

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
3I Group			39,401	626,180	0.092%
a2 Milk			29,978	180,970	0.027%
ABB			74,621	2,270,081	0.335%
ABC-Mart			1,300	73,411	0.011%
Abn Amro Bank			16,970	206,015	0.030%
Accor			6,950	261,847	0.039%
ACOM			14,200	66,140	0.010%
Acs Actividades De Construccion Y Ser			10,830	359,941	0.053%
Adecco			6,283	423,800	0.063%
Adevinta			9,707	143,027	0.021%
Adidas			7,709	2,408,222	0.355%
Admiral			7,485	319,916	0.047%
Advantest			8,100	711,441	0.105%
Adyen			733	1,635,620	0.241%
Aegon			71,788	341,085	0.050%
Aena Sme			2,708	439,341	0.065%
Aeon			25,700	767,661	0.113%
Aeon Mall			4,140	72,229	0.011%
Aeroports de Paris			1,056	125,979	0.019%
Afterpay			8,667	676,928	0.100%
AGC Inc/Japan			7,800	327,406	0.048%
Ageas			6,804	410,868	0.061%
AGL Energy			25,000	183,782	0.027%
AIA Group			486,200	5,949,518	0.878%
Airbus			23,810	2,700,467	0.398%
Air Liquide			19,168	3,129,673	0.462%
Air Water			7,400	129,822	0.019%
Aisin			6,400	243,752	0.036%
Ajinomoto			18,100	371,028	0.055%
Akzo Nobel			7,813	872,289	0.129%
Alcon			19,909	1,397,122	0.206%
Alfa Laval			12,621	381,450	0.056%
Alfresa Holdings			7,500	144,798	0.021%
Allianz			16,891	4,296,313	0.634%
Alstom			11,531	574,555	0.085%
Amada			12,000	134,012	0.020%
Amadeus IT			18,241	1,299,272	0.192%
Ambu			6,617	310,752	0.046%
AMP			126,377	121,846	0.018%
Amplifon			5,009	186,388	0.027%
Amundi			2,433	194,450	0.029%
ANA Holdings			6,300	146,589	0.022%
Anglo American			49,672	1,945,545	0.287%
Anheuser-Busch InBev SA/NV			30,852	1,939,445	0.286%
Antofagasta			15,967	371,921	0.055%
APA			47,336	361,436	0.053%
ArcelorMittal			29,025	835,381	0.123%
Argenx			1,808	497,153	0.073%
Aristocrat Leisure			23,501	616,564	0.091%
Arkema			2,796	338,611	0.050%
Aroundtown			45,637	325,020	0.048%
Asahi Group Holdings			18,400	778,886	0.115%
Asahi Intecc			7,800	215,301	0.032%
Asahi Kasei			50,800	586,421	0.086%
Ascendas Real Estate Investment Trust			133,997	304,389	0.045%
Ashtead			18,193	1,086,043	0.160%
ASM International			2,100	608,881	0.090%
ASML Holding			17,235	10,574,866	1.560%
ASM Pacific Technology			11,400	145,894	0.022%
Assa Abloy			40,583	1,167,995	0.172%
Assicurazioni Generali			45,640	911,847	0.134%
Associated British Foods			14,425	479,249	0.071%
Astellas Pharma			75,480	1,162,716	0.171%
AstraZeneca			53,133	5,303,131	0.782%
ASX			7,845	424,646	0.063%

Atlantia	20,062	375,445	0.055%
Atlas Copco	14,391	750,022	0.111%
Atlas Copco	28,680	1,748,541	0.258%
Atos	3,979	310,222	0.046%
Auckland International Airport	50,718	278,472	0.041%
Aurizon Holdings	76,814	228,270	0.034%
AusNet Services	62,483	87,335	0.013%
Australia & New Zealand Banking	114,923	2,467,451	0.364%
Auto Trader	39,257	300,160	0.044%
Aveva	4,608	217,366	0.032%
Aviva	159,033	896,420	0.132%
AXA	78,315	2,102,305	0.310%
Azbil	5,000	215,573	0.032%
Azrieli	1,703	105,235	0.016%
BAE Systems	130,191	906,660	0.134%
Baloise Holding	1,877	319,187	0.047%
Banco Bilbao Vizcaya Argentaria	269,985	1,406,935	0.208%
Banco Espirito Santo	127,132	0	0.000%
Banco Santander	702,100	2,394,727	0.353%
Bandai Namco Holdings	8,100	579,048	0.085%
Bank Hapoalim	45,977	357,566	0.053%
Bank Leumi Le-Israel	58,828	387,504	0.057%
Bank of East Asia	44,780	95,387	0.014%
Bank of Kyoto	2,600	160,170	0.024%
Banque Cantonale Vaudois	1,208	117,869	0.017%
Barclays	702,007	1,797,784	0.265%
Barratt Developments	41,231	424,103	0.063%
Barry Callebaut	121	273,954	0.040%
BASF	37,190	3,090,600	0.456%
Bayer	39,779	2,520,913	0.372%
Bayerische Motoren Werke	1,941	154,518	0.023%
Bechtle	1,098	205,980	0.030%
Beiersdorf	4,081	431,202	0.064%
