

**U.S. LARGE COMPANY PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**April 30, 2021**  
**(Unaudited)**

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (99.8%)		
COMMUNICATION SERVICES — (11.2%)		
Activision Blizzard, Inc.....	250,218	\$ 22,817,379
*     Alphabet, Inc., Class A.....	97,340	229,089,690
*     Alphabet, Inc., Class C.....	93,299	224,861,786
AT&T, Inc.....	2,308,361	72,505,619
# *    Charter Communications, Inc., Class A.....	45,721	30,790,808
Comcast Corp., Class A.....	1,479,579	83,078,361
# *    Discovery, Inc., Class A.....	51,208	1,928,493
*     Discovery, Inc., Class C.....	92,287	2,981,793
*     DISH Network Corp., Class A.....	79,768	3,572,809
Electronic Arts, Inc.....	93,300	13,256,064
*     Facebook, Inc., Class A.....	778,579	253,100,461
Fox Corp., Class A.....	109,294	4,089,782
Fox Corp., Class B.....	49,979	1,818,236
Interpublic Group of Cos., Inc. (The).....	126,768	4,024,884
# *    Live Nation Entertainment, Inc.....	46,067	3,771,966
Lumen Technologies, Inc.....	319,596	4,100,417
*     Netflix, Inc.....	143,353	73,607,465
News Corp., Class A.....	125,601	3,290,118
News Corp., Class B.....	40,897	994,206
Omnicom Group, Inc.....	69,516	5,718,386
*     Take-Two Interactive Software, Inc.....	37,222	6,527,994
*     T-Mobile US, Inc.....	188,717	24,935,177
*     Twitter, Inc.....	258,904	14,296,679
Verizon Communications, Inc.....	1,339,408	77,404,388
ViacomCBS, Inc., Class B.....	190,585	7,817,797
*     Walt Disney Co. (The).....	587,552	109,296,423
TOTAL COMMUNICATION SERVICES.....		<u>1,279,677,181</u>
CONSUMER DISCRETIONARY — (12.6%)		
Advance Auto Parts, Inc.....	21,081	4,219,573
*     Amazon.com, Inc.....	138,542	480,383,302
*     Aptiv P.L.C.....	87,590	12,603,325
*     AutoZone, Inc.....	7,170	10,497,740
Best Buy Co., Inc.....	74,757	8,691,996
*     Booking Holdings, Inc.....	13,247	32,668,162
BorgWarner, Inc.....	76,734	3,727,738
*     Caesars Entertainment, Inc.....	67,542	6,608,309
*     CarMax, Inc.....	52,417	6,984,041
*     Carnival Corp.....	256,390	7,168,664
*     Chipotle Mexican Grill, Inc.....	9,129	13,620,742
Darden Restaurants, Inc.....	41,970	6,157,838
Dollar General Corp.....	79,473	17,066,827
*     Dollar Tree, Inc.....	76,291	8,765,836
Domino's Pizza, Inc.....	12,527	5,290,653
DR Horton, Inc.....	107,359	10,552,316
eBay, Inc.....	209,686	11,698,382
*     Etsy, Inc.....	40,767	8,104,072
Expedia Group, Inc.....	44,875	7,908,321
*     Ford Motor Co.....	1,267,621	14,628,346
Gap, Inc. (The).....	67,010	2,218,031
Garmin, Ltd.....	48,210	6,616,340
General Motors Co.....	409,605	23,437,598
Genuine Parts Co.....	46,690	5,834,849

