

**U.S. LARGE COMPANY PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2021**

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (99.8%)		
COMMUNICATION SERVICES — (10.8%)		
	244,231	\$ 19,096,422
* Activision Blizzard, Inc.....	94,635	280,206,664
* Alphabet, Inc., Class A.....	88,558	262,610,779
* Alphabet, Inc., Class C.....	2,244,203	56,688,568
AT&T, Inc.....	39,860	26,901,115
* Charter Communications, Inc., Class A.....	1,439,651	74,041,251
Comcast Corp., Class A.....	54,609	1,280,035
# * Discovery, Inc., Class A.....	97,155	2,191,817
* Discovery, Inc., Class C.....	77,459	3,181,241
* DISH Network Corp., Class A.....	89,774	12,590,804
Electronic Arts, Inc.....	749,266	242,440,000
* Facebook, Inc., Class A.....	101,214	4,022,244
Fox Corp., Class A.....	47,050	1,738,968
Fox Corp., Class B.....	124,076	4,537,459
Interpublic Group of Cos., Inc.....	41,688	4,216,741
* Live Nation Entertainment, Inc.....	311,746	3,697,308
Lumen Technologies, Inc.....	86,947	13,109,869
* Match Group, Inc.....	139,114	96,031,785
* Netflix, Inc.....	121,497	2,782,281
News Corp., Class A.....	36,351	820,079
News Corp., Class B.....	66,772	4,545,838
* Omnicom Group, Inc.....	36,578	6,620,618
* Take-Two Interactive Software, Inc.....	184,216	21,190,366
* T-Mobile U.S., Inc.....	251,341	13,456,797
* Twitter, Inc.....	1,301,297	68,955,728
Verizon Communications, Inc.....	191,085	6,921,099
* ViacomCBS, Inc., Class B.....	571,149	96,564,161
* Walt Disney Co.....		
TOTAL COMMUNICATION SERVICES.....		<u>1,330,440,037</u>
CONSUMER DISCRETIONARY — (12.8%)		
	20,585	4,642,329
* Advance Auto Parts, Inc.....	136,896	461,672,177
* Amazon.com, Inc.....	84,954	14,687,697
* Aptiv PLC.....	6,747	12,042,315
* AutoZone, Inc.....	83,302	5,755,335
Bath & Body Works, Inc.....	71,178	8,700,799
* Best Buy Co., Inc.....	12,906	31,242,587
* Booking Holdings, Inc.....	74,419	3,354,064
BorgWarner, Inc.....	66,647	7,295,181
* Caesars Entertainment, Inc.....	50,938	6,974,431
* CarMax, Inc.....	251,830	5,580,553
# * Carnival Corp.....	8,825	15,699,940
* Chipotle Mexican Grill, Inc.....	40,621	5,855,111
Darden Restaurants, Inc.....	74,464	16,495,265
* Dollar General Corp.....	72,702	7,834,367
* Dollar Tree, Inc.....	11,661	5,701,879
Domino's Pizza, Inc.....	102,788	9,175,885
DR Horton, Inc.....	203,851	15,639,449
eBay, Inc.....	39,887	9,999,272
* Etsy, Inc.....	45,972	7,558,257
* Expedia Group, Inc.....	1,231,270	21,030,092
* Ford Motor Co.....	67,010	1,520,457
Gap, Inc.....	47,557	6,829,185
Garmin Ltd.....	455,705	24,804,023
* General Motors Co.....	44,883	5,884,610
Genuine Parts Co.....		

## U.S. LARGE COMPANY PORTFOLIO

### CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
Hanesbrands, Inc.....	112,288	\$ 1,913,388
Hasbro, Inc.....	40,186	3,848,211
* Hilton Worldwide Holdings, Inc.....	87,510	12,597,064
Home Depot, Inc.....	334,197	124,234,393
* Las Vegas Sands Corp.....	108,779	4,221,713
Leggett & Platt, Inc.....	42,092	1,972,010
Lennar Corp., Class A.....	86,805	8,674,424
* LKQ Corp.....	85,545	4,711,819
Lowe's Cos., Inc.....	222,186	51,951,530
* Marriott International, Inc., Class A.....	85,877	13,742,038
McDonald's Corp.....	234,729	57,637,706
MGM Resorts International.....	126,021	5,943,150
* Mohawk Industries, Inc.....	17,691	3,135,022
Newell Brands, Inc.....	121,048	2,770,789
NIKE, Inc., Class B.....	401,721	67,203,906
* Norwegian Cruise Line Holdings Ltd.....	115,933	2,981,797
* NVR, Inc.....	1,057	5,173,804
* O'Reilly Automotive, Inc.....	21,653	13,475,095
# * Penn National Gaming, Inc.....	52,328	3,746,685
Pool Corp.....	12,650	6,516,774
PulteGroup, Inc.....	81,001	3,894,528
* PVH Corp.....	22,839	2,496,988
Ralph Lauren Corp.....	15,527	1,974,569
Ross Stores, Inc.....	111,885	12,665,382
* Royal Caribbean Cruises Ltd.....	70,951	5,990,393
Starbucks Corp.....	370,292	39,276,872
Tapestry, Inc.....	88,102	3,434,216
Target Corp.....	155,680	40,417,642
* Tesla, Inc.....	255,044	284,119,016
TJX Cos., Inc.....	379,674	24,864,850
Tractor Supply Co.....	36,132	7,846,786
* Ulta Beauty, Inc.....	17,096	6,280,387
* Under Armour, Inc., Class A.....	58,938	1,294,278
* Under Armour, Inc., Class C.....	64,300	1,213,984
VF Corp.....	101,773	7,417,216
Whirlpool Corp.....	19,759	4,165,790
# * Wynn Resorts Ltd.....	33,003	2,963,669
Yum! Brands, Inc.....	92,755	11,588,810
TOTAL CONSUMER DISCRETIONARY.....		<u>1,574,331,954</u>
CONSUMER STAPLES — (5.6%)		
Altria Group, Inc.....	579,338	25,554,599
Archer-Daniels-Midland Co.....	176,350	11,328,724
Brown-Forman Corp., Class B.....	57,826	3,925,807
Campbell Soup Co.....	63,536	2,538,263
Church & Dwight Co., Inc.....	76,707	6,701,123
Clorox Co.....	38,859	6,334,406
Coca-Cola Co.....	1,221,097	68,833,238
Colgate-Palmolive Co.....	265,568	20,233,626
Conagra Brands, Inc.....	151,728	4,885,642
Constellation Brands, Inc., Class A.....	52,778	11,442,798
Costco Wholesale Corp.....	138,949	68,298,991
Estee Lauder Cos., Inc., Class A.....	72,833	23,621,927
General Mills, Inc.....	191,166	11,814,059
Hershey Co.....	45,767	8,025,243
# Hormel Foods Corp.....	88,749	3,755,858
J M Smucker Co.....	33,749	4,146,402
Kellogg Co.....	79,849	4,894,744
Kimberly-Clark Corp.....	105,797	13,699,654

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	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
Kraft Heinz Co.....	210,148	\$ 7,542,212
Kroger Co.....	212,606	8,508,492
Lamb Weston Holdings, Inc.....	45,885	2,590,208
McCormick & Co., Inc.....	78,453	6,294,284
Molson Coors Beverage Co., Class B.....	59,200	2,610,128
Mondelez International, Inc., Class A.....	438,957	26,662,248
* Monster Beverage Corp.....	117,639	9,999,315
PepsiCo, Inc.....	434,418	70,201,949
Philip Morris International, Inc.....	489,871	46,312,404
Procter & Gamble Co.....	762,974	109,097,652
Sysco Corp.....	160,394	12,334,299
Tyson Foods, Inc., Class A.....	92,915	7,430,413
Walgreens Boots Alliance, Inc.....	226,597	10,654,591
Walmart, Inc.....	449,185	67,117,223
<b>TOTAL CONSUMER STAPLES.....</b>		<b>687,390,522</b>
ENERGY — (2.8%)		
APA Corp.....	118,201	3,098,048
Baker Hughes Co.....	262,138	6,574,421
Cabot Oil & Gas Corp.....	255,990	5,457,707
Chevron Corp.....	607,856	69,593,434
ConocoPhillips.....	420,814	31,346,435
Devon Energy Corp.....	196,693	7,883,455
Diamondback Energy, Inc.....	53,849	5,772,074
EOG Resources, Inc.....	183,035	16,923,416
Exxon Mobil Corp.....	1,330,669	85,788,230
Halliburton Co.....	281,015	7,022,565
Hess Corp.....	86,758	7,163,608
Kinder Morgan, Inc.....	613,278	10,272,407
Marathon Oil Corp.....	245,573	4,007,751
Marathon Petroleum Corp.....	199,891	13,178,814
Occidental Petroleum Corp.....	277,618	9,308,532
ONEOK, Inc.....	139,893	8,899,993
Phillips 66.....	137,776	10,302,889
Pioneer Natural Resources Co.....	71,186	13,310,358
Schlumberger NV.....	439,146	14,166,850
Valero Energy Corp.....	128,389	9,928,321
Williams Cos., Inc.....	383,011	10,758,779
<b>TOTAL ENERGY.....</b>		<b>350,758,087</b>
FINANCIALS — (11.4%)		
Aflac, Inc.....	193,466	10,383,320
Allstate Corp.....	92,769	11,472,742
American Express Co.....	202,258	35,148,395
American International Group, Inc.....	268,552	15,868,738
Ameriprise Financial, Inc.....	35,652	10,771,539
Aon PLC, Class A.....	71,047	22,729,356
Arthur J Gallagher & Co.....	65,231	10,937,282
Assurant, Inc.....	18,382	2,965,200
Bank of America Corp.....	2,327,533	111,209,527
Bank of New York Mellon Corp.....	249,334	14,760,573
* Berkshire Hathaway, Inc., Class B.....	582,634	167,221,784
BlackRock, Inc.....	44,920	42,380,223
Brown & Brown, Inc.....	73,955	4,667,300
Capital One Financial Corp.....	139,947	21,136,195
Cboe Global Markets, Inc.....	33,697	4,445,982
Charles Schwab Corp.....	471,378	38,667,137
Chubb Ltd.....	137,717	26,907,147

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	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Cincinnati Financial Corp.....	47,277	\$ 5,741,319
Citigroup, Inc.....	637,037	44,057,479
Citizens Financial Group, Inc.....	134,780	6,385,876
CME Group, Inc.....	112,881	24,895,905
Comerica, Inc.....	42,374	3,605,604
Discover Financial Services.....	93,951	10,646,527
Everest Re Group Ltd.....	12,372	3,235,278
Fifth Third Bancorp.....	216,328	9,416,758
First Republic Bank.....	55,311	11,965,429
Franklin Resources, Inc.....	87,887	2,767,562
Globe Life, Inc.....	28,908	2,573,390
Goldman Sachs Group, Inc.....	105,892	43,770,458
Hartford Financial Services Group, Inc.....	108,480	7,911,446
Huntington Bancshares, Inc.....	461,917	7,270,574
Intercontinental Exchange, Inc.....	177,190	24,533,727
Invesco Ltd.....	108,030	2,745,042
JPMorgan Chase & Co.....	939,219	159,563,916
KeyCorp.....	302,601	7,041,525
Lincoln National Corp.....	54,936	3,963,632
Loews Corp.....	64,308	3,605,750
M&T Bank Corp.....	40,182	5,911,576
MarketAxess Holdings, Inc.....	12,048	4,923,656
Marsh & McLennan Cos., Inc.....	159,077	26,534,044
MetLife, Inc.....	228,838	14,371,026
Moody's Corp.....	50,845	20,549,007
Morgan Stanley.....	458,788	47,154,231
MSCI, Inc., Class A.....	25,913	17,229,035
Nasdaq, Inc.....	36,631	7,687,748
Northern Trust Corp.....	65,563	8,066,872
People's United Financial, Inc.....	133,182	2,282,740
PNC Financial Services Group, Inc.....	133,704	28,215,555
Principal Financial Group, Inc.....	78,341	5,255,898
Progressive Corp.....	183,731	17,432,397
Prudential Financial, Inc.....	121,435	13,363,922
Raymond James Financial, Inc.....	58,546	5,772,050
Regions Financial Corp.....	301,510	7,139,757
S&P Global, Inc.....	75,852	35,965,984
State Street Corp.....	115,205	11,353,453
* SVB Financial Group.....	18,395	13,196,573
Synchrony Financial.....	178,218	8,278,226
T Rowe Price Group, Inc.....	71,358	15,476,123
Travelers Cos., Inc.....	78,283	12,594,169
Truist Financial Corp.....	419,050	26,597,104
U.S. Bancorp.....	423,608	25,573,215
Wells Fargo & Co.....	1,290,703	66,032,366
Willis Towers Watson PLC.....	40,394	9,786,658
WR Berkley Corp.....	44,192	3,517,683
Zions Bancorp NA.....	50,595	3,186,979
<b>TOTAL FINANCIALS.....</b>		<b>1,400,817,684</b>
HEALTH CARE — (13.0%)		
Abbott Laboratories.....	557,221	71,820,215
AbbVie, Inc.....	555,448	63,693,222
* ABIOMED, Inc.....	14,394	4,779,384
Agilent Technologies, Inc.....	95,646	15,063,288
* Align Technology, Inc.....	23,099	14,422,323
AmerisourceBergen Corp.....	46,843	5,715,783
Amgen, Inc.....	178,252	36,892,816
Anthem, Inc.....	76,635	33,346,188

## U.S. LARGE COMPANY PORTFOLIO

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	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
Baxter International, Inc.....	156,930	\$ 12,391,193
Becton Dickinson & Co.....	90,461	21,673,551
* Biogen, Inc.....	46,801	12,480,891
* Bio-Rad Laboratories, Inc., Class A.....	6,814	5,414,949
Bio-Techne Corp.....	12,162	6,368,631
* Boston Scientific Corp.....	447,676	19,308,266
Bristol-Myers Squibb Co.....	698,007	40,763,609
Cardinal Health, Inc.....	90,664	4,334,646
* Catalent, Inc.....	53,564	7,384,333
* Centene Corp.....	182,822	13,024,239
Cerner Corp.....	93,525	6,947,972
* Charles River Laboratories International, Inc.....	15,940	7,151,959
Cigna Corp.....	107,112	22,880,194
Cooper Cos., Inc.....	15,358	6,403,057
CVS Health Corp.....	415,170	37,066,378
Danaher Corp.....	199,706	62,262,340
* DaVita, Inc.....	21,222	2,190,959
DENTSPLY SIRONA, Inc.....	69,491	3,975,580
* DexCom, Inc.....	30,462	18,984,223
* Edwards Lifesciences Corp.....	195,921	23,475,254
Eli Lilly & Co.....	249,554	63,576,377
Gilead Sciences, Inc.....	393,814	25,550,652
HCA Healthcare, Inc.....	77,585	19,431,939
* Henry Schein, Inc.....	44,429	3,392,154
* Hologic, Inc.....	80,205	5,879,829
Humana, Inc.....	40,391	18,707,496
* IDEXX Laboratories, Inc.....	26,757	17,823,908
* Illumina, Inc.....	45,995	19,090,685
* Incyte Corp.....	59,426	3,980,353
* Intuitive Surgical, Inc.....	112,115	40,488,090
* IQVIA Holdings, Inc.....	60,350	15,776,697
Johnson & Johnson.....	827,426	134,771,147
* Laboratory Corp. of America Holdings.....	30,238	8,678,911
McKesson Corp.....	48,457	10,073,241
Medtronic PLC.....	422,408	50,629,823
Merck & Co., Inc.....	795,647	70,056,718
* Mettler-Toledo International, Inc.....	7,244	10,727,495
* Moderna, Inc.....	110,317	38,082,532
Organon & Co.....	79,093	2,906,668
PerkinElmer, Inc.....	35,488	6,277,472
Pfizer, Inc.....	1,762,262	77,081,340
Quest Diagnostics, Inc.....	38,659	5,674,368
* Regeneron Pharmaceuticals, Inc.....	33,123	21,196,733
ResMed, Inc.....	45,684	12,010,780
STERIS PLC.....	31,564	7,377,769
Stryker Corp.....	105,467	28,061,605
Teleflex, Inc.....	14,780	5,275,573
Thermo Fisher Scientific, Inc.....	123,657	78,283,537
UnitedHealth Group, Inc.....	296,372	136,470,415
Universal Health Services, Inc., Class B.....	23,852	2,960,033
* Vertex Pharmaceuticals, Inc.....	81,677	15,104,528
Viatis, Inc.....	381,003	5,086,390
* Waters Corp.....	19,356	7,114,298
West Pharmaceutical Services, Inc.....	23,198	9,972,356
Zimmer Biomet Holdings, Inc.....	65,465	9,369,351
Zoetis, Inc.....	148,967	32,206,665
TOTAL HEALTH CARE.....		<u>1,599,363,371</u>

## U.S. LARGE COMPANY PORTFOLIO

### CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (8.0%)		
3M Co.....	181,874	\$32,497,246
* Alaska Air Group, Inc.....	38,946	2,056,349
Allegion PLC.....	28,120	3,607,796
* American Airlines Group, Inc.....	205,938	3,954,010
AMETEK, Inc.....	72,515	9,600,986
AO Smith Corp.....	42,517	3,106,717
* Boeing Co.....	173,004	35,817,018
Carrier Global Corp.....	272,613	14,238,577
Caterpillar, Inc.....	172,078	35,105,633
# CH Robinson Worldwide, Inc.....	41,241	3,999,965
Cintas Corp.....	27,456	11,891,194
* Copart, Inc.....	66,710	10,359,396
CSX Corp.....	709,972	25,679,687
Cummins, Inc.....	45,022	10,798,076
Deere & Co.....	89,223	30,541,925
* Delta Air Lines, Inc.....	200,737	7,854,839
Dover Corp.....	45,176	7,638,358
Eaton Corp. PLC.....	125,281	20,641,298
Emerson Electric Co.....	188,085	18,246,126
Equifax, Inc.....	38,324	10,632,227
Expeditors International of Washington, Inc.....	53,166	6,553,241
Fastenal Co.....	181,187	10,342,154
FedEx Corp.....	77,505	18,254,753
Fortive Corp.....	112,060	8,484,063
Fortune Brands Home & Security, Inc.....	43,835	4,444,869
* Generac Holdings, Inc.....	19,933	9,937,796
General Dynamics Corp.....	72,901	14,780,678
General Electric Co.....	344,860	36,165,468
Honeywell International, Inc.....	217,002	47,440,977
Howmet Aerospace, Inc.....	121,869	3,618,291
Huntington Ingalls Industries, Inc.....	12,430	2,519,934
IDEX Corp.....	23,833	5,304,511
IHS Markit Ltd.....	125,265	16,374,641
Illinois Tool Works, Inc.....	90,204	20,554,785
* Ingersoll Rand, Inc.....	128,199	6,891,978
Jacobs Engineering Group, Inc.....	40,797	5,728,715
JB Hunt Transport Services, Inc.....	26,293	5,184,717
Johnson Controls International PLC.....	223,882	16,426,222
Kansas City Southern.....	28,427	8,819,477
L3Harris Technologies, Inc.....	63,125	14,552,838
Leidos Holdings, Inc.....	44,792	4,478,304
Lockheed Martin Corp.....	77,425	25,729,876
Masco Corp.....	78,204	5,126,272
Nielsen Holdings PLC.....	110,317	2,233,919
Norfolk Southern Corp.....	77,725	22,777,311
Northrop Grumman Corp.....	47,269	16,885,432
Old Dominion Freight Line, Inc.....	29,367	10,024,425
Otis Worldwide Corp.....	133,863	10,750,538
PACCAR, Inc.....	108,692	9,740,977
Parker-Hannifin Corp.....	40,477	12,005,073
Pentair PLC.....	51,604	3,817,148
Quanta Services, Inc.....	43,612	5,289,263
Raytheon Technologies Corp.....	473,697	42,092,715
Republic Services, Inc.....	65,821	8,859,507
Robert Half International, Inc.....	34,851	3,940,603
Rockwell Automation, Inc.....	36,364	11,614,662
Rollins, Inc.....	71,503	2,519,051
Roper Technologies, Inc.....	33,135	16,165,572
Snap-on, Inc.....	17,160	3,487,427

## U.S. LARGE COMPANY PORTFOLIO

### CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Southwest Airlines Co.....	185,957	\$ 8,792,047
Stanley Black & Decker, Inc.....	51,218	9,205,411
Textron, Inc.....	70,107	5,177,402
Trane Technologies PLC.....	74,601	13,497,559
* TransDigm Group, Inc.....	16,412	10,238,134
Union Pacific Corp.....	204,900	49,462,860
* United Airlines Holdings, Inc.....	102,160	4,713,662
United Parcel Service, Inc., Class B.....	228,851	48,852,823
* United Rentals, Inc.....	22,730	8,617,170
Verisk Analytics, Inc., Class A.....	50,582	10,635,877
Waste Management, Inc.....	121,909	19,533,479
Westinghouse Air Brake Technologies Corp.....	59,811	5,426,652
WW Grainger, Inc.....	13,791	6,386,750
Xylem, Inc.....	56,385	7,363,317
TOTAL INDUSTRIALS.....		<u>986,088,749</u>
INFORMATION TECHNOLOGY — (27.9%)		
Accenture PLC, Class A.....	199,318	71,513,305
* Adobe, Inc.....	149,739	97,384,256
* Advanced Micro Devices, Inc.....	381,032	45,811,477
* Akamai Technologies, Inc.....	51,456	5,426,550
Amphenol Corp., Class A.....	187,533	14,396,908
Analog Devices, Inc.....	169,068	29,331,607
* ANSYS, Inc.....	27,501	10,438,830
Apple, Inc.....	4,935,882	739,395,124
Applied Materials, Inc.....	286,956	39,212,537
* Arista Networks, Inc.....	17,720	7,259,707
* Autodesk, Inc.....	69,251	21,994,810
Automatic Data Processing, Inc.....	132,904	29,835,619
Broadcom, Inc.....	128,951	68,559,378
Broadridge Financial Solutions, Inc.....	36,601	6,529,984
* Cadence Design Systems, Inc.....	86,914	15,045,683
CDW Corp.....	42,979	8,022,030
* Ceridian HCM Holding, Inc.....	42,675	5,345,044
Cisco Systems, Inc.....	1,324,584	74,136,967
Citrix Systems, Inc.....	39,510	3,742,782
Cognizant Technology Solutions Corp., Class A.....	164,954	12,881,258
Corning, Inc.....	240,369	8,549,925
* DXC Technology Co.....	79,643	2,593,973
* Enphase Energy, Inc.....	42,038	9,737,262
* F5 Networks, Inc.....	18,771	3,963,497
Fidelity National Information Services, Inc.....	193,817	21,463,295
* Fiserv, Inc.....	187,386	18,455,647
* FleetCor Technologies, Inc.....	26,115	6,461,112
* Fortinet, Inc.....	42,485	14,289,405
* Gartner, Inc.....	26,154	8,680,774
Global Payments, Inc.....	92,308	13,199,121
Hewlett Packard Enterprise Co.....	407,867	5,975,252
HP, Inc.....	378,262	11,472,686
Intel Corp.....	1,275,173	62,483,477
International Business Machines Corp.....	281,726	35,243,923
Intuit, Inc.....	85,889	53,765,655
* IPG Photonics Corp.....	11,050	1,757,061
Jack Henry & Associates, Inc.....	23,437	3,901,792
Juniper Networks, Inc.....	102,525	3,026,538
* Keysight Technologies, Inc.....	57,771	10,399,935
KLA Corp.....	48,028	17,902,917
Lam Research Corp.....	44,739	25,213,558
Mastercard, Inc., Class A.....	273,817	91,871,080



## U.S. LARGE COMPANY PORTFOLIO

### CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
Microchip Technology, Inc.....	171,654	\$ 12,717,845
Micron Technology, Inc.....	354,367	24,486,760
Microsoft Corp.....	2,362,037	783,298,710
Monolithic Power Systems, Inc.....	13,636	7,165,173
Motorola Solutions, Inc.....	53,056	13,189,191
NetApp, Inc.....	70,482	6,294,043
NortonLifeLock, Inc.....	183,007	4,657,528
NVIDIA Corp.....	783,271	200,258,897
NXP Semiconductors NV.....	83,379	16,747,506
Oracle Corp.....	517,763	49,674,182
Paychex, Inc.....	100,498	12,389,393
* Paycom Software, Inc.....	15,022	8,229,803
* PayPal Holdings, Inc.....	369,329	85,902,232
* PTC, Inc.....	33,178	4,225,218
* Qorvo, Inc.....	35,166	5,915,976
* QUALCOMM, Inc.....	354,546	47,168,800
* salesforce.com, Inc.....	305,365	91,514,837
Seagate Technology Holdings PLC.....	66,254	5,901,244
* ServiceNow, Inc.....	62,266	43,446,724
Skyworks Solutions, Inc.....	51,809	8,658,838
* Synopsys, Inc.....	47,984	15,987,309
TE Connectivity Ltd.....	103,051	15,045,446
* Teledyne Technologies, Inc.....	14,741	6,621,952
Teradyne, Inc.....	51,546	7,125,719
Texas Instruments, Inc.....	290,178	54,402,571
* Trimble, Inc.....	79,098	6,910,792
* Tyler Technologies, Inc.....	12,901	7,008,081
* VeriSign, Inc.....	30,796	6,857,345
# Visa, Inc., Class A.....	530,450	112,333,397
* Western Digital Corp.....	96,029	5,021,356
Western Union Co.....	127,656	2,325,892
Xilinx, Inc.....	77,721	13,989,780
* Zebra Technologies Corp., Class A.....	16,855	8,999,727
<b>TOTAL INFORMATION TECHNOLOGY.....</b>		<b>3,431,144,008</b>
MATERIALS — (2.5%)		
Air Products & Chemicals, Inc.....	69,569	20,857,482
Albemarle Corp.....	36,859	9,232,074
Amcor PLC.....	480,654	5,801,494
Avery Dennison Corp.....	25,844	5,626,756
Ball Corp.....	103,079	9,429,667
Celanese Corp., Class A.....	35,027	5,657,211
CF Industries Holdings, Inc.....	67,263	3,820,538
Corteva, Inc.....	229,958	9,922,688
Dow, Inc.....	234,847	13,144,387
DuPont de Nemours, Inc.....	164,113	11,422,265
Eastman Chemical Co.....	42,315	4,402,029
Ecolab, Inc.....	78,381	17,417,826
FMC Corp.....	40,340	3,671,343
Freeport-McMoRan, Inc.....	461,835	17,420,416
International Flavors & Fragrances, Inc.....	77,990	11,499,625
International Paper Co.....	122,406	6,079,906
Linde PLC.....	162,315	51,810,948
LyondellBasell Industries NV, Class A.....	82,579	7,664,983
Martin Marietta Materials, Inc.....	19,614	7,705,164
Mosaic Co.....	108,262	4,500,451
Newmont Corp.....	251,006	13,554,324
Nucor Corp.....	91,947	10,265,882
Packaging Corp. of America.....	29,967	4,116,567



## U.S. LARGE COMPANY PORTFOLIO

### CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
PPG Industries, Inc.....	74,331	\$ 11,935,329
Sealed Air Corp.....	47,569	2,821,793
Sherwin-Williams Co.....	76,287	24,153,227
Vulcan Materials Co.....	41,614	7,911,654
WestRock Co.....	84,255	4,052,665
TOTAL MATERIALS.....		<u>305,898,694</u>
REAL ESTATE — (2.6%)		
Alexandria Real Estate Equities, Inc.....	43,385	8,856,614
American Tower Corp.....	143,057	40,337,782
AvalonBay Communities, Inc.....	43,809	10,368,714
Boston Properties, Inc.....	44,962	5,109,482
* CBRE Group, Inc., Class A.....	105,989	11,031,335
Crown Castle International Corp.....	136,009	24,522,423
Digital Realty Trust, Inc.....	89,133	14,066,079
Duke Realty Corp.....	119,446	6,717,643
Equinix, Inc.....	28,245	23,643,042
Equity Residential.....	107,505	9,288,432
Essex Property Trust, Inc.....	20,541	6,982,502
Extra Space Storage, Inc.....	42,294	8,347,567
Federal Realty Investment Trust.....	21,640	2,604,374
Healthpeak Properties, Inc.....	168,788	5,993,662
* Host Hotels & Resorts, Inc.....	222,494	3,744,574
# Iron Mountain, Inc.....	89,947	4,105,181
Kimco Realty Corp.....	191,524	4,328,442
Mid-America Apartment Communities, Inc.....	36,236	7,399,754
Prologis, Inc.....	232,357	33,682,471
Public Storage.....	47,956	15,930,024
Realty Income Corp.....	121,798	8,700,031
Regency Centers Corp.....	48,374	3,406,013
SBA Communications Corp.....	34,425	11,887,985
Simon Property Group, Inc.....	103,322	15,144,939
UDR, Inc.....	88,289	4,902,688
Ventas, Inc.....	124,238	6,630,582
Vornado Realty Trust.....	49,863	2,125,660
Welltower, Inc.....	132,630	10,663,452
Weyerhaeuser Co.....	237,014	8,466,140
TOTAL REAL ESTATE.....		<u>318,987,587</u>
UTILITIES — (2.4%)		
AES Corp.....	208,832	5,247,948
Alliant Energy Corp.....	78,661	4,449,853
Ameren Corp.....	81,045	6,831,283
American Electric Power Co., Inc.....	157,021	13,301,249
American Water Works Co., Inc.....	57,089	9,943,762
Atmos Energy Corp.....	41,262	3,801,055
CenterPoint Energy, Inc.....	187,891	4,892,682
CMS Energy Corp.....	91,736	5,536,268
Consolidated Edison, Inc.....	110,486	8,330,644
Dominion Energy, Inc.....	254,747	19,342,940
DTE Energy Co.....	61,268	6,944,728
Duke Energy Corp.....	242,027	24,689,174
Edison International.....	119,609	7,526,994
Entergy Corp.....	62,685	6,457,809
Eversource Energy.....	72,385	4,614,544
Eversource Energy.....	107,737	9,146,871
Exelon Corp.....	307,782	16,370,924
FirstEnergy Corp.....	169,896	6,546,093

## U.S. LARGE COMPANY PORTFOLIO

### CONTINUED

	<u>Shares</u>	<u>Value†</u>
UTILITIES — (Continued)		
NextEra Energy, Inc.....	616,608	\$ 52,615,161
NiSource, Inc.....	124,061	3,060,585
NRG Energy, Inc.....	77,138	3,077,035
Pinnacle West Capital Corp.....	34,860	2,248,121
PPL Corp.....	242,603	6,986,966
Public Service Enterprise Group, Inc.....	158,965	10,141,967
Sempra Energy.....	100,246	12,794,397
Southern Co.....	333,309	20,771,817
WEC Energy Group, Inc.....	99,061	8,921,434
Xcel Energy, Inc.....	169,774	10,965,703
TOTAL UTILITIES.....		<u>295,558,007</u>
TOTAL COMMON STOCKS		
Cost (\$3,112,316,311).....		<u>12,280,778,700</u>
TEMPORARY CASH INVESTMENTS — (0.2%)		
State Street Institutional U.S. Government Money Market Fund 0.025%.....	21,651,185	<u>21,651,185</u>
SECURITIES LENDING COLLATERAL — (0.0%)		
@ § The DFA Short Term Investment Fund.....	476,329	<u>5,511,126</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$3,139,477,611).....		<u>\$12,307,941,011</u>

† See Note B to Financial Statements.

\* Non-Income Producing Securities.

# Total or Partial Securities on Loan.

@ Security purchased with cash collateral received from Securities on Loan.

§ Affiliated Fund.

As of October 31, 2021, 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>
<b>Long Position Contracts:</b>					
S&P 500® Emini Index.....	116	12/17/21	\$26,310,734	\$26,662,600	\$351,866
<b>Total Futures Contracts.....</b>			<u>\$26,310,734</u>	<u>\$26,662,600</u>	<u>\$351,866</u>

Summary of the Portfolio's investments as of October 31, 2021, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Communication Services.....	\$ 1,330,440,037	—	—	\$ 1,330,440,037
Consumer Discretionary.....	1,574,331,954	—	—	1,574,331,954
Consumer Staples.....	687,390,522	—	—	687,390,522
Energy.....	350,758,087	—	—	350,758,087
Financials.....	1,400,817,684	—	—	1,400,817,684
Health Care.....	1,599,363,371	—	—	1,599,363,371
Industrials.....	986,088,749	—	—	986,088,749
Information Technology.....	3,431,144,008	—	—	3,431,144,008
Materials.....	305,898,694	—	—	305,898,694
Real Estate.....	318,987,587	—	—	318,987,587

**U.S. LARGE COMPANY PORTFOLIO**  
**CONTINUED**

	<b>Investments in Securities (Market Value)</b>			
	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
Utilities.....	\$ 295,558,007	—	—	\$ 295,558,007
Temporary Cash Investments.....	21,651,185	—	—	21,651,185
Securities Lending Collateral.....	—	\$5,511,126	—	5,511,126
Futures Contracts**.....	351,866	—	—	351,866
<b>TOTAL.....</b>	<b>\$12,302,781,751</b>	<b>\$5,511,126</b>	<b>—</b>	<b>\$12,308,292,877</b>

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

See accompanying Notes to Financial Statements.