Berkeley Group Holdings	5,090	311,621	0.046%
BGP Holdings	347,336	0	0.000%
Bhp	74,279	2,138,643	0.315%
Bhp	127,239	4,413,847	0.651%
BioMerieux	1,662	211,437	0.031%
BlueScope Steel	20,165	297,570	0.044%
BMW	13,678	1,419,456	0.209%
BNP Paribas	45,544	2,774,965	0.409%
BOC Hong Kong Holdings	150,000	524,760	0.077%
Boliden	11,075	410,919	0.061%
Bolloré	36,513	176,208	0.026%
Bouygues	9,230	369,705	0.055%
BP	820,344	3,332,202	0.491%
Brambles	61,499	496,092	0.073%
Brenntag	6,256	534,443	0.079%
Bridgestone	21,700	882,212	0.130%
Brightway Petroleum	109,000	0	0.000%
British American Tobacco	92,893	3,530,907	0.521%
British Land	34,219	238,068	0.035%
Brother Industries	8,700	193,231	0.029%
BT Group	360,121	768,251	0.113%
Budweiser Brewing Co APAC	69,800	208,937	0.031%
Bunzl	13,637	436,487	0.064%
Burberry	16,387	428,681	0.063%
Bureau Veritas	11,894	338,464	0.050%
CaixaBank	145,315	451,172	0.067%
Calbee	3,500	89,219	0.013%
Caltex Australia	9,420	176,347	0.026%
Canon	40,500	920,727	0.136%
Capcom	7,000	227,717	0.034%
Capgemini	6,518	1,108,236	0.163%
CapitaLand	103,100	288,878	0.043%
CapitaLand Integrated Commercial Trust	183,522	296,957	0.044%
Carlsberg	4,171	639,663	0.094%
Carl Zeiss Meditec	1,630	245,697	0.036%
Carrefour	24,515	443,859	0.065%
Casio Computer	8,300	156,850	0.023%
Cellnex Telecom	12,810	738,474	0.109%
Central Japan Railway	5,800	868,378	0.128%

Check Point Software Technologies	4,600	515,062	0.076%
Chiba Bank	24,000	157,114	0.023%
Chr. Hansen Holding	4,271	387,955	0.057%
Chubu Electric	26,000	335,023	0.049%
Chugai Pharmaceutical	27,200	1,105,240	0.163%
Chugoku Electric Power	10,800	132,696	0.020%
Cimic	3,461	46,349	0.007%
City Developments	17,100	101,704	0.015%
CK Asset Holdings	104,800	637,978	0.094%
CK Hutchison Holdings	109,300	873,232	0.129%
CK Infrastructure Holdings	26,500	157,983	0.023%
Clariant	7,368	148,664	0.022%
CLP Holdings	66,400	646,517	0.095%
Cnh Industrial	41,434	641,407	0.095%
CNP Assurances	5,863	111,203	0.016%
Coca-Cola Amatil	19,721	201,670	0.030%
Coca-Cola Bottlers Japan	5,250	91,624	0.014%
Coca-Cola European Partners	8,300	432,928	0.064%
Coca-Cola HBC	8,035	255,387	0.038%
Cochlear	2,662	428,196	0.063%
Coles	54,051	659,128	0.097%
Coloplast	4,802	721,967	0.106%
Colruyt	2,222	132,470	0.020%
Commerzbank	38,410	235,707	0.035%
Commonwealth Bank of Australia	71,731	4,706,613	0.694%
Compagnie de Saint-Gobain	20,952	1,237,248	0.182%
Compass Group	72,224	1,459,198	0.215%
Computershare	20,186	231,624	0.034%
Concordia Financial	43,000	174,411	0.026%
Continental	4,454	589,596	0.087%
Cosmos Pharmaceutical	800	124,798	0.018%
Covestro	7,432	500,031	0.074%
Covivio	2,104	179,952	0.027%
Credit Agricole	46,721	676,623	0.100%
Credit Suisse	98,319	1,040,153	0.153%
CRH	31,778	1,484,502	0.219%
Croda International	5,613	491,117	0.072%
Crown Resorts	13,680	122,627	0.018%
CSL	18,398	3,718,307	0.548%
CyberAgent	16,400	296,029	0.044%
Cyber-Ark Software	1,600	206,944	0.031%
Daifuku	4,100	402,904	0.059%
Dai-ichi Life Holdings	43,700	751,200	0.111%
Daiichi Sankyo	68,400	1,995,623	0.294%
Daikin Industries	10,100	2,041,804	0.301%
Daimler	34,655	3,092,950	0.456%
Dai Nippon Printing	9,900	207,658	0.031%
Daito Trust Construction	2,600	302,103	0.045%
Daiwa House Industry	23,500	689,704	0.102%
Daiwa House Residential Investment	80	214,968	0.032%
Daiwa Securities Group	56,000	290,079	0.043%
Danone	25,003	1,711,407	0.252%
Danske Bank	27,928	522,461	0.077%
Dassault Aviation	84	93,413	0.014%
Dassault Systemes	5,350	1,143,503	0.169%
Davide Campari-Milano	23,517	263,216	0.039%
DBS Group	72,700	1,558,789	0.230%
DCC	3,952	342,796	0.051%
Delivery Hero	5,131	665,066	0.098%