## U.S. LARGE COMPANY PORTFOLIO

### CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
# Hanesbrands, Inc.....	112,288	\$ 2,364,785
Hasbro, Inc.....	41,533	4,130,457
* Hilton Worldwide Holdings, Inc.....	89,875	11,566,913
Home Depot, Inc. (The).....	348,467	112,788,314
* L Brands, Inc.....	76,123	5,016,506
Las Vegas Sands Corp.....	106,543	6,526,824
# Leggett & Platt, Inc.....	43,944	2,182,699
Lennar Corp., Class A.....	88,780	9,197,608
* LKQ Corp.....	89,607	4,185,543
Lowe's Cos., Inc.....	236,605	46,433,731
* Marriott International, Inc., Class A.....	86,291	12,815,939
McDonald's Corp.....	241,322	56,971,298
MGM Resorts International.....	133,231	5,425,166
* Mohawk Industries, Inc.....	18,893	3,882,512
Newell Brands, Inc.....	121,048	3,263,454
NIKE, Inc., Class B.....	411,544	54,578,965
# * Norwegian Cruise Line Holdings, Ltd.....	116,679	3,622,883
* NVR, Inc.....	1,119	5,615,254
* O'Reilly Automotive, Inc.....	22,745	12,575,256
# * Penn National Gaming, Inc.....	47,886	4,267,600
Pool Corp.....	13,074	5,524,027
PulteGroup, Inc.....	86,795	5,131,320
PVH Corp.....	22,839	2,584,918
Ralph Lauren Corp.....	15,527	2,069,594
Ross Stores, Inc.....	115,481	15,121,082
Royal Caribbean Cruises, Ltd.....	71,013	6,174,580
Starbucks Corp.....	381,001	43,620,805
Tapestry, Inc.....	90,540	4,332,339
Target Corp.....	161,984	33,572,804
* Tesla, Inc.....	248,543	176,326,346
TJX Cos., Inc. (The).....	388,029	27,550,059
Tractor Supply Co.....	37,726	7,115,124
* Ulta Beauty, Inc.....	18,148	5,977,044
* Under Armour, Inc., Class A.....	58,938	1,432,783
# * Under Armour, Inc., Class C.....	64,300	1,280,213
VF Corp.....	104,192	9,133,471
Whirlpool Corp.....	20,310	4,802,300
* Wynn Resorts, Ltd.....	33,948	4,358,923
Yum! Brands, Inc.....	97,331	11,633,001
<b>TOTAL CONSUMER DISCRETIONARY.....</b>		<b>1,450,605,441</b>
CONSUMER STAPLES — (6.0%)		
Altria Group, Inc.....	600,799	28,688,152
Archer-Daniels-Midland Co.....	181,138	11,435,242
Brown-Forman Corp., Class B.....	59,206	4,516,234
# Campbell Soup Co.....	65,884	3,145,961
Church & Dwight Co., Inc.....	79,337	6,802,354
Clorox Co. (The).....	40,680	7,424,100
Coca-Cola Co. (The).....	1,255,328	67,762,605
Colgate-Palmolive Co.....	273,986	22,110,670
Conagra Brands, Inc.....	157,455	5,840,006
Constellation Brands, Inc., Class A.....	55,154	13,254,609
Costco Wholesale Corp.....	143,275	53,311,195
Estee Lauder Cos., Inc. (The), Class A.....	74,204	23,285,215
General Mills, Inc.....	198,337	12,070,790
Hershey Co. (The).....	47,465	7,798,499
# Hormel Foods Corp.....	90,939	4,201,382
JM Smucker Co. (The).....	35,347	4,630,103
Kellogg Co.....	82,954	5,177,989