**THE U.S. LARGE CAP VALUE SERIES**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2021**

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (98.6%)		
COMMUNICATION SERVICES — (9.6%)		
	914,042	\$ 71,468,944
	22,876,258	577,854,277
# *	391,280	264,070,959
	14,284,552	734,654,509
# *	1,025,284	24,032,657
*	1,512,068	34,112,254
*	655,458	26,919,660
	14,138	1,982,854
	1,012,263	40,227,332
	398,625	14,733,180
	846,787	30,967,001
*	27,366	4,399,632
*	255,397	41,489,243
*	39,281	2,048,504
*	78,562	4,383,760
*	157,126	7,821,732
*	358,516	17,682,009
#	6,413,688	76,066,340
# *	8,266	582,505
	579,629	13,273,504
	64,856	1,463,151
	59,952	4,081,532
*	1,375,885	158,268,052
	5,468,340	289,767,337
	2,909	113,247
	1,966,931	71,242,241
*	2,075,362	350,881,453
# *	6,600	683,958
*	10,500	77,490
		<hr/>
TOTAL COMMUNICATION SERVICES.....		2,865,349,317
CONSUMER DISCRETIONARY — (7.0%)		
	260,851	58,827,117
*	179,618	31,054,156
	912,981	33,305,547
	417,162	40,402,140
# *	16,300	1,974,256
	1,106,571	49,873,155
*	28,630	1,524,261
*	348,626	47,733,872
# *	1,380,879	30,600,279
*	491,742	52,990,118
	2,991,530	267,053,883
*	7,664,173	130,904,075
#	942,706	21,389,999
	539,512	77,473,923
*	5,294,855	288,198,958
	1,383,656	48,967,586
	7,025	921,048
	36,378	3,483,557
*	135,848	11,574,250
	522,185	25,341,638
	354,145	60,859,818
	1,101,303	110,053,209
	37,985	3,117,809

## THE U.S. LARGE CAP VALUE SERIES

### CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
Lithia Motors, Inc., Class A.....	108,700	\$ 34,699,214
* LKQ Corp.....	1,704,698	93,894,766
MGM Resorts International.....	1,571,958	74,133,539
* Mohawk Industries, Inc.....	538,637	95,451,863
Newell Brands, Inc.....	423,698	9,698,447
# * Norwegian Cruise Line Holdings Ltd.....	89,903	2,312,305
PulteGroup, Inc.....	2,382,974	114,573,390
* PVH Corp.....	289,789	31,682,631
Qurate Retail, Inc., Class A.....	63,525	663,201
Ralph Lauren Corp.....	234,179	29,780,543
# * Royal Caribbean Cruises Ltd.....	599,907	50,650,148
Tapestry, Inc.....	359,369	14,008,204
Target Corp.....	118,528	30,772,239
Toll Brothers, Inc.....	163,928	9,863,548
# * Veoneer, Inc.....	289,615	10,194,448
# Whirlpool Corp.....	492,212	103,773,056
TOTAL CONSUMER DISCRETIONARY.....		<u>2,103,776,196</u>
CONSUMER STAPLES — (5.9%)		
Archer-Daniels-Midland Co.....	1,132,777	72,769,594
Bunge Ltd.....	586,403	54,324,374
Campbell Soup Co.....	75,842	3,029,888
Conagra Brands, Inc.....	713,685	22,980,657
Constellation Brands, Inc., Class A.....	399,835	86,688,226
* Darling Ingredients, Inc.....	496,900	41,997,988
General Mills, Inc.....	1,780,895	110,059,311
# Hormel Foods Corp.....	211,849	8,965,450
Ingredion, Inc.....	10,380	988,487
J M Smucker Co.....	730,185	89,710,529
Keurig Dr Pepper, Inc.....	148,700	5,366,583
Kraft Heinz Co.....	998,622	35,840,544
Kroger Co.....	3,332,236	133,356,085
McCormick & Co., Inc.....	34,185	2,742,663
Molson Coors Beverage Co., Class B.....	452,391	19,945,919
Mondelez International, Inc., Class A.....	3,446,636	209,348,671
* Pilgrim's Pride Corp.....	6,211	174,902
* Post Holdings, Inc.....	242,049	24,563,132
Seaboard Corp.....	13	50,050
Tyson Foods, Inc., Class A.....	1,703,838	136,255,925
* U.S. Foods Holding Corp.....	1,048,790	36,361,549
Walgreens Boots Alliance, Inc.....	2,964,353	139,383,878
Walmart, Inc.....	3,574,592	534,115,537
TOTAL CONSUMER STAPLES.....		<u>1,769,019,942</u>
ENERGY — (7.8%)		
Baker Hughes Co.....	835,609	20,957,074
Cabot Oil & Gas Corp.....	79,737	1,699,993
Chevron Corp.....	2,479,971	283,931,880
ConocoPhillips.....	5,239,620	390,299,294
# Continental Resources, Inc.....	7,637	372,762
Devon Energy Corp.....	448,267	17,966,541
Diamondback Energy, Inc.....	4,467	478,818
EOG Resources, Inc.....	1,171,923	108,356,000
Exxon Mobil Corp.....	6,882,535	443,717,031
Halliburton Co.....	1,689,840	42,229,102
Hess Corp.....	1,051,133	86,792,052
HollyFrontier Corp.....	392	13,250
Kinder Morgan, Inc.....	4,353,789	72,925,966

## THE U.S. LARGE CAP VALUE SERIES

### CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
Marathon Oil Corp.....	57,701	\$ 941,680
Marathon Petroleum Corp.....	2,499,258	164,776,080
* NOV, Inc.....	23,459	328,895
Occidental Petroleum Corp.....	3,930,559	131,791,643
ONEOK, Inc.....	977,512	62,189,313
Phillips 66.....	938,504	70,181,329
Pioneer Natural Resources Co.....	483,420	90,389,872
Schlumberger NV.....	4,645,370	149,859,636
Targa Resources Corp.....	438,261	23,959,729
Valero Energy Corp.....	1,099,754	85,043,977
Williams Cos., Inc.....	3,362,733	94,459,170
TOTAL ENERGY.....		<u>2,343,661,087</u>
FINANCIALS — (21.7%)		
Aflac, Inc.....	1,552,844	83,341,137
* Alleghany Corp.....	33,373	21,738,505
Allstate Corp.....	789,514	97,639,196
Ally Financial, Inc.....	3,002,913	143,359,067
American Financial Group, Inc.....	352,608	47,968,792
American International Group, Inc.....	1,394,312	82,389,896
* Arch Capital Group Ltd.....	522,976	21,870,856
Assurant, Inc.....	225,564	36,385,729
* Athene Holding Ltd., Class A.....	122,622	10,669,340
Axis Capital Holdings Ltd.....	60,236	3,136,489
Bank of America Corp.....	9,081,247	433,901,934
Bank of New York Mellon Corp.....	2,654,900	157,170,080
* Berkshire Hathaway, Inc., Class B.....	1,932,050	554,517,671
BOK Financial Corp.....	6,114	618,553
Capital One Financial Corp.....	1,585,334	239,432,994
Charles Schwab Corp.....	3,700	303,511
Chubb Ltd.....	588,566	114,994,025
Citigroup, Inc.....	5,054,796	349,589,691
Citizens Financial Group, Inc.....	925,776	43,863,267
CNA Financial Corp.....	188,355	8,449,605
Comerica, Inc.....	155,103	13,197,714
East West Bancorp, Inc.....	105,524	8,387,048
Equitable Holdings, Inc.....	1,600	53,600
Everest Re Group Ltd.....	105,228	27,517,122
Fifth Third Bancorp.....	4,368,319	190,152,926
First Horizon Corp.....	75,600	1,282,932
Franklin Resources, Inc.....	55,372	1,743,664
Goldman Sachs Group, Inc.....	1,096,257	453,137,831
Hartford Financial Services Group, Inc.....	2,301,121	167,820,755
Huntington Bancshares, Inc.....	4,897,331	77,083,990
Invesco Ltd.....	245,316	6,233,480
Jefferies Financial Group, Inc.....	303,442	13,048,006
JPMorgan Chase & Co.....	5,030,448	854,622,811
KeyCorp.....	3,705,439	86,225,566
Lincoln National Corp.....	542,046	39,108,619
Loews Corp.....	912,236	51,149,073
M&T Bank Corp.....	167,424	24,631,419
* Markel Corp.....	1,271	1,668,988
MetLife, Inc.....	992,550	62,332,140
Morgan Stanley.....	4,295,101	441,450,481
Northern Trust Corp.....	7,507	923,661
Old Republic International Corp.....	789,063	20,381,497
People's United Financial, Inc.....	396,896	6,802,797
PNC Financial Services Group, Inc.....	1,142,434	241,087,847
Principal Financial Group, Inc.....	1,679,227	112,659,339

## THE U.S. LARGE CAP VALUE SERIES

### CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Prosperity Bancshares, Inc.....	10,200	\$ 768,162
Prudential Financial, Inc.....	735,801	80,974,900
Raymond James Financial, Inc.....	2,229	219,757
Regions Financial Corp.....	5,577,353	132,071,719
Reinsurance Group of America, Inc.....	171,654	20,268,904
RenaissanceRe Holdings Ltd.....	59,524	8,440,503
Santander Consumer USA Holdings, Inc.....	811,033	33,820,076
Signature Bank.....	400	119,128
State Street Corp.....	481,912	47,492,428
Synchrony Financial.....	1,171,756	54,428,066
Synovus Financial Corp.....	22,362	1,041,846
Travelers Cos., Inc.....	1,136,535	182,845,751
Truist Financial Corp.....	2,893,413	183,644,923
U.S. Bancorp.....	677,224	40,884,013
Unum Group.....	30,296	771,639
# Voya Financial, Inc.....	140,636	9,812,174
Wells Fargo & Co.....	5,521,821	282,496,362
WR Berkley Corp.....	260,023	20,697,831
Zions Bancorp NA.....	744,970	46,925,660
<b>TOTAL FINANCIALS.....</b>		<b>6,501,767,486</b>
HEALTH CARE — (15.7%)		
Abbott Laboratories.....	290,207	37,404,780
AbbVie, Inc.....	6,916	793,058
Anthem, Inc.....	803,952	349,823,634
Baxter International, Inc.....	660,698	52,168,714
Becton Dickinson & Co.....	159,545	38,225,387
* Biogen, Inc.....	450,922	120,251,879
* Bio-Rad Laboratories, Inc., Class A.....	28,609	22,735,000
* Boston Scientific Corp.....	50,481	2,177,245
Bristol-Myers Squibb Co.....	4,416,689	257,934,638
* Catalent, Inc.....	24,420	3,366,541
* Centene Corp.....	1,396,759	99,505,111
Cerner Corp.....	214,084	15,904,300
* Change Healthcare, Inc.....	290,410	6,252,527
Cigna Corp.....	1,075,436	229,723,884
Cooper Cos., Inc.....	6,954	2,899,262
CVS Health Corp.....	4,791,977	427,827,707
Danaher Corp.....	975,010	303,978,868
* DaVita, Inc.....	437,096	45,125,791
DENTSPLY SIRONA, Inc.....	322,766	18,465,443
* Elanco Animal Health, Inc.....	80,232	2,638,028
* Envista Holdings Corp.....	11,130	435,183
Gilead Sciences, Inc.....	2,017,924	130,922,909
* Henry Schein, Inc.....	212,926	16,256,900
* Hologic, Inc.....	58,398	4,281,157
Humana, Inc.....	517,327	239,605,173
* IQVIA Holdings, Inc.....	144,920	37,884,986
* Jazz Pharmaceuticals PLC.....	216,185	28,761,252
* Laboratory Corp. of America Holdings.....	758,731	217,770,972
McKesson Corp.....	123,372	25,646,571
Medtronic PLC.....	1,794,733	215,116,697
PerkinElmer, Inc.....	121,202	21,439,422
Perrigo Co. PLC.....	16,298	735,855
Pfizer, Inc.....	17,597,787	769,727,203
Quest Diagnostics, Inc.....	971,775	142,637,134
* Regeneron Pharmaceuticals, Inc.....	115,450	73,881,073
STERIS PLC.....	209,232	48,905,888
* Syneos Health, Inc.....	13,905	1,297,893



## THE U.S. LARGE CAP VALUE SERIES

### CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
Teleflex, Inc.....	400	\$ 142,776
Thermo Fisher Scientific, Inc.....	758,947	480,466,577
* United Therapeutics Corp.....	40,188	7,666,263
UnitedHealth Group, Inc.....	5,974	2,750,848
Universal Health Services, Inc., Class B.....	541,236	67,167,388
* Vertex Pharmaceuticals, Inc.....	78,678	14,549,923
Viatis, Inc.....	3,416,293	45,607,512
Zimmer Biomet Holdings, Inc.....	367,080	52,536,490
TOTAL HEALTH CARE.....		<u>4,683,395,842</u>
INDUSTRIALS — (13.6%)		
* AECOM.....	555,241	37,961,827
AGCO Corp.....	370,490	45,277,583
* Alaska Air Group, Inc.....	277,035	14,627,448
AMERCO.....	84,561	62,320,611
AMETEK, Inc.....	167,329	22,154,360
Arcosa, Inc.....	75,409	3,900,908
* Builders FirstSource, Inc.....	591,900	34,490,013
* CACI International, Inc., Class A.....	2,200	632,808
Carlisle Cos., Inc.....	344,730	76,847,212
Carrier Global Corp.....	2,108,684	110,136,565
CSX Corp.....	1,802,425	65,193,712
Cummins, Inc.....	513,903	123,254,495
Deere & Co.....	1,688	577,819
* Delta Air Lines, Inc.....	270,717	10,593,156
Dover Corp.....	414,398	70,066,414
Eaton Corp. PLC.....	1,110,312	182,935,005
Emerson Electric Co.....	244,394	23,708,662
FedEx Corp.....	1,020,334	240,319,267
* Fluor Corp.....	363	7,057
Fortive Corp.....	270,555	20,483,719
Fortune Brands Home & Security, Inc.....	521,389	52,868,845
General Dynamics Corp.....	429,452	87,071,393
General Electric Co.....	705,939	74,031,823
* GXO Logistics, Inc.....	844,422	74,984,674
Howmet Aerospace, Inc.....	1,598,924	47,472,053
Hubbell, Inc.....	31,189	6,218,151
Huntington Ingalls Industries, Inc.....	720	145,966
* Ingersoll Rand, Inc.....	798,380	42,920,909
Jacobs Engineering Group, Inc.....	344,319	48,349,274
# * JetBlue Airways Corp.....	345,167	4,842,693
Johnson Controls International PLC.....	1,549,925	113,717,997
Kansas City Southern.....	679,296	210,751,584
L3Harris Technologies, Inc.....	109,489	25,241,594
Leidos Holdings, Inc.....	736,625	73,647,767
ManpowerGroup, Inc.....	148,673	14,369,245
* MasTec, Inc.....	13,315	1,186,766
* Middleby Corp.....	58,200	10,618,008
Nielsen Holdings PLC.....	1,024,597	20,748,089
Norfolk Southern Corp.....	802,832	235,269,918
Northrop Grumman Corp.....	40,280	14,388,822
nVent Electric PLC.....	13,164	466,664
Oshkosh Corp.....	194,784	20,841,888
Otis Worldwide Corp.....	1,228,006	98,621,162
Owens Corning.....	522,134	48,772,537
PACCAR, Inc.....	962,001	86,214,530
Parker-Hannifin Corp.....	386,272	114,564,412
Pentair PLC.....	1,022,156	75,608,879
Quanta Services, Inc.....	681,204	82,616,421

## THE U.S. LARGE CAP VALUE SERIES

### CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Raytheon Technologies Corp.....	2,028,378	\$ 180,241,669
Republic Services, Inc.....	1,835,706	247,086,028
Roper Technologies, Inc.....	9,729	4,746,487
* Sensata Technologies Holding PLC.....	672,107	37,033,096
Snap-on, Inc.....	314,577	63,931,484
* Southwest Airlines Co.....	1,349,865	63,821,617
Stanley Black & Decker, Inc.....	768,993	138,211,112
Textron, Inc.....	1,834,221	135,457,221
Trane Technologies PLC.....	750,431	135,775,481
* United Airlines Holdings, Inc.....	833,721	38,467,887
* United Rentals, Inc.....	245,930	93,234,522
Westinghouse Air Brake Technologies Corp.....	314,577	28,541,571
* XPO Logistics, Inc.....	844,422	72,451,408
TOTAL INDUSTRIALS.....		<u>4,071,040,288</u>
INFORMATION TECHNOLOGY — (9.2%)		
* Akamai Technologies, Inc.....	143,163	15,097,970
Amdocs Ltd.....	720,716	56,100,533
Analog Devices, Inc.....	608,583	105,583,065
* Arrow Electronics, Inc.....	474,688	54,945,136
Avnet, Inc.....	5,178	197,334
# * Cerence, Inc.....	658	69,175
* Ciena Corp.....	76,500	4,153,185
Cognizant Technology Solutions Corp., Class A.....	1,483,782	115,868,536
Concentrix Corp.....	94,091	16,718,089
Corning, Inc.....	4,000,592	142,301,057
Dolby Laboratories, Inc., Class A.....	16,857	1,489,316
* DXC Technology Co.....	784,579	25,553,738
* F5 Networks, Inc.....	108	22,804
Fidelity National Information Services, Inc.....	826,110	91,483,421
# * First Solar, Inc.....	1,083	129,516
* Fiserv, Inc.....	500,034	49,248,349
* Flex Ltd.....	1,342,960	22,696,024
Global Payments, Inc.....	246,990	35,317,100
Hewlett Packard Enterprise Co.....	8,061,105	118,095,188
HP, Inc.....	9,358,742	283,850,645
Intel Corp.....	12,800,223	627,210,927
International Business Machines Corp.....	472,514	59,111,501
* IPG Photonics Corp.....	3,170	504,062
Jabil, Inc.....	219,735	13,175,311
Juniper Networks, Inc.....	1,212,705	35,799,052
Lam Research Corp.....	19,375	10,919,169
Marvell Technology, Inc.....	1,148,850	78,696,225
Microchip Technology, Inc.....	2,564	189,967
Micron Technology, Inc.....	4,258,919	294,291,303
MKS Instruments, Inc.....	1,502	225,375
* Nuance Communications, Inc.....	4,368	240,458
* ON Semiconductor Corp.....	2,363,988	113,636,903
* Qorvo, Inc.....	523,064	87,995,057
Skyworks Solutions, Inc.....	274,655	45,903,090
SS&C Technologies Holdings, Inc.....	361,929	28,762,498
SYNNEX Corp.....	94,091	9,879,555
TE Connectivity Ltd.....	987,862	144,227,852
* Teledyne Technologies, Inc.....	629	282,559
Vontier Corp.....	23,227	785,769
* Western Digital Corp.....	1,180,996	61,754,281
Xerox Holdings Corp.....	31,592	562,338
TOTAL INFORMATION TECHNOLOGY.....		<u>2,753,073,433</u>

## THE U.S. LARGE CAP VALUE SERIES

### CONTINUED

	<u>Shares</u>	<u>Value†</u>
<b>MATERIALS — (7.4%)</b>		
Air Products & Chemicals, Inc.....	379,320	\$ 113,723,929
Albemarle Corp.....	500,961	125,475,702
Alcoa Corp.....	535	24,583
Amcor PLC.....	1,181,325	14,258,593
* Arconic Corp.....	223,306	6,569,663
Ball Corp.....	644	58,913
Celanese Corp., Class A.....	78,858	12,736,356
CF Industries Holdings, Inc.....	1,280,508	72,732,854
# * Cleveland-Cliffs, Inc.....	19,366	466,914
Corteva, Inc.....	1,073,383	46,316,476
Dow, Inc.....	2,444,152	136,799,187
DuPont de Nemours, Inc.....	557,162	38,778,475
Eastman Chemical Co.....	863,487	89,828,553
FMC Corp.....	1,803	164,091
Freeport-McMoRan, Inc.....	5,290,412	199,554,341
Huntsman Corp.....	8,221	267,840
International Flavors & Fragrances, Inc.....	429,686	63,357,201
International Paper Co.....	2,105,441	104,577,254
* Linde PLC.....	736,764	235,175,069
LyondellBasell Industries NV, Class A.....	981,375	91,091,228
Martin Marietta Materials, Inc.....	263,699	103,591,515
Mosaic Co.....	660,597	27,461,017
Newmont Corp.....	1,820,613	98,313,102
Nucor Corp.....	2,025,072	226,099,289
Packaging Corp. of America.....	118,549	16,285,076
PPG Industries, Inc.....	2,452	393,718
Reliance Steel & Aluminum Co.....	435,518	63,655,311
Royal Gold, Inc.....	87,093	8,623,949
Sonoco Products Co.....	136,082	7,885,952
Steel Dynamics, Inc.....	1,692,329	111,829,100
* Sylvamo Corp.....	191,403	5,389,908
Valvoline, Inc.....	796,275	27,041,499
Vulcan Materials Co.....	533,578	101,443,849
Westlake Chemical Corp.....	372,164	36,226,444
WestRock Co.....	694,588	33,409,683
<b>TOTAL MATERIALS.....</b>		<u>2,219,606,634</u>
<b>REAL ESTATE — (0.5%)</b>		
* CBRE Group, Inc., Class A.....	868,711	90,415,441
* Howard Hughes Corp.....	4,513	393,218
* Jones Lang LaSalle, Inc.....	218,089	56,317,122
<b>TOTAL REAL ESTATE.....</b>		<u>147,125,781</u>
<b>UTILITIES — (0.2%)</b>		
MDU Resources Group, Inc.....	20,335	624,895
NRG Energy, Inc.....	1,169,432	46,648,642
Vistra Corp.....	1,084,247	21,240,399
<b>TOTAL UTILITIES.....</b>		<u>68,513,936</u>
<b>TOTAL COMMON STOCKS</b>		
Cost (\$16,670,232,267).....		<u>29,526,329,942</u>
<b>TEMPORARY CASH INVESTMENTS — (0.9%)</b>		
State Street Institutional U.S. Government Money Market Fund 0.025%.....	252,244,635	<u>252,244,635</u>

## THE U.S. LARGE CAP VALUE SERIES

### CONTINUED

	<u>Shares</u>	<u>Value†</u>
SECURITIES LENDING COLLATERAL — (0.5%)		
@ § The DFA Short Term Investment Fund .....	13,464,092	\$ 155,779,548
TOTAL INVESTMENTS — (100.0%)		
(Cost \$17,078,248,214).....		<u>\$29,934,354,125</u>

† See Note B to Financial Statements.

# Total or Partial Securities on Loan.

\* Non-Income Producing Securities.

@ Security purchased with cash collateral received from Securities on Loan.

§ Affiliated Fund.

As of October 31, 2021, The U.S. Large Cap Value Series 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>
<b>Long Position Contracts:</b>					
S&P 500® Emini Index.....	938	12/17/21	\$206,938,892	\$215,599,300	\$8,660,408
<b>Total Futures Contracts.....</b>			<u>\$206,938,892</u>	<u>\$215,599,300</u>	<u>\$8,660,408</u>

Summary of the Series' investments as of October 31, 2021, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Communication Services.....	\$ 2,865,349,317	—	—	\$ 2,865,349,317
Consumer Discretionary.....	2,103,776,196	—	—	2,103,776,196
Consumer Staples.....	1,769,019,942	—	—	1,769,019,942
Energy.....	2,343,661,087	—	—	2,343,661,087
Financials.....	6,501,767,486	—	—	6,501,767,486
Health Care.....	4,683,395,842	—	—	4,683,395,842
Industrials.....	4,071,040,288	—	—	4,071,040,288
Information Technology.....	2,753,073,433	—	—	2,753,073,433
Materials.....	2,219,606,634	—	—	2,219,606,634
Real Estate.....	147,125,781	—	—	147,125,781
Utilities.....	68,513,936	—	—	68,513,936
Temporary Cash Investments.....	252,244,635	—	—	252,244,635
Securities Lending Collateral.....	—	\$155,779,548	—	155,779,548
Futures Contracts**.....	8,660,408	—	—	8,660,408
TOTAL.....	<u>\$29,787,234,985</u>	<u>\$155,779,548</u>	<u>—</u>	<u>\$29,943,014,533</u>

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

See accompanying Notes to Financial Statements.

**THE DFA INTERNATIONAL VALUE SERIES**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2021**

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (94.7%)		
AUSTRALIA — (6.0%)		
* AMP Ltd.....	3,794,941	\$ 3,104,829
Aurizon Holdings Ltd.....	3,943,404	10,053,557
Australia & New Zealand Banking Group Ltd.....	6,888,410	146,588,595
# Bank of Queensland Ltd.....	424,263	2,824,711
# Bendigo & Adelaide Bank Ltd.....	573,602	4,017,454
BlueScope Steel Ltd.....	3,134,039	48,972,821
* Boral Ltd.....	1	5
Challenger Ltd.....	77,767	408,497
Cleanaway Waste Management Ltd.....	4,838,776	9,840,896
* Crown Resorts Ltd.....	161,839	1,219,943
Downer EDI Ltd.....	1,156,067	5,527,331
Fortescue Metals Group Ltd.....	99,239	1,034,074
Harvey Norman Holdings Ltd.....	2,695,782	10,113,515
IGO Ltd.....	379,319	2,777,683
Incitec Pivot Ltd.....	6,400,695	14,482,121
Lendlease Corp. Ltd.....	1,673,113	13,254,748
National Australia Bank Ltd.....	4,975,285	108,172,523
Newcrest Mining Ltd.....	665,644	12,471,403
Northern Star Resources Ltd.....	9,952	68,896
Oil Search Ltd.....	3,372,770	10,926,436
# Orica Ltd.....	219,207	2,516,341
Origin Energy Ltd.....	3,515,673	13,464,955
# OZ Minerals Ltd.....	435,715	8,288,108
QBE Insurance Group Ltd.....	952,190	8,525,367
Qube Holdings Ltd.....	608,346	1,469,207
# Santos Ltd.....	7,088,455	37,221,959
# Seven Group Holdings Ltd.....	80,291	1,311,337
South32 Ltd.....	12,345,066	33,301,836
Suncorp Group Ltd.....	3,668,708	32,463,817
Tabcorp Holdings Ltd.....	2,668,586	10,048,168
# TPG Telecom Ltd.....	238,910	1,219,621
Westpac Banking Corp.....	8,060,284	156,813,850
Woodside Petroleum Ltd.....	2,022,511	35,356,674
Worley Ltd.....	703,009	5,776,067
TOTAL AUSTRALIA.....		<u>753,637,345</u>
AUSTRIA — (0.0%)		
Erste Group Bank AG.....	20,625	884,518
Raiffeisen Bank International AG.....	21,469	627,322
TOTAL AUSTRIA.....		<u>1,511,840</u>
BELGIUM — (0.7%)		
Ageas SA.....	382,351	18,600,493
KBC Group NV.....	565,642	52,674,264
Solvay SA.....	113,690	13,514,567
TOTAL BELGIUM.....		<u>84,789,324</u>
CANADA — (9.4%)		
AltaGas Ltd.....	238,228	4,931,643
# ARC Resources Ltd.....	139,819	1,341,024
# Bank of Montreal.....	180,174	19,562,040
Bank of Montreal.....	1,448,818	157,211,241
Bank of Nova Scotia.....	495,702	32,499,402
Bank of Nova Scotia.....	1,698,160	111,331,370
Barrick Gold Corp.....	495,327	9,089,266

## THE DFA INTERNATIONAL VALUE SERIES

### CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
Barrick Gold Corp.....	1,961,704	\$ 36,036,502
Cameco Corp.....	82,292	1,999,696
# Canadian Imperial Bank of Commerce.....	907,318	110,093,685
Canadian Imperial Bank of Commerce.....	248,491	30,132,019
Canadian Natural Resources Ltd.....	489,228	20,792,981
Canadian Natural Resources Ltd.....	3,476,035	147,766,248
# Cenovus Energy, Inc.....	442,856	5,295,951
Cenovus Energy, Inc.....	1,287,778	15,427,580
# Endeavour Mining PLC.....	549,867	13,968,826
Fairfax Financial Holdings Ltd.....	97,836	39,625,319
First Quantum Minerals Ltd.....	1,494,285	35,376,975
Great-West Lifeco, Inc.....	202,161	5,947,545
iA Financial Corp., Inc.....	170,895	10,109,262
Imperial Oil Ltd.....	208,007	7,042,254
# Imperial Oil Ltd.....	499,213	16,913,336
Kinross Gold Corp.....	4,622,914	27,791,274
Lundin Mining Corp.....	2,996,201	26,073,921
Magna International, Inc.....	62,649	5,093,364
Manulife Financial Corp.....	898,760	17,508,972
Manulife Financial Corp.....	1,882,277	36,685,579
Nutrien Ltd.....	817,884	57,178,256
Onex Corp.....	143,116	10,665,472
# Sun Life Financial, Inc.....	57,328	3,265,976
Suncor Energy, Inc.....	1,317,132	34,641,776
Suncor Energy, Inc.....	1,417,268	37,274,148
* Teck Resources Ltd., Class B.....	3,183	88,834
Teck Resources Ltd., Class B.....	1,439,855	40,171,955
# * Tilray, Inc.....	249,242	2,567,193
Toronto-Dominion Bank.....	28,914	2,098,928
# Toronto-Dominion Bank.....	147,064	10,663,611
Tourmaline Oil Corp.....	748,518	27,053,337
West Fraser Timber Co. Ltd.....	194,104	15,541,181
TOTAL CANADA.....		<u>1,186,857,942</u>
DENMARK — (2.2%)		
# AP Moller - Maersk AS, Class A.....	4,146	11,383,501
AP Moller - Maersk AS, Class B.....	5,816	16,854,464
Carlsberg AS, Class B.....	288,439	47,625,833
# Chr Hansen Holding AS.....	17,775	1,414,851
Danske Bank AS.....	884,653	14,969,763
# * Demant AS.....	45,830	2,221,744
DSV AS.....	309,306	71,888,035
# H Lundbeck AS.....	236,230	6,578,865
# Rockwool International AS, Class B.....	19,106	8,737,470
Tryg AS.....	271,178	6,435,896
# Vestas Wind Systems AS.....	1,973,579	85,317,056
TOTAL DENMARK.....		<u>273,427,478</u>
FINLAND — (0.9%)		
Fortum Oyj.....	516,377	15,357,085
* Nokia Oyj.....	4,351,573	24,975,874
Nordea Bank Abp.....	3,248,891	39,788,576
Nordea Bank Abp.....	471,228	5,765,501
Stora Enso Oyj, Class R.....	1,249,200	20,786,087
UPM-Kymmene Oyj.....	295,566	10,430,797
TOTAL FINLAND.....		<u>117,103,920</u>

## THE DFA INTERNATIONAL VALUE SERIES

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (9.8%)		
	237,138	\$ 32,439,055
	1,974,356	57,439,907
#	1,824,346	122,116,632
	1,717,699	9,983,610
	1,023,747	41,477,421
	2,495,917	45,185,720
	1,844,395	127,286,369
	622,212	97,822,573
	565,829	14,176,935
	1,053,519	15,894,399
	248,332	16,187,704
	103,098	10,611,378
	1,705,570	25,136,609
	2,921,572	41,559,791
	66,127	13,681,498
	47,286	2,441,338
	5,978,647	65,196,841
	431,125	28,942,896
*	383,338	13,813,231
	570,080	57,261,176
	1,357,954	45,360,990
	6,840,726	342,549,007
	156,647	4,602,611
	29,858	3,192,125
#	253,853	3,270,277
TOTAL FRANCE.....		<u>1,237,630,093</u>
GERMANY — (6.5%)		
	559,039	129,814,638
	54,602	3,929,905
	926,497	52,215,196
	1,003,964	101,436,507
*	770,402	5,626,149
*	148,327	17,439,013
Ω	210,128	13,456,306
	2,568,275	254,933,183
*	1,938,873	24,905,420
*	1,483,028	19,012,419
	355,524	11,519,262
	755,986	34,362,395
	448,245	33,755,053
	36,927	10,933,579
	1,065,243	41,002,963
*	162,600	7,819,470
	3,595,005	9,366,490
	236,980	10,476,085
	1,408	51,956
*	29,665	1,700,943
	111,321	36,190,216
TOTAL GERMANY.....		<u>819,947,148</u>
HONG KONG — (1.9%)		
Ω	647,400	5,665,250
	5,051,500	16,007,418
# *	6,186,999	5,707,856
	2,790,303	17,235,853
	7,657,984	51,342,339
	443,000	2,670,844