Demant	4,090	173,132	0.026%
Denso	17,600	1,173,289	0.173%
Dentsu	8,200	263,962	0.039%
Deutsche Bank	79,500	950,899	0.140%
Deutsche Boerse	7,693	1,278,337	0.189%
Deutsche Lufthansa	12,101	160,499	0.024%
Deutsche Post	40,053	2,197,342	0.324%
Deutsche Telekom	134,955	2,719,807	0.401%
Deutsche Wohnen	13,839	645,568	0.095%
Dexus	44,216	328,775	0.048%
Diageo	94,636	3,887,790	0.573%
DiaSorin	1,019	163,494	0.024%
Direct Line Insurance	50,809	219,332	0.032%

Disco	1,200	379,205	0.056%
DNB	38,419	819,206	0.121%
DSV PANALPINA A S	8,382	1,644,076	0.242%
East Japan Railway	12,100	860,399	0.127%
Edenred	9,847	514,150	0.076%
EDP - Energias de Portugal	112,451	642,284	0.095%
Eiffage	3,428	342,761	0.051%
Eisai	10,200	685,583	0.101%
Elbit Systems	1,064	150,788	0.022%
Electricite de France	25,133	337,140	0.050%
Electrolux	8,937	248,459	0.037%
Elia Group SA/NV	1,287	141,735	0.021%
Elisa Communications	5,706	342,267	0.050%
Ems Chemie Holdings	331	295,688	0.044%
Enagas	10,078	219,407	0.032%
Endesa	12,861	340,847	0.050%
Enel	329,322	3,275,883	0.483%
Engie	73,954	1,050,541	0.155%
Engie	2,058	0	0.000%
Eni	103,005	1,269,249	0.187%
Entain	23,596	493,456	0.073%
E.ON	90,906	1,059,416	0.156%
Epiroc	11,324	235,897	0.035%
Epiroc	30,249	685,266	0.101%
Eqt	9,647	317,615	0.047%
Equinor	40,555	791,623	0.117%
Erste Group Bank	10,667	361,380	0.053%
ESR Cayman	67,600	222,332	0.033%
EssilorLuxottica	11,515	1,875,874	0.277%
Essity	24,568	776,476	0.115%
Eurazeo	1,810	137,695	0.020%
Eurofins Scientific	5,341	510,494	0.075%
Evolution Gaming	6,480	954,278	0.141%
Evolution Mining	65,610	204,402	0.030%
Evonik Industries	8,491	300,454	0.044%
Evrax	18,796	149,688	0.022%
Exor	4,391	370,350	0.055%
Experian	36,777	1,267,004	0.187%
FANUC	7,800	1,875,176	0.277%
Fastighets AB Balder	4,074	201,694	0.030%
Fast Retailing	2,300	1,838,569	0.271%
Faurecia	4,029	214,389	0.032%
Faurecia	756	40,355	0.006%
Ferguson	9,099	1,086,922	0.160%
Ferrari	5,104	1,067,673	0.157%
Ferrovial	19,816	517,811	0.076%
FincoBank Banca Finco	24,680	403,760	0.060%
Fisher & Paykel Healthcare	23,284	522,785	0.077%
Flutter Entertainment	4,141	884,730	0.130%
Flutter Entertainment	2,424	518,692	0.077%
Fortescue Metals	68,618	1,045,780	0.154%
Fortum	17,984	480,336	0.071%
Fresenius	16,927	754,274	0.111%
Fresenius Medical Care	8,629	635,625	0.094%
Fresnillo	7,412	88,282	0.013%
FUCHS PETROLUB	2,814	134,845	0.020%
Fuji Electric	5,100	213,388	0.031%
FUJIFILM Holdings	14,600	868,529	0.128%
Fujitsu	8,000	1,164,110	0.172%
Fukuoka Financial	7,000	132,819	0.020%
Galapagos	1,719	132,646	0.020%
Galaxy Entertainment	88,000	795,550	0.117%
Galp Energia Sgps	19,182	222,363	0.033%
GEA Group	6,122	251,099	0.037%
Geberit	1,500	954,668	0.141%
Gecina	1,921	264,428	0.039%
Genmab	2,643	869,266	0.128%
Genting Singapore	242,600	166,217	0.025%
Getlink	17,652	270,596	0.040%
Givaudan	374	1,442,610	0.213%
Gjensidige Forsikring	8,098	189,916	0.028%
GlaxoSmithKline	203,144	3,596,222	0.530%

Glencore	404,630	1,588,743	0.234%
GLP J-REIT	165	271,130	0.040%
GMO Payment Gateway	1,700	225,891	0.033%
GN Store Nord	5,184	408,027	0.060%
Goodman Group	65,303	901,726	0.133%
GPT Group	78,931	276,889	0.041%
Grifols	12,174	318,616	0.047%
Groupe Bruxelles Lambert	4,573	473,059	0.070%
Hakuhodo DY Holdings	8,800	146,979	0.022%
Halma	15,372	502,921	0.074%
Hamamatsu Photonics KK	5,700	337,692	0.050%
Hang Lung Properties	75,000	195,768	0.029%
Hang Seng Bank	31,000	601,964	0.089%
Hankyu Hanshin Holdings	9,300	298,392	0.044%
Hannover Rueck	2,442	445,928	0.066%
Hargreaves Lansdown	12,951	275,178	0.041%
Harmonic Drive Systems	1,500	101,698	0.015%
Heidelbergcement	6,025	547,419	0.081%