## U.S. LARGE COMPANY PORTFOLIO

### CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
Kimberly-Clark Corp.....	109,642	\$ 14,617,471
Kraft Heinz Co. (The).....	208,854	8,623,582
Kroger Co. (The).....	246,965	9,024,101
Lamb Weston Holdings, Inc.....	47,410	3,816,505
McCormick & Co. Inc.....	80,752	7,296,751
Molson Coors Beverage Co., Class B.....	61,186	3,362,171
Mondelez International, Inc., Class A.....	456,417	27,754,718
* Monster Beverage Corp.....	119,819	11,628,434
PepsiCo, Inc.....	446,542	64,373,495
Philip Morris International, Inc.....	504,061	47,885,795
Procter & Gamble Co. (The).....	797,037	106,340,677
Sysco Corp.....	165,567	14,028,492
Tyson Foods, Inc., Class A.....	95,569	7,401,819
Walgreens Boots Alliance, Inc.....	232,630	12,352,653
Walmart, Inc.....	448,724	62,780,975
TOTAL CONSUMER STAPLES.....		<u>682,742,745</u>
ENERGY — (2.7%)		
APA Corp.....	123,487	2,469,740
Baker Hughes Co.....	234,992	4,718,639
Cabot Oil & Gas Corp.....	129,905	2,165,516
Chevron Corp.....	623,517	64,265,897
ConocoPhillips.....	437,561	22,376,870
Devon Energy Corp.....	190,356	4,450,523
Diamondback Energy, Inc.....	58,224	4,758,648
EOG Resources, Inc.....	189,296	13,939,758
Exxon Mobil Corp.....	1,370,265	78,433,969
Halliburton Co.....	286,094	5,595,999
Hess Corp.....	88,212	6,572,676
HollyFrontier Corp.....	49,078	1,717,730
Kinder Morgan, Inc.....	630,674	10,752,992
Marathon Oil Corp.....	259,240	2,919,042
Marathon Petroleum Corp.....	210,816	11,731,910
NOV, Inc.....	125,317	1,873,489
Occidental Petroleum Corp.....	271,795	6,892,721
ONEOK, Inc.....	143,524	7,512,046
Phillips 66.....	141,689	11,464,057
Pioneer Natural Resources Co.....	66,477	10,226,157
Schlumberger, N.V.....	452,843	12,249,403
Valero Energy Corp.....	132,529	9,801,845
Williams Cos., Inc. (The).....	391,904	9,546,781
TOTAL ENERGY.....		<u>306,436,408</u>
FINANCIALS — (11.4%)		
Aflac, Inc.....	207,169	11,131,190
Allstate Corp. (The).....	98,246	12,457,593
American Express Co.....	211,010	32,358,384
American International Group, Inc.....	280,520	13,591,194
Ameriprise Financial, Inc.....	37,872	9,786,125
Aon P.L.C., Class A.....	73,304	18,431,558
Arthur J Gallagher & Co.....	62,845	9,109,383
Assurant, Inc.....	18,425	2,866,930
Bank of America Corp.....	2,459,011	99,663,716
Bank of New York Mellon Corp. (The).....	261,542	13,045,715
* Berkshire Hathaway, Inc., Class B.....	617,147	169,684,568
BlackRock, Inc.....	45,922	37,623,895
Capital One Financial Corp.....	148,274	22,104,688
Cboe Global Markets, Inc.....	34,563	3,607,340

## U.S. LARGE COMPANY PORTFOLIO

### CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Charles Schwab Corp. (The).....	484,011	\$ 34,074,374
Chubb, Ltd.....	145,433	24,954,849
Cincinnati Financial Corp.....	48,922	5,512,531
Citigroup, Inc.....	675,609	48,130,385
Citizens Financial Group, Inc.....	136,988	6,339,805
CME Group, Inc.....	115,955	23,421,750
Comerica, Inc.....	44,579	3,350,558
Discover Financial Services.....	99,199	11,308,686
Everest Re Group, Ltd.....	12,771	3,536,928
Fifth Third Bancorp.....	230,560	9,346,902
First Republic Bank.....	56,842	10,415,728
Franklin Resources, Inc.....	87,887	2,636,610
Globe Life, Inc.....	31,039	3,181,187
Goldman Sachs Group, Inc. (The).....	111,320	38,789,454
Hartford Financial Services Group, Inc. (The).....	115,970	7,649,381
Huntington Bancshares, Inc.....	330,573	5,064,378
Intercontinental Exchange, Inc.....	181,366	21,348,592
Invesco, Ltd.....	120,692	3,258,684
JPMorgan Chase & Co.....	987,691	151,916,753
KeyCorp.....	314,218	6,837,384
Lincoln National Corp.....	57,754	3,703,764
Loews Corp.....	72,942	4,066,517
M&T Bank Corp.....	41,555	6,552,808
MarketAxess Holdings, Inc.....	12,263	5,989,985
Marsh & McLennan Cos., Inc.....	164,098	22,268,099
MetLife, Inc.....	243,848	15,516,048
Moody's Corp.....	52,194	17,052,302
Morgan Stanley.....	485,569	40,083,721
MSCI, Inc.....	26,786	13,011,835
Nasdaq, Inc.....	37,197	6,008,803
Northern Trust Corp.....	67,348	7,664,202
People's United Financial, Inc.....	139,299	2,525,491
PNC Financial Services Group, Inc. (The).....	137,003	25,612,711
Principal Financial Group, Inc.....	81,381	5,197,804
Progressive Corp. (The).....	190,004	19,141,003
Prudential Financial, Inc.....	128,676	12,913,923
Raymond James Financial, Inc.....	39,808	5,206,090
Regions Financial Corp.....	311,622	6,793,360
S&P Global, Inc.....	77,814	30,377,807
State Street Corp.....	113,960	9,566,942
* SVB Financial Group.....	17,509	10,012,171
Synchrony Financial.....	176,177	7,705,982
T Rowe Price Group, Inc.....	73,941	13,250,227
Travelers Cos., Inc. (The).....	81,791	12,649,796
Truist Financial Corp.....	435,306	25,817,999
U.S. Bancorp.....	441,711	26,215,548
Unum Group.....	64,284	1,816,666
Wells Fargo & Co.....	1,338,099	60,281,360
Willis Towers Watson P.L.C.....	41,695	10,793,168
WR Berkley Corp.....	45,539	3,630,369
Zions Bancorp NA.....	52,329	2,919,958
<b>TOTAL FINANCIALS.....</b>		<b>1,310,883,657</b>
HEALTH CARE — (12.8%)		
Abbott Laboratories.....	573,396	68,853,392
AbbVie, Inc.....	571,569	63,729,944
* ABIOMED, Inc.....	14,708	4,717,297
Agilent Technologies, Inc.....	98,838	13,208,710
* Alexion Pharmaceuticals, Inc.....	71,314	12,029,246

