index futures is subject to equity price risk from those futures contracts. Counterparty credit risk related to exchange-traded futures is minimal because the exchange's clearinghouse, as counterparty to all exchange-traded futures, guarantees the futures against default. Risks may also arise upon entering into commodity-linked derivative instruments. The value of commodity-linked derivative instruments may be affected by changes in overall market movements, commodity index volatility, changes in interest rates or factors affecting an industry or commodity.

5. **OPTIONS ON FUTURES CONTRACTS:** The DFA Commodity Strategy Portfolio may purchase and write put and call options on foreign currency, interest rate and stock and commodity index futures contracts and may enter into closing transactions with respect to such options to terminate existing positions. There is no guarantee that such closing transactions can be effected; the ability to establish and close out positions on such options will be subject to the existence of a liquid market.

An option on a currency, interest rate or commodity or securities index futures contract, as contrasted with the direct investment in such a contract, gives the purchaser the right, in return for the premium paid, to assume a position in a futures contract at a specified exercise price at any time prior to the expiration date of the option. The writer of the option is required upon exercise to assume an offsetting futures position (a short position if the option is a call and a long position if the option is a put). Upon exercise of an option, the delivery of the futures position by the writer of the option to the holder of the option will be accompanied by delivery of the accumulated balance in the writer's futures margin account, which represents the amount by which the market price of the futures contract exceeds, in the case of a call, or is less than, in the case of a put, the exercise price of the option on the futures contract. The potential loss related to the purchase of an option on a futures contract is limited to the premium paid for the option (plus transaction costs). The value of the option changes daily and that change is reflected in the net asset value of the Portfolio.

The DFA Commodity Strategy Portfolio may enter into options and futures transactions for several purposes, including generating current income to offset expenses or increase return and as hedges to reduce investment risk, generally by making an investment expected to move in the opposite direction of a portfolio position. A hedge is designed to offset a loss in a portfolio position with a gain in the hedged position; at the same time, however, a properly correlated hedge will result in a gain in the portfolio position being offset by a loss in the hedged position.

6. **COMMODITY-LINKED DERIVATIVES:** DFA Commodity Strategy Portfolio may gain exposure to commodity markets by investing up to 25% of the Portfolio's total assets in the Subsidiary. The Subsidiary may invest without limitation in swap agreements, commodity options, futures, options on futures and structured notes. The prices of commodity-linked derivative instruments may move in different directions than investments in traditional equity securities, fixed income securities and commodity spot prices. The accompanying consolidated schedule of investments includes investments of DFA Commodity Strategy Portfolio and its wholly-owned Subsidiary. The accompanying consolidated schedule of investments includes investments of DFA Commodity Strategy Portfolio and its wholly-owned Subsidiary. As of January 31, 2025, the DFA Commodity Strategy Portfolio held \$239,175,329 in the Subsidiary, representing 22.46% of DFA Commodity Strategy Portfolio's total assets.

7. **SWAP AGREEMENTS:** The DFA Short-Duration Real Return Portfolio and DFA Municipal Real Return Portfolio may enter into credit default swap agreements. Swap agreements are two-party contracts entered into primarily by institutional investors for periods ranging from a few weeks to more than one year. Some types of swap agreements are negotiated bilaterally and traded over-the-counter between the two parties (uncleared swaps), while other swaps are transacted through a futures commission merchant ("FCM") and cleared through a clearinghouse that serves as a central counterparty (cleared swaps), and may be traded on swap execution facilities (exchanges). The most common types of credit default swaps and interest rate swaps are subject to mandatory central clearing and exchange trading.

The Portfolios may enter into a credit default swap on a single security or instrument (sometimes referred to as a "CDS" transaction) or on a basket or index of securities (sometimes referred to as a "CDX" transaction). The "buyer" in a credit default contract typically is obligated to pay the "seller" a periodic stream of payments over the term of the contract, provided that no credit event with respect to any underlying reference obligation has occurred. If a credit event occurs, the seller typically must pay the buyer the "par value" (full notional value) of the reference obligation in exchange for the reference obligation. The Portfolios may be either the buyer or the seller in the transaction. If a Portfolio is a buyer and no credit event occurs, the Portfolio may lose its investment and recover nothing. However, if a credit event occurs, the buyer typically receives full notional value for a reference obligation that may have little or no value. As a seller, a Portfolio typically receives a fixed rate of income throughout the term of the contract, which typically is between six months and three years, provided a credit event does not occur. If a credit event occurs, the seller typically must pay the buyer the full notional amount of the reference obligation. The most common types of CDX are subject to mandatory central clearing and exchange-trading.