Heineken	10,538	1,081,809	0.160%
Heineken Holding	4,619	410,436	0.061%
Hellofresh	5,946	443,024	0.065%
Henderson Land Development	58,773	265,249	0.039%
Henkel	3,972	393,515	0.058%
Henkel AG KGaA	7,335	824,702	0.122%
Hennes & Mauritz	31,646	713,190	0.105%
Hermes International	1,282	1,417,889	0.209%
Hexagon	11,395	1,051,854	0.155%
Hikari Tsushin	800	161,293	0.024%
Hikma Pharmaceuticals	6,998	219,526	0.032%
Hino Motors	9,600	82,569	0.012%
Hirose Electric	1,218	187,762	0.028%
Hisamitsu Pharmaceutical	2,600	169,651	0.025%
Hitachi	39,200	1,776,873	0.262%
Hitachi Construction Machinery	3,900	124,978	0.018%
Hitachi Metals	8,600	141,960	0.021%
HK Electric Invs & HK Electric Invs	107,500	106,811	0.016%
HKT Trust & HKT Limited	153,000	218,386	0.032%
H Lundbeck	2,796	95,473	0.014%
HOCHTIEF	1,001	89,617	0.013%
Honda Motor	66,100	1,992,620	0.294%
Hong Kong & China Gas	431,693	684,488	0.101%
Hong Kong Exchanges and Clearing	48,800	2,895,104	0.427%
Hongkong Land Holdings	43,400	213,450	0.031%
Hoshizaki	1,900	169,897	0.025%
HOYA	15,200	1,788,992	0.264%
HSBC Holdings	824,629	4,806,496	0.709%
Hulic	12,700	150,130	0.022%
Husqvarna	16,770	241,767	0.036%
Iberdrola	249,504	3,220,331	0.475%
Ibiden	4,300	198,669	0.029%
Ica Gruppen	4,072	199,127	0.029%
Icl	25,161	147,505	0.022%
Idemitsu Kosan	8,052	207,863	0.031%
Iida Group Holdings	5,200	126,000	0.019%
Iliad	562	106,754	0.016%
Imperial Brands	38,320	785,595	0.116%
Industria De Diseno Textil	44,168	1,459,309	0.215%
Industrivarden	10,839	380,382	0.056%
Infineon Technologies	52,540	2,235,451	0.330%
Informa	60,821	469,609	0.069%
Infrastrutture Wireless Italiane	13,521	150,588	0.022%
ING Groep	157,933	1,929,008	0.285%
Inpex	41,500	283,773	0.042%
Insurance Australia	98,157	349,668	0.052%
InterContinental Hotels	6,768	465,431	0.069%
Intertek	6,535	504,607	0.074%
Intesa Sanpaolo	669,580	1,814,276	0.268%
Investment AB Latour	5,995	155,341	0.023%
Investor	18,443	1,471,563	0.217%
Ipsen	1,513	129,701	0.019%
Isetan Mitsukoshi Holdings	20	141	0.000%
iShares Core MSCI EAFE ETF	193,162	13,917,322	2.053%

Israel Discount Bank	43,420	180,513	0.027%
Isuzu Motors	22,300	239,498	0.035%
ITOCHU	54,600	1,772,645	0.261%
ITOCHU Techno-Solutions	3,600	116,333	0.017%
ITO EN	2,100	128,812	0.019%
James Hardie Industries	17,956	542,695	0.080%
Japan Airlines	5,700	127,657	0.019%
Japan Airport Terminal	1,700	83,844	0.012%
Japan Exchange	20,400	479,207	0.071%
Japan Metropolitan Fund Invest	212	217,188	0.032%
Japan Post Bank	14,700	141,359	0.021%
Japan Post Holdings	63,800	568,601	0.084%
Japan Post Insurance	9,100	186,938	0.028%
Japan Real Estate Investment	53	313,198	0.046%
Japan Tobacco	48,600	933,626	0.138%
Jardine Cycle & Carriage	44	738	0.000%
Jardine Matheson Holdings	8,900	583,101	0.086%
Jardine Strategic Holdings	9,000	297,371	0.044%
Jde Peet s BV	3,016	110,567	0.016%
JD Sports Fashion	23,553	267,746	0.039%
Jeronimo Martins	10,099	169,779	0.025%
JFE Holdings	19,075	235,349	0.035%
Johnson Matthey	7,764	322,517	0.048%
J Sainsbury	71,869	240,329	0.035%
JSR	8,200	248,163	0.037%
Julius Baer	9,062	579,093	0.085%
Just Eat Takeaway	5,388	495,781	0.073%
JXTG Holdings	124,320	564,024	0.083%
Kajima	17,000	241,797	0.036%
Kakaku.com	4,900	134,125	0.020%
Kansai Electric Power	27,000	292,730	0.043%
Kansai Paint	6,900	184,568	0.027%
Kao	19,500	1,290,289	0.190%
KBC	9,862	717,573	0.106%
KDDI	65,400	2,015,020	0.297%
Keihan Holdings	3,600	149,869	0.022%
Keikyu	9,000	136,080	0.020%
Keio	4,200	282,776	0.042%
Keisei Electric Railway	5,000	163,705	0.024%
Keppel	58,400	231,373	0.034%
Kering	3,068	2,117,097	0.312%
Kerry Group	6,437	805,418	0.119%
Kesko	10,989	336,069	0.050%