## U.S. LARGE COMPANY PORTFOLIO

### CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Align Technology, Inc.....	23,359	\$ 13,910,985
AmerisourceBergen Corp.....	47,690	5,760,952
Amgen, Inc.....	186,927	44,795,186
Anthem, Inc.....	79,175	30,038,203
Baxter International, Inc.....	163,845	14,039,878
Becton Dickinson and Co.....	93,862	23,353,804
* Biogen, Inc.....	49,415	13,210,112
* Bio-Rad Laboratories, Inc., Class A.....	6,982	4,399,568
* Boston Scientific Corp.....	459,698	20,042,833
Bristol-Myers Squibb Co.....	725,182	45,265,860
Cardinal Health, Inc.....	94,367	5,694,105
* Catalent, Inc.....	55,171	6,205,082
* Centene Corp.....	188,656	11,647,621
Cerner Corp.....	99,734	7,485,037
Cigna Corp.....	113,726	28,318,911
Cooper Cos., Inc. (The).....	15,829	6,503,978
CVS Health Corp.....	424,049	32,397,344
Danaher Corp.....	205,164	52,099,346
* DaVita, Inc.....	23,100	2,691,843
Dentsply Sirona, Inc.....	71,094	4,799,556
* DexCom, Inc.....	31,198	12,045,548
* Edwards Lifesciences Corp.....	202,581	19,350,537
Eli Lilly and Co.....	257,480	47,059,620
Gilead Sciences, Inc.....	406,060	25,772,628
HCA Healthcare, Inc.....	86,004	17,291,964
* Henry Schein, Inc.....	45,701	3,313,323
* Hologic, Inc.....	83,205	5,454,088
Humana, Inc.....	41,800	18,611,032
* IDEXX Laboratories, Inc.....	27,710	15,212,513
* Illumina, Inc.....	47,327	18,591,939
* Incyte Corp.....	60,667	5,179,748
* Intuitive Surgical, Inc.....	38,069	32,929,685
* IQVIA Holdings, Inc.....	62,047	14,561,810
Johnson & Johnson.....	850,833	138,456,054
* Laboratory Corp. of America Holdings.....	31,421	8,353,901
McKesson Corp.....	51,576	9,673,595
Medtronic P.L.C.....	436,335	57,124,978
Merck & Co., Inc.....	818,995	61,015,128
* Mettler-Toledo International, Inc.....	7,593	9,972,039
PerkinElmer, Inc.....	36,037	4,671,476
Perrigo Co. P.L.C.....	42,191	1,756,411
Pfizer, Inc.....	1,805,329	69,775,966
Quest Diagnostics, Inc.....	43,095	5,683,369
* Regeneron Pharmaceuticals, Inc.....	34,152	16,437,358
ResMed, Inc.....	47,186	8,869,552
STERIS P.L.C.....	27,475	5,797,775
Stryker Corp.....	105,781	27,781,264
Teleflex, Inc.....	15,057	6,361,281
Thermo Fisher Scientific, Inc.....	127,460	59,935,516
UnitedHealth Group, Inc.....	305,974	122,022,431
Universal Health Services, Inc., Class B.....	25,206	3,740,822
* Vertex Pharmaceuticals, Inc.....	84,325	18,399,715
* Viatis, Inc.....	387,858	5,158,511
* Waters Corp.....	20,244	6,070,568
West Pharmaceutical Services, Inc.....	23,935	7,863,126
Zimmer Biomet Holdings, Inc.....	67,424	11,944,836
Zoetis, Inc.....	153,551	26,568,930
TOTAL HEALTH CARE.....		<u>1,464,007,830</u>