## THE DFA INTERNATIONAL VALUE SERIES

### CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
Hang Lung Properties Ltd.....	5,009,000	\$ 11,625,154
Hang Seng Bank Ltd.....	112,600	2,139,730
Henderson Land Development Co. Ltd.....	2,311,485	9,678,604
# HKT Trust & HKT Ltd.....	2,469,000	3,350,514
MTR Corp. Ltd.....	2,070,933	11,297,172
New World Development Co. Ltd.....	4,946,042	21,453,107
# Sino Land Co. Ltd.....	9,343,922	12,281,509
Sun Hung Kai Properties Ltd.....	3,383,420	44,858,474
Swire Pacific Ltd., Class A.....	1,680,000	10,561,468
Swire Pacific Ltd., Class B.....	2,855,000	2,999,156
Ω WH Group Ltd.....	17,567,196	12,314,849
TOTAL HONG KONG.....		<u>241,189,297</u>
IRELAND — (0.4%)		
CRH PLC.....	293,793	14,059,118
# CRH PLC, Sponsored ADR.....	528,926	25,356,712
# * Flutter Entertainment PLC.....	4,543	860,020
* Flutter Entertainment PLC.....	35,417	6,683,537
TOTAL IRELAND.....		<u>46,959,387</u>
ISRAEL — (0.4%)		
# Bank Hapoalim BM.....	1,314,285	12,944,341
Bank Leumi Le-Israel BM.....	1,257,612	12,015,685
Harel Insurance Investments & Financial Services Ltd.....	33,318	372,503
# * Israel Discount Bank Ltd., Class A.....	2,479,017	14,978,786
Phoenix Holdings Ltd.....	246,756	3,118,977
* Teva Pharmaceutical Industries Ltd., Sponsored ADR.....	796,262	6,959,330
TOTAL ISRAEL.....		<u>50,389,622</u>
ITALY — (1.9%)		
Eni SpA.....	3,886,295	55,700,091
Intesa Sanpaolo SpA.....	21,991,838	62,504,673
* Mediobanca Banca di Credito Finanziario SpA.....	261,028	3,114,775
Stellantis NV.....	1,935,118	38,633,563
Telecom Italia SpA.....	63,812,045	22,764,925
Telecom Italia SpA.....	6,225,918	2,366,930
Telecom Italia SpA, Sponsored ADR.....	1,728,421	6,135,895
UniCredit SpA.....	3,293,998	43,544,806
UnipolSai Assicurazioni SpA.....	86,004	249,042
TOTAL ITALY.....		<u>235,014,700</u>
JAPAN — (20.4%)		
AEON Financial Service Co. Ltd.....	15,000	190,577
AGC, Inc.....	895,500	44,591,923
Air Water, Inc.....	14,300	218,791
Aisin Corp.....	609,000	22,284,993
Alfresa Holdings Corp.....	176,100	2,482,477
Alps Alpine Co. Ltd.....	352,800	3,447,229
Amada Co. Ltd.....	907,100	8,961,665
Aozora Bank Ltd.....	253,300	5,794,231
Asahi Kasei Corp.....	1,769,400	18,588,164
Bank of Kyoto Ltd.....	113,679	5,112,509
Bridgestone Corp.....	369,800	16,359,688
Brother Industries Ltd.....	225,000	4,350,135
Canon Marketing Japan, Inc.....	153,000	3,030,980
Canon, Inc.....	531,500	12,085,975
Chiba Bank Ltd.....	1,064,000	6,594,898

**THE DFA INTERNATIONAL VALUE SERIES**

**CONTINUED**

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Coca-Cola Bottlers Japan Holdings, Inc.....	331,157	\$ 4,557,239
Concordia Financial Group Ltd.....	2,530,100	10,056,315
Credit Saison Co. Ltd.....	393,600	4,825,425
Dai Nippon Printing Co. Ltd.....	521,600	12,922,674
Daicel Corp.....	1,087,400	8,141,654
Dai-ichi Life Holdings, Inc.....	1,076,847	22,655,301
Daio Paper Corp.....	39,000	686,265
Daiwa House Industry Co. Ltd.....	321,200	10,596,443
Daiwa Securities Group, Inc.....	3,723,000	20,916,374
DeNA Co. Ltd.....	139,700	2,580,563
Denka Co. Ltd.....	234,800	7,687,150
DIC Corp.....	361,500	9,571,351
Dowa Holdings Co. Ltd.....	189,000	7,893,379
Ebara Corp.....	249,800	13,630,800
ENEOS Holdings, Inc.....	4,584,303	18,485,054
Fuji Media Holdings, Inc.....	52,200	541,079
FUJIFILM Holdings Corp.....	24,800	1,916,479
Fukuoka Financial Group, Inc.....	386,600	6,945,394
Fukuyama Transporting Co. Ltd.....	50,893	2,027,320
Hankyu Hanshin Holdings, Inc.....	581,700	18,035,932
Haseko Corp.....	441,400	5,747,487
Hino Motors Ltd.....	185,100	1,750,987
Hitachi Construction Machinery Co. Ltd.....	9,200	293,535
Hitachi Ltd.....	997,700	57,492,003
Honda Motor Co. Ltd.....	3,522,000	104,173,232
Idemitsu Kosan Co. Ltd.....	523,138	14,288,101
IHI Corp.....	236,700	5,528,793
Iida Group Holdings Co. Ltd.....	674,550	16,630,691
Inpex Corp.....	2,704,683	22,555,216
Isetan Mitsukoshi Holdings Ltd.....	549,300	4,015,903
Isuzu Motors Ltd.....	1,169,200	15,729,012
# ITOCHU Corp.....	693,400	19,776,370
Izumi Co. Ltd.....	3,900	118,243
J Front Retailing Co. Ltd.....	712,300	6,602,246
Japan Post Holdings Co. Ltd.....	1,170,410	8,993,315
Japan Post Insurance Co. Ltd.....	97,800	1,586,774
JFE Holdings, Inc.....	1,257,295	19,212,021
JGC Holdings Corp.....	257,700	2,421,686
JTEKT Corp.....	572,800	5,070,204
Kajima Corp.....	660,500	8,132,573
Kamigumi Co. Ltd.....	342,200	6,890,180
Kaneka Corp.....	244,908	9,391,974
Kawasaki Heavy Industries Ltd.....	677,300	13,744,067
Kinden Corp.....	222,800	3,656,285
Kokuyo Co. Ltd.....	20,200	307,421
Komatsu Ltd.....	539,500	14,130,206
Konica Minolta, Inc.....	5,300	26,233
K's Holdings Corp.....	403,300	4,163,150
Kuraray Co. Ltd.....	1,529,300	13,838,716
Kyocera Corp.....	179,600	10,515,032
Lixil Corp.....	961,800	24,708,517
Mabuchi Motor Co. Ltd.....	73,100	2,520,360
Marubeni Corp.....	2,948,900	25,022,358
Maruichi Steel Tube Ltd.....	15,500	352,187
* Mazda Motor Corp.....	1,020,400	9,177,755
Mebuki Financial Group, Inc.....	1,258,420	2,576,634
Medipal Holdings Corp.....	329,250	5,956,864
Mitsubishi Chemical Holdings Corp.....	3,181,900	26,337,932
Mitsubishi Corp.....	1,817,600	57,795,971

**THE DFA INTERNATIONAL VALUE SERIES**

**CONTINUED**

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Mitsubishi Electric Corp.....	931,500	\$12,509,517
Mitsubishi Estate Co. Ltd.....	17,100	259,868
Mitsubishi Gas Chemical Co., Inc.....	727,100	14,633,784
Mitsubishi HC Capital, Inc.....	2,653,300	13,304,176
Mitsubishi Heavy Industries Ltd.....	724,500	18,527,537
Mitsubishi Logistics Corp.....	89,600	2,502,119
Mitsubishi Materials Corp.....	518,200	10,059,693
* Mitsubishi Motors Corp.....	1,740,000	5,568,907
# Mitsubishi UFJ Financial Group, Inc., Sponsored ADR.....	2,309,712	12,726,513
Mitsubishi UFJ Financial Group, Inc.....	10,193,750	55,897,372
Mitsui & Co. Ltd., Sponsored ADR.....	10,883	4,974,489
Mitsui & Co. Ltd.....	1,295,000	29,635,443
Mitsui Chemicals, Inc.....	823,660	24,490,565
Mitsui Fudosan Co. Ltd.....	940,400	21,501,152
Mitsui OSK Lines Ltd.....	295,100	18,606,489
Mizuho Financial Group, Inc.....	2,369,480	31,272,323
MS&AD Insurance Group Holdings, Inc.....	445,453	14,391,402
Nagase & Co. Ltd.....	21,700	367,289
NEC Corp.....	424,210	21,720,409
NGK Insulators Ltd.....	130,100	2,166,314
NGK Spark Plug Co. Ltd.....	270,400	4,319,639
NH Foods Ltd.....	314,767	11,069,624
Nikon Corp.....	695,200	7,665,103
Nippo Corp.....	285,900	10,113,978
Nippon Express Co. Ltd.....	308,324	19,299,364
Nippon Shokubai Co. Ltd.....	84,400	4,409,456
Nippon Steel Corp.....	1,079,293	18,922,985
* Nissan Motor Co. Ltd.....	4,749,500	24,174,285
Nisshin Seifun Group, Inc.....	50,200	792,688
Nitto Denko Corp.....	19,300	1,508,104
NOK Corp.....	258,720	3,003,159
Nomura Holdings, Inc.....	3,219,302	15,331,974
Nomura Real Estate Holdings, Inc.....	521,500	12,713,842
NSK Ltd.....	1,027,500	6,904,240
Obayashi Corp.....	2,342,282	19,774,094
Oji Holdings Corp.....	3,568,100	17,686,134
ORIX Corp.....	3,324,900	66,086,674
Otsuka Holdings Co. Ltd.....	12,500	494,366
Panasonic Corp.....	1,927,800	23,839,219
Rengo Co. Ltd.....	899,500	6,821,021
Resona Holdings, Inc.....	2,821,139	10,597,888
Ricoh Co. Ltd.....	1,326,600	12,918,214
Sega Sammy Holdings, Inc.....	52,200	742,306
Seiko Epson Corp.....	524,700	9,342,842
Seino Holdings Co. Ltd.....	481,500	5,833,804
Sekisui Chemical Co. Ltd.....	40,900	671,935
Sekisui House Ltd.....	1,200,200	24,953,085
Seven & I Holdings Co. Ltd.....	757,600	31,807,657
Shimamura Co. Ltd.....	61,300	5,190,417
Shimizu Corp.....	995,300	7,292,405
# Shinsei Bank Ltd.....	313,400	5,175,702
Shizuoka Bank Ltd.....	851,000	6,852,577
Showa Denko KK.....	234,100	5,871,235
SoftBank Group Corp.....	1,571,580	85,081,195
Sojitz Corp.....	666,340	10,993,974
Sompo Holdings, Inc.....	490,056	21,252,179
Stanley Electric Co. Ltd.....	18,900	476,378
Subaru Corp.....	379,484	7,443,498
Sumitomo Chemical Co. Ltd.....	8,266,400	40,722,888

## THE DFA INTERNATIONAL VALUE SERIES

### CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Sumitomo Corp.....	1,110,400	\$ 15,822,823
Sumitomo Dainippon Pharma Co. Ltd.....	110,031	1,556,010
Sumitomo Electric Industries Ltd.....	2,834,000	37,615,294
Sumitomo Forestry Co. Ltd.....	598,600	11,433,829
Sumitomo Heavy Industries Ltd.....	524,600	13,506,084
Sumitomo Metal Mining Co. Ltd.....	378,664	14,689,240
Sumitomo Mitsui Financial Group, Inc.....	1,282,500	41,616,655
Sumitomo Mitsui Trust Holdings, Inc.....	464,844	15,290,488
Sumitomo Realty & Development Co. Ltd.....	200,500	7,246,052
Sumitomo Rubber Industries Ltd.....	770,500	9,495,694
Suzuken Co. Ltd.....	74,900	2,085,062
Suzuki Motor Corp.....	141,900	6,328,295
T&D Holdings, Inc.....	1,301,400	16,691,308
Taiheiyo Cement Corp.....	528,721	11,233,341
Taisei Corp.....	100,500	3,153,603
Taisho Pharmaceutical Holdings Co. Ltd.....	31,100	1,668,859
Takeda Pharmaceutical Co. Ltd.....	2,595,871	72,855,226
TBS Holdings, Inc.....	70,800	1,119,882
TDK Corp.....	43,200	1,570,449
Teijin Ltd.....	855,090	11,477,647
THK Co. Ltd.....	25,300	544,042
Toda Corp.....	717,800	4,521,887
Tokio Marine Holdings, Inc.....	248,119	13,068,426
Tokyo Tatemono Co. Ltd.....	870,300	12,792,020
Tokyu Fudosan Holdings Corp.....	2,556,700	14,814,575
Toppan, Inc.....	599,800	9,682,046
Toray Industries, Inc.....	2,709,300	16,883,045
Tosoh Corp.....	1,241,700	20,911,490
Toyo Seikan Group Holdings Ltd.....	416,349	4,943,744
Toyo Tire Corp.....	24,100	400,745
Toyoda Gosei Co. Ltd.....	265,400	5,430,697
Toyota Boshoku Corp.....	4,100	78,831
Toyota Industries Corp.....	235,800	20,045,966
# Toyota Motor Corp., Sponsored ADR.....	49,541	8,747,454
Toyota Motor Corp.....	16,646,950	293,721,364
Toyota Tsusho Corp.....	524,100	22,733,451
Tsumura & Co.....	24,700	769,786
Ube Industries Ltd.....	504,100	9,392,066
Yamada Holdings Co. Ltd.....	1,918,800	7,332,307
Yamaha Motor Co. Ltd.....	698,000	19,455,912
Yamazaki Baking Co. Ltd.....	61,200	929,677
Yokohama Rubber Co. Ltd.....	563,500	9,535,071
Zeon Corp.....	404,300	4,796,610
<b>TOTAL JAPAN.....</b>		<b>2,571,249,202</b>
NETHERLANDS — (5.0%)		
Ω ABN AMRO Bank NV.....	838,120	12,326,825
# Aegon NV.....	2,455,829	12,456,672
Aegon NV.....	405,108	2,045,796
Akzo Nobel NV.....	215,591	24,775,028
ArcelorMittal SA.....	652,213	22,057,919
ArcelorMittal SA.....	590,702	20,184,291
ASM International NV.....	6,676	3,021,455
Coca-Cola Europacific Partners PLC.....	71,295	3,770,104
# Heineken NV.....	255,246	28,252,935
ING Groep NV.....	4,722,058	71,628,435
Koninklijke Ahold Delhaize NV.....	4,840,597	157,476,505
Koninklijke DSM NV.....	340,858	74,470,035
Koninklijke KPN NV.....	3,017,967	9,017,485

## THE DFA INTERNATIONAL VALUE SERIES

### CONTINUED

	<u>Shares</u>	<u>Value»</u>
NETHERLANDS — (Continued)		
	991,539	\$ 46,776,020
	33,022	1,560,290
#	651,196	34,810,828
	272,591	19,584,953
Ω	9,094	440,662
	3,600,675	71,894,458
	253,853	7,370,098
TOTAL NETHERLANDS.....		<u>623,920,794</u>
NEW ZEALAND — (0.2%)		
*	1,979,607	11,346,870
	297,294	1,357,626
	201,357	5,234,805
	1,466,314	7,541,712
	293,628	842,259
#	148,330	1,535,100
	227,807	2,370,018
TOTAL NEW ZEALAND.....		<u>30,228,390</u>
NORWAY — (1.1%)		
	161,536	2,186,971
#	1,885,402	44,866,297
Ω	46,252	183,846
	902,881	22,877,495
	4,298	38,872
	3,579,188	26,290,802
	9,681	500,170
	5,526	250,655
	369,350	5,664,611
	1,260,839	13,522,662
	453,890	4,074,344
	228,157	11,924,138
TOTAL NORWAY.....		<u>132,380,863</u>
PORTUGAL — (0.1%)		
††	2,631,973	0
	273,356	7,612,618
	154,856	1,608,635
TOTAL PORTUGAL.....		<u>9,221,253</u>
SINGAPORE — (0.7%)		
*	4,949,500	12,626,088
	1,395,500	7,575,416
	492,700	427,869
	1,361,700	7,519,675
	53,300	891,027
	6,501,200	25,943,606
	468,110	590,104
	557,700	4,875,317
# *	3,794,200	14,615,444
	1,068,870	2,142,317
	1,203,774	6,456,354
	4,594,100	4,850,215
TOTAL SINGAPORE.....		<u>88,513,432</u>

## THE DFA INTERNATIONAL VALUE SERIES

### CONTINUED

	<u>Shares</u>	<u>Value»</u>
SPAIN — (2.2%)		
	9,200,845	\$ 64,388,674
#	1,180,341	8,226,977
#	42,993,563	163,078,151
	724,209	2,081,857
	1,112,213	13,145,443
	2,140,909	27,421,899
TOTAL SPAIN.....		<u>278,343,001</u>
SWEDEN — (2.7%)		
	26,576	790,823
	476,923	9,989,613
	1,195,043	42,130,288
	29,701	1,378,641
Ω	380,509	5,549,897
	481,418	21,544,342
	5,562	257,030
	197,104	8,750,649
	170,464	2,429,268
	165,222	8,549,297
#	19,407	640,202
	31,684	899,334
*	137,201	4,804,146
*	75,798	1,335,750
	301,642	3,791,530
	77,854	2,170,430
	77,531	1,284,431
	2,605,519	40,744,655
#	14,462	231,673
	197,166	5,013,120
	1,179,544	27,395,129
*	195,445	1,113,711
*	528,415	2,641,102
	52,363	826,582
	603,970	9,437,068
	1,224,329	14,033,670
#	37,204	470,028
#	798,149	17,310,812
	408,453	5,772,812
#	6,786,020	26,729,081
	645,792	14,780,649
	179,649	4,247,104
	2,155,006	50,252,909
TOTAL SWEDEN.....		<u>337,295,776</u>
SWITZERLAND — (8.3%)		
	1,805,001	59,715,251
	399,943	20,149,141
#	63,250	5,272,553
	498,598	41,342,957
	105,344	16,787,625
	484	1,120,873
	3	360,396
	797,506	98,691,665
	54,961	1,157,068
	1,363,427	14,181,967
	1,195,011	12,320,564
	997,555	49,760,597
	375,078	18,805,029

## THE DFA INTERNATIONAL VALUE SERIES

### CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
Julius Baer Group Ltd.....	716,015	\$ 51,790,854
Novartis AG, Sponsored ADR.....	794,280	65,734,613
Novartis AG.....	1,706,093	141,115,564
SIG Combibloc Group AG.....	62,630	1,637,943
Swatch Group AG.....	47,812	13,159,991
Swatch Group AG.....	123,912	6,592,023
Swiss Life Holding AG.....	69,548	38,151,687
Swiss Prime Site AG.....	120,516	12,252,414
Swiss Re AG.....	399,672	38,718,426
Swisscom AG.....	76,438	41,622,350
UBS Group AG.....	6,030,163	109,765,116
# UBS Group AG.....	1,233,581	22,389,495
Vifor Pharma AG.....	55,433	7,157,828
Zurich Insurance Group AG.....	344,357	152,626,097
TOTAL SWITZERLAND.....		<u>1,042,380,087</u>
UNITED KINGDOM — (13.9%)		
Abrdn Plc.....	830,787	2,887,895
Ω Airtel Africa PLC.....	31,927	47,865
Anglo American PLC.....	1,391,761	52,946,796
Aviva PLC.....	13,916,649	75,093,073
# Barclays PLC, Sponsored ADR.....	7,035,082	78,722,568
Barclays PLC.....	191,609	528,740
Barratt Developments PLC.....	968,048	8,788,010
Bellway PLC.....	17,107	776,211
BP PLC, Sponsored ADR.....	5,912,515	170,221,307
BP PLC.....	7,690,578	36,844,794
# British American Tobacco PLC, Sponsored ADR.....	838,885	29,293,864
British American Tobacco PLC.....	3,024,009	105,188,388
* BT Group PLC.....	23,587,515	44,812,243
* Carnival PLC.....	97,652	1,971,169
DS Smith PLC.....	1,251,490	6,564,909
Glencore PLC.....	23,897,614	119,501,940
HSBC Holdings PLC.....	13,535,003	81,550,718
# HSBC Holdings PLC, Sponsored ADR.....	2,324,211	69,889,024
J Sainsbury PLC.....	7,868,098	32,226,618
Kingfisher PLC.....	7,975,671	36,605,066
Lloyds Banking Group PLC.....	164,752,825	112,753,659
# Lloyds Banking Group PLC, ADR.....	1,844,768	5,017,769
M&G PLC.....	2,570,896	7,023,943
Melrose Industries PLC.....	4,376,981	9,443,532
Natwest Group PLC.....	5,175,515	15,605,081
Natwest Group PLC, Sponsored ADR.....	686,481	4,153,210
Pearson PLC.....	309,149	2,543,871
Pearson PLC, Sponsored ADR.....	1,015,920	8,411,818
Phoenix Group Holdings PLC.....	577,549	5,185,539
Royal Dutch Shell PLC, Sponsored ADR, Class B.....	8,519,230	390,521,503
Royal Dutch Shell PLC, Class B.....	283,225	6,499,652
Royal Mail PLC.....	720,281	4,152,290
Standard Chartered PLC.....	4,078,355	27,581,914
Tesco PLC.....	2,630,005	9,710,679
Vodafone Group PLC.....	58,351,986	86,002,139
# Vodafone Group PLC, Sponsored ADR.....	4,011,201	59,967,459
# WPP PLC, Sponsored ADR.....	90,253	6,530,707
WPP PLC.....	2,296,513	33,195,569
TOTAL UNITED KINGDOM.....		<u>1,748,761,532</u>



## THE DFA INTERNATIONAL VALUE SERIES

### CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED STATES — (0.0%)		
Ovintiv, Inc.....	47,700	\$ 1,789,521
TOTAL COMMON STOCKS.....		<u>11,912,541,947</u>
PREFERRED STOCKS — (1.4%)		
GERMANY — (1.4%)		
Bayerische Motoren Werke AG.....	152,008	12,957,422
Porsche Automobil Holding SE.....	307,547	32,008,395
Volkswagen AG.....	601,156	134,918,290
TOTAL GERMANY.....		<u>179,884,107</u>
RIGHTS/WARRANTS — (0.0%)		
CANADA — (0.0%)		
* Cenovus Energy, Inc. Warrants 01/01/26.....	36,699	275,183
TOTAL INVESTMENT SECURITIES (Cost \$10,175,872,330).....		<u>12,092,701,237</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (3.9%)		
@ § The DFA Short Term Investment Fund.....	42,813,604	495,353,403
TOTAL INVESTMENTS — (100.0%) (Cost \$10,671,138,666).....		<u>\$12,588,054,640</u>
ADR American Depositary Receipt		
SA Special Assessment		
» Securities that have been fair value factored. See Note B to Financial Statements.		
* Non-Income Producing Securities.		
# Total or Partial Securities on Loan.		
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.		
†† Security valued using significant unobservable inputs (Level 3).		
† See Note B to Financial Statements.		
@ Security purchased with cash collateral received from Securities on Loan.		
§ Affiliated Fund.		

As of October 31, 2021, The DFA International Value Series 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>
<b>Long Position Contracts:</b>					
S&P 500® Emini Index.....	384	12/17/21	\$85,247,563	\$88,262,400	\$3,014,837
<b>Total Futures Contracts.....</b>			<u>\$85,247,563</u>	<u>\$88,262,400</u>	<u>\$3,014,837</u>

Summary of the Series' investments as of October 31, 2021, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Australia.....	—	\$ 753,637,345	—	\$ 753,637,345
Austria.....	—	1,511,840	—	1,511,840
Belgium.....	—	84,789,324	—	84,789,324

**THE DFA INTERNATIONAL VALUE SERIES**  
**CONTINUED**

	<b>Investments in Securities (Market Value)</b>			
	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
Canada.....	\$1,186,857,942	—	—	\$ 1,186,857,942
Denmark.....	—	\$ 273,427,478	—	273,427,478
Finland.....	—	117,103,920	—	117,103,920
France.....	—	1,237,630,093	—	1,237,630,093
Germany.....	20,713,362	799,233,786	—	819,947,148
Hong Kong.....	—	241,189,297	—	241,189,297
Ireland.....	25,356,712	21,602,675	—	46,959,387
Israel.....	6,959,330	43,430,292	—	50,389,622
Italy.....	6,135,895	228,878,805	—	235,014,700
Japan.....	26,448,456	2,544,800,746	—	2,571,249,202
Netherlands.....	31,160,475	592,760,319	—	623,920,794
New Zealand.....	—	30,228,390	—	30,228,390
Norway.....	—	132,380,863	—	132,380,863
Portugal.....	—	9,221,253	—	9,221,253
Singapore.....	12,626,088	75,887,344	—	88,513,432
Spain.....	8,226,977	270,116,024	—	278,343,001
Sweden.....	—	337,295,776	—	337,295,776
Switzerland.....	105,717,225	936,662,862	—	1,042,380,087
United Kingdom.....	822,729,229	926,032,303	—	1,748,761,532
United States.....	1,789,521	—	—	1,789,521
Preferred Stocks				
Germany.....	—	179,884,107	—	179,884,107
Rights/Warrants				
Canada.....	—	275,183	—	275,183
Securities Lending Collateral.....	—	495,353,403	—	495,353,403
Futures Contracts**.....	3,014,837	—	—	3,014,837
<b>TOTAL.....</b>	<b>\$2,257,736,049</b>	<b>\$10,333,333,428</b>	<b>—</b>	<b>\$12,591,069,477</b>

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

**THE EMERGING MARKETS SERIES**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2021**

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (97.6%)		
BRAZIL — (3.0%)		
Ambev SA, ADR.....	2,170,950	\$ 6,426,012
* Americanas SA.....	199,121	1,047,857
Atacadao SA.....	608,689	1,794,639
B3 SA - Brasil Bolsa Balcao.....	2,833,971	5,980,473
Banco Bradesco SA.....	720,380	2,169,896
Banco BTG Pactual SA.....	541,804	2,164,797
Banco do Brasil SA.....	697,650	3,522,985
Banco Inter SA.....	78,934	161,957
Banco Santander Brasil SA.....	214,624	1,308,173
BB Seguridade Participacoes SA.....	478,843	1,874,206
* Braskem SA, Sponsored ADR.....	67,098	1,299,688
* BRF SA.....	624,423	2,570,138
CCR SA.....	1,918,917	3,886,251
Centrais Eletricas Brasileiras SA.....	133,977	803,083
Cia de Saneamento Basico do Estado de Sao Paulo.....	288,020	1,796,361
# Cia de Saneamento Basico do Estado de Sao Paulo, ADR.....	40,965	257,260
Cia Energetica de Minas Gerais.....	166,025	488,914
Cia Paranaense de Energia, Sponsored ADR.....	17,400	88,914
Cia Paranaense de Energia.....	39,800	205,918
Cia Siderurgica Nacional SA, Sponsored ADR.....	545,056	2,223,828
Cia Siderurgica Nacional SA.....	201,965	815,189
Cosan SA.....	519,496	1,821,614
CPFL Energia SA.....	146,500	682,947
Energisa SA.....	228,135	1,601,529
* Eneva SA.....	222,000	566,427
Engie Brasil Energia SA.....	142,776	984,339
Equatorial Energia SA.....	1,008,121	4,086,929
Gerdau SA, Sponsored ADR.....	750,154	3,548,228
* Getnet Adquircencia e Servicos para Meios de Pagamento SA.....	53,656	41,451
Ω Hapvida Participacoes e Investimentos SA.....	467,407	955,717
Hypera SA.....	368,936	1,834,286
Itau Unibanco Holding SA.....	217,203	809,345
JBS SA.....	907,200	6,277,005
* Klabin SA.....	1,184,590	4,814,929
Localiza Rent a Car SA.....	284,714	2,285,259
Lojas Americanas SA.....	153,211	133,834
Lojas Renner SA.....	822,247	4,695,599
Magazine Luiza SA.....	1,132,402	2,168,976
* Natura & Co. Holding SA.....	519,291	3,579,223
Neoenergia SA.....	13,100	35,978
Notre Dame Intermedica Participacoes SA.....	191,892	2,182,152
* Petro Rio SA.....	599,305	2,492,237
Petroleo Brasileiro SA, Sponsored ADR.....	1,257,307	12,082,720
Petroleo Brasileiro SA, Sponsored ADR.....	227,883	2,237,811
Petroleo Brasileiro SA.....	2,733,556	13,401,874
Porto Seguro SA.....	352,474	1,457,660
Raia Drogasil SA.....	676,185	2,785,588
* Rumo SA.....	1,345,731	3,812,722
Sendas Distribuidora SA.....	1,324,200	3,587,480
* Suzano SA.....	480,607	4,192,261
# * Suzano SA, Sponsored ADR.....	74,273	651,373
Telefonica Brasil SA.....	248,062	2,000,741
TIM SA.....	1,144,280	2,274,854
TOTVS SA.....	323,491	1,877,736
Ultrapar Participacoes SA.....	396,163	916,037
Usinas Siderurgicas de Minas Gerais SA Usiminas.....	40,000	91,286
Vale SA, Sponsored ADR.....	492,462	6,269,048

## THE EMERGING MARKETS SERIES

### CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
Vale SA.....	2,960,013	\$ 37,557,408
Vibra Energia SA.....	659,755	2,452,543
WEG SA.....	772,566	5,064,840
* XP, Inc.....	58,513	1,918,028
TOTAL BRAZIL.....		<u>191,116,553</u>
CHILE — (0.4%)		
Aguas Andinas SA, Class A.....	46,865	8,937
Banco de Chile, ADR.....	128,473	2,220,001
Banco de Credito e Inversiones SA.....	44,964	1,514,592
Banco Santander Chile, ADR.....	78,503	1,391,073
CAP SA.....	95,505	945,800
Cencosud SA.....	2,030,933	2,970,410
Cencosud Shopping SA.....	306,396	296,438
Cia Cervecerias Unidas SA.....	9,080	76,075
Cia Cervecerias Unidas SA, Sponsored ADR.....	22,534	381,050
Cia Sud Americana de Vapores SA.....	24,425,440	1,587,463
Colbun SA.....	6,066,618	418,297
Embotelladora Andina SA, ADR, Class B.....	24,029	294,836
Empresa Nacional de Telecomunicaciones SA.....	248,695	853,003
Empresas CMPC SA.....	882,894	1,629,090
Empresas COPEC SA.....	199,016	1,565,541
# Enel Americas SA, ADR.....	531,039	3,005,681
# Enel Chile SA, ADR.....	612,583	1,329,305
Falabella SA.....	296,510	819,772
Plaza SA.....	228,768	228,327
Sociedad Quimica y Minera de Chile SA, Sponsored ADR.....	94,021	5,160,813
TOTAL CHILE.....		<u>26,696,504</u>
CHINA — (31.5%)		
* 360 Security Technology, Inc., Class A.....	409,600	770,546
* 51job, Inc., ADR.....	36,065	2,148,031
AAC Technologies Holdings, Inc.....	1,726,500	7,462,306
Addsino Co. Ltd., Class A.....	129,000	309,789
AECC Aero-Engine Control Co. Ltd., Class A.....	68,057	283,882
AECC Aviation Power Co. Ltd., Class A.....	79,700	736,435
Agile Group Holdings Ltd.....	2,346,000	1,839,130
Agricultural Bank of China Ltd., Class H.....	23,317,000	7,923,285
Aier Eye Hospital Group Co. Ltd., Class A.....	226,236	1,710,968
* Air China Ltd., Class H.....	1,830,000	1,287,446
* Alibaba Group Holding Ltd., Sponsored ADR.....	929,746	153,352,305
* Alibaba Group Holding Ltd.....	714,100	14,683,794
* Alibaba Health Information Technology Ltd.....	2,164,000	2,709,735
Ω A-Living Smart City Services Co. Ltd.....	58,500	194,190
* Aluminum Corp. of China Ltd., ADR.....	21,075	316,125
* Aluminum Corp. of China Ltd., Class H.....	7,152,000	4,304,004
Angang Steel Co. Ltd., Class H.....	468,000	251,563
Angel Yeast Co. Ltd., Class A.....	106,100	922,750
Anhui Anke Biotechnology Group Co. Ltd., Class A.....	38,520	73,789
Anhui Conch Cement Co. Ltd., Class H.....	2,516,500	12,443,855
Anhui Gujing Distillery Co. Ltd., Class A.....	18,116	643,845
Anhui Honglu Steel Construction Group Co. Ltd., Class A.....	52,819	348,536
Anhui Kouzi Distillery Co. Ltd., Class A.....	71,000	671,249
Anhui Yingjia Distillery Co. Ltd., Class A.....	74,000	702,137
ANTA Sports Products Ltd.....	781,000	12,100,595
Apeloa Pharmaceutical Co. Ltd., Class A.....	163,520	887,573
Asymchem Laboratories Tianjin Co. Ltd., Class A.....	7,200	447,749
Autobio Diagnostics Co. Ltd., Class A.....	47,984	410,638