Keyence	7,356	3,352,543	0.494%
Kikkoman	5,800	345,881	0.051%
Kingfisher	84,656	371,051	0.055%
Kingspan	6,234	527,027	0.078%
Kinnevik	9,795	476,057	0.070%
Kintetsu Group Holdings	6,700	255,839	0.038%
Kion	2,906	287,129	0.042%
Kirin Holdings	33,300	638,965	0.094%
Klepierre	7,822	182,063	0.027%
Knorr-Bremse	2,937	366,515	0.054%
Kobayashi Pharmaceutical	2,000	186,801	0.028%
Kobe Bussan	5,000	134,061	0.020%
Koei Tecmo Holdings	2,340	105,348	0.016%
Koito Manufacturing	4,300	289,313	0.043%
Komatsu	35,500	1,100,120	0.162%
Konami Holdings	3,700	220,889	0.033%
Kone	14,097	1,152,235	0.170%
Koninklijke Ahold Delhaize	44,569	1,243,156	0.183%
Koninklijke DSM	6,979	1,179,858	0.174%
Koninklijke KPN	144,649	490,656	0.072%
Koninklijke Philips	37,054	2,113,019	0.312%
Koninklijke Vopak	2,821	140,366	0.021%
Kose	1,400	198,422	0.029%
Kubota	42,000	958,103	0.141%
Kuehne & Nagel	2,186	624,379	0.092%
Kuraray	13,100	149,853	0.022%
Kurita Water Industries	4,100	176,155	0.026%
Kyocera	13,000	827,189	0.122%
Kyowa Kirin	10,900	326,428	0.048%

Kyushu Electric Power	17,300	170,834	0.025%
Kyushu Railway	5,800	135,104	0.020%
LafargeHolcim	20,821	1,224,378	0.181%
La Francaise des Jeux SAEM	3,200	145,415	0.021%
Land Securities	26,488	251,865	0.037%
Lanxess	3,333	245,991	0.036%
Lasertec	3,000	396,184	0.058%
Lawson	1,700	83,419	0.012%
Legal & General Group	241,548	927,428	0.137%
LEG Immobilien	2,794	367,514	0.054%
Legrand	10,809	1,004,244	0.148%
L E Lundbergforetagen	3,049	166,521	0.025%
LendLease	27,613	272,249	0.040%
Lindt & Spruengli	45	392,004	0.058%
Lindt & Spruengli	4	365,475	0.054%
Lion	9,300	181,296	0.027%
Lixil	10,700	297,773	0.044%
Lloyds Banking Group	2,864,782	1,680,553	0.248%
LM Ericsson	118,182	1,566,533	0.231%
Logitech International	6,659	698,357	0.103%
London Stock Exchange	12,807	1,224,344	0.181%
Lonza Group	3,015	1,686,288	0.249%
L'Oreal	10,190	3,903,598	0.576%
Lundin Energy	7,525	236,677	0.035%
LVMH Moet Hennessy Louis Vuitton	11,247	7,512,452	1.108%
M3	17,900	1,228,800	0.181%
Macquarie Group	13,642	1,590,368	0.235%
Maersk	234	543,235	0.080%
Maersk	150	326,410	0.048%
Magellan Financial	5,157	177,998	0.026%
Makita	8,800	377,977	0.056%
Mapletree Commercial Trust	75,612	119,466	0.018%
Mapletree Logistics Trust	116,000	166,797	0.025%
Marubeni	66,900	558,754	0.082%
Marui Group	7,900	148,897	0.022%
Mazda Motor	21,100	172,880	0.025%
McDonald's Holdings	2,700	124,453	0.018%
Medibank Pvt	102,729	218,966	0.032%
Mediobanca	27,943	309,643	0.046%
MEDIPAL Holdings	7,400	142,239	0.021%
MEIJI Holdings	4,940	317,671	0.047%
Melco Resorts & Entertainment, ADR	8,700	173,217	0.026%
Melrose Industries	196,713	452,340	0.067%
Mercari	3,500	159,790	0.024%
Merck	5,233	895,126	0.132%
Mercury NZ	24,777	112,601	0.017%
Meridian Energy	51,549	194,331	0.029%
M&G	104,306	298,072	0.044%
Michelin	6,871	1,029,071	0.152%
MINEBEA MITSUMI	15,200	390,130	0.058%
Mirvac Group	159,404	304,080	0.045%
Misumi	11,500	334,990	0.049%
Mitsubishi Chemical	51,400	386,045	0.057%
Mitsubishi Corporation	54,200	1,536,519	0.227%
Mitsubishi Electric	74,000	1,130,946	0.167%
Mitsubishi Estate	47,900	838,800	0.124%
Mitsubishi Gas Chemical	7,000	172,184	0.025%
Mitsubishi HC Capital	15,600	94,301	0.014%
Mitsubishi Heavy Industries	13,000	404,791	0.060%
Mitsubishi UFJ Financial	495,290	2,648,460	0.391%
Mitsui Chemicals	7,400	234,193	0.035%
Mitsui & Co	66,100	1,379,530	0.203%
Mitsui Fudosan	37,700	859,390	0.127%
Miura	3,500	189,376	0.028%
Mizuho Financial Group	97,710	1,412,924	0.208%
Moncler	7,844	449,216	0.066%
Mondi	19,660	501,198	0.074%
MonotaRO	10,200	276,709	0.041%
Mowi	17,797	442,019	0.065%