## U.S. LARGE COMPANY PORTFOLIO

### CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (8.7%)		
3M Co.....	187,337	\$36,931,616
* Alaska Air Group, Inc.....	40,654	2,810,818
Allegion P.L.C.....	29,562	3,972,542
# * American Airlines Group, Inc.....	205,938	4,472,973
AMETEK, Inc.....	74,790	10,091,415
AO Smith Corp.....	43,925	2,975,919
* Boeing Co. (The).....	177,536	41,598,460
Carrier Global Corp.....	265,059	11,551,271
Caterpillar, Inc.....	176,454	40,250,922
# CH Robinson Worldwide, Inc.....	43,410	4,214,243
Cintas Corp.....	28,528	9,846,154
* Copart, Inc.....	66,993	8,341,298
CSX Corp.....	246,354	24,820,165
Cummins, Inc.....	48,010	12,100,440
Deere & Co.....	101,409	37,607,528
* Delta Air Lines, Inc.....	206,167	9,673,356
Dover Corp.....	46,405	6,923,162
Eaton Corp. P.L.C.....	129,135	18,457,265
Emerson Electric Co.....	194,637	17,612,702
Equifax, Inc.....	39,509	9,056,648
Expeditors International of Washington, Inc.....	54,785	6,018,680
Fastenal Co.....	185,356	9,690,412
FedEx Corp.....	78,757	22,863,945
Fortive Corp.....	108,806	7,705,641
Fortune Brands Home & Security, Inc.....	44,864	4,709,823
* Generac Holdings, Inc.....	20,391	6,605,664
General Dynamics Corp.....	75,215	14,308,149
General Electric Co.....	2,836,558	37,215,641
Honeywell International, Inc.....	225,115	50,209,650
* Howmet Aerospace, Inc.....	125,050	3,996,598
Huntington Ingalls Industries, Inc.....	12,942	2,747,845
IDEX Corp.....	24,733	5,545,139
IHS Markit, Ltd.....	120,927	13,009,327
Illinois Tool Works, Inc.....	93,039	21,441,768
* Ingersoll Rand, Inc.....	120,896	5,973,471
Jacobs Engineering Group, Inc.....	42,276	5,648,496
JB Hunt Transport Services, Inc.....	26,782	4,571,955
Johnson Controls International P.L.C.....	233,641	14,565,180
Kansas City Southern.....	29,469	8,611,136
L3Harris Technologies, Inc.....	66,681	13,951,666
Leidos Holdings, Inc.....	43,534	4,409,123
Lockheed Martin Corp.....	79,687	30,325,685
Masco Corp.....	82,850	5,292,458
Nielsen Holdings P.L.C.....	115,381	2,959,523
Norfolk Southern Corp.....	81,362	22,719,525
Northrop Grumman Corp.....	50,294	17,826,205
Old Dominion Freight Line, Inc.....	30,897	7,965,556
Otis Worldwide Corp.....	132,233	10,296,984
PACCAR, Inc.....	112,197	10,084,266
Parker-Hannifin Corp.....	41,871	13,139,538
Pentair P.L.C.....	54,379	3,507,989
Quanta Services, Inc.....	44,417	4,292,459
Raytheon Technologies Corp.....	491,682	40,927,610
Republic Services, Inc.....	68,273	7,257,420
Robert Half International, Inc.....	36,886	3,231,582
Rockwell Automation, Inc.....	37,678	9,956,788
Rollins, Inc.....	71,503	2,665,632
Roper Technologies, Inc.....	34,040	15,196,818
Snap-on, Inc.....	17,608	4,183,661