Credit default swaps involve greater risks than if the Portfolios had invested in the reference obligation directly, since, in addition to general market risks, credit default swaps are subject to illiquidity risk, counterparty risk and credit risk. A buyer also will lose its investment and recover nothing should no credit event occur and the swap is held to its

termination date. If a credit event were to occur, the value of any deliverable obligation received by the seller, coupled with the up-front or periodic payments previously received, may be less than the full notional value the seller pays to the buyer, resulting in a loss of value to the Portfolio. When a Portfolio acts as a seller of a credit default swap, the Portfolio is exposed to many of the same risks of leverage since, if a credit event occurs, the seller may be required to pay the buyer the full notional value of the contract net of any amounts owed by the buyer related to its delivery of deliverable obligations.

The DFA Short-Duration Real Return Portfolio and DFA Municipal Real Return Portfolio may also enter into inflation swap agreements to seek inflation protection. Inflation swap agreements are contracts in which one party agrees to pay the cumulative percentage increase in a price index (the Consumer Price Index with respect to CPI swaps) over the term of the swap (with some lag on the inflation index), and the other pays a compounded fixed rate. Inflation swap agreements may be used by the DFA Short-Duration Real Return Portfolio and DFA Municipal Real Return Portfolio to hedge the inflation risk in nominal bonds (i.e., non-inflation-indexed bonds) thereby creating "synthetic" inflation-indexed bonds.

Among other reasons, one factor that may lead to changes in the values of inflation swap agreements are changes in real interest rates. Real interest rates are tied to the relationship between nominal interest rates and the rate of inflation. If nominal interest rates increase at a faster rate than inflation, real interest rates may rise, which may lead to a change in the value of an inflation swap agreement. Additionally, payments received by the DFA Short-Duration Real Return Portfolio and DFA Municipal Real Return Portfolio from inflation swap agreements will result in taxable income, either as ordinary income or capital gains, which will increase the amount of taxable distributions received by shareholders. Inflation swap agreements are not currently subject to mandatory central clearing and exchange-trading.

The DFA Municipal Real Return Portfolio may also enter into interest rate swaps to hedge against changes in interest rates. Interest rate swaps involve the exchange by the Portfolio with another party of their respective commitments to receive or pay interest (e.g., an exchange of fixed rate payments for floating rate payments) with respect to a notional amount of principal.

Uncleared swaps are typically executed bilaterally with a swap dealer rather than traded on exchanges. Parties to uncleared swaps face greater counterparty credit risk than those engaging in cleared swaps since performance of uncleared swap obligations is the responsibility only of the swap counterparty rather than a clearing house, as is the case with cleared swaps. As a result, a Portfolio bears the risk of loss of the amount expected to be received under a swap agreement in the event of the default, insolvency or bankruptcy of a swap agreement counterparty beyond any collateral received. In such an event, the Portfolio will have contractual remedies pursuant to the swap agreements, but bankruptcy and insolvency laws could affect the Portfolio's rights as a creditor.

The Dodd-Frank Wall Street Reform and Consumer Protection Act of 2010 (the "Dodd-Frank Act") and implementing rules adopted by the CFTC currently require the clearing and exchange-trading of the most common types of credit default index swaps and interest rate swaps, and it is expected that additional categories of swaps will in the future be designated as subject to mandatory clearing and trade execution requirements. Central clearing is intended to reduce counterparty credit risk and increase liquidity, but central clearing does not eliminate these risks completely. There is also a risk of loss by a Portfolio of the initial and variation margin deposits in the event of bankruptcy of the FCM with which the Portfolio has an open position, or the central counterparty in a swap contract. The assets of a Portfolio may not be fully protected in the event of the bankruptcy of the FCM or central counterparty because the Portfolio might be limited to recovering only a pro rata share of all available funds and margin segregated on behalf of an FCM's customers.