MS&AD Insurance Group Holdings	17,300	508,897	0.075%
MTR	62,500	355,467	0.052%
Mtu Aero Engines	2,150	506,468	0.075%

Munich Re	5,673	1,747,109	0.258%
Murata Manufacturing	23,300	1,875,544	0.277%
Nabtesco	4,200	192,184	0.028%
Nagoya Railroad	7,000	166,767	0.025%
National Australia Bank	132,368	2,622,541	0.387%
National Grid	142,114	1,686,975	0.249%
Natixis	37,984	181,558	0.027%
Naturgy Energy	11,317	277,864	0.041%
Natwest	195,890	530,045	0.078%
NEC	10,400	614,073	0.091%
Nemetschek	2,317	147,903	0.022%
Neste	17,130	909,701	0.134%
Nestle	115,909	12,921,117	1.906%
Newcrest Mining	32,751	618,729	0.091%
New World Development	61,625	320,122	0.047%
Nexi	17,793	310,439	0.046%
Nexon	19,700	639,226	0.094%
Next	5,383	583,421	0.086%
NGK Insulators	9,500	174,349	0.026%
NGK Spark Plug	7,500	129,935	0.019%
NH Foods	3,800	163,077	0.024%
Nibe Industrier	12,626	391,575	0.058%
Nice	2,527	549,374	0.081%
Nidec	18,144	2,212,259	0.326%
Nihon M & A Center	12,200	330,908	0.049%
Nintendo	4,500	2,536,360	0.374%
Nippon Building Fund	60	353,567	0.052%
Nippon Express	2,700	201,398	0.030%
Nippon Paint Holdings	28,500	411,645	0.061%
Nippon Prologis REIT	85	273,321	0.040%
Nippon Sanso Holdings	5,400	102,958	0.015%
Nippon Shinyaku	1,900	141,458	0.021%
Nippon Steel	32,712	558,319	0.082%
Nippon Telegraph & Telephone	52,200	1,346,860	0.199%
Nippon Yusen KK	5,900	201,783	0.030%
Nissan Chemical	5,100	272,862	0.040%
Nissan Motor	94,100	525,704	0.078%
Nisshin Seifun Group	9,655	161,328	0.024%
Nissin Foods	2,600	192,768	0.028%
Nitori	3,200	619,854	0.091%
Nitto Denko	6,400	548,612	0.081%
NMC Health	3,218	0	0.000%
Nn	11,780	574,645	0.085%
Nokia	171,028	683,024	0.101%
Nokia	57,926	233,313	0.034%
Nomura Holdings	127,400	675,024	0.100%
Nomura Real Estate	4,400	106,356	0.016%
Nomura Real Estate Master Fund	172	258,962	0.038%
Nomura Research Institute	12,981	403,292	0.059%
Nordea Bank Abp	133,225	1,313,632	0.194%
Norsk Hydro	53,954	346,544	0.051%
Northern Star Resources	29,987	217,218	0.032%
Novartis	89,903	7,684,973	1.133%
Novo Nordisk	69,722	4,698,122	0.693%
Novozymes	8,427	539,216	0.080%
NSK	16,300	167,594	0.025%
NTT Data	25,300	392,376	0.058%
Obayashi	25,100	230,393	0.034%
Obic	2,800	513,777	0.076%
Ocado	19,505	546,865	0.081%
Odakyu Electric Railway	11,300	309,191	0.046%
Oil Search	74,804	233,881	0.034%
Oji Holdings	32,000	207,488	0.031%
Olympus	47,200	979,112	0.144%
Omron	7,500	587,493	0.087%
OMV	5,908	299,401	0.044%
Ono Pharmaceutical	15,500	405,361	0.060%
Oracle Corporation Japan	1,600	156,633	0.023%
Orange	80,780	994,075	0.147%
Orica	16,283	173,099	0.026%
Oriental Land	8,100	1,218,898	0.180%
Origin Energy	70,658	253,148	0.037%

Orion	4,261	170,724	0.025%
ORIX	53,200	899,760	0.133%
Orix JREIT	106	184,619	0.027%
Orkla	28,662	281,089	0.041%
Orpea	2,093	242,366	0.036%
Orsted	7,660	1,236,825	0.182%
Osaka Gas	14,600	284,915	0.042%
Otsuka	4,200	196,934	0.029%
Otsuka Holdings	15,700	665,820	0.098%
Oversea-Chinese Banking	134,025	1,172,586	0.173%
Panasonic	89,495	1,158,912	0.171%
Pandora	4,049	433,038	0.064%
Pan Pacific International Holdings	17,600	415,438	0.061%
Partners Group Holding	757	967,390	0.143%
PCCW	170,170	96,100	0.014%
Pearson	30,202	322,043	0.047%
PeptiDream	3,800	174,074	0.026%
Pernod Ricard	8,598	1,609,367	0.237%
Persimmon	12,914	523,090	0.077%
Persol Holdings	7,100	139,560	0.021%
Phoenix Group Holdings	22,109	223,523	0.033%
Pigeon	4,700	178,220	0.026%
Pola Orbis Holdings	3,700	89,235	0.013%
Porsche Automobil	6,200	657,826	0.097%
Poste Italiane	21,154	268,647	0.040%
Power Assets Holdings	56,000	331,463	0.049%
Prosus	19,735	2,196,086	0.324%
Proximus	6,103	132,789	0.020%