## THE EMERGING MARKETS SERIES

### CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	112,776	\$ 616,961
	155,700	369,414
	327,700	199,379
	22,704	223,173
	8,500	316,993
*	137,226	22,263,546
*	766,950	15,671,958
	1,062,508	735,412
	436,484	548,649
	441,950	881,476
	39,731,181	14,060,927
	10,379,515	6,174,594
	515,395	543,741
	352,304	785,814
	742,270	729,418
	787,380	1,193,459
	288,493	1,719,880
	713,983	813,481
	323,800	348,776
	1,014,500	1,129,170
# *	741	265,071
*	191,700	5,301,005
	818,160	429,892
	404,252	542,101
	34,600	478,952
	221,406	323,957
	172,803	761,482
	132,362	860,281
	293,800	319,778
	87,729	324,707
*	257,300	231,399
	62,300	317,279
	64,347	290,438
	36,400	182,411
	8,800	154,110
	17,400	441,728
	19,406	239,990
	55,500	772,115
*	63,320	4,639,828
	179,500	372,427
	2,001,800	1,537,947
#	3,082,000	2,388,098
*	44,400	169,657
	514,386	19,674,020
	124,793	496,766
	148,000	393,797
	421,300	675,171
* Ω	39,000	997,409
	241,000	420,101
	356,800	411,278
	27,300	117,681
Ω	4,899,000	1,318,798
	31,000	276,121
	20,700	882,596
	649,070	734,134
	17,700	632,415
	139,705	873,815
	229,600	366,964
*	32,529	293,803

## THE EMERGING MARKETS SERIES

### CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CHINA — (Continued)			
*	Chifeng Jilong Gold Mining Co. Ltd., Class A.....	203,200	\$ 516,325
	China Baoan Group Co. Ltd., Class A.....	129,234	423,908
	China Cinda Asset Management Co. Ltd., Class H.....	3,106,000	518,534
	China CITIC Bank Corp. Ltd., Class H.....	9,190,928	4,031,597
	China Coal Energy Co. Ltd., Class H.....	3,786,777	2,310,257
††	China Common Rich Renewable Energy Investments Ltd.....	5,416,000	652,593
	China Conch Venture Holdings Ltd.....	1,567,000	7,614,594
	China Construction Bank Corp., Class H.....	79,728,590	54,261,738
	China CSSC Holdings Ltd., Class A.....	45,800	160,933
# *	China Eastern Airlines Corp. Ltd., ADR.....	11,904	230,104
*	China Eastern Airlines Corp. Ltd., Class H.....	3,082,000	1,209,234
	China Everbright Bank Co. Ltd., Class H.....	4,752,000	1,671,093
Ω	China Feihe Ltd.....	5,705,000	9,471,978
	China Galaxy Securities Co. Ltd., Class H.....	5,850,000	3,257,141
	China Gas Holdings Ltd.....	6,299,200	15,722,928
	China Great Wall Securities Co. Ltd., Class A.....	196,900	351,748
	China Greatwall Technology Group Co. Ltd., Class A.....	182,800	384,440
	China Hongqiao Group Ltd.....	4,467,000	4,963,065
Ω	China International Capital Corp. Ltd., Class H.....	2,061,200	5,103,054
	China International Marine Containers Group Co. Ltd., Class H.....	524,820	1,039,815
	China Jushi Co. Ltd., Class A.....	396,469	1,184,425
#	China Life Insurance Co. Ltd., ADR.....	455,615	3,927,401
	China Life Insurance Co. Ltd., Class H.....	1,945,000	3,378,989
* Ω	China Literature Ltd.....	337,200	2,339,653
	China Longyuan Power Group Corp. Ltd., Class H.....	2,872,000	6,717,712
	China Mengniu Dairy Co. Ltd.....	2,224,000	14,150,339
	China Merchants Bank Co. Ltd., Class H.....	3,434,554	28,782,038
	China Merchants Energy Shipping Co. Ltd., Class A.....	607,440	434,316
# Ω	China Merchants Securities Co. Ltd., Class H.....	535,860	846,618
	China Merchants Shekou Industrial Zone Holdings Co. Ltd., Class A.....	459,273	749,062
	China Minmetals Rare Earth Co. Ltd., Class A.....	41,491	246,071
#	China Minsheng Banking Corp. Ltd., Class H.....	4,818,600	1,910,558
	China Molybdenum Co. Ltd., Class H.....	5,004,966	3,094,083
	China National Building Material Co. Ltd., Class H.....	10,930,000	13,698,492
	China National Medicines Corp. Ltd., Class A.....	31,900	151,961
	China National Nuclear Power Co. Ltd., Class A.....	1,600,390	1,715,181
	China National Software & Service Co. Ltd., Class A.....	20,300	162,735
	China Northern Rare Earth Group High-Tech Co. Ltd., Class A.....	133,500	1,058,813
	China Oilfield Services Ltd., Class H.....	4,074,000	3,896,236
	China Overseas Land & Investment Ltd.....	7,665,500	16,906,687
	China Pacific Insurance Group Co. Ltd., Class H.....	4,918,400	15,039,840
	China Petroleum & Chemical Corp., ADR.....	52,089	2,535,678
	China Petroleum & Chemical Corp., Class H.....	12,896,800	6,283,743
	China Railway Group Ltd., Class H.....	7,014,000	3,426,305
Ω	China Railway Signal & Communication Corp. Ltd., Class H.....	2,390,000	838,423
	China Resources Beer Holdings Co. Ltd.....	1,137,611	9,393,069
	China Resources Cement Holdings Ltd.....	6,186,000	5,201,833
	China Resources Gas Group Ltd.....	2,140,000	11,486,106
#	China Resources Land Ltd.....	5,690,666	22,110,902
	China Resources Power Holdings Co. Ltd.....	2,194,517	5,679,899
	China Resources Sanjiu Medical & Pharmaceutical Co. Ltd., Class A.....	110,058	414,917
	China Shenhua Energy Co. Ltd., Class H.....	5,763,500	12,393,224
*	China Southern Airlines Co. Ltd., Sponsored ADR.....	7,704	232,969
# *	China Southern Airlines Co. Ltd., Class H.....	1,720,000	1,045,953
	China State Construction Engineering Corp. Ltd., Class A.....	1,922,400	1,398,617
	China Suntien Green Energy Corp. Ltd., Class H.....	673,000	534,877
	China Taiping Insurance Holdings Co. Ltd.....	3,127,306	4,758,791
	China Tourism Group Duty Free Corp. Ltd., Class A.....	91,500	3,832,275
Ω	China Tower Corp. Ltd., Class H.....	65,824,000	8,530,708



## THE EMERGING MARKETS SERIES

### CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	145,530	\$ 304,127
	3,341,320	7,806,757
	748,847	2,488,648
	36,400	589,488
#	82,000	32,981
*	21,500	504,381
	186,420	570,147
	2,634,000	947,498
	83,314	1,958,647
	82,704	244,124
	4,041,191	2,243,177
	4,725,000	4,733,483
	2,142,000	5,438,446
	144,300	310,884
	406,800	183,634
	61,920	6,202,652
# *	3,966,299	6,143,429
	15,537,519	14,620,914
	1,136,492	8,749,261
Ω	1,105,500	1,168,604
	225,400	318,574
	17,069,200	17,811,704
	171,580	515,513
Ω	4,627,500	2,576,507
	883,060	876,201
	94,095	519,920
	2,826,000	510,735
	290,300	314,860
	31,200	303,485
	42,611	270,074
	151,800	242,216
	1,426,000	1,328,115
	323,718	554,436
	325,440	1,673,578
	14,400	386,088
	561,700	9,677,236
	245,000	705,345
* Ω	965,200	3,123,257
	38,105	675,439
# Ω	512,600	400,320
	374,324	629,084
	112,300	183,062
	320,000	341,506
	412,000	2,208,596
	1,270,900	1,456,370
	182,121	3,334,859
	3,325,222	3,895,888
	411,200	524,333
	14,400	454,978
	31,900	89,190
	215,363	756,088
# *	58,356	3,123,213
Ω	791,200	4,555,490
Ω	82,800	1,551,315
	11,400	608,553
* ††	20,189,000	3,853,308
	229,600	99,971
# *	45,771	2,718,797
*	324,600	2,437,758



## THE EMERGING MARKETS SERIES

### CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Geely Automobile Holdings Ltd.....	8,400,000	\$29,153,372
GEM Co. Ltd., Class A.....	143,076	243,354
Gemdale Corp., Class A.....	343,800	545,237
* Genscript Biotech Corp.....	660,000	2,920,419
GF Securities Co. Ltd., Class H.....	1,723,400	2,923,086
Giant Network Group Co. Ltd., Class A.....	153,702	238,402
Gigadevice Semiconductor Beijing, Inc., Class A.....	23,374	619,815
Ginlong Technologies Co. Ltd., Class A.....	12,550	547,714
GoerTek, Inc., Class A.....	198,500	1,348,179
* Gotion High-tech Co. Ltd., Class A.....	68,900	634,520
Grandblue Environment Co. Ltd., Class A.....	4,600	15,879
Great Wall Motor Co. Ltd., Class H.....	2,087,000	9,390,549
Gree Electric Appliances, Inc. of Zhuhai, Class A.....	160,333	915,723
Greenland Holdings Corp. Ltd., Class A.....	547,575	351,767
GRG Banking Equipment Co. Ltd., Class A.....	218,700	353,722
Guangdong Haid Group Co. Ltd., Class A.....	89,300	914,889
* Guangdong HEC Technology Holding Co. Ltd., Class A.....	116,900	193,864
Guangdong Investment Ltd.....	2,818,000	3,543,247
Guangdong Kinlong Hardware Products Co. Ltd., Class A.....	12,200	253,210
* Guanghui Energy Co. Ltd., Class A.....	764,600	789,101
Guangxi Guiguan Electric Power Co. Ltd., Class A.....	34,400	31,093
Guangzhou Automobile Group Co. Ltd., Class H.....	2,971,162	2,804,657
Guangzhou Baiyunshan Pharmaceutical Holdings Co. Ltd., Class H.....	190,000	480,353
Guangzhou Haige Communications Group, Inc. Co., Class A.....	222,052	329,557
Guangzhou Kingmed Diagnostics Group Co. Ltd., Class A.....	24,501	439,757
Guangzhou Shiyuan Electronic Technology Co. Ltd., Class A.....	37,300	442,372
Guangzhou Tinci Materials Technology Co. Ltd., Class A.....	28,820	741,673
Guangzhou Yuexiu Financial Holdings Group Co. Ltd., Class A.....	225,855	272,669
Guosen Securities Co. Ltd., Class A.....	186,700	332,764
* Ω Guotai Junan Securities Co. Ltd., Class H.....	474,400	647,662
Guoyuan Securities Co. Ltd., Class A.....	512,240	593,453
Haier Smart Home Co. Ltd., Class A.....	258,200	1,097,143
Haier Smart Home Co. Ltd., Class H.....	3,771,200	14,042,790
Haitong Securities Co. Ltd., Class H.....	4,550,800	4,048,488
* Hang Zhou Great Star Industrial Co. Ltd., Class A.....	97,808	489,769
Hangzhou First Applied Material Co. Ltd., Class A.....	57,665	1,294,072
Hangzhou Oxygen Plant Group Co. Ltd., Class A.....	132,600	537,593
Hangzhou Robam Appliances Co. Ltd., Class A.....	111,100	543,513
Hangzhou Silan Microelectronics Co. Ltd., Class A.....	18,600	179,367
Hangzhou Tigermed Consulting Co. Ltd., Class A.....	12,100	322,114
Ω Hangzhou Tigermed Consulting Co. Ltd., Class H.....	100,800	1,965,965
Han's Laser Technology Industry Group Co. Ltd., Class A.....	128,617	862,705
Ω Hansoh Pharmaceutical Group Co. Ltd.....	704,000	1,565,071
Haohua Chemical Science & Technology Co. Ltd., Class A.....	26,400	133,757
Hebei Hengshui Laobaigan Liquor Co. Ltd., Class A.....	20,700	69,554
Hefei Meiya Optoelectronic Technology, Inc., Class A.....	64,843	410,063
Heilongjiang Agriculture Co. Ltd., Class A.....	174,805	375,904
Henan Shenhua Coal & Power Co. Ltd., Class A.....	210,300	312,096
Henan Shuanghui Investment & Development Co. Ltd., Class A.....	281,129	1,295,465
# Hengan International Group Co. Ltd.....	1,684,500	8,803,083
Hengdian Group DMEGC Magnetics Co. Ltd., Class A.....	178,421	393,502
Hengli Petrochemical Co. Ltd., Class A.....	430,900	1,485,894
Hengyi Petrochemical Co. Ltd., Class A.....	347,388	594,526
Hesteel Co. Ltd., Class A.....	990,453	380,594
Hithink RoyalFlush Information Network Co. Ltd., Class A.....	31,881	561,822
Hongfa Technology Co. Ltd., Class A.....	71,093	822,582
Hongta Securities Co. Ltd., Class A.....	78,520	137,735
Hopson Development Holdings Ltd.....	177,210	480,871
* Ω Hua Hong Semiconductor Ltd.....	316,000	1,585,770

**THE EMERGING MARKETS SERIES**

**CONTINUED**

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	357,710	\$ 285,782
	150,000	856,364
	380,483	707,862
	50,100	225,750
	247,300	488,554
	104,900	487,237
	30,485	625,247
#	2,986,000	1,545,430
Ω	1,540,800	2,291,340
	159,100	224,856
	644,456	566,761
	206,300	538,048
	235,900	988,650
*	114,067	5,288,146
	112,400	873,767
	11,000	184,053
	141,200	463,652
	1,237,900	1,033,121
	48,792	479,053
	105,400	209,464
	70,100	619,441
	53,639,185	29,402,967
	643,039	1,871,450
	501,960	715,823
	158,423	154,946
*	2,030,820	892,652
	103,600	480,281
	810,103	648,905
	350,900	2,352,498
*	276,900	330,961
* Ω	642,000	5,746,125
	58,384	283,392
# *	228,031	1,888,097
	18,188	259,504
	85,065	686,299
	51,600	501,730
	185,200	895,575
*	248,488	19,451,641
*	215,850	8,449,876
	138,440	588,618
	1,020,000	967,194
	70,098	898,912
	230,755	1,772,659
	101,212	778,663
	237,700	230,646
	90,900	336,212
	71,390	2,071,198
	39,837	732,473
	21,600	257,228
	137,400	756,776
	375,200	592,953
	1,544,000	2,696,316
	493,546	772,029
	254,400	288,608
	296,700	205,891
	11,500	384,826
	35,400	216,567
	240,955	433,868

## THE EMERGING MARKETS SERIES

### CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Joinn Laboratories China Co. Ltd., Class A.....	7,840	\$ 195,629
Jointown Pharmaceutical Group Co. Ltd., Class A.....	227,867	483,215
Jonjee Hi-Tech Industrial & Commercial Holding Co. Ltd., Class A.....	91,900	524,128
Juewei Food Co. Ltd., Class A.....	51,044	524,622
Juneyao Airlines Co. Ltd., Class A.....	141,100	350,653
Keboda Technology Co. Ltd., Class A.....	8,000	82,752
* Kingdee International Software Group Co. Ltd.....	1,392,000	4,580,204
Kingfa Sci & Tech Co. Ltd., Class A.....	391,887	718,820
Kingsoft Corp. Ltd.....	981,000	4,185,969
* Kuang-Chi Technologies Co. Ltd., Class A.....	102,600	329,130
Kunlun Energy Co. Ltd.....	7,162,000	6,523,005
Kunlun Tech Co. Ltd., Class A.....	55,700	162,055
Kweichow Moutai Co. Ltd., Class A.....	65,693	18,746,074
KWG Living Group Holdings Ltd.....	518,250	349,113
Laobaixing Pharmacy Chain JSC, Class A.....	32,920	224,699
LB Group Co. Ltd., Class A.....	190,800	848,190
Lenovo Group Ltd.....	18,933,278	20,560,934
Lens Technology Co. Ltd., Class A.....	261,100	868,750
Lepu Medical Technology Beijing Co. Ltd., Class A.....	180,977	602,656
Leyard Optoelectronic Co. Ltd., Class A.....	166,100	244,169
# * Li Auto, Inc., ADR.....	65,575	2,139,712
Li Ning Co. Ltd.....	1,623,500	17,915,414
Liaoning Cheng Da Co. Ltd., Class A.....	143,200	455,761
Lingyi iTech Guangdong Co., Class A.....	716,318	746,468
Logan Group Co. Ltd.....	3,652,000	3,658,214
Ω Longfor Group Holdings Ltd.....	3,097,000	14,983,035
LONGi Green Energy Technology Co. Ltd., Class A.....	328,720	5,011,984
Luenmei Quantum Co. Ltd., Class A.....	130,360	168,321
Luoyang Xinqianglian Stewing Bearing Co. Ltd., Class A.....	9,000	320,565
Luxi Chemical Group Co. Ltd., Class A.....	293,600	753,395
Luxshare Precision Industry Co. Ltd., Class A.....	403,724	2,441,512
Luzhou Laojiao Co. Ltd., Class A.....	76,529	2,730,026
Mango Excellent Media Co. Ltd., Class A.....	102,892	631,134
* Meinian Onehealth Healthcare Holdings Co. Ltd., Class A.....	254,457	286,173
* Ω Meituan, Class B.....	1,192,700	40,585,923
Metallurgical Corp. of China Ltd., Class H.....	4,159,000	1,153,582
Microport Scientific Corp.....	326,903	1,537,993
Midea Group Co. Ltd., Class A.....	479,784	5,146,454
Ming Yang Smart Energy Group Ltd., Class A.....	202,404	979,670
MLS Co. Ltd., Class A.....	166,400	362,133
Montage Technology Co. Ltd., Class A.....	22,233	226,562
Muyuan Foods Co. Ltd., Class A.....	370,587	3,313,787
Nanjing Hanrui Cobalt Co. Ltd., Class A.....	21,947	271,080
Nanjing Iron & Steel Co. Ltd., Class A.....	733,400	404,499
Nanjing King-Friend Biochemical Pharmaceutical Co. Ltd., Class A.....	101,634	588,553
Nanjing Securities Co. Ltd., Class A.....	432,700	656,155
NARI Technology Co. Ltd., Class A.....	207,960	1,266,252
NAURA Technology Group Co. Ltd., Class A.....	6,700	388,621
* NavInfo Co. Ltd., Class A.....	175,450	320,933
NetEase, Inc., ADR.....	271,103	26,456,942
NetEase, Inc.....	30,900	599,389
New China Life Insurance Co. Ltd., Class H.....	1,684,100	4,858,443
* New Hope Liuhe Co. Ltd., Class A.....	260,600	586,235
Nine Dragons Paper Holdings Ltd.....	3,293,000	4,140,948
Ninestar Corp., Class A.....	71,051	407,232
Ningbo Joyson Electronic Corp., Class A.....	126,400	350,926
Ningbo Tuopu Group Co. Ltd., Class A.....	75,148	611,878
Ningbo Zhoushan Port Co. Ltd., Class A.....	449,700	263,369
Ningxia Baofeng Energy Group Co. Ltd., Class A.....	320,300	733,276

## THE EMERGING MARKETS SERIES

### CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* NIO, Inc., ADR.....	368,459	\$14,520,969
* North Industries Group Red Arrow Co. Ltd., Class A.....	55,100	229,165
Northeast Securities Co. Ltd., Class A.....	111,420	150,006
* Offcn Education Technology Co. Ltd., Class A.....	80,212	130,474
Offshore Oil Engineering Co. Ltd., Class A.....	256,250	186,208
OFILM Group Co. Ltd., Class A.....	214,300	250,343
Oppcin Home Group, Inc., Class A.....	38,695	769,883
Ω Orient Securities Co. Ltd., Class H.....	1,012,800	831,006
Ovctek China, Inc., Class A.....	33,152	352,943
* Pacific Securities Co. Ltd., Class A.....	708,600	345,266
* Pangang Group Vanadium Titanium & Resources Co. Ltd., Class A.....	747,000	466,295
People's Insurance Co. Group of China Ltd., Class H.....	7,814,000	2,437,367
Perfect World Co. Ltd., Class A.....	175,785	476,660
PetroChina Co. Ltd., ADR.....	101,403	4,893,709
PetroChina Co. Ltd., Class H.....	10,762,000	5,188,871
PharmaBlock Sciences Nanjing, Inc., Class A.....	14,190	337,361
Ω Pharmaron Beijing Co. Ltd., Class H.....	57,300	1,239,800
PICC Property & Casualty Co. Ltd., Class H.....	11,511,198	10,716,297
* Pinduoduo, Inc., ADR.....	122,979	10,935,293
Ping An Bank Co. Ltd., Class A.....	608,900	1,854,720
# * Ω Ping An Healthcare & Technology Co. Ltd.....	408,200	1,973,328
Ping An Insurance Group Co. of China Ltd., Class H.....	5,400,000	38,678,739
Poly Developments & Holdings Group Co. Ltd., Class A.....	448,683	880,584
Ω Postal Savings Bank of China Co. Ltd., Class H.....	5,843,000	4,246,653
Power Construction Corp. of China Ltd., Class A.....	939,511	1,208,904
Proya Cosmetics Co. Ltd., Class A.....	25,300	794,075
Qingdao Haier Biomedical Co. Ltd., Class A.....	3,428	50,457
Ω Qingdao Port International Co. Ltd., Class H.....	69,000	34,681
Qingdao Rural Commercial Bank Corp., Class A.....	438,300	261,802
Qingdao TGOOD Electric Co. Ltd., Class A.....	78,000	321,256
Raytron Technology Co. Ltd., Class A.....	24,014	271,376
Red Avenue New Materials Group Co. Ltd., Class A.....	13,800	118,104
* Ω Red Star Macalline Group Corp. Ltd., Class H.....	91,289	51,210
RiseSun Real Estate Development Co. Ltd., Class A.....	412,534	276,661
Riyue Heavy Industry Co. Ltd., Class A.....	76,100	464,930
Rongsheng Petrochemical Co. Ltd., Class A.....	530,694	1,429,323
SAIC Motor Corp. Ltd., Class A.....	236,045	749,087
Sailun Group Co. Ltd., Class A.....	406,500	848,245
Sanan Optoelectronics Co. Ltd., Class A.....	114,600	602,083
Sangfor Technologies, Inc., Class A.....	8,900	281,520
Sany Heavy Industry Co. Ltd., Class A.....	579,334	2,077,503
SDIC Power Holdings Co. Ltd., Class A.....	251,000	413,643
Sealand Securities Co. Ltd., Class A.....	311,290	187,794
Seazen Group Ltd.....	4,702,000	3,719,649
Seazen Holdings Co. Ltd., Class A.....	235,400	1,257,598
SF Holding Co. Ltd., Class A.....	197,461	1,991,121
SG Micro Corp., Class A.....	6,300	318,935
Shaanxi Coal Industry Co. Ltd., Class A.....	1,020,100	1,999,065
Shan Xi Hua Yang Group New Energy Co. Ltd., Class A.....	206,800	343,325
Shandong Buchang Pharmaceuticals Co. Ltd., Class A.....	141,100	385,871
# Ω Shandong Gold Mining Co. Ltd., Class H.....	845,250	1,528,179
Shandong Himile Mechanical Science & Technology Co. Ltd., Class A.....	102,300	399,470
Shandong Hi-speed Co. Ltd., Class A.....	111,700	93,623
Shandong Hualu Hengsheng Chemical Co. Ltd., Class A.....	209,950	1,021,093
Shandong Linglong Tyre Co. Ltd., Class A.....	130,200	719,763
Shandong Nanshan Aluminum Co. Ltd., Class A.....	910,010	615,135
Shandong Sun Paper Industry JSC Ltd., Class A.....	357,850	641,969
Shandong Weigao Group Medical Polymer Co. Ltd., Class H.....	5,260,000	8,959,516
Shanghai Bailian Group Co. Ltd., Class A.....	148,800	320,217

**THE EMERGING MARKETS SERIES**

**CONTINUED**

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Shanghai Bairun Investment Holding Group Co. Ltd., Class A.....	39,340	\$ 390,984
Shanghai Baosight Software Co. Ltd., Class A.....	81,393	892,108
Shanghai Belling Co. Ltd., Class A.....	50,400	238,291
Shanghai Construction Group Co. Ltd., Class A.....	673,776	344,439
Shanghai Electric Group Co. Ltd., Class H.....	3,012,000	848,572
Shanghai Fosun Pharmaceutical Group Co. Ltd., Class H.....	372,000	1,751,094
* Shanghai International Airport Co. Ltd., Class A.....	56,200	464,729
Shanghai International Port Group Co. Ltd., Class A.....	334,000	295,112
Shanghai Jahwa United Co. Ltd., Class A.....	53,100	397,227
Shanghai Jinjiang International Hotels Co. Ltd., Class A.....	69,800	587,368
Shanghai Lingang Holdings Corp. Ltd., Class A.....	187,320	429,834
Shanghai Lujiazui Finance & Trade Zone Development Co. Ltd., Class A.....	206,820	349,819
Shanghai M&G Stationery, Inc., Class A.....	51,069	506,184
Shanghai Pharmaceuticals Holding Co. Ltd., Class H.....	1,263,500	2,312,491
Shanghai Pudong Development Bank Co. Ltd., Class A.....	882,471	1,232,533
Shanghai Putailai New Energy Technology Co. Ltd., Class A.....	23,261	646,709
Shanghai RAAS Blood Products Co. Ltd., Class A.....	400,600	412,870
Shanghai Wanye Enterprises Co. Ltd., Class A.....	21,500	104,030
Shanghai Yuyuan Tourist Mart Group Co. Ltd., Class A.....	192,159	295,032
Shanghai Zhangjiang High-Tech Park Development Co. Ltd., Class A.....	181,800	473,423
Shanxi Coking Coal Energy Group Co. Ltd., Class A.....	558,030	810,200
Shanxi Lu'an Environmental Energy Development Co. Ltd., Class A.....	313,130	635,489
* Shanxi Meijin Energy Co. Ltd., Class A.....	523,517	924,552
Shanxi Securities Co. Ltd., Class A.....	142,560	139,412
Shanxi Taigang Stainless Steel Co. Ltd., Class A.....	538,600	649,358
Shanxi Xinghuacun Fen Wine Factory Co. Ltd., Class A.....	63,207	2,977,575
Shenergy Co. Ltd., Class A.....	43,000	41,630
Shenghe Resources Holding Co. Ltd., Class A.....	140,400	446,377
Shengyi Technology Co. Ltd., Class A.....	157,700	548,257
Shennan Circuits Co. Ltd., Class A.....	25,382	352,799
Ω Shenwan Hongyuan Group Co. Ltd., Class H.....	2,196,000	554,756
Shenzhen Capchem Technology Co. Ltd., Class A.....	14,900	334,080
Shenzhen Energy Group Co. Ltd., Class A.....	125,500	159,962
Shenzhen Gas Corp. Ltd., Class A.....	150,500	213,333
Shenzhen Goodix Technology Co. Ltd., Class A.....	40,300	644,769
Shenzhen Hepalink Pharmaceutical Group Co. Ltd., Class A.....	20,400	48,956
Shenzhen Inovance Technology Co. Ltd., Class A.....	92,000	937,370
Shenzhen Kaifa Technology Co. Ltd., Class A.....	171,200	395,959
Shenzhen Kangtai Biological Products Co. Ltd., Class A.....	18,750	335,252
Shenzhen Kedali Industry Co. Ltd., Class A.....	15,600	422,852
Shenzhen Kinwong Electronic Co. Ltd., Class A.....	62,764	253,486
Shenzhen Mindray Bio-Medical Electronics Co. Ltd., Class A.....	57,873	3,391,218
* Shenzhen MTC Co. Ltd., Class A.....	533,300	409,678
Shenzhen Overseas Chinese Town Co. Ltd., Class A.....	768,580	752,311
* Shenzhen Salubris Pharmaceuticals Co. Ltd., Class A.....	71,100	320,784
Shenzhen SC New Energy Technology Corp., Class A.....	25,266	450,150
Shenzhen Senior Technology Material Co. Ltd., Class A.....	29,300	245,030
Shenzhen Sunlord Electronics Co. Ltd., Class A.....	92,900	479,412
Shenzhen Sunway Communication Co. Ltd., Class A.....	134,500	500,335
Shenzhen YUTO Packaging Technology Co. Ltd., Class A.....	106,771	546,541
Shenzhou International Group Holdings Ltd.....	534,900	11,523,993
Shijiazhuang Yiling Pharmaceutical Co. Ltd., Class A.....	162,563	408,348
Shimao Group Holdings Ltd.....	3,062,871	4,804,670
Sichuan Chuantou Energy Co. Ltd., Class A.....	149,500	305,767
* Sichuan Development Lomon Co. Ltd., Class A.....	114,700	323,920
* Sichuan Hebang Biotechnology Co. Ltd., Class A.....	713,400	396,742
Sichuan Kelun Pharmaceutical Co. Ltd., Class A.....	129,301	357,639
Sichuan Road & Bridge Co. Ltd., Class A.....	573,200	1,076,055
Sichuan Swellfun Co. Ltd., Class A.....	23,700	467,627



## THE EMERGING MARKETS SERIES

### CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Sichuan Yahua Industrial Group Co. Ltd., Class A.....	73,800	\$ 376,889
Sieyuan Electric Co. Ltd., Class A.....	58,600	379,950
Sino Biopharmaceutical Ltd.....	17,847,500	13,160,467
Sinolink Securities Co. Ltd., Class A.....	232,100	388,937
Sinoma Science & Technology Co. Ltd., Class A.....	243,094	1,436,275
Sinopec Shanghai Petrochemical Co. Ltd., Class H.....	857,000	199,969
Sinopharm Group Co. Ltd., Class H.....	2,426,400	5,761,519
Sinotruk Hong Kong Ltd.....	950,500	1,311,952
Skshu Paint Co. Ltd., Class A.....	17,148	298,983
Songcheng Performance Development Co. Ltd., Class A.....	170,500	373,185
SooChow Securities Co. Ltd., Class A.....	455,500	603,255
Southwest Securities Co. Ltd., Class A.....	779,936	586,404
* Spring Airlines Co. Ltd., Class A.....	48,500	443,278
Sunac China Holdings Ltd.....	5,903,000	12,623,711
* Ω Sunac Services Holdings Ltd.....	2,102	4,242
Sungrow Power Supply Co. Ltd., Class A.....	53,300	1,369,999
* Suning.com Co. Ltd., Class A.....	664,724	464,212
Sunny Optical Technology Group Co. Ltd.....	531,000	14,248,556
Sunwoda Electronic Co. Ltd., Class A.....	154,000	1,186,231
Suzhou Dongshan Precision Manufacturing Co. Ltd., Class A.....	226,300	719,831
Suzhou Maxwell Technologies Co. Ltd., Class A.....	4,360	522,397
Suzhou TA&A Ultra Clean Technology Co. Ltd., Class A.....	38,200	636,002
Tangshan Sanyou Chemical Industries Co. Ltd., Class A.....	257,400	371,386
TBEA Co. Ltd., Class A.....	276,500	1,170,542
TCL Technology Group Corp., Class A.....	1,029,480	975,944
Tencent Holdings Ltd.....	3,951,600	240,375,009
* Tencent Music Entertainment Group, ADR.....	720,944	5,666,620
Thunder Software Technology Co. Ltd., Class A.....	13,300	282,931
Tianjin 712 Communication & Broadcasting Co. Ltd., Class A.....	56,900	335,555
Tianjin Guangyu Development Co. Ltd., Class A.....	63,700	166,645
Tianjin Zhonghuan Semiconductor Co. Ltd., Class A.....	70,800	580,712
Tianma Microelectronics Co. Ltd., Class A.....	161,455	310,813
Tianshui Huatian Technology Co. Ltd., Class A.....	305,000	613,125
Tibet Summit Resources Co. Ltd., Class A.....	56,900	271,473
Tingyi Cayman Islands Holding Corp.....	5,156,000	9,623,588
Titan Wind Energy Suzhou Co. Ltd., Class A.....	124,100	413,013
Toly Bread Co. Ltd., Class A.....	109,820	539,245
TongFu Microelectronics Co. Ltd., Class A.....	138,900	434,720
Tonghua Dongbao Pharmaceutical Co. Ltd., Class A.....	214,500	408,069
Tongkun Group Co. Ltd., Class A.....	147,509	460,265
Tongling Nonferrous Metals Group Co. Ltd., Class A.....	1,091,500	632,818
Tongwei Co. Ltd., Class A.....	209,300	1,868,800
* Topchoice Medical Corp., Class A.....	13,300	494,847
Ω Topsports International Holdings Ltd.....	979,000	1,189,337
Transfar Zhilian Co. Ltd., Class A.....	287,626	368,125
TravelSky Technology Ltd., Class H.....	183,000	341,927
* Trip.com Group Ltd., ADR.....	442,202	12,629,289
* Trip.com Group Ltd.....	68,300	1,963,372
Tsingtao Brewery Co. Ltd., Class H.....	844,000	7,344,330
Unigroup Guoxin Microelectronics Co. Ltd., Class A.....	32,400	1,025,694
Unisplendour Corp. Ltd., Class A.....	164,160	711,293
Universal Scientific Industrial Shanghai Co. Ltd., Class A.....	166,300	360,924
* Vipshop Holdings Ltd., ADR.....	720,998	8,046,338
Walvax Biotechnology Co. Ltd., Class A.....	55,500	479,439
* Wanda Film Holding Co. Ltd., Class A.....	68,700	150,473
Wanhua Chemical Group Co. Ltd., Class A.....	203,200	3,357,756
Want Want China Holdings Ltd.....	12,049,000	9,344,545
# * Weibo Corp., Sponsored ADR.....	113,478	5,104,240
# Weichai Power Co. Ltd., Class H.....	3,618,800	6,477,531