## U.S. LARGE COMPANY PORTFOLIO

### CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Southwest Airlines Co.....	191,603	\$ 12,028,836
Stanley Black & Decker, Inc.....	52,190	10,791,326
* Teledyne Technologies, Inc.....	11,886	5,321,956
Textron, Inc.....	73,232	4,704,424
Trane Technologies P.L.C.....	77,341	13,444,186
* TransDigm Group, Inc.....	17,740	10,887,748
Union Pacific Corp.....	216,806	48,150,444
* United Airlines Holdings, Inc.....	102,972	5,601,677
United Parcel Service, Inc., Class B.....	232,885	47,475,936
* United Rentals, Inc.....	23,368	7,476,592
Verisk Analytics, Inc.....	52,806	9,938,089
Waste Management, Inc.....	126,281	17,422,990
Westinghouse Air Brake Technologies Corp.....	57,524	4,720,995
WW Grainger, Inc.....	14,255	6,180,113
Xylem, Inc.....	57,929	6,409,844
TOTAL INDUSTRIALS.....		<u>999,493,061</u>
INFORMATION TECHNOLOGY — (26.6%)		
Accenture P.L.C., Class A.....	205,288	59,527,361
* Adobe, Inc.....	155,145	78,866,409
* Advanced Micro Devices, Inc.....	391,892	31,986,225
* Akamai Technologies, Inc.....	52,338	5,689,141
Amphenol Corp., Class A.....	194,352	13,087,664
Analog Devices, Inc.....	119,661	18,327,279
* ANSYS, Inc.....	28,047	10,255,666
Apple, Inc.....	5,107,825	671,474,674
Applied Materials, Inc.....	296,933	39,405,978
* Arista Networks, Inc.....	17,741	5,591,431
* Autodesk, Inc.....	71,327	20,821,065
Automatic Data Processing, Inc.....	138,279	25,856,790
Broadcom, Inc.....	132,132	60,278,618
Broadridge Financial Solutions, Inc.....	37,189	5,899,291
* Cadence Design Systems, Inc.....	90,493	11,924,263
CDW Corp.....	45,734	8,155,744
Cisco Systems, Inc.....	1,366,479	69,567,446
Citrix Systems, Inc.....	39,524	4,895,047
Cognizant Technology Solutions Corp., Class A.....	172,120	13,838,448
Corning, Inc.....	249,242	11,018,989
DXC Technology Co.....	82,423	2,712,541
* Enphase Energy, Inc.....	41,852	5,827,891
* F5 Networks, Inc.....	20,085	3,751,075
Fidelity National Information Services, Inc.....	200,833	30,707,366
* Fiserv, Inc.....	185,945	22,335,713
* FleetCor Technologies, Inc.....	26,888	7,736,215
FLIR Systems, Inc.....	42,928	2,574,392
* Fortinet, Inc.....	43,832	8,951,809
* Gartner, Inc.....	28,523	5,587,085
Global Payments, Inc.....	95,771	20,555,330
Hewlett Packard Enterprise Co.....	421,297	6,749,178
HP, Inc.....	406,295	13,858,722
Intel Corp.....	1,315,084	75,656,783
International Business Machines Corp.....	289,163	41,026,446
Intuit, Inc.....	88,587	36,512,018
* IPG Photonics Corp.....	11,633	2,525,641
Jack Henry & Associates, Inc.....	24,624	4,009,526
Juniper Networks, Inc.....	106,887	2,713,861
* Keysight Technologies, Inc.....	60,345	8,710,801
KLA Corp.....	49,979	15,760,878
Lam Research Corp.....	46,199	28,664,170