Prudential	105,634	2,250,273	0.332%
Prysmian	9,772	317,298	0.047%
Publicis Groupe	8,772	534,937	0.079%
Puma	3,970	389,225	0.057%
Qantas Airways	36,999	143,598	0.021%
QBE Insurance	59,533	435,991	0.064%
Qiagen	9,238	447,110	0.066%
Raiffeisen Bank International	5,939	130,378	0.019%
Rakuten	34,900	416,945	0.061%
Ramsay Health Care	7,419	378,933	0.056%
Randstad	4,824	338,620	0.050%
Rational	206	160,021	0.024%
Rea Group	2,114	228,764	0.034%
Reckitt Benckiser	28,765	2,574,766	0.380%
Recordati	4,234	227,702	0.034%
Recruit Holdings	54,600	2,681,199	0.395%
Red Electrica	17,366	308,037	0.045%
REI - SECURITY LENDING COLLATERAL	1,948,263	19,482,635	2.874%
RELX	78,952	1,980,179	0.292%
Remy Cointreau	915	168,903	0.025%
Renault	7,783	336,551	0.050%
Renesas Electronics	31,200	341,603	0.050%
Rentokil Initial	75,083	501,283	0.074%
Repsol	62,315	773,452	0.114%
Resona Holdings	80,300	337,301	0.050%
Richemont	21,136	2,029,549	0.299%
Ricoh	25,300	257,887	0.038%
Rinnai	1,300	145,810	0.022%
Rio Tinto	45,441	3,466,611	0.511%
Rio Tinto	14,948	1,263,362	0.186%
Roche Holding	28,790	9,326,331	1.376%
Roche Holding	914	313,113	0.046%
Rockwool International	324	136,370	0.020%
Rohm	3,600	353,066	0.052%
Rolls-Royce	338,809	492,020	0.073%
Royal Dutch Shell	167,186	3,249,923	0.479%
Royal Dutch Shell	148,898	2,740,834	0.404%
Rsa Insurance	41,888	392,960	0.058%
RTL Group	1,377	80,751	0.012%
RWE	26,011	1,020,718	0.151%
Ryman Healthcare	15,074	161,348	0.024%
Ryohin Keikaku	9,000	213,626	0.032%
Safran	12,975	1,764,957	0.260%
Sage Group	44,166	373,123	0.055%

Sampo	19,072	859,960	0.127%
Sands China	98,400	493,193	0.073%
Sandvik	45,712	1,250,768	0.184%
Sanofi	45,774	4,526,323	0.668%
Santen Pharmaceutical	14,400	198,594	0.029%
Santos	71,051	384,574	0.057%
SAP	42,281	5,186,048	0.765%
Sartorius	1,440	717,925	0.106%
Sartorius Stedim Biotech	1,120	460,934	0.068%
SBI Holdings	9,540	259,242	0.038%
Scentre	210,315	452,828	0.067%
Schibsted	2,994	125,840	0.019%
Schibsted	3,969	142,260	0.021%
Schindler Holding	856	245,609	0.036%
Schindler Holding	1,609	472,739	0.070%
Schneider Electric	21,686	3,303,541	0.487%
Schroders	5,033	242,827	0.036%
SCOR	5,788	197,157	0.029%
Scout24 Holding	4,357	330,538	0.049%
SCSK	2,100	124,805	0.018%
SEB	1,105	194,667	0.029%
Secom	8,500	716,564	0.106%
Securitas	11,736	199,603	0.029%
SEEK	12,806	279,130	0.041%
Sega Sammy Holdings	7,040	110,037	0.016%
Segro	48,217	623,114	0.092%
Seibu Holdings	7,900	87,243	0.013%
Seiko Epson	11,200	182,841	0.027%
Sekisui Chemical	14,300	275,351	0.041%
Sekisui House	25,000	537,754	0.079%
SES	15,526	123,168	0.018%
Seven & i Holdings	30,552	1,233,733	0.182%
Severn Trent	9,635	306,465	0.045%
SG Holdings	13,500	309,951	0.046%
SGS	245	696,143	0.103%
Sharp	8,600	148,907	0.022%
Shimadzu	8,900	322,718	0.048%
Shimamura	800	92,444	0.014%
Shimano	3,000	716,521	0.106%
Shimizu	21,100	170,850	0.025%
Shin-Etsu Chemical	14,300	2,422,425	0.357%
Shinsei Bank	5,900	95,350	0.014%
Shionogi	10,700	577,638	0.085%
Shiseido	16,200	1,089,518	0.161%
Shizuoka Bank	19,000	149,365	0.022%
Siemens	30,975	5,089,552	0.751%
Siemens Energy	16,182	581,086	0.086%
Siemens Gamesa Renewable Energy	9,653	374,386	0.055%
Siemens Healthineers	10,882	589,824	0.087%
Sika	5,741	1,641,664	0.242%
SillaJen	1,907	18,350	0.003%
Singapore Airlines	53,732	221,893	0.033%
Singapore Exchange	30,500	226,210	0.033%
Singapore Technologies	62,600	181,323	0.027%
Singapore Telecommunications	330,850	601,174	0.089%
Sino Land	127,800	178,354	0.026%
SJM Holdings	69,000	90,548	0.013%
Skandinaviska Enskilda Banken	63,802	778,288	0.115%
Skanska	13,224	331,653	0.049%
SKF	15,413	438,569	0.065%
SMC	2,300	1,339,475	0.198%