## THE EMERGING MARKETS SERIES

### CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	41,729	\$ 443,078
	478,280	1,230,555
	340,300	407,630
	24,378	296,376
	39,800	325,410
#	800,000	2,781,415
	40,312	1,674,862
	32,700	561,229
	183,700	362,953
	615,250	603,846
	107,744	365,978
	26,550	252,862
	420,563	1,565,890
	206,506	6,978,127
	287,430	460,191
Ω	139,960	2,988,309
* Ω	1,151,000	17,434,142
	17,680	225,269
	363,803	348,124
	99,400	124,332
	21,400	646,569
	78,460	377,919
	178,680	633,623
	12,600	97,729
	46,900	264,789
* Ω	7,645,200	20,898,571
	184,043	422,230
	1,482,559	3,315,438
	224,500	370,864
	97,800	277,930
	5,473,103	11,369,054
	277,900	256,710
	144,029	72,408
	42,800	340,684
	63,261	353,530
	92,955	612,450
#	4,030,000	5,977,527
	41,840	494,114
	30,900	79,146
	58,834	439,101
#	686,000	4,018,321
	343,617	471,887
	592,400	364,259
	15,300	256,168
	83,500	414,463
	543,304	545,532
	267,800	610,612
	543,135	31,002,146
	306,390	893,860
*	411,100	765,302
	37,500	524,974
	223,400	463,791
	23,485	1,071,057
*	179,800	460,389
	219,309	388,517
*	15,800	1,639,108
	25,050	1,610,367
	607,423	678,649



## THE EMERGING MARKETS SERIES

### CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Zhejiang Century Huatong Group Co. Ltd., Class A. ....	458,400	\$ 531,412
Zhejiang China Commodities City Group Co. Ltd., Class A. ....	644,379	491,616
Zhejiang Chint Electrics Co. Ltd., Class A. ....	208,084	1,963,375
Zhejiang Dahua Technology Co. Ltd., Class A. ....	297,413	1,013,142
Zhejiang Dingli Machinery Co. Ltd., Class A. ....	52,170	556,218
Zhejiang Hailiang Co. Ltd., Class A. ....	14,200	23,368
Zhejiang HangKe Technology, Inc. Co., Class A. ....	17,887	289,596
Zhejiang Huahai Pharmaceutical Co. Ltd., Class A. ....	172,140	494,771
Zhejiang Huayou Cobalt Co. Ltd., Class A. ....	32,986	572,102
Zhejiang Jingsheng Mechanical & Electrical Co. Ltd., Class A. ....	54,000	645,615
Zhejiang Juhua Co. Ltd., Class A. ....	252,100	612,232
Zhejiang Longsheng Group Co. Ltd., Class A. ....	316,700	615,773
Zhejiang NHU Co. Ltd., Class A. ....	305,040	1,292,867
Zhejiang Sanhua Intelligent Controls Co. Ltd., Class A. ....	212,990	789,447
Zhejiang Satellite Petrochemical Co. Ltd., Class A. ....	155,120	945,191
Zhejiang Semir Garment Co. Ltd., Class A. ....	205,582	241,403
Zhejiang Supor Co. Ltd., Class A. ....	66,503	550,466
Zhejiang Weiming Environment Protection Co. Ltd., Class A. ....	153,893	659,958
Zhejiang Weixing New Building Materials Co. Ltd., Class A. ....	231,434	650,303
Zhejiang Wolwo Bio-Pharmaceutical Co. Ltd., Class A. ....	35,300	295,506
Zhejiang Xinan Chemical Industrial Group Co. Ltd., Class A. ....	82,300	355,943
* Zhejiang Yongtai Technology Co. Ltd., Class A. ....	33,000	369,938
* Zheshang Securities Co. Ltd., Class A. ....	270,063	519,706
# * Ω ZhongAn Online P&C Insurance Co. Ltd., Class H. ....	374,400	1,361,864
Zhongji Innolight Co. Ltd., Class A. ....	55,527	287,165
Zhongjin Gold Corp. Ltd., Class A. ....	428,700	555,702
Zhongsheng Group Holdings Ltd. ....	799,500	7,208,569
* Zhuzhou CRRC Times Electric Co., Class H. ....	751,800	3,592,486
Zhuzhou Hongda Electronics Corp. Ltd., Class A. ....	33,500	435,206
Zhuzhou Kibing Group Co. Ltd., Class A. ....	352,001	873,587
Zibo Qixiang Tengda Chemical Co. Ltd., Class A. ....	348,460	611,938
Zijin Mining Group Co. Ltd., Class H. ....	6,565,000	9,129,603
Zoomlion Heavy Industry Science & Technology Co. Ltd., Class H. ....	2,480,800	1,786,877
ZTE Corp., Class H. ....	1,033,085	3,101,150
ZTO Express Cayman, Inc., ADR. ....	493,191	14,465,292
TOTAL CHINA. ....		<u>2,011,935,281</u>
COLOMBIA — (0.2%)		
Banco de Bogota SA. ....	48,359	974,696
# Bancolombia SA, Sponsored ADR. ....	58,709	2,109,414
Bancolombia SA. ....	119,772	1,071,218
* Corp. Financiera Colombiana SA. ....	2,492	19,634
# Ecopetrol SA, Sponsored ADR. ....	3,573	54,131
Ecopetrol SA. ....	2,348,250	1,775,342
Grupo Argos SA. ....	383,393	1,201,369
Grupo Aval Acciones y Valores SA, ADR. ....	30,886	186,243
Grupo de Inversiones Suramericana SA. ....	276,061	1,609,125
Grupo Energia Bogota SA ESP. ....	561,229	405,377
Grupo Nutresa SA. ....	185,132	1,082,061
Interconexion Electrica SA ESP. ....	304,471	1,828,087
TOTAL COLOMBIA. ....		<u>12,316,697</u>
CZECH REPUBLIC — (0.1%)		
CEZ AS. ....	142,486	4,705,947
* Komerční banka AS. ....	62,321	2,417,315
* Ω Moneta Money Bank AS. ....	322,281	1,262,079
O2 Czech Republic AS. ....	55,947	642,414
TOTAL CZECH REPUBLIC. ....		<u>9,027,755</u>

## THE EMERGING MARKETS SERIES

### CONTINUED

	<u>Shares</u>	<u>Value»</u>
EGYPT — (0.1%)		
* Commercial International Bank Egypt SAE, GDR.....	1,254,190	\$ 3,888,408
* Commercial International Bank Egypt SAE, GDR.....	1,027	3,183
TOTAL EGYPT.....		<u>3,891,591</u>
GREECE — (0.3%)		
* Alpha Services & Holdings SA.....	1,006,149	1,282,700
* Eurobank Ergasias Services & Holdings SA, Class A.....	1,481,913	1,556,479
* †† FF Group.....	12,618	13,128
Hellenic Petroleum SA.....	40,603	279,943
Hellenic Telecommunications Organization SA.....	187,663	3,331,734
JUMBO SA.....	63,023	938,055
* LAMDA Development SA.....	7,667	63,190
* Motor Oil Hellas Corinth Refineries SA.....	52,394	889,337
Mytilineos SA.....	82,269	1,503,427
* National Bank of Greece SA.....	430,030	1,357,920
OPAP SA.....	238,509	3,724,869
* Public Power Corp. SA.....	39,033	424,599
Terna Energy SA.....	49,394	667,859
Titan Cement International SA.....	38,285	667,524
TOTAL GREECE.....		<u>16,700,764</u>
HONG KONG — (0.1%)		
BYD Electronic International Co. Ltd.....	1,550,000	4,601,344
* China Energy Engineering Corp.....	2,502,824	930,840
TOTAL HONG KONG.....		<u>5,532,184</u>
HUNGARY — (0.3%)		
MOL Hungarian Oil & Gas PLC.....	999,116	8,537,763
* OTP Bank Nyrt.....	174,791	10,502,738
Richter Gedeon Nyrt.....	79,025	2,214,619
TOTAL HUNGARY.....		<u>21,255,120</u>
INDIA — (13.3%)		
Aarti Industries Ltd.....	212,255	2,750,428
ABB India Ltd.....	32,057	898,349
ABB Power Products & Systems India Ltd.....	8,507	250,356
ACC Ltd.....	119,736	3,742,930
Adani Enterprises Ltd.....	188,431	3,588,292
* Adani Green Energy Ltd.....	235,259	3,623,759
Adani Ports & Special Economic Zone Ltd.....	613,992	5,711,782
* Adani Power Ltd.....	1,288,677	1,761,069
Adani Total Gas Ltd.....	63,181	1,227,463
* Adani Transmission Ltd.....	320,795	7,653,739
* Aditya Birla Capital Ltd.....	391,081	505,426
Alkem Laboratories Ltd.....	21,509	1,034,326
Ambuja Cements Ltd.....	746,781	4,038,999
Apollo Hospitals Enterprise Ltd.....	94,902	5,442,886
Ashok Leyland Ltd.....	1,507,335	2,882,957
Asian Paints Ltd.....	247,184	10,270,229
Astral Ltd.....	70,410	2,057,829
Atul Ltd.....	764	93,248
* Ω AU Small Finance Bank Ltd.....	86,691	1,417,651
Aurobindo Pharma Ltd.....	674,208	6,243,905
* Ω Avenue Supermarts Ltd.....	53,227	3,291,857
* Axis Bank Ltd.....	980,033	9,791,697
Bajaj Auto Ltd.....	59,958	2,979,175
Bajaj Finance Ltd.....	126,843	12,610,743

## THE EMERGING MARKETS SERIES

### CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	22,909	\$ 5,481,200
	61,208	3,937,438
	140,951	4,637,295
Ω	14,923	58,267
*	1,086,591	1,421,170
*	62,779	50,446
	183,876	1,824,758
	2,181,001	6,060,351
	95,753	993,263
	443,021	2,486,250
*	1,493,167	13,706,323
	104,833	397,737
*	359,735	1,691,310
	4,333	984,029
	50,555	2,483,107
	431,712	2,910,625
*	87,572	251,307
	726,540	6,072,175
	536,096	6,525,175
	765,174	1,686,504
	16,515	1,073,702
	122,914	2,529,605
	271,569	2,390,059
	175,228	1,091,824
	13,189	158,127
	350,280	2,755,545
	38,879	1,047,313
	65,834	1,970,595
	61,792	4,266,544
	530,091	2,837,497
Ω	27,645	1,306,417
	94,524	5,807,555
	28,106	1,739,503
	37,563	38,885
	108,989	3,632,235
	1,523,396	3,024,122
	102,368	1,248,208
* Ω	93,758	167,051
	32,553	652,860
*	349,607	4,491,586
*	74,762	2,239,881
	304,740	7,044,610
	136,794	1,142,853
	2,770	49,477
	170,606	2,894,439
	993,527	15,229,666
Ω	43,474	1,540,718
	2,163,503	45,977,515
Ω	170,063	1,551,608
*	109,030	197,508
	131,435	4,677,834
	2,042,830	12,700,499
	57,583	1,013,505
	689,862	2,872,410
	531,688	16,988,292
	1,196	674,894
	698,168	26,588,873
	649,989	13,747,257
	1,390,129	15,050,711

## THE EMERGING MARKETS SERIES

### CONTINUED

	<u>Shares</u>	<u>Value»</u>	
INDIA — (Continued)			
Ω	ICICI Lombard General Insurance Co. Ltd.....	114,723	\$ 2,285,959
Ω	ICICI Prudential Life Insurance Co. Ltd.....	209,896	1,737,829
*	IDFC First Bank Ltd.....	2,392,328	1,590,828
	IIFL Securities Ltd.....	120,008	155,649
	IIFL Wealth Management Ltd.....	11,850	258,227
	Indian Oil Corp. Ltd.....	1,007,045	1,724,716
*	Indian Overseas Bank.....	1,569,149	449,669
	Indian Railway Catering & Tourism Corp. Ltd.....	381,450	4,306,686
	Indraprastha Gas Ltd.....	285,841	1,819,121
	Indus Towers Ltd.....	864,014	3,146,535
	IndusInd Bank Ltd.....	173,449	2,658,110
	Info Edge India Ltd.....	30,100	2,459,411
	Infosys Ltd., Sponsored ADR.....	859,642	19,152,824
	Infosys Ltd.....	1,828,393	40,997,003
* Ω	InterGlobe Aviation Ltd.....	37,807	1,095,497
	Ipca Laboratories Ltd.....	28,669	824,891
	ITC Ltd.....	2,222,643	6,643,726
	JSW Energy Ltd.....	276,086	1,267,676
	JSW Steel Ltd.....	1,561,049	14,051,540
	Jubilant Foodworks Ltd.....	119,239	5,903,950
	Kansai Nerolac Paints Ltd.....	142,647	1,040,525
	Kotak Mahindra Bank Ltd.....	447,917	12,249,303
Ω	L&T Technology Services Ltd.....	29,195	1,848,291
Ω	Larsen & Toubro Infotech Ltd.....	40,958	3,684,894
	Larsen & Toubro Ltd.....	473,046	11,264,955
Ω	Laurus Labs Ltd.....	327,453	2,263,163
	Lupin Ltd.....	303,782	3,771,948
	Mahindra & Mahindra Financial Services Ltd.....	191,054	461,888
	Mahindra & Mahindra Ltd.....	863,758	10,242,502
	Marico Ltd.....	579,820	4,401,355
	Maruti Suzuki India Ltd.....	50,497	5,038,342
*	Max Financial Services Ltd.....	147,491	1,915,920
*	Max Healthcare Institute Ltd.....	190,534	844,189
	Mindtree Ltd.....	77,849	4,707,578
	Motherson Sumi Systems Ltd.....	1,377,526	4,142,856
	Mphasis Ltd.....	146,876	6,368,750
	MRF Ltd.....	2,282	2,362,394
	Muthoot Finance Ltd.....	250,083	4,931,539
	Nestle India Ltd.....	20,232	5,131,239
	NMDC Ltd.....	937,802	1,797,298
	NTPC Ltd.....	1,541,570	2,746,231
*	Oberoi Realty Ltd.....	32,049	390,028
	Oil & Natural Gas Corp. Ltd.....	877,425	1,757,147
	Oracle Financial Services Software Ltd.....	30,804	1,815,873
	Page Industries Ltd.....	7,882	3,968,467
	Persistent Systems Ltd.....	2,636	138,458
	Petronet LNG Ltd.....	1,656,399	5,094,904
	PI Industries Ltd.....	68,216	2,736,766
	Pidilite Industries Ltd.....	97,732	3,036,557
	Piramal Enterprises Ltd.....	115,384	4,026,980
	Power Finance Corp. Ltd.....	1,901,564	3,386,574
	Power Grid Corp. of India Ltd.....	1,622,745	4,033,710
	Procter & Gamble Hygiene & Health Care Ltd.....	11,092	2,142,918
*	Punjab National Bank.....	1,966,565	1,111,465
	REC Ltd.....	1,264,082	2,531,131
	Relaxo Footwears Ltd.....	15,185	270,236
	Reliance Industries Ltd.....	1,571,323	53,401,933
*	SBI Cards & Payment Services Ltd.....	79,899	1,138,537
Ω	SBI Life Insurance Co. Ltd.....	185,532	2,841,693

## THE EMERGING MARKETS SERIES

### CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Shree Cement Ltd.....	10,117	\$ 3,868,465
Shriram Transport Finance Co. Ltd.....	262,030	5,092,080
Siemens Ltd.....	33,599	987,888
SRF Ltd.....	187,447	5,322,652
State Bank of India.....	933,814	6,305,935
State Bank of India, GDR.....	3,115	210,574
Steel Authority of India Ltd.....	1,398,626	2,163,836
Sun Pharmaceutical Industries Ltd.....	714,131	7,603,336
Sundaram Finance Holdings Ltd.....	40,687	42,281
Sundaram Finance Ltd.....	4,563	146,641
Supreme Industries Ltd.....	12,166	383,500
Tata Communications Ltd.....	89,756	1,570,945
Tata Consultancy Services Ltd.....	680,063	30,968,780
Tata Consumer Products Ltd.....	521,576	5,669,789
Tata Elxsi Ltd.....	13,611	1,068,781
# * Tata Motors Ltd., Sponsored ADR.....	14,109	445,562
* Tata Motors Ltd.....	2,234,196	14,394,896
Tata Power Co. Ltd.....	1,174,757	3,399,686
Tata Steel Ltd.....	955,424	16,866,667
Tech Mahindra Ltd.....	755,472	14,975,626
Titan Co. Ltd.....	173,905	5,575,500
Torrent Pharmaceuticals Ltd.....	87,529	3,359,139
Trent Ltd.....	65,471	884,003
TVS Motor Co. Ltd.....	90,415	801,931
UltraTech Cement Ltd.....	60,127	6,149,524
United Breweries Ltd.....	56,116	1,240,958
* United Spirits Ltd.....	259,011	3,300,822
UPL Ltd.....	1,301,255	12,992,725
Varun Beverages Ltd.....	145,853	1,656,210
Vedanta Ltd.....	1,410,716	5,739,010
* Vodafone Idea Ltd.....	4,188,092	530,639
Voltas Ltd.....	174,890	2,812,256
Whirlpool of India Ltd.....	27,842	825,434
Wipro Ltd.....	1,429,065	12,389,404
TOTAL INDIA.....		<u>849,253,467</u>
INDONESIA — (1.7%)		
Ace Hardware Indonesia Tbk PT.....	3,968,900	395,527
Adaro Energy Tbk PT.....	30,778,200	3,645,802
Aneka Tambang Tbk.....	13,776,300	2,279,851
Astra International Tbk PT.....	12,440,210	5,298,441
Bank Central Asia Tbk PT.....	32,282,500	17,070,253
Bank Danamon Indonesia Tbk PT.....	760,579	144,578
* Bank Jago Tbk PT.....	1,863,100	2,038,901
Bank Mandiri Persero Tbk PT.....	9,252,634	4,677,870
Bank Negara Indonesia Persero Tbk PT.....	7,451,622	3,684,998
* Bank Rakyat Indonesia Agroniaga Tbk PT.....	1,491,300	222,152
Bank Rakyat Indonesia Persero Tbk PT.....	41,813,176	12,551,631
* Bank Syariah Indonesia Tbk PT.....	1,195,300	178,058
Barito Pacific Tbk PT.....	31,820,500	2,105,460
Bukit Asam Tbk PT.....	3,608,400	682,934
Charoen Pokphand Indonesia Tbk PT.....	7,185,700	3,150,939
* Elang Mahkota Teknologi Tbk PT.....	10,192,900	1,385,358
Gudang Garam Tbk PT.....	940,300	2,227,562
Indah Kiat Pulp & Paper Tbk PT.....	5,160,600	3,087,880
Indocement Tunggul Prakarsa Tbk PT.....	1,710,200	1,427,668
Indofood CBP Sukses Makmur Tbk PT.....	2,840,800	1,763,682
Indofood Sukses Makmur Tbk PT.....	8,618,500	3,868,552
* Indosat Tbk PT.....	856,700	418,578

## THE EMERGING MARKETS SERIES

### CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
* Jasa Marga Persero Tbk PT.....	653,413	\$ 193,959
Kalbe Farma Tbk PT.....	35,886,700	4,052,921
Mayora Indah Tbk PT.....	8,655,925	1,434,714
* Merdeka Copper Gold Tbk PT.....	10,412,200	2,322,852
Mitra Keluarga Karyasehat Tbk PT.....	5,472,900	880,959
* Perusahaan Gas Negara Tbk PT.....	9,214,200	982,742
* Pollux Properti Indonesia Tbk PT.....	87,700	20,448
Sarana Menara Nusantara Tbk PT.....	35,447,000	2,905,378
Semen Indonesia Persero Tbk PT.....	4,509,600	2,897,784
Sinar Mas Agro Resources & Technology Tbk PT.....	1,035,700	327,656
* Smartfren Telecom Tbk PT.....	134,232,400	1,024,974
Sumber Alfaria Trijaya Tbk PT.....	9,451,900	798,694
* Surya Citra Media Tbk PT.....	15,045,000	446,306
Telkom Indonesia Persero Tbk PT.....	29,681,100	7,933,330
Tower Bersama Infrastructure Tbk PT.....	8,627,500	1,792,065
* Transcoal Pacific Tbk PT.....	915,600	559,033
Unilever Indonesia Tbk PT.....	5,436,700	1,697,095
United Tractors Tbk PT.....	4,014,796	6,678,654
Vale Indonesia Tbk PT.....	4,088,900	1,401,327
XL Axiata Tbk PT.....	4,641,300	1,010,657
TOTAL INDONESIA.....		<u>111,668,223</u>
MALAYSIA — (1.5%)		
* AMMB Holdings Bhd.....	2,077,159	1,685,642
Astro Malaysia Holdings Bhd.....	566,000	136,213
Axiata Group Bhd.....	2,271,732	2,170,740
Batu Kawan Bhd.....	108,600	584,923
BIMB Holdings Bhd.....	1,229,655	950,031
Bursa Malaysia Bhd.....	293,700	532,327
# Carlsberg Brewery Malaysia Bhd, Class B.....	130,900	701,216
# CIMB Group Holdings Bhd.....	2,803,922	3,537,802
D&O Green Technologies Bhd.....	385,200	525,695
# Dialog Group Bhd.....	2,614,118	1,787,568
# DiGi.Com Bhd.....	2,452,420	2,509,795
# Fraser & Neave Holdings Bhd.....	194,100	1,270,531
Frontken Corp. Bhd.....	116,300	107,312
* Gamuda Bhd.....	1,932,246	1,512,836
# Genting Bhd.....	1,808,100	2,263,158
Genting Malaysia Bhd.....	2,368,700	1,814,921
Genting Plantations Bhd.....	266,300	469,586
# * Greatech Technology Bhd.....	404,700	703,767
# HAP Seng Consolidated Bhd.....	880,200	1,667,598
Hartalega Holdings Bhd.....	1,359,400	1,927,030
# Heineken Malaysia Bhd.....	128,500	713,881
# Hong Leong Bank Bhd.....	259,166	1,178,170
# Hong Leong Financial Group Bhd.....	466,283	2,065,949
* Hong Seng Consolidated Bhd.....	78,600	63,646
IHH Healthcare Bhd.....	491,400	775,746
IJM Corp. Bhd.....	1,668,100	746,884
Inari Amertron Bhd.....	1,981,700	1,856,427
IOI Corp. Bhd.....	1,565,005	1,485,167
# IOI Properties Group Bhd.....	1,414,929	438,036
# Kossan Rubber Industries.....	1,749,400	999,005
# Kuala Lumpur Kepong Bhd.....	341,946	1,786,836
# Ω Lotte Chemical Titan Holding Bhd.....	514,700	338,285
Malayan Banking Bhd.....	2,684,106	5,221,048
# * Malaysia Airports Holdings Bhd.....	1,131,541	1,769,716
Malaysian Pacific Industries Bhd.....	44,700	515,560
# Maxis Bhd.....	1,825,200	2,060,128



## THE EMERGING MARKETS SERIES

### CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
MISC Bhd. ....	629,598	\$ 1,076,972
My EG Services Bhd. ....	4,513,834	1,135,554
Nestle Malaysia Bhd. ....	47,600	1,546,369
Petronas Chemicals Group Bhd. ....	1,202,900	2,525,797
# Petronas Dagangan Bhd. ....	237,600	1,168,320
# Petronas Gas Bhd. ....	484,900	1,961,844
# PPB Group Bhd. ....	559,580	2,456,363
Press Metal Aluminium Holdings Bhd. ....	2,056,400	2,764,039
# Public Bank Bhd. ....	11,613,170	11,699,667
QL Resources Bhd. ....	1,241,885	1,515,667
RHB Bank Bhd. ....	2,398,355	3,236,079
Scientex Bhd. ....	130,100	146,555
Sime Darby Bhd. ....	5,542,361	3,042,009
# Sime Darby Plantation Bhd. ....	1,208,921	1,172,200
# Sunway Bhd. ....	2,075,382	892,862
# Supermax Corp. Bhd. ....	1,860,400	862,135
Syarikat Takaful Malaysia Keluarga Bhd. ....	119,474	114,593
Telekom Malaysia Bhd. ....	713,264	997,028
Tenaga Nasional Bhd. ....	1,393,250	3,250,239
TIME dotCom Bhd. ....	692,800	755,919
# Top Glove Corp. Bhd. ....	3,944,900	2,590,539
# Unisem M Bhd. ....	333,200	345,225
United Plantations Bhd. ....	56,000	191,643
# UWC BHD. ....	430,200	639,957
ViTrox Corp. Bhd. ....	58,600	278,365
VS Industry Bhd. ....	1,834,100	700,883
Westports Holdings Bhd. ....	870,800	940,306
Yinson Holdings Bhd. ....	404,100	571,337
YTL Corp. Bhd. ....	8,129,012	1,237,636
TOTAL MALAYSIA. ....		<u>98,689,277</u>
MEXICO — (2.1%)		
Alfa SAB de CV, Class A. ....	8,597,258	6,209,502
# America Movil SAB de CV. ....	23,862,904	21,245,727
America Movil SAB de CV, Sponsored ADR, Class L. ....	109,448	1,945,985
# Arca Continental SAB de CV. ....	368,914	2,245,416
Becle SAB de CV. ....	199,974	456,517
* Cemex SAB de CV. ....	11,428,443	7,371,757
Coca-Cola Femsa SAB de CV, Sponsored ADR. ....	12,435	668,381
Coca-Cola Femsa SAB de CV. ....	415,925	2,235,789
# El Puerto de Liverpool SAB de CV, Class C1. ....	114,746	509,635
# Fomento Economico Mexicano SAB de CV. ....	770,904	6,349,436
# Gruma SAB de CV, Class B. ....	329,339	3,855,512
Grupo Aeroportuario del Pacifico SAB de CV, ADR. ....	4,584	578,868
# Grupo Aeroportuario del Pacifico SAB de CV, Class B. ....	157,571	1,989,919
# Grupo Aeroportuario del Sureste SAB de CV, ADR. ....	9,582	1,932,210
# Grupo Aeroportuario del Sureste SAB de CV, Class B. ....	2,990	60,400
# Grupo Bimbo SAB de CV, Class A. ....	1,902,739	5,656,092
# Grupo Carso SAB de CV. ....	665,748	2,247,077
Grupo Elektra SAB de CV. ....	70,113	5,380,734
Grupo Financiero Banorte SAB de CV, Class O. ....	1,917,811	12,122,786
* Grupo Financiero Inbursa SAB de CV, Class O. ....	2,288,840	2,292,398
Grupo Mexico SAB de CV, Class B. ....	2,734,986	11,985,158
Grupo Televisa SAB, Sponsored ADR. ....	158,178	1,600,761
Grupo Televisa SAB. ....	3,517,671	7,118,038
* Industrias Penoles SAB de CV. ....	216,120	2,758,921
# Kimberly-Clark de Mexico SAB de CV, Class A. ....	2,128,992	3,364,941
* Ω Nemak SAB de CV. ....	327,721	75,133
Orbia Advance Corp. SAB de CV. ....	2,541,929	6,642,500



## THE EMERGING MARKETS SERIES

### CONTINUED

	<u>Shares</u>	<u>Value»</u>
MEXICO — (Continued)		
* Organizacion Soriana SAB de CV, Class B.....	666,882	\$ 809,795
Wal-Mart de Mexico SAB de CV.....	3,301,153	11,501,443
TOTAL MEXICO.....		<u>131,210,831</u>
NETHERLANDS — (0.1%)		
Prosus NV.....	43,710	<u>3,847,242</u>
PERU — (0.1%)		
# * Aenza SAA, Sponsored ADR.....	42,218	81,903
# Cementos Pacasmayo SAA, ADR.....	16,821	103,451
# * Cia de Minas Buenaventura SAA, ADR.....	93,179	734,251
Credicorp Ltd.....	42,411	<u>5,499,010</u>
TOTAL PERU.....		<u>6,418,615</u>
PHILIPPINES — (0.7%)		
Aboitiz Equity Ventures, Inc.....	1,335,000	1,282,974
Aboitiz Power Corp.....	1,440,600	919,427
AC Energy Corp.....	4,078,500	994,198
Alliance Global Group, Inc.....	59,300	12,254
Ayala Corp.....	114,302	1,958,658
Ayala Land, Inc.....	4,035,318	2,810,576
Bank of the Philippine Islands.....	1,829,382	3,156,282
BDO Unibank, Inc.....	1,553,962	3,824,623
Emperador, Inc.....	2,549,900	926,209
†† Fwbc Holdings, Inc.....	2,006,957	0
Globe Telecom, Inc.....	20,360	1,209,320
GT Capital Holdings, Inc.....	49,656	557,167
International Container Terminal Services, Inc.....	774,420	2,764,814
JG Summit Holdings, Inc.....	3,076,929	3,674,433
Jollibee Foods Corp.....	347,880	1,623,543
LT Group, Inc.....	532,100	106,225
Manila Electric Co.....	133,390	759,954
Metro Pacific Investments Corp.....	5,864,700	436,678
Metropolitan Bank & Trust Co.....	2,539,918	2,402,240
PLDT, Inc., Sponsored ADR.....	47,546	1,560,460
PLDT, Inc.....	110,225	3,600,678
Puregold Price Club, Inc.....	835,800	700,271
Robinsons Land Corp.....	1,461,782	494,144
San Miguel Corp.....	1,358,310	3,145,518
San Miguel Food & Beverage, Inc.....	85,800	129,275
Semirara Mining & Power Corp.....	267,800	138,069
SM Investments Corp.....	112,003	2,144,810
SM Prime Holdings, Inc.....	6,744,710	4,436,770
Universal Robina Corp.....	701,620	<u>1,923,814</u>
TOTAL PHILIPPINES.....		<u>47,693,384</u>
POLAND — (0.9%)		
* AmRest Holdings SE.....	36,550	293,527
Asseco Poland SA.....	26,995	664,786
Bank Handlowy w Warszawie SA.....	7,067	102,566
* Bank Millennium SA.....	167,160	383,726
Bank Polska Kasa Opieki SA.....	175,303	5,792,026
# Budimex SA.....	4,076	260,588
* CCC SA.....	11,093	335,661
# CD Projekt SA.....	68,154	2,975,146
Cyfrowy Polsat SA.....	272,683	2,438,652
* Ω Dino Polska SA.....	37,887	3,386,161
Grupa Kety SA.....	952	149,490