The Advisor and the Fund do not believe that a Portfolio's obligations under swap contracts are senior securities and, accordingly, the Portfolio will not treat them as being subject to the Portfolio's borrowing or senior securities restrictions. However, with respect to swap contracts that provide for the netting of payments, the net amount of the excess, if any, of the Portfolio's obligations over its entitlements with respect to each swap contract will be accrued on a daily basis and an amount of segregated assets having an aggregate market value at least equal to the accrued excess will be maintained to cover the transactions in accordance with SEC positions. With respect to swap contracts that do not provide for the netting of payments by the counterparties, the full notional amount for which the Portfolio is obligated under the swap contract with respect to each swap contract will be accrued on a daily basis and assets having an aggregate market value at least equal to the accrued full notional value will be segregated and maintained to cover the transactions in accordance with SEC positions. To the extent that a Portfolio cannot dispose of a swap

in the ordinary course of business within seven days at approximately the value at which the Portfolio has valued the swap, the Portfolio will treat the swap as illiquid and subject to its overall limit on illiquid investments of 15% of the Portfolio's net assets.

The Dodd-Frank Act and related regulatory developments have imposed comprehensive new regulatory requirements on swaps and swap market participants. The regulation of cleared and uncleared swaps, as well as other derivatives, is a rapidly changing area of law and is subject to modification by government and judicial action. In addition, the SEC, CFTC and the exchanges are authorized to take extraordinary actions in the event of a market emergency, including, for example, the implementation or reduction of speculative position limits, the implementation of higher margin requirements, the establishment of daily price limits and the suspension of trading. It is not possible to predict fully the effects of current or future regulation. New requirements, even if not directly applicable to a Portfolio, may increase the cost of the Portfolio's investments and cost of doing business. It is possible that developments in the swaps market, including potential government regulation, could adversely affect a Portfolio's ability to terminate existing swap agreements or to realize amounts to be received under such agreements.

FEDERAL TAX COST

At January 31, 2025, the total cost of securities for federal income tax purposes was:

	<u>Federal Tax Cost</u>
Enhanced U.S. Large Company Portfolio.....	\$ 249,126
U.S. Large Cap Value Portfolio.....	15,785,226
U.S. Targeted Value Portfolio.....	10,293,501
U.S. Small Cap Value Portfolio.....	13,151,452
U.S. Core Equity 1 Portfolio.....	12,237,422
U.S. Core Equity 2 Portfolio.....	12,922,669
U.S. Vector Equity Portfolio.....	3,195,147
U.S. Small Cap Portfolio.....	11,189,290
U.S. Micro Cap Portfolio.....	4,610,740
DFA Real Estate Securities Portfolio.....	4,349,541
Large Cap International Portfolio.....	4,129,016
International Core Equity Portfolio.....	24,067,059
International Small Company Portfolio.....	9,856,127
Global Small Company Portfolio.....	71,942
Japanese Small Company Portfolio.....	176,570
Asia Pacific Small Company Portfolio.....	153,616
United Kingdom Small Company Portfolio.....	19,357
Continental Small Company Portfolio.....	12,041
DFA International Real Estate Securities Portfolio.....	3,649,751
DFA Global Real Estate Securities Portfolio.....	6,804,110
DFA International Small Cap Value Portfolio.....	8,971,359
International Vector Equity Portfolio.....	2,635,433
World ex U.S. Value Portfolio.....	224,067
World ex U.S. Targeted Value Portfolio.....	595,056
World ex U.S. Core Equity Portfolio.....	3,244,841
Selectively Hedged Global Equity Portfolio.....	166,176
Emerging Markets Portfolio.....	2,877,313
Emerging Markets Small Cap Portfolio.....	2,682,797
Emerging Markets Value Portfolio.....	9,195,611
Emerging Markets Core Equity Portfolio.....	19,874,297
U.S. Large Cap Equity Portfolio.....	1,026,458
DFA Commodity Strategy Portfolio.....	2,762,516
DFA One-Year Fixed Income Portfolio.....	4,767,592