## U.S. LARGE COMPANY PORTFOLIO

### CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
Mastercard, Inc., Class A.....	283,790	\$ 108,424,807
Maxim Integrated Products, Inc.....	86,327	8,114,738
Microchip Technology, Inc.....	87,343	13,126,779
* Micron Technology, Inc.....	361,710	31,132,380
Microsoft Corp.....	2,441,213	615,625,094
Monolithic Power Systems, Inc.....	13,853	5,006,197
Motorola Solutions, Inc.....	54,734	10,306,412
NetApp, Inc.....	71,686	5,354,227
NortonLifeLock, Inc.....	186,746	4,035,581
NVIDIA Corp.....	200,677	120,482,457
NXP Semiconductors NV.....	89,855	17,297,986
Oracle Corp.....	600,301	45,496,813
Paychex, Inc.....	104,113	10,149,976
* Paycom Software, Inc.....	15,790	6,069,834
* PayPal Holdings, Inc.....	379,078	99,428,369
* PTC, Inc.....	34,102	4,465,316
* Qorvo, Inc.....	36,505	6,869,146
QUALCOMM, Inc.....	367,693	51,035,788
* salesforce.com, Inc.....	297,046	68,415,635
# Seagate Technology P.L.C.....	64,969	6,031,722
* ServiceNow, Inc.....	63,431	32,119,555
Skyworks Solutions, Inc.....	53,490	9,699,342
* Synopsys, Inc.....	49,427	12,211,435
TE Connectivity, Ltd.....	107,333	14,433,069
Teradyne, Inc.....	54,050	6,760,574
Texas Instruments, Inc.....	297,857	53,766,167
* Trimble, Inc.....	81,411	6,675,702
* Tyler Technologies, Inc.....	13,162	5,592,007
* VeriSign, Inc.....	32,073	7,016,610
# Visa, Inc., Class A.....	548,987	128,221,404
Western Digital Corp.....	99,182	7,005,225
Western Union Co. (The).....	132,306	3,408,203
Xilinx, Inc.....	79,722	10,201,227
* Zebra Technologies Corp., Class A.....	17,251	8,414,003
TOTAL INFORMATION TECHNOLOGY.....		<u>3,055,788,750</u>
MATERIALS — (2.7%)		
Air Products & Chemicals, Inc.....	71,778	20,706,517
Albemarle Corp.....	37,819	6,360,021
Amcor P.L.C.....	506,307	5,949,107
Avery Dennison Corp.....	26,795	5,738,685
Ball Corp.....	106,373	9,960,768
Celanese Corp.....	36,976	5,792,290
CF Industries Holdings, Inc.....	69,213	3,365,828
Corteva, Inc.....	241,358	11,768,616
Dow, Inc.....	241,735	15,108,438
DuPont de Nemours, Inc.....	174,639	13,466,413
Eastman Chemical Co.....	44,149	5,094,353
Ecolab, Inc.....	80,670	18,079,760
FMC Corp.....	42,214	4,991,383
Freeport-McMoRan, Inc.....	473,100	17,840,601
International Flavors & Fragrances, Inc.....	80,681	11,470,418
International Paper Co.....	127,512	7,395,696
Linde P.L.C.....	169,228	48,372,132
LyondellBasell Industries NV, Class A.....	83,457	8,657,829
Martin Marietta Materials, Inc.....	20,182	7,126,668
Mosaic Co. (The).....	111,225	3,912,896
Newmont Corp.....	259,605	16,201,948
Nucor Corp.....	96,680	7,952,897