## THE EMERGING MARKETS SERIES

### CONTINUED

	<u>Shares</u>	<u>Value»</u>
POLAND — (Continued)		
* Grupa Lotos SA.....	134,418	\$ 2,089,532
* ING Bank Slaski SA.....	26,063	1,776,331
KGHM Polska Miedz SA.....	111,973	4,305,718
LPP SA.....	956	3,439,513
* mBank SA.....	22,817	3,229,219
* Orange Polska SA.....	840,168	1,638,407
* PGE Polska Grupa Energetyczna SA.....	1,218,669	2,998,870
Polski Koncern Naftowy Orlen SA.....	321,116	6,925,466
Polskie Gornictwo Naftowe i Gazownictwo SA.....	1,110,257	1,674,070
* Powszechna Kasa Oszczednosci Bank Polski SA.....	363,814	4,454,495
Powszechny Zaklad Ubezpieczen SA.....	292,250	2,923,964
Santander Bank Polska SA.....	25,274	2,350,991
<b>TOTAL POLAND.....</b>		<b>54,588,905</b>
QATAR — (0.6%)		
Commercial Bank PSQC.....	689,379	1,159,127
Industries Qatar QSC.....	490,951	2,139,200
Masraf Al Rayan QSC.....	1,681,242	2,204,140
Mesaieed Petrochemical Holding Co.....	3,448,812	2,278,555
Ooredoo QPSC.....	1,353,316	2,576,715
Qatar Electricity & Water Co. QSC.....	382,308	1,766,889
Qatar Fuel QSC.....	273,469	1,381,487
Qatar Gas Transport Co. Ltd.....	3,462,586	3,096,698
Qatar International Islamic Bank QSC.....	279,499	751,376
Qatar Islamic Bank SAQ.....	1,255,465	6,356,172
Qatar National Bank QPSC.....	2,466,222	13,895,759
<b>TOTAL QATAR.....</b>		<b>37,606,118</b>
RUSSIA — (1.3%)		
Gazprom PJSC, Sponsored ADR.....	982,159	9,637,793
Gazprom PJSC, Sponsored ADR.....	311,153	3,064,857
Lukoil PJSC, Sponsored ADR.....	128,002	13,047,352
Magnitogorsk Iron & Steel Works PJSC, GDR.....	175,226	2,136,953
* Mail.Ru Group Ltd., GDR.....	26,729	546,875
MMC Norilsk Nickel PJSC, ADR.....	1,184	36,968
MMC Norilsk Nickel PJSC, ADR.....	235,840	7,370,216
Mobile TeleSystems PJSC, Sponsored ADR.....	364,233	3,347,301
Novatek PJSC, GDR.....	7,446	1,890,315
Novatek PJSC, GDR.....	6,457	1,636,849
Novolipetsk Steel PJSC, GDR.....	44,257	1,398,662
Novolipetsk Steel PJSC, GDR.....	15,807	499,185
PhosAgro PJSC, GDR.....	83,207	1,990,680
PhosAgro PJSC, GDR.....	7,640	182,749
Polyus PJSC, GDR.....	18,709	1,854,062
Polyus PJSC, GDR.....	1,468	145,129
Rosneft Oil Co. PJSC, GDR.....	8,281	73,784
Rosneft Oil Co. PJSC, GDR.....	295,226	2,628,378
Rostelecom PJSC, Sponsored ADR.....	9,232	74,687
Rostelecom PJSC, Sponsored ADR.....	78,867	620,160
RusHydro PJSC, ADR.....	6,421	7,192
RusHydro PJSC, ADR.....	843,247	922,585
Sberbank of Russia PJSC, Sponsored ADR.....	998,144	20,017,792
Severstal PAO, GDR.....	67,765	1,549,718
Severstal PAO, GDR.....	110	2,515
Tatneft PJSC, Sponsored ADR.....	88,661	4,054,565
Tatneft PJSC, Sponsored ADR.....	28,421	1,296,424
VTB Bank PJSC, GDR.....	1,358,280	1,974,413
VTB Bank PJSC, GDR.....	347,628	506,146

## THE EMERGING MARKETS SERIES

### CONTINUED

	<u>Shares</u>	<u>Value»</u>
RUSSIA — (Continued)		
X5 Retail Group NV, GDR.....	81,764	\$ 2,783,247
TOTAL RUSSIA.....		<u>85,297,552</u>
SAUDI ARABIA — (3.3%)		
Abdullah Al Othaim Markets Co.....	53,471	1,648,041
Advanced Petrochemical Co.....	186,498	3,706,095
Al Rajhi Bank.....	758,186	28,047,881
Alinma Bank.....	1,210,067	8,124,579
Almarai Co. JSC.....	298,884	4,214,478
Arab National Bank.....	431,625	2,651,899
Arabian Centres Co. Ltd.....	120,619	821,133
* Bank AlBilad.....	441,283	4,970,467
Bank Al-Jazira.....	491,869	2,521,436
Banque Saudi Fransi.....	468,785	5,276,580
Bupa Arabia for Cooperative Insurance Co.....	100,858	3,892,724
Co. for Cooperative Insurance.....	54,166	1,243,527
* Dar Al Arkan Real Estate Development Co.....	584,678	1,543,122
Dr Sulaiman Al Habib Medical Services Group Co.....	26,930	1,191,369
Etihad Etisalat Co.....	1,003,769	8,092,609
Jarir Marketing Co.....	80,981	4,379,308
* Mobile Telecommunications Co. Saudi Arabia.....	1,069,332	3,870,588
Mouwasat Medical Services Co.....	66,392	3,191,601
* National Industrialization Co.....	358,846	2,388,500
National Petrochemical Co.....	148,306	1,905,914
* Rabigh Refining & Petrochemical Co.....	422,875	3,224,649
Riyad Bank.....	1,036,339	8,158,873
SABIC Agri-Nutrients Co.....	114,012	5,002,595
Sahara International Petrochemical Co.....	600,499	7,051,720
* Saudi Arabian Mining Co.....	322,695	7,035,540
Saudi Basic Industries Corp.....	442,004	15,234,307
Saudi British Bank.....	712,216	6,294,044
Saudi Electricity Co.....	366,509	2,788,223
Saudi Industrial Investment Group.....	274,890	2,778,445
Saudi Investment Bank.....	293,405	1,410,740
* Saudi Kayan Petrochemical Co.....	1,644,693	8,953,208
Saudi National Bank.....	1,236,879	21,713,030
* Saudi Research & Media Group.....	46,206	2,082,400
Saudi Telecom Co.....	439,273	13,722,294
Savola Group.....	375,769	3,665,621
Southern Province Cement Co.....	92,925	1,772,749
Yanbu National Petrochemical Co.....	227,248	4,617,438
TOTAL SAUDI ARABIA.....		<u>209,187,727</u>
SOUTH AFRICA — (3.6%)		
Absa Group Ltd.....	941,565	8,613,073
African Rainbow Minerals Ltd.....	18,080	241,405
Anglo American Platinum Ltd.....	37,617	3,811,350
# AngloGold Ashanti Ltd., Sponsored ADR.....	536,140	9,907,867
Aspen Pharmacare Holdings Ltd.....	610,714	9,702,211
Bid Corp. Ltd.....	300,018	6,430,334
Bidvest Group Ltd.....	429,155	5,373,532
Capitec Bank Holdings Ltd.....	41,839	4,674,130
Clicks Group Ltd.....	352,497	6,446,445
# * Discovery Ltd.....	653,990	5,999,880
Exxaro Resources Ltd.....	392,563	4,306,735
# FirstRand Ltd.....	3,416,550	12,978,357
Gold Fields Ltd., Sponsored ADR.....	1,264,014	11,730,050
Impala Platinum Holdings Ltd.....	959,394	12,416,813

## THE EMERGING MARKETS SERIES

### CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)		
Investec Ltd.....	235,992	\$ 1,086,526
Kumba Iron Ore Ltd.....	49,876	1,517,736
Mr. Price Group Ltd.....	315,765	4,120,911
* MTN Group Ltd.....	2,885,932	25,878,521
MultiChoice Group.....	516,432	4,106,804
Naspers Ltd., Class N.....	44,930	7,609,065
Nedbank Group Ltd.....	647,933	7,383,222
NEPI Rockcastle PLC.....	331,326	2,214,943
Ninety One Ltd.....	290,365	1,002,675
* Northam Platinum Holdings Ltd.....	303,245	4,541,230
# Old Mutual Ltd.....	7,858,201	8,027,190
* Ω Pepkor Holdings Ltd.....	409,962	646,405
PSG Group Ltd.....	111,432	558,301
Sanlam Ltd.....	2,173,213	8,926,513
# * Sasol Ltd., Sponsored ADR.....	698,917	11,713,849
Shoprite Holdings Ltd.....	609,827	7,238,243
Sibanye Stillwater Ltd.....	2,317,163	8,109,491
# Sibanye Stillwater Ltd., ADR.....	214,816	3,050,387
Standard Bank Group Ltd.....	915,895	8,116,132
Vodacom Group Ltd.....	403,001	3,568,468
Woolworths Holdings Ltd.....	1,403,503	4,940,370
TOTAL SOUTH AFRICA.....		<u>226,989,164</u>
SOUTH KOREA — (13.1%)		
* Alteogen, Inc.....	15,144	907,043
# Amorepacific Corp.....	26,314	4,094,760
AMOREPACIFIC Group.....	32,258	1,372,984
BGF retail Co. Ltd.....	12,759	1,772,478
BNK Financial Group, Inc.....	310,932	2,344,124
* Celltrion Healthcare Co. Ltd.....	29,533	2,053,533
* Celltrion Pharm, Inc.....	11,063	1,077,579
* Celltrion, Inc.....	48,381	8,329,261
Cheil Worldwide, Inc.....	121,186	2,476,287
Chunbo Co. Ltd.....	2,514	611,278
CJ CheilJedang Corp.....	13,582	4,414,200
CJ Corp.....	30,178	2,481,097
CJ ENM Co. Ltd.....	18,787	2,841,564
* CJ Logistics Corp.....	11,638	1,415,075
Com2uSCorp.....	2,949	324,885
Coway Co. Ltd.....	68,014	4,611,687
# CS Wind Corp.....	16,801	1,003,013
* Daewoo Engineering & Construction Co. Ltd.....	255,894	1,370,035
# * Daewoo Shipbuilding & Marine Engineering Co. Ltd.....	71,856	1,595,992
DB HiTek Co. Ltd.....	40,443	1,999,025
# DB Insurance Co. Ltd.....	133,456	6,782,200
# * DL E&C Co. Ltd.....	28,811	3,335,623
DL Holdings Co. Ltd.....	22,980	1,295,638
Dongkuk Steel Mill Co. Ltd.....	11,358	165,776
# Dongsuh Cos., Inc.....	25,849	763,248
* Doosan Bobcat, Inc.....	51,746	1,691,198
# * Doosan Fuel Cell Co. Ltd.....	28,267	1,268,938
# * Doosan Heavy Industries & Construction Co. Ltd.....	636,878	13,322,794
# * Doosan Infracore Co. Ltd.....	105,282	947,647
Douzone Bizon Co. Ltd.....	17,241	1,203,524
Ecopro BM Co. Ltd.....	6,887	2,421,401
E-MART, Inc.....	19,906	2,865,509
# Fila Holdings Corp.....	79,281	2,525,963
* Genexine, Inc.....	9,991	561,766
Green Cross Corp.....	4,475	1,052,829

## THE EMERGING MARKETS SERIES

### CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	105,570	\$ 3,746,035
	86,049	3,116,221
	80,334	2,217,924
	387,644	14,947,486
# *	6,881	322,924
	129,614	4,592,398
	3,504	792,063
	7,465	362,817
	199,212	2,467,856
	9,131	2,576,846
	8,117	706,759
#	50,714	1,958,804
	56,544	1,627,725
	233,484	695,721
*	178,744	6,270,839
#	42,586	1,270,873
*	63,504	2,287,027
# *	250,482	5,731,091
#	16,475	1,234,093
*	3,673	570,719
*	2,410	1,472,012
	9,034	799,829
	2,746	1,411,764
	3,482	348,885
	6,109	433,764
	26,047	1,081,623
	84,807	3,666,219
	28,655	4,126,611
	49,523	2,684,871
	184,518	4,149,751
# *	26,074	1,695,718
	59,731	12,911,991
	59,619	10,663,182
# *	47,080	911,707
	94,371	3,607,118
#	16,610	1,199,505
	12,480	1,078,537
	343,994	3,255,775
	87,084	9,368,879
*	89,879	2,138,628
	376,407	18,219,547
#	31,200	1,499,784
	4,724	1,350,606
	1,840	94,981
	332	20,158
	159,738	11,656,454
	35,015	3,156,657
# *	22,899	809,166
	14,644	1,120,492
	62,454	1,640,947
	76,175	730,518
	92,178	1,785,956
*	24,489	930,326
	76,917	5,752,725
*	43,101	3,810,763
	7,205	3,317,324
*	210,255	5,481,863
	82,100	1,051,701
#	128,137	8,900,235

## THE EMERGING MARKETS SERIES

### CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
#	Kumho Petrochemical Co. Ltd.....	35,567 \$ 5,233,230
#	LEENO Industrial, Inc.....	10,832 1,587,588
	LG Chem Ltd.....	28,624 20,539,289
	LG Corp.....	73,098 5,714,618
# *	LG Display Co. Ltd., ADR.....	376,225 3,141,479
# *	LG Display Co. Ltd.....	340,337 5,751,823
	LG Electronics, Inc.....	199,804 20,670,498
	LG Household & Health Care Ltd.....	7,212 7,218,390
#	LG Innotek Co. Ltd.....	26,581 4,778,110
	LG Uplus Corp.....	528,937 6,509,710
	Lotte Chemical Corp.....	23,864 4,590,037
	Lotte Corp.....	29,812 835,030
	LOTTE Fine Chemical Co. Ltd.....	11,719 855,579
#	Lotte Shopping Co. Ltd.....	12,790 1,151,146
	LS Corp.....	19,269 1,033,101
	LS Electric Co. Ltd.....	22,156 1,121,332
# *	LX Holdings Corp.....	32,322 245,028
	Macquarie Korea Infrastructure Fund.....	340,681 3,992,954
*	Mando Corp.....	53,050 2,847,522
	Meritz Financial Group, Inc.....	63,499 1,816,278
	Meritz Fire & Marine Insurance Co. Ltd.....	130,937 3,112,337
	Meritz Securities Co. Ltd.....	519,143 2,074,433
#	Mirae Asset Securities Co. Ltd.....	456,777 3,407,802
	NAVER Corp.....	40,916 14,225,781
	NCSOFT Corp.....	7,007 3,764,915
Ω	Netmarble Corp.....	8,792 931,016
	NH Investment & Securities Co. Ltd.....	146,022 1,649,281
#	NongShim Co. Ltd.....	2,415 585,573
*	OCI Co. Ltd.....	20,185 2,236,365
	Orion Corp.....	25,400 2,568,837
#	Osstem Implant Co. Ltd.....	7,119 754,624
	Ottogi Corp.....	1,318 542,919
	Pan Ocean Co. Ltd.....	365,699 1,892,270
# *	Pearl Abyss Corp.....	21,559 1,919,605
	POSCO, Sponsored ADR.....	11,993 758,677
	POSCO.....	75,709 19,202,198
	POSCO Chemical Co. Ltd.....	8,517 1,062,623
	Posco International Corp.....	84,360 1,571,815
	S-1 Corp.....	27,240 1,942,106
* Ω	Samsung Biologics Co. Ltd.....	4,753 3,540,928
	Samsung C&T Corp.....	72,887 7,136,634
	Samsung Card Co. Ltd.....	26,138 767,459
	Samsung Electro-Mechanics Co. Ltd.....	63,984 8,713,773
	Samsung Electronics Co. Ltd., GDR.....	105 157,220
	Samsung Electronics Co. Ltd.....	3,831,702 229,415,933
*	Samsung Engineering Co. Ltd.....	194,709 4,141,266
	Samsung Fire & Marine Insurance Co. Ltd.....	43,350 8,592,947
# *	Samsung Heavy Industries Co. Ltd.....	684,240 3,739,240
	Samsung Life Insurance Co. Ltd.....	59,066 3,416,744
	Samsung SDI Co. Ltd.....	19,354 12,210,977
	Samsung SDS Co. Ltd.....	22,002 2,892,013
	Samsung Securities Co. Ltd.....	67,148 2,729,801
#	Seegene, Inc.....	39,238 1,795,228
#	Shin Poong Pharmaceutical Co. Ltd.....	17,525 780,422
	Shinhan Financial Group Co. Ltd.....	380,795 12,431,797
	Shinhan Financial Group Co. Ltd., ADR.....	53,025 1,713,768
#	Shinsegae, Inc.....	8,050 1,712,331
*	SK Biopharmaceuticals Co. Ltd.....	11,581 937,684
#	SK Chemicals Co. Ltd.....	10,614 1,639,936

## THE EMERGING MARKETS SERIES

### CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	475,556	\$ 41,920,530
*	40,708	8,489,653
	6,982	2,285,651
	263,376	1,147,289
*	4,807	1,254,752
	34,110	7,118,355
	17,612	2,707,704
#	46,505	4,069,079
	8,394	593,083
	4,534	1,017,811
#	135,922	916,134
*	9,633	711,939
	3,309	353,904
#	30,074	1,043,769
	693,377	7,882,414
	6,063	232,062
#	42,937	2,202,760
TOTAL SOUTH KOREA.....		<u>839,381,656</u>
TAIWAN — (16.5%)		
	589,000	5,149,532
#	4,172,811	3,905,673
	175,190	2,291,137
	159,602	4,775,605
#	64,000	2,377,292
#	20,000	389,066
#	27,294	194,335
#	3,314,782	11,857,029
	2,725,758	4,341,503
#	24,000	1,406,728
	19,000	1,905,969
#	762,180	9,690,214
#	11,326,873	7,784,089
	1,001,429	5,806,694
	5,378,340	11,211,107
	1,501,301	14,378,785
	7,063,403	4,171,070
	2,772,965	3,403,370
	891,497	2,549,258
*	7,905,536	4,895,333
	12,494,121	6,386,101
	1,611,155	1,684,097
	11,940,932	14,396,659
#	1,103,000	2,560,269
	549,000	3,585,174
	1,029,000	1,298,339
	140,916	5,566,182
	730,000	2,896,824
	6,358,541	5,595,893
	16,703,175	13,948,137
	1,661,486	14,666,559
#	691,000	2,290,815
	12,815,101	12,245,113
	170,402	3,723,822
#	333,000	2,004,784
#	288,000	2,494,194
#	137,000	704,446
#	60,000	4,983,930
	808,591	1,071,995



## THE EMERGING MARKETS SERIES

### CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
* Eva Airways Corp.....	4,321,758	\$ 2,933,219
Evergreen Marine Corp. Taiwan Ltd.....	4,324,222	15,561,495
Far Eastern International Bank.....	432,098	162,515
Far Eastern New Century Corp.....	3,222,085	3,374,637
Far EastOne Telecommunications Co. Ltd.....	2,056,000	4,524,082
Farglory Land Development Co. Ltd.....	18,000	43,501
Feng TAY Enterprise Co. Ltd.....	488,559	3,801,517
First Financial Holding Co. Ltd.....	9,610,084	7,912,131
# FocalTech Systems Co. Ltd.....	136,000	783,928
Formosa Chemicals & Fibre Corp.....	3,441,518	9,986,201
Formosa Petrochemical Corp.....	585,000	2,106,177
Formosa Plastics Corp.....	3,022,153	11,706,188
# Formosa Sumco Technology Corp.....	115,000	653,770
Formosa Taffeta Co. Ltd.....	699,000	754,638
Foxconn Technology Co. Ltd.....	1,025,627	2,546,540
Fubon Financial Holding Co. Ltd.....	5,663,554	14,971,167
General Interface Solution Holding Ltd.....	39,000	136,490
# Genius Electronic Optical Co. Ltd.....	130,695	2,014,854
Giant Manufacturing Co. Ltd.....	435,506	5,058,083
Gigabyte Technology Co. Ltd.....	662,000	2,688,192
# Global Unichip Corp.....	85,000	1,834,415
Globalwafers Co. Ltd.....	156,000	4,280,328
# HannStar Display Corp.....	2,974,000	1,512,149
Highwealth Construction Corp.....	909,841	1,469,144
Hiwin Technologies Corp.....	407,853	4,541,743
Hon Hai Precision Industry Co. Ltd.....	5,794,322	22,368,040
Hotai Motor Co. Ltd.....	288,000	6,341,793
Hua Nan Financial Holdings Co. Ltd.....	8,374,401	6,132,040
# Innolux Corp.....	13,086,241	7,871,778
International Games System Co. Ltd.....	83,000	2,138,110
Inventec Corp.....	2,894,550	2,768,369
# ITEQ Corp.....	225,455	1,043,567
# King Yuan Electronics Co. Ltd.....	2,100,000	3,013,268
King's Town Bank Co. Ltd.....	329,000	491,256
Kinsus Interconnect Technology Corp.....	298,000	2,622,574
# Largan Precision Co. Ltd.....	101,860	7,590,524
Lien Hwa Industrial Holdings Corp.....	839,106	1,684,931
Lite-On Technology Corp.....	3,476,410	7,671,673
Lotes Co. Ltd.....	76,139	1,586,369
# Macronix International Co. Ltd.....	2,909,074	4,115,976
# Makalot Industrial Co. Ltd.....	272,000	2,373,837
MediaTek, Inc.....	776,995	25,572,990
Mega Financial Holding Co. Ltd.....	10,406,369	12,505,743
Merida Industry Co. Ltd.....	207,287	2,159,158
Micro-Star International Co. Ltd.....	1,072,000	5,409,880
momo.com, Inc.....	32,500	2,094,308
Nan Ya Plastics Corp.....	3,697,599	11,347,415
Nan Ya Printed Circuit Board Corp.....	91,000	1,610,176
# Nantex Industry Co. Ltd.....	519,000	1,525,922
Nanya Technology Corp.....	1,424,010	3,414,382
Nien Made Enterprise Co. Ltd.....	327,000	4,493,971
# Novatek Microelectronics Corp.....	810,000	12,149,141
# Nuvoton Technology Corp.....	127,000	585,978
# * Oneness Biotech Co. Ltd.....	229,000	2,161,516
# Parade Technologies Ltd.....	70,000	4,509,366
Pegatron Corp.....	3,100,345	7,589,766
Phison Electronics Corp.....	142,000	2,002,242
Pou Chen Corp.....	2,710,487	3,324,190
# Powertech Technology, Inc.....	1,385,819	4,862,556

**THE EMERGING MARKETS SERIES**

**CONTINUED**

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	56,933	\$ 1,019,718
#	465,831	4,708,171
	2,157,000	2,409,802
#	2,987,000	8,391,978
#	717,000	2,512,155
#	227,950	4,100,281
	1,330,483	3,395,582
#	509,741	1,989,152
	2,645,000	4,188,789
	13,710,712	4,832,155
#	32,000	5,286,564
	272,000	2,930,349
#	190,000	1,572,080
	15,000	15,389
	841,000	5,760,564
	12,492,623	6,362,331
	713,418	1,329,886
	1,463,343	2,835,295
#	1,981,013	3,134,661
	1,642,633	706,204
	16,506,036	10,836,135
	8,109,336	2,758,764
	6,372,034	11,056,924
	9,048,549	7,357,112
#	48,000	446,814
	650,000	1,589,547
	1,215,374	1,197,915
	1,713,000	1,790,060
	2,268,300	8,000,694
	357,670	1,293,474
	15,380,808	326,385,203
# *	2,215,000	2,742,924
	2,143,000	2,327,850
	680,870	2,883,817
	312,000	453,515
	289,000	548,080
	1,488,000	10,200,002
	5,022,033	12,047,465
	8,584,000	17,820,160
#	640,000	3,334,894
	94,224	5,518,216
	2,671,000	2,495,119
#	507,000	2,760,115
	618,780	3,569,798
#	505,034	6,518,136
	4,548,407	4,312,540
††	604,760	7,461
#	390,000	917,975
	5,133,699	5,395,261
#	129,000	4,132,578
	2,167,039	4,048,289
#	359,682	5,629,641
*	1,771,000	6,182,248
#	1,334,000	1,537,886
*	808,000	721,898
	9,909,398	8,808,294
	287,700	1,745,528
	19,000	28,173

## THE EMERGING MARKETS SERIES

### CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Zhen Ding Technology Holding Ltd.....	971,700	\$ 3,365,015
TOTAL TAIWAN.....		<u>1,057,323,657</u>
THAILAND — (1.8%)		
Advanced Info Service PCL.....	899,700	5,124,487
AEON Thana Sinsap Thailand PCL.....	143,100	806,440
Airports of Thailand PCL.....	1,898,400	3,690,102
* Asset World Corp. PCL.....	5,732,900	787,826
B Grimm Power PCL.....	505,900	647,954
Bangkok Bank PCL.....	448,700	1,656,468
Bangkok Bank PCL.....	126,700	467,739
Bangkok Chain Hospital PCL.....	1,937,800	1,185,484
Bangkok Commercial Asset Management PCL.....	1,737,200	994,705
Bangkok Dusit Medical Services PCL, Class F.....	4,428,600	3,149,701
Bangkok Expressway & Metro PCL.....	3,334,899	904,516
Bangkok Life Assurance PCL.....	611,400	548,155
Banpu PCL.....	5,801,666	1,993,189
Banpu Power PCL.....	669,100	352,874
Berli Jucker PCL.....	886,300	901,458
BTS Group Holdings PCL.....	4,536,300	1,305,558
Bumrungrad Hospital PCL.....	171,300	751,123
Carabao Group PCL, Class F.....	188,800	705,528
Central Pattana PCL.....	1,066,000	1,903,428
* Central Plaza Hotel PCL.....	73,500	79,741
Central Retail Corp. PCL.....	1,431,850	1,499,489
Charoen Pokphand Foods PCL.....	4,548,000	3,460,770
Chularat Hospital PCL, Class F.....	4,224,400	483,771
CK Power PCL.....	1,368,200	208,225
Com7 PCL, Class F.....	718,500	1,553,601
CP ALL PCL.....	4,364,500	8,417,931
Delta Electronics Thailand PCL.....	152,400	1,910,597
Dohome PCL.....	644,500	464,207
Electricity Generating PCL.....	231,200	1,243,704
Energy Absolute PCL.....	1,013,200	1,999,988
Global Power Synergy PCL, Class F.....	398,000	935,553
Gulf Energy Development PCL.....	1,001,900	1,305,874
Gunkul Engineering PCL.....	2,821,200	459,112
Hana Microelectronics PCL.....	572,196	1,379,513
Home Product Center PCL.....	4,384,313	1,929,058
Indorama Ventures PCL.....	1,408,800	1,783,157
IRPC PCL.....	22,011,000	2,852,326
JMT Network Services PCL, Class F.....	516,300	758,521
Kasikornbank PCL.....	121,700	517,131
Kasikornbank PCL.....	5,500	23,371
KCE Electronics PCL.....	892,900	2,341,062
Kiatnakin Phatra Bank PCL.....	268,500	485,497
Krung Thai Bank PCL.....	4,057,887	1,406,335
Krungthai Card PCL.....	647,900	1,127,589
Land & Houses PCL.....	6,942,300	1,767,873
* Minor International PCL.....	1,332,683	1,315,313
MK Restaurants Group PCL.....	368,100	607,352
Muangthai Capital PCL.....	601,100	1,095,956
Osotspa PCL.....	833,600	822,735
PTT Exploration & Production PCL.....	1,427,755	5,055,713
PTT Global Chemical PCL.....	1,207,972	2,284,344
PTT PCL.....	6,782,700	7,869,629
Ratch Group PCL.....	676,900	928,168
Regional Container Lines PCL.....	696,300	918,048
Siam Cement PCL.....	370,900	4,415,143

## THE EMERGING MARKETS SERIES

### CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Siam Cement PCL.....	81,400	\$ 968,975
Siam City Cement PCL.....	62,589	319,712
Siam Commercial Bank PCL.....	355,366	1,349,389
Siam Global House PCL.....	1,227,939	754,915
Sri Trang Agro-Industry PCL.....	1,768,708	1,732,329
Srisawad Corp. PCL.....	1,019,572	1,966,477
* Star Petroleum Refining PCL.....	289,300	91,544
Thai Oil PCL.....	1,530,300	2,571,061
Thai Union Group PCL, Class F.....	5,480,440	3,451,856
Tisco Financial Group PCL.....	341,200	948,563
TMBThanachart Bank PCL.....	25,172,967	880,001
TOA Paint Thailand PCL.....	955,400	950,145
Total Access Communication PCL.....	1,153,100	1,329,197
Total Access Communication PCL.....	152,800	176,135
True Corp. PCL.....	23,024,931	2,817,184
TTW PCL.....	1,054,700	371,882
VGI PCL.....	2,166,900	434,262
Vinythai PCL.....	322,000	368,749
WHA Corp. PCL.....	8,082,200	823,260
<b>TOTAL THAILAND.....</b>		<b>115,888,768</b>
TURKEY — (0.4%)		
# Akbank TAS.....	2,019,928	1,222,709
Aksa Akrilik Kimya Sanayii AS.....	26,354	64,730
# * Aksa Enerji Uretim AS, Class B.....	381,816	301,646
Anadolu Efes Biracilik Ve Malt Sanayii AS.....	250,784	577,116
# Arcelik AS.....	234,471	822,609
Aselsan Elektronik Sanayi Ve Ticaret AS.....	276,008	471,177
BIM Birlesik Magazalar AS.....	365,995	2,367,810
Borusan Yatirim ve Pazarlama AS.....	2,256	81,761
Brisa Bridgestone Sabanci Sanayi ve Ticaret AS.....	10,590	25,806
Coca-Cola Icecek AS.....	89,465	790,323
Dogan Sirketler Grubu Holding AS.....	822,958	229,526
Dogus Otomotiv Servis ve Ticaret AS.....	9,274	34,754
Ω Enerjisa Enerji AS.....	174,862	214,573
Enka Insaat ve Sanayi AS.....	724,135	836,151
Eregli Demir ve Celik Fabrikalari TAS.....	968,005	2,021,193
Ford Otomotiv Sanayi AS.....	57,714	1,111,279
* Gubre Fabrikalari TAS.....	34,802	250,724
* Hektas Ticaret TAS.....	36,023	33,245
Jantsa Jant Sanayi Ve Ticaret AS.....	29,225	190,302
* Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class A.....	194,015	130,949
* Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class B.....	80,955	54,150
* Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class D.....	924,114	721,527
KOC Holding AS.....	394,102	960,881
# * Koza Altin Isletmeleri AS.....	22,016	244,725
# * Koza Anadolu Metal Madencilik Isletmeleri AS.....	251,025	437,917
* Migros Ticaret AS.....	18,633	68,384
Nuh Cimento Sanayi AS.....	15,123	68,521
Otokar Otomotiv Ve Savunma Sanayi AS.....	12,650	446,305
# * Oyak Cimento Fabrikalari AS.....	234,000	168,277
* Pegasus Hava Tasimaciligi AS.....	35,848	298,109
* Petkim Petrokimya Holding AS.....	1,165,006	792,046
* Sasa Polyester Sanayi AS.....	131,993	425,707
Sok Marketler Ticaret AS.....	30,110	34,881
* TAV Havalimanlari Holding AS.....	252,220	695,814
Tofas Turk Otomobil Fabrikasi AS.....	74,286	454,169
* Turk Hava Yollari AO.....	888,532	1,354,167
Turk Telekomunikasyon AS.....	467,239	366,392

## THE EMERGING MARKETS SERIES

### CONTINUED

	<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)		
Turk Traktor ve Ziraat Makineleri AS.....	7,711	\$ 132,693
Turkcell Iletisim Hizmetleri AS.....	1,084,914	1,730,767
# Turkiye Garanti Bankasi AS.....	1,573,948	1,611,815
# * Turkiye Halk Bankasi AS.....	651,232	300,083
# Turkiye Is Bankasi AS, Class C.....	1,304,862	765,481
* Turkiye Petrol Rafinerileri AS.....	64,525	928,581
Turkiye Sise ve Cam Fabrikalari AS.....	1,130,637	1,017,037
* Turkiye Vakiflar Bankasi TAO, Class D.....	822,870	294,100
Ulker Biskuvi Sanayi AS.....	111,260	233,754
Vestel Beyaz Esvya Sanayi ve Ticaret AS.....	296,319	188,377
# Vestel Elektronik Sanayi ve Ticaret AS.....	188,411	501,059
# Yapi ve Kredi Bankasi AS.....	3,271,613	929,382
TOTAL TURKEY.....		<u>28,003,484</u>
UNITED ARAB EMIRATES — (0.6%)		
Abu Dhabi Commercial Bank PJSC.....	1,754,135	3,967,457
Abu Dhabi Islamic Bank PJSC.....	1,107,408	1,763,203
Abu Dhabi National Oil Co. for Distribution PJSC.....	1,309,234	1,526,792
Aldar Properties PJSC.....	3,826,090	4,209,813
Dubai Islamic Bank PJSC.....	1,799,927	2,509,567
* Emaar Malls PJSC.....	2,248,617	1,227,378
Emaar Properties PJSC.....	3,734,119	4,087,852
Emirates Integrated Telecommunications Co. PJSC.....	99,857	167,368
Emirates NBD Bank PJSC.....	1,126,916	4,288,053
Emirates Telecommunications Group Co. PJSC.....	1,056,201	7,367,452
First Abu Dhabi Bank PJSC.....	1,787,602	8,676,383
* International Holding Co. PJSC.....	24,261	968,737
TOTAL UNITED ARAB EMIRATES.....		<u>40,760,055</u>
UNITED STATES — (0.0%)		
Sempra Energy.....	10,849	1,379,532
TOTAL COMMON STOCKS.....		<u>6,243,660,106</u>
PREFERRED STOCKS — (0.7%)		
BRAZIL — (0.7%)		
* Alpargatas SA.....	100,600	688,575
* Banco Bradesco SA.....	2,390,444	8,428,689
Ω Banco Inter SA.....	179,984	390,022
Banco Pan SA.....	196,200	462,011
* Braskem SA Class A.....	48,439	467,413
Centrais Eletricas Brasileiras SA Class B.....	103,746	622,057
Cia de Transmissao de Energia Eletrica Paulista.....	122,300	527,009
Cia Energetica de Minas Gerais.....	841,823	1,921,166
Cia Paranaense de Energia.....	869,990	912,566
Gerdau SA.....	817,916	3,898,427
Itau Unibanco Holding SA.....	2,317,176	9,570,391
Lojas Americanas SA.....	317,490	271,710
Petroleo Brasileiro SA.....	2,527,248	12,202,330
Usinas Siderurgicas de Minas Gerais SA Usiminas Class A.....	821,900	1,929,582
TOTAL BRAZIL.....		<u>42,291,948</u>
CHILE — (0.0%)		
Embotelladora Andina SA Class B.....	472,142	975,429
COLOMBIA — (0.0%)		
Banco Davivienda SA.....	77,413	697,095
Grupo Argos SA.....	38,570	88,084

## THE EMERGING MARKETS SERIES

### CONTINUED

	<u>Shares</u>	<u>Value»</u>
COLOMBIA — (Continued)		
Grupo Aval Acciones y Valores SA.....	3,126,389	\$ 954,753
Grupo de Inversiones Suramericana SA.....	84,488	<u>423,816</u>
TOTAL COLOMBIA.....		<u>2,163,748</u>
SOUTH KOREA — (0.0%)		
AMOREPACIFIC Group.....	738	24,579
Hyundai Engineering & Construction Co. Ltd.....	1,442	<u>196,014</u>
TOTAL SOUTH KOREA.....		<u>220,593</u>
TOTAL PREFERRED STOCKS.....		<u>45,651,718</u>
RIGHTS/WARRANTS — (0.0%)		
BRAZIL — (0.0%)		
*     Ultrapar Participacoes SA Rights 11/03/21.....	28,395	<u>0</u>
TAIWAN — (0.0%)		
*     Eva Airways Corp. Rights Exp 10/01/21.....	70,445	<u>0</u>
THAILAND — (0.0%)		
*     Banpu PCL 10/01/22.....	1,450,416	225,108
*     Banpu PCL 10/01/23.....	1,450,416	147,741
*     BTS W7 Warrants 07/11/24.....	423,150	0
*     BTS W8 Warrants 07/22/22.....	846,300	<u>0</u>
TOTAL THAILAND.....		<u>372,849</u>
TOTAL RIGHTS/WARRANTS.....		<u>372,849</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$3,711,438,631).....		<u>6,289,684,673</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (1.7%)		
@ §   The DFA Short Term Investment Fund.....	9,324,531	<u>107,884,825</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$3,819,309,985).....		<u>\$6,397,569,498</u>

ADR American Depositary Receipt

CP Certificate Participation

GDR Global Depositary Receipt

SA Special Assessment

» Securities that have been fair value factored. See Note B to Financial Statements.