	Federal Tax Cost
DFA Two-Year Global Fixed Income Portfolio.....	\$ 4,496,880
DFA Selectively Hedged Global Fixed Income Portfolio.....	1,009,712
DFA Short-Term Government Portfolio.....	1,690,033
DFA Five-Year Global Fixed Income Portfolio.....	9,369,867
DFA World ex U.S. Government Fixed Income Portfolio.....	1,094,024
DFA Intermediate Government Fixed Income Portfolio.....	6,277,766
DFA Short-Term Extended Quality Portfolio.....	5,661,471
DFA Intermediate-Term Extended Quality Portfolio.....	1,976,969
DFA Targeted Credit Portfolio.....	854,989
DFA Investment Grade Portfolio.....	12,748,947
DFA Inflation-Protected Securities Portfolio.....	5,537,317
DFA Short-Term Municipal Bond Portfolio.....	1,559,640
DFA Intermediate-Term Municipal Bond Portfolio.....	1,367,600
DFA Selective State Municipal Bond Portfolio.....	445,942
DFA Short-Term Selective State Municipal Bond Portfolio.....	189,206
DFA California Short-Term Municipal Bond Portfolio.....	704,645
DFA California Intermediate-Term Municipal Bond Portfolio.....	423,406
DFA NY Municipal Bond Portfolio.....	146,141
Dimensional Retirement Income Fund.....	45,743
Dimensional 2045 Target Date Retirement Income Fund.....	139,293
Dimensional 2050 Target Date Retirement Income Fund.....	121,636
Dimensional 2055 Target Date Retirement Income Fund.....	85,775
Dimensional 2060 Target Date Retirement Income Fund.....	70,922
Dimensional 2065 Target Date Retirement Income Fund.....	25,790
Dimensional 2070 Target Date Retirement Income Fund.....	10
Dimensional 2010 Target Date Retirement Income Fund.....	12,594
Dimensional 2015 Target Date Retirement Income Fund.....	24,131
Dimensional 2020 Target Date Retirement Income Fund.....	67,568
Dimensional 2025 Target Date Retirement Income Fund.....	135,176
Dimensional 2030 Target Date Retirement Income Fund.....	176,412
Dimensional 2035 Target Date Retirement Income Fund.....	170,128
Dimensional 2040 Target Date Retirement Income Fund.....	156,410
DFA Short-Duration Real Return Portfolio.....	1,929,109
DFA Municipal Real Return Portfolio.....	1,624,160
DFA Municipal Bond Portfolio.....	516,289
World Core Equity Portfolio.....	658,740
DFA LTIP Portfolio.....	537,136
U.S. Social Core Equity 2 Portfolio.....	905,701
U.S. Sustainability Core 1 Portfolio.....	4,003,544
U.S. Sustainability Targeted Value Portfolio.....	396,727
International Sustainability Core 1 Portfolio.....	2,751,371
International Social Core Equity Portfolio.....	1,241,419
Global Social Core Equity Portfolio.....	46,999
Emerging Markets Social Core Equity Portfolio.....	1,269,514
Dimensional VA U.S. Targeted Value Portfolio.....	599,848
Dimensional VA U.S. Large Value Portfolio.....	430,744
Dimensional VA International Value Portfolio.....	460,024
Dimensional VA International Small Portfolio.....	316,823

	Federal Tax Cost
Dimensional VA Short-Term Fixed Portfolio.....	\$ 396,118
Dimensional VA Global Bond Portfolio.....	335,780
Dimensional VIT Inflation-Protected Securities Portfolio.....	216,845
Dimensional VA Global Moderate Allocation Portfolio.....	167,417
U.S. Large Cap Growth Portfolio.....	2,000,400
U.S. Small Cap Growth Portfolio.....	1,116,065
International Large Cap Growth Portfolio.....	722,206
International Small Cap Growth Portfolio.....	228,187
DFA Social Fixed Income Portfolio.....	659,199
DFA Diversified Fixed Income Portfolio.....	1,823,968
U.S. High Relative Profitability Portfolio.....	3,409,585
International High Relative Profitability Portfolio.....	1,285,930
Dimensional VA Equity Allocation Portfolio.....	149,083
DFA MN Municipal Bond Portfolio.....	26,133
DFA California Municipal Real Return Portfolio.....	335,639
DFA Global Core Plus Fixed Income Portfolio.....	2,853,157
Emerging Markets Sustainability Core 1 Portfolio.....	927,559
Emerging Markets Targeted Value Portfolio.....	225,734
DFA Global Sustainability Fixed Income Portfolio.....	763,080
DFA Oregon Municipal Bond Portfolio.....	72,344
DFA Global Core Plus Real Return Portfolio.....	275,807
Emerging Markets ex China Core Equity Portfolio.....	1,083,778

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 now ended 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.