## U.S. LARGE COMPANY PORTFOLIO

### CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
Packaging Corp. of America.....	30,655	\$ 4,526,211
PPG Industries, Inc.....	76,783	13,148,321
Sealed Air Corp.....	49,194	2,430,184
Sherwin-Williams Co. (The).....	78,475	21,491,948
Vulcan Materials Co.....	42,845	7,636,693
WestRock Co.....	84,372	4,703,739
TOTAL MATERIALS.....		<u>309,250,360</u>
REAL ESTATE — (2.5%)		
Alexandria Real Estate Equities, Inc.....	41,236	7,467,840
American Tower Corp.....	143,752	36,623,697
AvalonBay Communities, Inc.....	45,144	8,667,648
Boston Properties, Inc.....	46,028	5,033,162
* CBRE Group, Inc., Class A.....	108,410	9,236,532
Crown Castle International Corp.....	139,368	26,348,914
Digital Realty Trust, Inc.....	91,190	14,071,529
Duke Realty Corp.....	121,458	5,650,226
Equinix, Inc.....	28,963	20,875,372
Equity Residential.....	111,159	8,251,333
Essex Property Trust, Inc.....	21,166	6,149,146
Extra Space Storage, Inc.....	42,805	6,364,675
Federal Realty Investment Trust.....	22,488	2,537,546
Healthpeak Properties, Inc.....	174,627	5,996,691
Host Hotels & Resorts, Inc.....	228,482	4,149,233
# Iron Mountain, Inc.....	94,394	3,787,087
Kimco Realty Corp.....	139,830	2,936,430
Mid-America Apartment Communities, Inc.....	36,724	5,777,787
Prologis, Inc.....	239,009	27,851,719
Public Storage.....	49,327	13,868,779
Realty Income Corp.....	121,120	8,375,448
Regency Centers Corp.....	50,456	3,212,029
SBA Communications Corp.....	35,318	10,585,511
Simon Property Group, Inc.....	106,559	12,972,493
UDR, Inc.....	95,116	4,418,138
Ventas, Inc.....	122,015	6,766,952
Vornado Realty Trust.....	49,863	2,281,232
Welltower, Inc.....	135,058	10,133,402
Weyerhaeuser Co.....	242,560	9,404,051
TOTAL REAL ESTATE.....		<u>289,794,602</u>
UTILITIES — (2.6%)		
AES Corp. (The).....	216,721	6,029,178
Alliant Energy Corp.....	80,335	4,512,417
Ameren Corp.....	82,183	6,972,406
American Electric Power Co., Inc.....	161,088	14,290,116
American Water Works Co., Inc.....	58,855	9,180,791
Atmos Energy Corp.....	40,966	4,243,668
CenterPoint Energy, Inc.....	177,634	4,350,257
CMS Energy Corp.....	93,727	6,035,082
Consolidated Edison, Inc.....	111,063	8,597,387
Dominion Energy, Inc.....	261,335	20,880,666
DTE Energy Co.....	62,856	8,801,097
Duke Energy Corp.....	248,323	25,003,643
Edison International.....	123,031	7,314,193
Entergy Corp.....	64,813	7,083,413
Evergy, Inc.....	73,843	4,723,737
Eversource Energy.....	111,263	9,593,096
Exelon Corp.....	316,703	14,232,633

## U.S. LARGE COMPANY PORTFOLIO

### CONTINUED

	<u>Shares</u>	<u>Value†</u>
UTILITIES — (Continued)		
FirstEnergy Corp.....	175,194	\$ 6,643,356
NextEra Energy, Inc.....	634,359	49,169,166
NiSource, Inc.....	128,066	3,332,277
NRG Energy, Inc.....	79,569	2,850,162
Pinnacle West Capital Corp.....	36,242	3,067,885
PPL Corp.....	249,442	7,266,245
Public Service Enterprise Group, Inc.....	163,841	10,348,198
Sempra Energy.....	98,154	13,503,046
Southern Co. (The).....	341,187	22,576,344
WEC Energy Group, Inc.....	102,320	9,942,434
Xcel Energy, Inc.....	174,259	12,424,667
TOTAL UTILITIES.....		<u>302,967,560</u>
TOTAL COMMON STOCKS		
Cost (\$3,168,191,845).....		<u>11,451,647,595</u>
SECURITIES LENDING COLLATERAL — (0.2%)		
@ § The DFA Short Term Investment Fund .....	1,622,618	<u>18,773,688</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$3,186,963,689).....		<u>\$11,470,421,283</u>

P.L.C. Public Limited Company

† 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 April 30, 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.....	150	06/18/21	\$31,321,935	\$31,308,000	\$(13,935)
<b>Total Futures Contracts.....</b>			<u>\$31,321,935</u>	<u>\$31,308,000</u>	<u>\$(13,935)</u>

Summary of the Portfolio's investments as of April 30, 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.....	\$ 1,279,677,181	—	—	\$ 1,279,677,181
Consumer Discretionary.....	1,450,605,441	—	—	1,450,605,441
Consumer Staples.....	682,742,745	—	—	682,742,745
Energy.....	306,436,408	—	—	306,436,408
Financials.....	1,310,883,657	—	—	1,310,883,657
Health Care.....	1,464,007,830	—	—	1,464,007,830
Industrials.....	999,493,061	—	—	999,493,061
Information Technology.....	3,055,788,750	—	—	3,055,788,750
Materials.....	309,250,360	—	—	309,250,360
Real Estate.....	289,794,602	—	—	289,794,602
Utilities.....	302,967,560	—	—	302,967,560

**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>
Securities Lending Collateral.....	—	\$18,773,688	—	\$ 18,773,688
Futures Contracts**.....	\$ (13,935)	—	—	(13,935)
<b>TOTAL.....</b>	<b>\$11,451,633,660</b>	<b>\$18,773,688</b>	<b>—</b>	<b>\$11,470,407,348</b>

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