\* Non-Income Producing Securities.

# Total or Partial Securities on Loan.

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.

†† Security valued using significant unobservable inputs (Level 3).

† See Note B to Financial Statements.

@ Security purchased with cash collateral received from Securities on Loan.

§ Affiliated Fund.



## THE EMERGING MARKETS SERIES

### CONTINUED

As of October 31, 2021, The Emerging Markets Series had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
<b>Long Position Contracts:</b>					
E-Mini MSCI Emerging Markets Index.....	650	12/17/21	\$42,358,988	\$41,015,000	\$(1,343,988)
S&P 500® Emini Index.....	26	12/17/21	5,584,545	5,976,100	391,555
<b>Total Futures Contracts.....</b>			<b><u>\$47,943,533</u></b>	<b><u>\$46,991,100</u></b>	<b><u>\$ (952,433)</u></b>

Summary of the Series' investments as of October 31, 2021, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Brazil.....	\$191,116,553	—	—	\$ 191,116,553
Chile.....	13,782,759	\$ 12,913,745	—	26,696,504
China.....	354,617,905	1,652,811,475	\$ 4,505,901	2,011,935,281
Colombia.....	12,316,697	—	—	12,316,697
Czech Republic.....	—	9,027,755	—	9,027,755
Egypt.....	3,183	3,888,408	—	3,891,591
Greece.....	—	16,687,636	13,128	16,700,764
Hong Kong.....	930,840	4,601,344	—	5,532,184
Hungary.....	—	21,255,120	—	21,255,120
India.....	39,363,772	809,889,695	—	849,253,467
Indonesia.....	—	111,668,223	—	111,668,223
Malaysia.....	—	98,689,277	—	98,689,277
Mexico.....	131,210,831	—	—	131,210,831
Netherlands.....	—	3,847,242	—	3,847,242
Peru.....	6,418,615	—	—	6,418,615
Philippines.....	1,560,460	46,132,924	—	47,693,384
Poland.....	—	54,588,905	—	54,588,905
Qatar.....	—	37,606,118	—	37,606,118
Russia.....	15,912,841	69,384,711	—	85,297,552
Saudi Arabia.....	—	209,187,727	—	209,187,727
South Africa.....	40,943,383	186,045,781	—	226,989,164
South Korea.....	8,895,927	830,485,729	—	839,381,656
Taiwan.....	5,760,517	1,051,555,679	7,461	1,057,323,657
Thailand.....	115,888,768	—	—	115,888,768
Turkey.....	—	28,003,484	—	28,003,484
United Arab Emirates.....	—	40,760,055	—	40,760,055
United States.....	1,379,532	—	—	1,379,532
Preferred Stocks				
Brazil.....	42,291,948	—	—	42,291,948
Chile.....	—	975,429	—	975,429
Colombia.....	2,163,748	—	—	2,163,748
South Korea.....	—	220,593	—	220,593
Rights/Warrants				
Thailand.....	—	372,849	—	372,849
Securities Lending Collateral.....	—	107,884,825	—	107,884,825
Futures Contracts**.....	(952,433)	—	—	(952,433)
<b>TOTAL.....</b>	<b><u>\$983,605,846</u></b>	<b><u>\$5,408,484,729</u></b>	<b><u>\$4,526,490<sup>^</sup></u></b>	<b><u>\$6,396,617,065</u></b>

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

<sup>^</sup> 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.

See accompanying Notes to Financial Statements.

**TAX-MANAGED U.S. MARKETWIDE VALUE PORTFOLIO II**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2021**

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (98.6%)		
COMMUNICATION SERVICES — (12.4%)		
	496,359	\$ 38,810,310
# *	6,800	270,572
	6,688,245	168,945,069
	684	27,894
*	39,542	514,837
# *	339,394	229,053,617
	5,581,653	287,064,414
*	10,700	79,180
*	136,284	3,074,567
*	83,975	3,448,853
# *	23,551	552,506
#	38,094	303,609
	81,265	1,511,529
	211,170	8,391,896
	104,154	3,849,532
# *	53,152	308,282
	54,374	1,274,527
*	18,877	208,591
*	8,726	164,485
	30,820	1,127,087
*	51,500	2,088,325
	23,898	1,294,555
* »	2,882	466,380
*	24,095	3,873,753
*	139,025	22,584,611
*	4,700	56,494
*	4,641	55,831
# *	7,613	232,729
* »	762	28,899
*	1,237	36,764
# *	17,043	888,792
# *	44,409	2,478,022
*	96,383	4,797,946
*	4,453	225,990
*	208,025	10,259,793
*	1	11
#	539,862	6,402,763
# *	14,935	1,052,469
# *	7,499	139,256
*	49,723	7,497,234
» ††	25,196	1,421
*	44,176	2,572,810
	402,247	9,211,456
	99,903	2,253,812
» ††	41,166	4,182
#	51,781	7,763,525
# *	8,800	42,152
	8,693	192,637
	21,511	778,483
#	9,322	95,923
	184,139	3,620,173
	90,571	1,697,301
*	282,437	32,488,728
# *	2,048	67,523
*	12,191	372,679

**TAX-MANAGED U.S. MARKETWIDE VALUE PORTFOLIO II**

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
	1,061,429	\$ 56,245,123
# Verizon Communications, Inc.....		
# ViacomCBS, Inc., Class A.....	14,300	556,699
ViacomCBS, Inc., Class B.....	3,600	130,392
* Walt Disney Co.....	589,605	99,684,517
* Zillow Group, Inc., Class A.....	26,110	2,760,349
# * Zillow Group, Inc., Class C.....	64,720	6,706,934
* Zynga, Inc., Class A.....	640,800	4,729,104
TOTAL COMMUNICATION SERVICES.....		<u>1,045,417,897</u>
CONSUMER DISCRETIONARY — (7.0%)		
* 1-800-Flowers.com, Inc., Class A.....	44,330	1,423,880
Aaron's Co., Inc.....	29,215	683,339
# Acushnet Holdings Corp.....	2,067	105,293
# * Adtalem Global Education, Inc.....	59,964	2,214,471
# Advance Auto Parts, Inc.....	20,070	4,526,186
* American Axle & Manufacturing Holdings, Inc.....	91,765	833,226
# American Eagle Outfitters, Inc.....	173,750	4,124,825
* American Outdoor Brands, Inc.....	16,076	366,211
Aramark.....	136,783	4,989,844
* Asbury Automotive Group, Inc.....	6,182	1,209,879
# Autoliv, Inc.....	53,413	5,173,049
* AutoNation, Inc.....	58,352	7,067,594
* Barnes & Noble Education, Inc.....	20,210	209,780
# Bassett Furniture Industries, Inc.....	2,900	48,981
* Beazer Homes USA, Inc.....	4,326	78,344
Best Buy Co., Inc.....	15,363	1,877,973
# Big 5 Sporting Goods Corp.....	10,801	261,168
# * Biglari Holdings, Inc., Class B.....	8	1,330
* BJ's Restaurants, Inc.....	16,658	555,045
* Boot Barn Holdings, Inc.....	32,500	3,395,925
BorgWarner, Inc.....	203,984	9,193,559
Brunswick Corp.....	63,040	5,868,394
# * Build-A-Bear Workshop, Inc.....	25,874	405,704
Caleres, Inc.....	13,408	309,188
# * Callaway Golf Co.....	102,862	2,782,417
Canterbury Park Holding Corp.....	2,755	43,529
* Capri Holdings Ltd.....	129,788	6,909,913
# * Carnival Corp.....	139,546	3,092,339
Carriage Services, Inc.....	20,916	1,076,128
# Carrols Restaurant Group, Inc.....	35,900	131,753
* Cavco Industries, Inc.....	7,600	1,826,888
Century Communities, Inc.....	14,709	986,386
# * Chico's FAS, Inc.....	32,500	177,450
* Chuy's Holdings, Inc.....	12,152	354,352
# * Citi Trends, Inc.....	5,815	449,848
Columbia Sportswear Co.....	1,785	185,354
# * Conn's, Inc.....	25,450	566,772
>> †† Contra Zagg, Inc.....	30,497	2,745
Culp, Inc.....	10,036	132,776
Dana, Inc.....	112,665	2,500,036
* Deckers Outdoor Corp.....	9,229	3,648,316
# * Delta Apparel, Inc.....	7,532	202,234
# Dick's Sporting Goods, Inc.....	83,076	10,318,870
# Dillard's, Inc., Class A.....	75,900	17,543,526
* Dorman Products, Inc.....	9,311	971,882
DR Horton, Inc.....	225,681	20,146,543
# Educational Development Corp.....	3,358	32,808
* El Pollo Loco Holdings, Inc.....	4,415	64,901
Escalade, Inc.....	277	5,183

**TAX-MANAGED U.S. MARKETWIDE VALUE PORTFOLIO II**

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
# Ethan Allen Interiors, Inc.....	23,817	\$ 552,793
* Fiesta Restaurant Group, Inc.....	10,900	114,886
* Flanigan's Enterprises, Inc.....	865	25,301
# Flexsteel Industries, Inc.....	2,068	57,904
Foot Locker, Inc.....	102,986	4,909,343
* Ford Motor Co.....	2,621,330	44,772,316
# * Fossil Group, Inc.....	600	7,092
* General Motors Co.....	1,095,598	59,633,399
* Genesco, Inc.....	6,456	391,169
Gentex Corp.....	145,810	5,160,216
* Gentherm, Inc.....	37,081	2,730,274
# * G-III Apparel Group Ltd.....	31,225	894,909
* Goodyear Tire & Rubber Co.....	317,648	6,073,430
Graham Holdings Co., Class B.....	5,780	3,386,213
* Green Brick Partners, Inc.....	2,594	67,574
Group 1 Automotive, Inc.....	57,936	10,416,893
# Guess?, Inc.....	59,800	1,238,458
Hamilton Beach Brands Holding Co., Class A.....	10,413	156,195
Harley-Davidson, Inc.....	3,372	123,044
# Haverty Furniture Cos., Inc.....	33,479	960,847
# * Helen of Troy Ltd.....	61,653	13,868,842
Hibbett, Inc.....	20,800	1,610,752
# Hooker Furniture Corp.....	14,814	373,461
* Hyatt Hotels Corp., Class A.....	14,601	1,244,005
# * International Game Technology PLC.....	7,100	209,379
Johnson Outdoors, Inc., Class A.....	15,588	1,655,134
# KB Home.....	30,800	1,236,620
Kohl's Corp.....	144,069	6,991,669
* Lakeland Industries, Inc.....	9,887	206,737
La-Z-Boy, Inc.....	56,332	1,872,476
# LCI Industries.....	10,111	1,411,900
Lear Corp.....	51,273	8,811,265
Lennar Corp., Class A.....	224,100	22,394,313
Lennar Corp., Class B.....	12,506	1,026,492
Lifetime Brands, Inc.....	16,431	278,670
Lithia Motors, Inc., Class A.....	34,933	11,151,312
* LKQ Corp.....	208,413	11,479,388
* M/I Homes, Inc.....	37,930	2,171,872
Macy's, Inc.....	62,400	1,651,728
# * MarineMax, Inc.....	29,164	1,510,404
Marriott Vacations Worldwide Corp.....	11,331	1,781,460
* Meritage Homes Corp.....	28,156	3,060,839
MGM Resorts International.....	227,871	10,746,396
* Modine Manufacturing Co.....	14,650	161,150
# * Mohawk Industries, Inc.....	98,740	17,497,715
* Monarch Casino & Resort, Inc.....	1,103	79,659
Monro, Inc.....	3,100	191,456
* Motorcar Parts of America, Inc.....	17,638	333,711
Movado Group, Inc.....	21,998	732,533
Murphy USA, Inc.....	34,678	5,650,780
Newell Brands, Inc.....	126,940	2,905,657
# * Norwegian Cruise Line Holdings Ltd.....	80,215	2,063,130
* ODP Corp.....	54,901	2,377,213
Oxford Industries, Inc.....	11,400	1,057,008
Patrick Industries, Inc.....	13,200	1,028,412
Penske Automotive Group, Inc.....	43,845	4,649,762
* Perdoceo Education Corp.....	78,974	838,704
PulteGroup, Inc.....	275,833	13,262,051
* PVH Corp.....	31,964	3,494,624

**TAX-MANAGED U.S. MARKETWIDE VALUE PORTFOLIO II**

**CONTINUED**

	<u>Shares</u>	<u>Value†</u>
<b>CONSUMER DISCRETIONARY — (Continued)</b>		
Qurate Retail, Inc., Class A.....	620,725	\$ 6,480,369
Ralph Lauren Corp.....	13,658	1,736,888
RCI Hospitality Holdings, Inc.....	12,026	815,363
# * Red Robin Gourmet Burgers, Inc.....	17,849	354,660
Rocky Brands, Inc.....	8,729	476,167
# * Royal Caribbean Cruises Ltd.....	322,500	27,228,675
# Shoe Carnival, Inc.....	65,300	2,211,711
* Skechers USA, Inc., Class A.....	146,140	6,753,129
Smith & Wesson Brands, Inc.....	64,307	1,382,601
# Sonic Automotive, Inc., Class A.....	22,800	1,127,004
* Sportsman's Warehouse Holdings, Inc.....	21,200	365,912
Standard Motor Products, Inc.....	37,342	1,788,682
Steven Madden Ltd.....	35,225	1,588,647
* Stoneridge, Inc.....	25,661	487,046
# Strategic Education, Inc.....	123	8,390
* Strattec Security Corp.....	5,224	181,116
* Stride, Inc.....	3,100	110,050
Superior Group of Cos., Inc.....	17,956	466,676
Target Corp.....	259,962	67,491,334
# Thor Industries, Inc.....	38,190	3,893,852
Tilly's, Inc., Class A.....	18,598	258,140
Toll Brothers, Inc.....	126,380	7,604,285
* TopBuild Corp.....	35,100	9,019,647
* Unifi, Inc.....	41,401	994,452
* Universal Electronics, Inc.....	15,506	638,537
# * Urban Outfitters, Inc.....	31,400	1,002,602
# Whirlpool Corp.....	50,924	10,736,307
# Winnebago Industries, Inc.....	27,135	1,836,768
# * Zumiez, Inc.....	2,800	113,960
<b>TOTAL CONSUMER DISCRETIONARY.....</b>		<b>590,970,042</b>
<b>CONSUMER STAPLES — (6.2%)</b>		
Alico, Inc.....	960	34,176
Andersons, Inc.....	30,460	1,037,468
Archer-Daniels-Midland Co.....	750,362	48,203,255
Bunge Ltd.....	114,694	10,625,252
Cal-Maine Foods, Inc.....	1,523	54,919
Casey's General Stores, Inc.....	26,905	5,153,384
# * Central Garden & Pet Co.....	25,184	1,298,991
* Central Garden & Pet Co., Class A.....	48,121	2,223,190
Conagra Brands, Inc.....	144,700	4,659,340
Constellation Brands, Inc., Class A.....	3,091	670,160
* Coty, Inc., Class A.....	71,506	606,371
* Darling Ingredients, Inc.....	173,938	14,701,240
Flowers Foods, Inc.....	44,317	1,096,846
Fresh Del Monte Produce, Inc.....	39,437	1,320,745
# * Hain Celestial Group, Inc.....	87,292	3,916,792
# Ingles Markets, Inc., Class A.....	11,437	791,326
Ingredion, Inc.....	62,317	5,934,448
# J M Smucker Co.....	108,204	13,293,943
John B. Sanfilippo & Son, Inc.....	10,428	881,166
Kroger Co.....	285,863	11,440,237
* Landec Corp.....	37,056	360,184
Limoneira Co.....	5,609	90,473
Molson Coors Beverage Co., Class A.....	1,188	69,029
# Molson Coors Beverage Co., Class B.....	133,800	5,899,242
Mondelez International, Inc., Class A.....	2,081,099	126,405,953
# Natural Grocers by Vitamin Cottage, Inc.....	1,000	12,180
Nature's Sunshine Products, Inc.....	1,029	16,248

**TAX-MANAGED U.S. MARKETWIDE VALUE PORTFOLIO II**

CONTINUED

	<u>Shares</u>	<u>Value†</u>
<b>CONSUMER STAPLES — (Continued)</b>		
Nu Skin Enterprises, Inc., Class A.....	3,097	\$ 124,345
Oil-Dri Corp. of America.....	5,047	175,736
* Performance Food Group Co.....	93,198	4,215,345
* Pilgrim's Pride Corp.....	7,900	222,464
* Post Holdings, Inc.....	72,415	7,348,674
PriceSmart, Inc.....	4,262	306,651
Sanderson Farms, Inc.....	22,700	4,300,515
Seaboard Corp.....	1,781	6,856,886
* Seneca Foods Corp., Class A.....	6,301	325,321
* » Seneca Foods Corp., Class B.....	300	15,390
* Simply Good Foods Co.....	8,033	318,508
SpartanNash Co.....	33,983	786,367
Spectrum Brands Holdings, Inc.....	6,675	625,781
Tyson Foods, Inc., Class A.....	405,030	32,390,249
* U.S. Foods Holding Corp.....	208,373	7,224,292
* United Natural Foods, Inc.....	2,700	117,153
# Universal Corp.....	22,290	1,047,630
# Village Super Market, Inc., Class A.....	1,900	42,313
Walgreens Boots Alliance, Inc.....	505,106	23,750,084
Walmart, Inc.....	1,115,621	166,696,090
# Weis Markets, Inc.....	11,602	653,309
<b>TOTAL CONSUMER STAPLES.....</b>		<u>518,339,661</u>
<b>ENERGY — (6.3%)</b>		
Adams Resources & Energy, Inc.....	6,004	176,217
# * Arch Resources, Inc.....	11,506	1,047,967
Archrock, Inc.....	69,200	566,748
# * Bristow Group, Inc.....	3,352	115,979
Chevron Corp.....	769,113	88,055,747
Civitas Resources, Inc.....	6,200	348,068
# * CNX Resources Corp.....	154,203	2,252,906
ConocoPhillips.....	1,439,649	107,239,454
* CONSOL Energy, Inc.....	3,800	104,538
* Dawson Geophysical Co.....	21,211	49,210
* Delek U.S. Holdings, Inc.....	52,256	1,016,379
Devon Energy Corp.....	87,794	3,518,784
# * DMC Global, Inc.....	372	15,542
Dorian LPG Ltd.....	7,304	88,525
# * Earthstone Energy, Inc., Class A.....	8,400	85,260
Evolution Petroleum Corp.....	17,727	105,298
# * Exterran Corp.....	22,548	96,505
Exxon Mobil Corp.....	1,058,240	68,224,733
# * Green Plains, Inc.....	21,234	805,830
Halliburton Co.....	666,057	16,644,764
Helmerich & Payne, Inc.....	62,000	1,924,480
Hess Corp.....	146,488	12,095,514
HollyFrontier Corp.....	39,410	1,332,058
# International Seaways, Inc.....	12	211
Kinder Morgan, Inc.....	416,091	6,969,524
* Kosmos Energy Ltd.....	26,900	96,840
Marathon Oil Corp.....	467,019	7,621,750
Marathon Petroleum Corp.....	1,004,662	66,237,366
Murphy Oil Corp.....	28,000	779,240
# * Nabors Industries Ltd.....	640	65,600
NACCO Industries, Inc., Class A.....	6,832	212,065
# * Natural Gas Services Group, Inc.....	10,028	114,018
# * Newpark Resources, Inc.....	73,721	250,651
* NexTier Oilfield Solutions, Inc.....	1,400	6,244
Patterson-UTI Energy, Inc.....	1,400	11,984



**TAX-MANAGED U.S. MARKETWIDE VALUE PORTFOLIO II**

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
PDC Energy, Inc.....	21,789	\$ 1,139,783
Phillips 66.....	723,574	54,108,864
Pioneer Natural Resources Co.....	122,117	22,833,437
# * ProPetro Holding Corp.....	5,764	55,277
* REX American Resources Corp.....	4,050	356,198
Schlumberger NV.....	85,000	2,742,100
# * SEACOR Marine Holdings, Inc.....	12,678	56,544
SFL Corp. Ltd.....	12,481	98,725
# * SilverBow Resources, Inc.....	3,019	83,324
SM Energy Co.....	13,000	446,160
* Southwestern Energy Co.....	377,255	1,841,004
Targa Resources Corp.....	26,979	1,474,942
Valero Energy Corp.....	605,899	46,854,170
Williams Cos., Inc.....	352,897	9,912,877
World Fuel Services Corp.....	28,812	879,630
TOTAL ENERGY.....		<u>531,159,034</u>
FINANCIALS — (22.5%)		
1st Constitution Bancorp.....	692	16,456
1st Source Corp.....	45,305	2,187,325
Affiliated Managers Group, Inc.....	31,797	5,338,080
Aflac, Inc.....	337,222	18,098,705
* Alleghany Corp.....	3,115	2,029,049
Allstate Corp.....	157,339	19,458,114
American Equity Investment Life Holding Co.....	89,529	2,853,289
American Financial Group, Inc.....	156,083	21,233,531
American International Group, Inc.....	169,239	10,000,333
# American National Group, Inc.....	22,561	4,280,047
Ameris Bancorp.....	6,370	333,724
AmeriServ Financial, Inc.....	30,968	123,562
* Arch Capital Group Ltd.....	9,282	388,173
Argo Group International Holdings Ltd.....	59,381	3,271,893
Associated Banc-Corp.....	34,231	762,667
Assurant, Inc.....	65,820	10,617,424
Assured Guaranty Ltd.....	122,989	6,835,729
Atlantic Union Bankshares Corp.....	68,946	2,473,093
# * Atlanticus Holdings Corp.....	2,064	159,939
Banc of California, Inc.....	6,533	132,816
* Bancorp, Inc.....	14,759	450,887
Bank of America Corp.....	5,929,137	283,294,166
Bank of New York Mellon Corp.....	491,755	29,111,896
Bank OZK.....	18,531	827,780
BankFinancial Corp.....	16,687	190,065
BankUnited, Inc.....	42,709	1,732,277
Banner Corp.....	34,593	1,998,092
Bar Harbor Bankshares.....	2,733	81,170
# BCB Bancorp, Inc.....	1,059	16,012
* Berkshire Hathaway, Inc., Class B.....	428,203	122,898,543
Berkshire Hills Bancorp, Inc.....	18,119	491,931
* Blucora, Inc.....	57,127	943,738
BOK Financial Corp.....	26,900	2,721,473
Brookline Bancorp, Inc.....	90,600	1,454,130
Cadence Bank.....	52,027	1,509,824
Capital City Bank Group, Inc.....	14,283	383,784
Capital One Financial Corp.....	333,920	50,431,938
Cathay General Bancorp.....	85,940	3,625,809
* » CCUR Holdings, Inc.....	3	18,450
Century Bancorp, Inc., Class A.....	295	33,969
Chemung Financial Corp.....	300	13,875

**TAX-MANAGED U.S. MARKETWIDE VALUE PORTFOLIO II**

**CONTINUED**

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	64,312	\$12,565,279
	12,284	1,491,769
	60,259	2,984,628
	1,441,183	99,672,216
#	10,355	140,828
	2,265	107,316
#	51,474	2,309,124
	301,264	7,272,513
	165	3,612
	69,936	2,386,916
	47,590	4,049,433
#	5,917	68,992
#	408	15,553
	18,195	794,758
#	400	5,240
	38,800	1,308,724
# *	26,500	173,045
	3,989	150,505
#	500	64,750
*	2,290	122,034
	12,386	176,501
*	6,900	264,408
	1,000	22,500
	87,046	6,918,416
	27,567	1,064,086
	2,393	80,070
	8,217	133,526
#	1,681	67,156
	34,913	9,129,750
	5,150	233,450
	177	20,965
#	9,500	1,197,855
	380,432	16,560,205
	296	9,448
	71,961	5,263,228
	149,954	2,046,872
	17,251	835,293
	27,120	691,289
	964	28,149
	8,627	7,021,515
	81,147	1,241,549
	65,406	1,555,355
	1,147	49,149
	25,371	418,622
#	67,992	1,875,899
	185,460	3,147,256
	5,329	181,399
#	7,320	304,292
	40,115	1,667,982
	64,235	1,236,524
	1,266	23,902
	9,232	435,658
	80,914	942,648
	140,780	2,266,558
#	8,282	203,654
	198,993	82,253,757
	1,616	91,191
	1,323	45,048
	1,684	40,163

**TAX-MANAGED U.S. MARKETWIDE VALUE PORTFOLIO II**

**CONTINUED**

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
# *	Hallmark Financial Services, Inc.....	16,734 \$ 55,724
	Hanmi Financial Corp.....	3,221 71,474
	Hanover Insurance Group, Inc.....	88,829 11,192,454
	Hartford Financial Services Group, Inc.....	245,844 17,929,403
	Heartland Financial USA, Inc.....	465 23,306
#	Hilltop Holdings, Inc.....	26,171 927,500
*	HMN Financial, Inc.....	3,456 80,559
	Home Bancorp, Inc.....	719 30,018
#	Home BancShares, Inc.....	49,545 1,177,189
	HomeStreet, Inc.....	2,200 103,752
	Hope Bancorp, Inc.....	95,411 1,392,046
	Horace Mann Educators Corp.....	58,206 2,280,511
	Huntington Bancshares, Inc.....	1,172,438 18,454,174
#	Independence Holding Co.....	500 24,525
#	Independent Bank Corp.....	339 28,646
	Independent Bank Group, Inc.....	40,199 2,905,986
	International Bancshares Corp.....	23,718 1,005,643
	Investors Bancorp, Inc.....	81,912 1,253,254
	Investors Title Co.....	1,069 207,172
	Janus Henderson Group PLC.....	11,721 545,027
	JPMorgan Chase & Co.....	2,146,505 364,669,734
	Kemper Corp.....	40,117 2,546,627
	KeyCorp.....	526,210 12,244,907
	Lakeland Bancorp, Inc.....	55,240 993,215
	Landmark Bancorp, Inc.....	2,765 79,190
	Lincoln National Corp.....	22,300 1,608,945
	Loews Corp.....	243,798 13,669,754
	M&T Bank Corp.....	35,300 5,193,336
	Marlin Business Services Corp.....	13,787 315,998
*	MBIA, Inc.....	82,267 1,278,429
	Mercantile Bank Corp.....	4,422 151,984
	Meridian Bancorp, Inc.....	1,000 23,200
	Meridian Corp.....	511 15,432
	MetLife, Inc.....	318,167 19,980,888
	MGIC Investment Corp.....	340,167 5,497,099
#	Middlefield Banc Corp.....	452 11,300
	MidWestOne Financial Group, Inc.....	346 10,847
	Morgan Stanley.....	1,127,557 115,890,308
	MVB Financial Corp.....	716 30,566
	National Western Life Group, Inc., Class A.....	900 193,509
	Navient Corp.....	61,729 1,216,061
	Nelnet, Inc., Class A.....	16,900 1,396,447
#	New York Community Bancorp, Inc.....	143,245 1,780,535
*	Nicolet Bankshares, Inc.....	1,516 108,985
	Northfield Bancorp, Inc.....	2,300 40,365
	Northrim BanCorp, Inc.....	5,734 254,704
	Northwest Bancshares, Inc.....	97,727 1,348,633
	OceanFirst Financial Corp.....	5,466 121,181
	OFG Bancorp.....	34,148 884,433
	Old National Bancorp.....	66,704 1,139,304
	Old Republic International Corp.....	171,727 4,435,708
	OneMain Holdings, Inc.....	68,655 3,625,671
	Oppenheimer Holdings, Inc., Class A.....	3,097 161,199
	Pacific Premier Bancorp, Inc.....	3,466 145,537
	PacWest Bancorp.....	88,630 4,207,266
	Parke Bancorp, Inc.....	660 14,632
	Peoples Bancorp of North Carolina, Inc.....	275 7,728
	Peoples Bancorp, Inc.....	21,145 675,794
	People's United Financial, Inc.....	77,200 1,323,208

**TAX-MANAGED U.S. MARKETWIDE VALUE PORTFOLIO II**

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	13,681	\$ 1,321,174
	158,525	33,453,531
	56,536	4,604,292
# *	3,923	168,218
	21,760	693,709
	193	2,924
	218,754	14,676,206
	57,230	2,314,954
	39,489	2,973,917
	4,144	70,655
#	64,659	1,600,957
	1,222	18,318
	220,446	24,260,082
	167,314	3,993,785
	1,302,555	30,844,502
	153,566	18,133,073
#	44,538	1,666,167
	1,682	12,430
	24,000	1,881,840
	300	15,690
	10,325	490,025
	48,660	2,029,122
	1,128	21,094
	45,200	3,542,324
	1,399	19,068
#	26,062	7,761,785
	52,445	1,567,581
	7,796	608,790
	15,100	774,781
	60,004	5,913,394
	110,271	2,806,397
	21,171	1,506,740
	110,400	8,044,848
*	72	51,653
	544,549	25,294,301
	113,409	5,283,725
#	823	20,649
*	22,592	1,369,075
	3,971	110,195
	37,071	578,678
	10,057	316,997
	168,250	27,068,060
	854	37,431
	345,238	21,912,256
	53,239	1,693,533
	5,300	319,961
	6,961	687,886
	52,732	1,078,369
	22,529	833,348
	9,172	319,552
	15,633	319,382
	8,637	68,319
	3,592	91,057
	900	13,293
	2,256	64,747
	454,906	11,586,456
	45,155	598,755
#	2,751	880,320
#	24,457	1,706,365

**TAX-MANAGED U.S. MARKETWIDE VALUE PORTFOLIO II**

**CONTINUED**

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Washington Federal, Inc.....	97,887	\$ 3,461,284
Waterstone Financial, Inc.....	8,526	176,232
# Webster Financial Corp.....	22,479	1,257,925
Wells Fargo & Co.....	1,288,810	65,935,520
WesBanco, Inc.....	34,796	1,209,857
# Western New England Bancorp, Inc.....	13,698	133,282
Wintrust Financial Corp.....	47,328	4,188,528
WSFS Financial Corp.....	40,724	2,109,910
Zions Bancorp NA.....	121,745	7,668,718
TOTAL FINANCIALS.....		<u>1,891,475,295</u>
HEALTH CARE — (18.1%)		
Abbott Laboratories.....	915,297	117,972,630
# * Acadia Healthcare Co., Inc.....	68,394	4,240,428
* Addus HomeCare Corp.....	2,044	191,114
# * Allscripts Healthcare Solutions, Inc.....	33,823	466,081
* AMN Healthcare Services, Inc.....	3,400	335,580
* AngioDynamics, Inc.....	2,154	61,604
# * Anika Therapeutics, Inc.....	14,671	611,047
Anthem, Inc.....	504,640	219,584,003
* Arena Pharmaceuticals, Inc.....	2,796	160,462
Becton Dickinson & Co.....	409	97,992
* Biogen, Inc.....	3,984	1,062,453
* Bio-Rad Laboratories, Inc., Class A.....	6,342	5,039,861
Bristol-Myers Squibb Co.....	676,465	39,505,556
* Brookdale Senior Living, Inc.....	106,229	690,489
* Catalent, Inc.....	16,700	2,302,262
* Centene Corp.....	102,379	7,293,480
Cigna Corp.....	285,386	60,961,303
# CONMED Corp.....	43,239	6,325,001
Cooper Cos., Inc.....	13,956	5,818,536
* Covetrus, Inc.....	7,558	152,596
* Cross Country Healthcare, Inc.....	33,795	700,570
* CryoLife, Inc.....	17,502	361,241
* Cumberland Pharmaceuticals, Inc.....	23,319	62,728
CVS Health Corp.....	1,510,745	134,879,314
Danaher Corp.....	375,873	117,185,925
* DaVita, Inc.....	68,853	7,108,384
DENTSPLY SIRONA, Inc.....	67,083	3,837,818
* Elanco Animal Health, Inc.....	300	9,864
* Emergent BioSolutions, Inc.....	30,178	1,438,585
* Envista Holdings Corp.....	163,737	6,402,117
# * Enzo Biochem, Inc.....	6,287	21,627
* Exelixis, Inc.....	31,444	676,360
* FONAR Corp.....	1,460	23,360
Gilead Sciences, Inc.....	52,527	3,407,952
* Globus Medical, Inc., Class A.....	13,207	1,019,184
* Harvard Bioscience, Inc.....	16,180	121,835
* Horizon Therapeutics PLC.....	45,000	5,395,950
Humana, Inc.....	198,071	91,738,564
* Integer Holdings Corp.....	41,672	3,751,313
# * IntriCon Corp.....	8,135	138,295
* Jazz Pharmaceuticals PLC.....	44,811	5,961,655
* Kewaunee Scientific Corp.....	1,631	20,877
* Laboratory Corp. of America Holdings.....	9,871	2,833,174
* LHC Group, Inc.....	30,318	4,080,500
* Magellan Health, Inc.....	200	18,966
* » †† MedCath Corp.....	29,240	0
* Medpace Holdings, Inc.....	800	181,240

**TAX-MANAGED U.S. MARKETWIDE VALUE PORTFOLIO II**

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
Medtronic PLC.....	814,175	\$ 97,587,016
* Meridian Bioscience, Inc.....	37,500	705,375
* Merit Medical Systems, Inc.....	27,130	1,824,764
* ModivCare, Inc.....	9,300	1,513,761
* Molina Healthcare, Inc.....	18,941	5,601,233
* Myriad Genetics, Inc.....	1,987	61,140
National HealthCare Corp.....	6,880	481,187
* Natus Medical, Inc.....	16,198	405,760
* NuVasive, Inc.....	4,355	232,383
# * Omnicell, Inc.....	35,405	6,307,401
# * OraSure Technologies, Inc.....	69,400	740,498
Patterson Cos., Inc.....	12,992	406,130
PerkinElmer, Inc.....	76,500	13,532,085
Perrigo Co. PLC.....	36,061	1,628,154
Pfizer, Inc.....	3,696,959	161,704,987
Premier, Inc., Class A.....	13,070	509,077
* Prestige Consumer Healthcare, Inc.....	111,489	6,688,225
Quest Diagnostics, Inc.....	20,299	2,979,487
Select Medical Holdings Corp.....	124,004	4,119,413
STERIS PLC.....	200	46,748
# * Supernus Pharmaceuticals, Inc.....	523	15,612
* Surgalign Holdings, Inc.....	48,158	46,294
* Surmodics, Inc.....	5,593	311,306
* Syneos Health, Inc.....	37,367	3,487,836
* Taro Pharmaceutical Industries Ltd.....	3,478	193,272
Teleflex, Inc.....	19,840	7,081,690
Thermo Fisher Scientific, Inc.....	435,609	275,770,990
* Triple-S Management Corp., Class B.....	21,741	767,240
* United Therapeutics Corp.....	16,900	3,223,844
UnitedHealth Group, Inc.....	91,816	42,278,514
Universal Health Services, Inc., Class B.....	38,927	4,830,841
* Vanda Pharmaceuticals, Inc.....	700	11,984
# * Varex Imaging Corp.....	5,400	144,990
Viatis, Inc.....	573,585	7,657,360
Zimmer Biomet Holdings, Inc.....	34,405	4,924,044
TOTAL HEALTH CARE.....		<u>1,522,070,517</u>
INDUSTRIALS — (14.2%)		
* AAR Corp.....	35,596	1,259,031
* ABM Industries, Inc.....	76,400	3,362,364
# Acme United Corp.....	1,030	38,110
Acuity Brands, Inc.....	32,822	6,742,623
* AECOM.....	22,080	1,509,610
* AeroVironment, Inc.....	35,065	3,124,642
AGCO Corp.....	73,273	8,954,693
Air Lease Corp.....	74,037	2,965,182
* Air Transport Services Group, Inc.....	21,308	530,356
Alamo Group, Inc.....	22,751	3,439,951
* Alaska Air Group, Inc.....	107,462	5,673,994
Albany International Corp., Class A.....	20,551	1,657,438
* Allegiant Travel Co.....	5,054	885,815
Allied Motion Technologies, Inc.....	2,187	76,873
Altra Industrial Motion Corp.....	15,484	807,491
AMERCO.....	29,431	21,690,353
# * Ameresco, Inc., Class A.....	981	80,570
* American Woodmark Corp.....	17,504	1,203,225
# Apogee Enterprises, Inc.....	36,374	1,525,162
Applied Industrial Technologies, Inc.....	11,718	1,142,271
ArcBest Corp.....	12,135	1,090,330



**TAX-MANAGED U.S. MARKETWIDE VALUE PORTFOLIO II**

**CONTINUED**

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Arcosa, Inc.....	61,271	\$ 3,169,549
Argan, Inc.....	14,321	590,884
* ASGN, Inc.....	55,051	6,587,403
Astec Industries, Inc.....	22,925	1,223,737
# * Atlas Air Worldwide Holdings, Inc.....	29,094	2,360,105
AZZ, Inc.....	19,600	1,041,348
Barnes Group, Inc.....	52,200	2,189,268
# * Beacon Roofing Supply, Inc.....	32,799	1,734,083
Boise Cascade Co.....	43,464	2,460,932
Brady Corp., Class A.....	55,500	2,890,995
* Builders FirstSource, Inc.....	97,217	5,664,835
* CACI International, Inc., Class A.....	27,304	7,853,723
CAI International, Inc.....	17,082	955,396
Carlisle Cos., Inc.....	42,219	9,411,459
Carrier Global Corp.....	245,098	12,801,469
* CBIZ, Inc.....	39,049	1,433,489
* CECO Environmental Corp.....	3,773	25,958
# * Chart Industries, Inc.....	23,620	4,193,022
Chicago Rivet & Machine Co.....	700	18,830
* CIRCOR International, Inc.....	6,849	195,470
* Clean Harbors, Inc.....	40,519	4,560,008
* Colfax Corp.....	17,646	910,887
Columbus McKinnon Corp.....	17,542	829,210
Comfort Systems USA, Inc.....	44,560	4,075,903
* Commercial Vehicle Group, Inc.....	15,404	154,656
CompX International, Inc.....	500	10,800
# * Copa Holdings SA, Class A.....	26,279	1,943,595
# * Covenant Logistics Group, Inc.....	7,080	201,072
CRA International, Inc.....	7,613	836,060
Crane Co.....	17,597	1,817,418
# CSW Industrials, Inc.....	300	41,586
CSX Corp.....	3,024,000	109,378,080
Cummins, Inc.....	1,500	359,760
Curtiss-Wright Corp.....	46,353	5,918,351
Deere & Co.....	12,600	4,313,106
Douglas Dynamics, Inc.....	14,892	629,932
* Ducommun, Inc.....	12,645	611,892
* DXP Enterprises, Inc.....	16,202	534,018
# * Dycom Industries, Inc.....	8,097	643,064
Eastern Co.....	10,193	244,938
Eaton Corp. PLC.....	265,270	43,705,885
* Echo Global Logistics, Inc.....	31,380	1,513,457
EMCOR Group, Inc.....	63,171	7,674,645
Encore Wire Corp.....	24,066	3,226,288
Enerpac Tool Group Corp.....	21,000	438,690
EnerSys.....	44,939	3,596,918
Ennis, Inc.....	30,835	584,015
ESCO Technologies, Inc.....	29,848	2,523,947
Espey Manufacturing & Electronics Corp.....	1,671	25,282
Federal Signal Corp.....	71,923	3,079,024
FedEx Corp.....	144,562	34,048,688
Flowserve Corp.....	52,147	1,753,182
Fortune Brands Home & Security, Inc.....	123,726	12,545,816
Forward Air Corp.....	5,747	577,918
* Franklin Covey Co.....	3,046	128,694
Franklin Electric Co., Inc.....	21,158	1,827,628
* FTI Consulting, Inc.....	43,936	6,323,269
GATX Corp.....	65,445	6,207,458
* Gencor Industries, Inc.....	13,149	146,743

**TAX-MANAGED U.S. MARKETWIDE VALUE PORTFOLIO II**

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
General Dynamics Corp.....	12,462	\$ 2,526,670
General Electric Co.....	64,158	6,728,249
* Gibraltar Industries, Inc.....	34,903	2,274,279
# Gorman-Rupp Co.....	22,062	938,076
* Great Lakes Dredge & Dock Corp.....	69,820	1,062,660
# Greenbrier Cos., Inc.....	23,651	970,164
Griffon Corp.....	40,152	1,063,626
* GXO Logistics, Inc.....	103,005	9,146,844
# * Hawaiian Holdings, Inc.....	12,054	233,245
Heartland Express, Inc.....	13,705	223,803
Heidrick & Struggles International, Inc.....	18,634	873,562
Herc Holdings, Inc.....	1,679	305,645
* Heritage-Crystal Clean, Inc.....	7,665	265,746
# Herman Miller, Inc.....	26,278	1,022,740
Hillenbrand, Inc.....	15,748	715,904
Howmet Aerospace, Inc.....	222,905	6,618,049
* Hub Group, Inc., Class A.....	1,944	152,740
Hubbell, Inc.....	17,724	3,533,634
Hurco Cos., Inc.....	7,910	256,680
* Huron Consulting Group, Inc.....	16,999	852,670
Hyster-Yale Materials Handling, Inc.....	12,246	588,298
# ICF International, Inc.....	31,660	3,181,513
* Ingersoll Rand, Inc.....	193,247	10,388,959
# Insteel Industries, Inc.....	17,578	714,897
Interface, Inc.....	9,774	140,355
ITT, Inc.....	92,819	8,731,483
* JELD-WEN Holding, Inc.....	4,547	124,633
# * JetBlue Airways Corp.....	324,893	4,558,249
Kadant, Inc.....	10,486	2,329,150
Kaman Corp.....	14,056	503,064
* KAR Auction Services, Inc.....	18,100	265,527
KBR, Inc.....	105,229	4,465,919
Kennametal, Inc.....	49,746	1,977,403
Kimball International, Inc., Class B.....	38,632	419,930
Knight-Swift Transportation Holdings, Inc.....	84,110	4,768,196
Korn Ferry.....	63,010	4,865,002
* Kratos Defense & Security Solutions, Inc.....	2,711	57,988
L3Harris Technologies, Inc.....	127,356	29,360,652
* Lawson Products, Inc.....	8,847	448,543
# * LB Foster Co., Class A.....	4,904	78,121
LSI Industries, Inc.....	15,841	117,857
# Macquarie Infrastructure Holdings LLC.....	16,662	61,483
ManpowerGroup, Inc.....	57,319	5,539,881
ManTech International Corp., Class A.....	30,048	2,590,739
Marten Transport Ltd.....	119,454	1,986,520
# * Masonite International Corp.....	19,500	2,340,195
* MasTec, Inc.....	63,539	5,663,231
# * Matrix Service Co.....	17,846	182,565
Matson, Inc.....	62,316	5,189,676
Matthews International Corp., Class A.....	4,487	154,218
McGrath RentCorp.....	22,452	1,619,687
* Mercury Systems, Inc.....	2,055	105,915
* Middleby Corp.....	6,600	1,204,104
Miller Industries, Inc.....	20,099	726,378
Moog, Inc., Class A.....	35,839	2,706,920
* MRC Global, Inc.....	85,594	710,430
MSC Industrial Direct Co., Inc., Class A.....	3,500	294,245
Mueller Industries, Inc.....	44,012	2,316,792
Mueller Water Products, Inc., Class A.....	72,387	1,187,871

**TAX-MANAGED U.S. MARKETWIDE VALUE PORTFOLIO II**

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* MYR Group, Inc.....	19,582	\$ 2,000,301
National Presto Industries, Inc.....	5,471	454,914
Nielsen Holdings PLC.....	17,000	344,250
NL Industries, Inc.....	100	577
* NN, Inc.....	9,957	49,685
Norfolk Southern Corp.....	545,229	159,779,358
# * Northwest Pipe Co.....	5,286	125,595
nVent Electric PLC.....	141,034	4,999,655
Oshkosh Corp.....	76,335	8,167,845
Owens Corning.....	149,300	13,946,113
PACCAR, Inc.....	165,276	14,812,035
* PAM Transportation Services, Inc.....	12,898	797,354
# Park Aerospace Corp.....	9,330	122,130
Park-Ohio Holdings Corp.....	2,542	59,279
Pentair PLC.....	75,472	5,582,664
* Perma-Pipe International Holdings, Inc.....	8,900	76,095
* PGT Innovations, Inc.....	49,980	1,067,073
# Powell Industries, Inc.....	5,719	147,893
Preformed Line Products Co.....	400	27,760
Primoris Services Corp.....	34,000	916,300
* Quad/Graphics, Inc.....	6,491	25,575
Quanex Building Products Corp.....	30,731	636,746
* Quanta Services, Inc.....	168,307	20,412,273
Radiant Logistics, Inc.....	42,044	282,956
Raytheon Technologies Corp.....	360,043	31,993,421
* RCM Technologies, Inc.....	15,245	91,013
Regal Beloit Corp.....	37,679	5,739,642
Republic Services, Inc.....	429,755	57,845,023
* Resideo Technologies, Inc.....	10,125	249,683
Resources Connection, Inc.....	31,255	544,150
# Rush Enterprises, Inc., Class A.....	50,254	2,617,228
Rush Enterprises, Inc., Class B.....	27,783	1,436,659
Ryder System, Inc.....	89,844	7,632,248
* Saia, Inc.....	29,325	9,168,168
Schneider National, Inc., Class B.....	9,398	234,386
Science Applications International Corp.....	30,919	2,775,908
* Sensata Technologies Holding PLC.....	88,061	4,852,161
Shyft Group, Inc.....	33,020	1,360,754
* SIFCO Industries, Inc.....	4,527	34,722
Simpson Manufacturing Co., Inc.....	37,725	4,002,245
# * SkyWest, Inc.....	57,460	2,472,504
Snap-on, Inc.....	38,115	7,746,111
* Southwest Airlines Co.....	531,263	25,118,115
SPX FLOW, Inc.....	15,945	1,191,251
Standex International Corp.....	22,341	2,485,883
Stanley Black & Decker, Inc.....	129,900	23,346,927
Steelcase, Inc., Class A.....	100,669	1,197,961
* Stericycle, Inc.....	33,600	2,248,512
* Sterling Construction Co., Inc.....	29,900	718,796
Terex Corp.....	42,936	1,923,533
Tetra Tech, Inc.....	57,122	10,034,051
# * Textainer Group Holdings Ltd.....	10,800	424,332
Textron, Inc.....	77,944	5,756,164
* Thermon Group Holdings, Inc.....	5,700	98,496
Timken Co.....	40,125	2,846,869
* Titan International, Inc.....	18,000	129,960
# * Titan Machinery, Inc.....	17,783	505,393
Trane Technologies PLC.....	213,109	38,557,811
# * Transcat, Inc.....	7,700	576,576

**TAX-MANAGED U.S. MARKETWIDE VALUE PORTFOLIO II**

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
# Trinity Industries, Inc.....	120,734	\$ 3,386,589
Triton International Ltd.....	28,853	1,794,368
* Twin Disc, Inc.....	6,900	93,702
UFP Industries, Inc.....	95,400	7,806,582
* Ultralife Corp.....	3,309	20,714
UniFirst Corp.....	18,705	3,702,842
Union Pacific Corp.....	258,814	62,477,700
* United Airlines Holdings, Inc.....	138,905	6,409,077
* United Rentals, Inc.....	51,618	19,568,900
* Univar Solutions, Inc.....	77,916	1,993,091
* USA Truck, Inc.....	7,482	144,178
Valmont Industries, Inc.....	10,420	2,489,963
* Vectrus, Inc.....	11,269	545,758
* Veritiv Corp.....	9,937	1,065,942
* Viad Corp.....	11,081	491,664
* Virco Mfg. Corp.....	12,601	41,835
# VSE Corp.....	6,244	346,854
# Wabash National Corp.....	23,800	369,614
Watts Water Technologies, Inc., Class A.....	29,209	5,550,294
Werner Enterprises, Inc.....	51,539	2,335,747
* WESCO International, Inc.....	55,106	7,139,533
# * Willdan Group, Inc.....	7,100	237,353
* Willis Lease Finance Corp.....	6,713	271,944
* WillScot Mobile Mini Holdings Corp.....	130,978	4,551,485
Woodward, Inc.....	14,712	1,661,720
* XPO Logistics, Inc.....	103,005	8,837,829
Zurn Water Solutions Corp.....	66,378	2,408,194
TOTAL INDUSTRIALS.....		<u>1,193,470,051</u>
INFORMATION TECHNOLOGY — (7.8%)		
* ACI Worldwide, Inc.....	2,971	91,150
Advanced Energy Industries, Inc.....	3,570	327,797
* Agilysys, Inc.....	400	19,088
* Alithya Group, Inc., Class A.....	11,334	31,282
Alliance Data Systems Corp.....	4,964	423,181
# * Alpha & Omega Semiconductor Ltd.....	20,661	715,904
Amdocs Ltd.....	99,072	7,711,765
Amkor Technology, Inc.....	1,400	30,688
Analog Devices, Inc.....	24,652	4,276,876
* Arrow Electronics, Inc.....	171,470	19,847,653
* AstroNova, Inc.....	6,285	103,703
Avnet, Inc.....	27,420	1,044,976
* Aware, Inc.....	14,326	50,428
* Axcelis Technologies, Inc.....	31,733	1,743,094
* AXT, Inc.....	24,921	203,605
# Bel Fuse, Inc., Class A.....	3,574	53,306
# Bel Fuse, Inc., Class B.....	7,655	106,558
Belden, Inc.....	2,684	161,604
Benchmark Electronics, Inc.....	62,063	1,446,689
# * BM Technologies, Inc.....	352	3,147
Brooks Automation, Inc.....	52,147	6,072,518
* CalAmp Corp.....	6,602	63,511
* Calix, Inc.....	5,463	341,929
# * Cerence, Inc.....	24,487	2,574,318
* Ciena Corp.....	133,800	7,264,002
* Cirrus Logic, Inc.....	66,501	5,373,946
CMC Materials, Inc.....	13,809	1,772,661
# * Cognyte Software Ltd.....	44,826	892,486
* Coherent, Inc.....	14,758	3,754,435

**TAX-MANAGED U.S. MARKETWIDE VALUE PORTFOLIO II**

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Cohu, Inc.....	20,008	\$ 641,056
# Comtech Telecommunications Corp.....	12,994	280,281
Concentrix Corp.....	55,899	9,932,134
* Conduent, Inc.....	481	3,247
Corning, Inc.....	785,955	27,956,419
* CSP, Inc.....	2,414	20,567
CTS Corp.....	66,936	2,384,260
# * CyberOptics Corp.....	3,281	137,015
* Daktronics, Inc.....	40,433	224,403
* Digi International, Inc.....	25,438	548,189
* Diodes, Inc.....	48,570	4,667,091
* DSP Group, Inc.....	44,785	983,926
* DXC Technology Co.....	228,936	7,456,446
# * EMCORE Corp.....	744	5,565
* ePlus, Inc.....	17,490	1,933,869
* Fabrinet.....	41,355	3,970,080
Fidelity National Information Services, Inc.....	198,899	22,026,075
# * First Solar, Inc.....	30,266	3,619,511
* Fiserv, Inc.....	10,815	1,065,169
* Flex Ltd.....	467,295	7,897,286
* FormFactor, Inc.....	83,395	3,317,453
* Frequency Electronics, Inc.....	7,390	73,826
Global Payments, Inc.....	76,846	10,988,210
# * GSI Technology, Inc.....	2,491	12,928
Hackett Group, Inc.....	18,000	380,520
# * Harmonic, Inc.....	82,383	747,214
Hewlett Packard Enterprise Co.....	894,616	13,106,124
* Ichor Holdings Ltd.....	14,000	612,080
# * II-VI, Inc.....	548	33,159
* Insight Enterprises, Inc.....	42,100	3,986,870
Intel Corp.....	4,073,898	199,621,002
# InterDigital, Inc.....	21,111	1,413,381
International Business Machines Corp.....	3,287	411,204
* Itron, Inc.....	25,301	1,967,659
Jabil, Inc.....	156,633	9,391,715
Juniper Networks, Inc.....	195,414	5,768,621
* Key Tronic Corp.....	17,623	113,668
* Kimball Electronics, Inc.....	23,443	673,986
# * Knowles Corp.....	99,915	2,082,229
# Kulicke & Soffa Industries, Inc.....	74,988	4,274,316
* KVH Industries, Inc.....	9,596	98,455
* Lattice Semiconductor Corp.....	121	8,402
* Limelight Networks, Inc.....	52,504	156,462
Littelfuse, Inc.....	6,880	2,026,504
* LiveRamp Holdings, Inc.....	7,769	415,719
# * Lumentum Holdings, Inc.....	51,495	4,252,457
Marvell Technology, Inc.....	166,418	11,399,633
Method Electronics, Inc.....	72,016	3,029,713
Micron Technology, Inc.....	878,203	60,683,827
MKS Instruments, Inc.....	62,405	9,363,870
* NETGEAR, Inc.....	26,028	750,387
* ON Semiconductor Corp.....	379,816	18,257,755
* Onto Innovation, Inc.....	41,970	3,324,444
* Optical Cable Corp.....	10,474	40,430
* OSI Systems, Inc.....	19,200	1,787,712
# * PAR Technology Corp.....	1,194	75,007
# PC Connection, Inc.....	35,467	1,633,255
# * Percipient, Inc.....	28,300	3,497,880
* Photronics, Inc.....	79,712	1,035,459

**TAX-MANAGED U.S. MARKETWIDE VALUE PORTFOLIO II**

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Plexus Corp.....	35,152	\$ 3,069,473
* Qorvo, Inc.....	95,832	16,121,817
* Rambus, Inc.....	9,315	216,760
Richardson Electronics Ltd.....	15,464	168,712
* Rogers Corp.....	10,243	2,060,072
* salesforce.com, Inc.....	43,137	12,927,728
* Sanmina Corp.....	39,846	1,504,187
* ScanSource, Inc.....	21,541	770,737
SS&C Technologies Holdings, Inc.....	51,586	4,099,539
* Synaptics, Inc.....	38,700	7,529,859
SYNNEX Corp.....	55,899	5,869,395
TE Connectivity Ltd.....	197,255	28,799,230
* Teledyne Technologies, Inc.....	1,973	886,311
* TESSCO Technologies, Inc.....	8,689	45,530
# * TTM Technologies, Inc.....	72,684	962,336
* Ultra Clean Holdings, Inc.....	39,982	1,981,908
# * Verint Systems, Inc.....	44,826	2,088,892
# * Viasat, Inc.....	22,743	1,357,530
* Viavi Solutions, Inc.....	16,203	249,526
Vishay Intertechnology, Inc.....	151,731	2,916,270
* Vishay Precision Group, Inc.....	16,480	561,803
* Vonage Holdings Corp.....	85,934	1,385,256
* Western Digital Corp.....	215,907	11,289,777
# * Wolfspeed, Inc.....	13,400	1,609,474
Xerox Holdings Corp.....	128,558	2,288,332
Xperi Holding Corp.....	63,080	1,130,394
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TOTAL INFORMATION TECHNOLOGY.....		654,959,273
MATERIALS — (3.7%)		
* AdvanSix, Inc.....	19,500	947,700
Air Products & Chemicals, Inc.....	1,519	455,411
Albemarle Corp.....	92,334	23,126,897
Alcoa Corp.....	43,626	2,004,615
# Amcor PLC.....	213,649	2,578,743
* Arconic Corp.....	64,458	1,896,354
Ashland Global Holdings, Inc.....	112,560	10,806,886
Avient Corp.....	1,985	106,952
* Berry Global Group, Inc.....	8,100	530,874
Cabot Corp.....	46,280	2,469,038
# Carpenter Technology Corp.....	40,452	1,249,158
* Century Aluminum Co.....	2,522	33,316
Chemours Co.....	7,630	213,793
* Clearwater Paper Corp.....	895	37,438
Commercial Metals Co.....	88,897	2,860,705
# Compass Minerals International, Inc.....	1,657	108,699
* Core Molding Technologies, Inc.....	11,847	130,317
Corteva, Inc.....	3,686	159,051
# * Domtar Corp.....	46,407	2,533,358
Dow, Inc.....	163,118	9,129,714
DuPont de Nemours, Inc.....	1,750	121,800
Eastman Chemical Co.....	62,099	6,460,159
Ecovyst, Inc.....	2,829	33,043
Element Solutions, Inc.....	90,367	2,052,235
Fortitude Gold Corp.....	15,228	103,398
Friedman Industries, Inc.....	3,048	41,940
FutureFuel Corp.....	6,104	43,094
Glatfelter Corp.....	43,300	711,419
# Gold Resource Corp.....	53,300	98,072
Graphic Packaging Holding Co.....	204,980	4,085,251

**TAX-MANAGED U.S. MARKETWIDE VALUE PORTFOLIO II**

**CONTINUED**

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
# Greif, Inc., Class A.....	21,053	\$ 1,361,708
Greif, Inc., Class B.....	400	26,104
Hawkins, Inc.....	21,618	792,732
# Haynes International, Inc.....	10,047	403,186
# HB Fuller Co.....	57,208	4,033,736
# Hecla Mining Co.....	73,348	423,951
Huntsman Corp.....	188,589	6,144,230
Innospec, Inc.....	24,133	2,186,691
International Flavors & Fragrances, Inc.....	14,118	2,081,699
International Paper Co.....	237,550	11,799,109
# Kaiser Aluminum Corp.....	27,181	2,640,362
* Kraton Corp.....	18,082	825,443
Kronos Worldwide, Inc.....	2,217	28,888
Linde PLC.....	96,208	30,709,594
Louisiana-Pacific Corp.....	173,457	10,221,821
* LSB Industries, Inc.....	2,285	20,405
LyondellBasell Industries NV, Class A.....	23,284	2,161,221
Martin Marietta Materials, Inc.....	23,633	9,283,988
Materion Corp.....	19,190	1,385,134
Mercer International, Inc.....	21,725	233,978
Minerals Technologies, Inc.....	34,280	2,431,823
Myers Industries, Inc.....	22,700	467,166
Neenah, Inc.....	7,684	388,349
Newmont Corp.....	502,635	27,142,290
Northern Technologies International Corp.....	6,070	92,568
Nucor Corp.....	164,456	18,361,512
Olin Corp.....	107,501	6,125,407
# Olympic Steel, Inc.....	9,986	269,322
Packaging Corp. of America.....	15,471	2,125,251
# * Rayonier Advanced Materials, Inc.....	3,100	22,258
Reliance Steel & Aluminum Co.....	93,801	13,709,954
# Resolute Forest Products, Inc.....	46,500	546,840
# Royal Gold, Inc.....	28,500	2,822,070
# Ryerson Holding Corp.....	10,600	279,416
Schnitzer Steel Industries, Inc., Class A.....	400	21,520
Schweitzer-Mauduit International, Inc.....	31,500	1,097,460
# Sensient Technologies Corp.....	38,101	3,642,456
Silgan Holdings, Inc.....	5,100	205,020
Sonoco Products Co.....	80,873	4,686,590
Steel Dynamics, Inc.....	215,469	14,238,192
Stepan Co.....	22,152	2,658,683
# * Summit Materials, Inc., Class A.....	95,498	3,404,504
* Sylvamo Corp.....	21,595	608,115
# * Synalloy Corp.....	949	10,724
# * TimkenSteel Corp.....	20,188	281,623
* Trecora Resources.....	10,776	83,837
Tredegar Corp.....	26,545	320,133
* TriMas Corp.....	10,200	340,170
Trinseo PLC.....	29,519	1,654,835
Tronox Holdings PLC, Class A.....	64,513	1,504,443
* UFP Technologies, Inc.....	339	20,981
United States Lime & Minerals, Inc.....	2,500	308,700
# * Universal Stainless & Alloy Products, Inc.....	6,269	59,430
Valvoline, Inc.....	204,538	6,946,111
# Verso Corp., Class A.....	2,361	52,131
Vulcan Materials Co.....	58,246	11,073,730
Westlake Chemical Corp.....	158,152	15,394,516
WestRock Co.....	162,029	7,793,595



## TAX-MANAGED U.S. MARKETWIDE VALUE PORTFOLIO II

### CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
# Worthington Industries, Inc.....	47,320	\$ 2,570,422
TOTAL MATERIALS.....		<u>315,655,557</u>
REAL ESTATE — (0.3%)		
* CBRE Group, Inc., Class A.....	89,249	9,289,036
# Indus Realty Trust, Inc.....	1,526	106,362
* Jones Lang LaSalle, Inc.....	40,739	10,520,032
Kennedy-Wilson Holdings, Inc.....	96,704	2,163,268
Newmark Group, Inc., Class A.....	28,647	426,267
# * Rafael Holdings, Inc., Class B.....	550	4,158
RE/MAX Holdings, Inc., Class A.....	3,800	120,878
St. Joe Co.....	40,700	1,913,714
# * Stratus Properties, Inc.....	3,069	104,592
TOTAL REAL ESTATE.....		<u>24,648,307</u>
UTILITIES — (0.1%)		
MDU Resources Group, Inc.....	134,867	4,144,463
New Jersey Resources Corp.....	46,254	1,748,864
NRG Energy, Inc.....	55,469	2,212,658
# Ormat Technologies, Inc.....	21,734	1,572,020
Vistra Corp.....	26,700	523,053
TOTAL UTILITIES.....		<u>10,201,058</u>
TOTAL COMMON STOCKS.....		<u>8,298,366,692</u>
PREFERRED STOCKS — (0.0%)		
INDUSTRIALS — (0.0%)		
WESCO International, Inc., Floating Rate Note, 5-Yr. CMT + 10.325%, FRN, 10.625%.....	11,314	355,259
TOTAL INVESTMENT SECURITIES (Cost \$3,297,422,465).....		<u>8,298,721,951</u>
TEMPORARY CASH INVESTMENTS — (0.1%)		
State Street Institutional U.S. Government Money Market Fund 0.025%.....	11,622,577	11,622,577
SECURITIES LENDING COLLATERAL — (1.3%)		
@ § The DFA Short Term Investment Fund.....	9,037,204	104,560,449
TOTAL INVESTMENTS — (100.0%) (Cost \$3,413,604,623).....		<u>\$8,414,904,977</u>

#### SA Special Assessment

- † See Note B to Financial Statements.
- # Total or Partial Securities on Loan.
- \* Non-Income Producing Securities.
- » Securities that have been fair value factored. See Note B to Financial Statements.
- †† Security valued using significant unobservable inputs (Level 3).
- @ Security purchased with cash collateral received from Securities on Loan.
- § Affiliated Fund.

**TAX-MANAGED U.S. MARKETWIDE VALUE PORTFOLIO II****CONTINUED**

Summary of the Portfolio's investments as of October 31, 2021, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Common Stocks				
Communication Services.....	\$1,044,917,015	\$ 495,279	\$ 5,603	\$1,045,417,897
Consumer Discretionary.....	590,967,297	—	2,745	590,970,042
Consumer Staples.....	518,324,271	15,390	—	518,339,661
Energy.....	531,159,034	—	—	531,159,034
Financials.....	1,891,456,845	18,450	—	1,891,475,295
Health Care.....	1,522,070,517	—	—	1,522,070,517
Industrials.....	1,193,470,051	—	—	1,193,470,051
Information Technology.....	654,959,273	—	—	654,959,273
Materials.....	315,655,557	—	—	315,655,557
Real Estate.....	24,648,307	—	—	24,648,307
Utilities.....	10,201,058	—	—	10,201,058
Preferred Stocks				
Industrials.....	355,259	—	—	355,259
Temporary Cash Investments.....	11,622,577	—	—	11,622,577
Securities Lending Collateral.....	—	104,560,449	—	104,560,449
<b>TOTAL.....</b>	<b>\$8,309,807,061</b>	<b>\$105,089,568</b>	<b>\$8,348<sup>^</sup></b>	<b>\$8,414,904,977</b>

<sup>^</sup> 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.

See accompanying Notes to Financial Statements.