Smith & Nephew	35,419	672,429	0.099%
Smiths Group	16,043	339,862	0.050%
Smurfit Kappa	9,860	461,945	0.068%
Snam	79,322	439,756	0.065%
Snam SpA	79,322	82	0.000%
Societe Generale	32,826	858,230	0.127%
Sodexo	3,549	340,023	0.050%
Sofina	618	208,935	0.031%
Softbank Corp	116,400	1,514,314	0.223%
SOFTBANK GROUP CORP	63,500	5,406,240	0.797%
Sohgo Security Services	2,500	118,302	0.017%

Solvay	3,001	373,491	0.055%
Sompo Holdings	13,600	521,099	0.077%
Sonic Healthcare	18,156	485,516	0.072%
Sonova	2,216	587,407	0.087%
Sony	51,100	5,408,091	0.798%
South32	194,428	417,271	0.062%
Spark New Zealand	73,701	230,843	0.034%
Spirax Sarco Engineering	2,986	469,155	0.069%
Square Enix Holdings	3,700	205,790	0.030%
Ssangyong Cement Industrial	2,974	20,205	0.003%
SSE	42,086	843,867	0.124%
Standard Chartered	108,626	747,949	0.110%
Standard Life Aberdeen	92,347	368,929	0.054%
Stanley Electric	5,300	158,298	0.023%
Stellantis	44,448	786,241	0.116%
Stellantis	41,483	733,598	0.108%
St James's Place	21,728	381,463	0.056%
STMicroelectronics	25,808	986,004	0.145%
Stockland	95,681	321,194	0.047%
Stora Enso	23,555	439,418	0.065%
Straumann Holding	419	523,129	0.077%
Subaru	24,900	497,666	0.073%
Suez	13,485	285,599	0.042%
SUMCO	10,600	242,924	0.036%
Sumitomo Chemical	59,800	310,259	0.046%
Sumitomo Corporation	48,200	689,822	0.102%
Sumitomo Dainippon Pharma	6,200	108,154	0.016%
Sumitomo Electric Industries	30,600	460,126	0.068%
Sumitomo Metal Mining	9,300	403,018	0.059%
Sumitomo Mitsui Financial	52,900	1,917,482	0.283%
Sumitomo Mitsui Trust Holdings	13,312	464,449	0.069%
Sumitomo Realty & Development	12,800	453,421	0.067%
Suncorp	51,094	384,948	0.057%
Sundrug	2,900	106,246	0.016%
Sun Hung Kai Properties	51,500	779,805	0.115%
Suntec Real Estate Investment Trust	72,500	84,268	0.012%
Suntory Beverage & Food	5,600	208,828	0.031%
Suzuken Aichi Japan	2,880	112,678	0.017%
Suzuki Motor	14,900	678,685	0.100%
Svenska Cellulosa	24,532	434,219	0.064%
Svenska Handelsbanken	62,996	684,842	0.101%
Swedbank	36,211	638,468	0.094%
Swedish Match	6,568	512,377	0.076%
Swire Pacific	19,500	146,893	0.022%
Swire Properties	47,000	145,888	0.022%
Swisscom	1,049	562,806	0.083%
Swiss Life	1,292	634,936	0.094%
Swiss Prime Site	3,048	281,385	0.042%
Swiss Re	11,931	1,173,332	0.173%
Sydney Airport	53,051	250,679	0.037%
Symrise	5,209	632,016	0.093%
Systemex	6,800	734,017	0.108%
Tabcorp Holdings	89,836	320,963	0.047%
Taiheiyo Cement	4,400	115,938	0.017%
Taisei	7,300	281,644	0.042%
Taisho Pharmaceutical Holdings	1,600	103,394	0.015%
Takeda Pharmaceutical	63,898	2,329,221	0.344%
Taylor Wimpey	147,555	366,867	0.054%
T&D Holdings	20,700	266,360	0.039%
TDK	5,300	737,801	0.109%
Teamviewer	6,074	259,762	0.038%
Techtronic Industries	55,500	951,481	0.140%
Teijin	7,100	122,499	0.018%
Tele2	19,738	266,265	0.039%
Telecom Italia	240,704	138,410	0.020%
Telecom Italia	386,246	208,952	0.031%
Telefonica	208,040	935,323	0.138%
Telefonica Deutschland Holding	42,154	123,658	0.018%
Telenor	29,203	514,492	0.076%
Teleperformance	2,378	867,008	0.128%
Telia	99,355	430,781	0.064%
Telstra	168,672	436,751	0.064%

Temenos			2,683	387,127	0.057%	
Tenaris			17,375	196,476	0.029%	
Terna Rete Elettrica Nazionale			56,970	430,243	0.063%	
Terumo			26,200	948,134	0.140%	
Tesco			313,060	988,402	0.146%	
Teva Pharmaceutical Industries, ADR			43,500	501,990	0.074%	
Thales			4,314	428,162	0.063%	
The Link			83,400	760,920	0.112%	
The Swatch Group			1,187	341,783	0.050%	
The Swatch Group			2,446	136,390	0.020%	
THK			4,800	166,536	0.025%	
TIS			8,700	208,287	0.031%	
Tobu Railway			7,500	202,016	0.030%	
Toho			4,200	170,642	0.025%	
Toho Gas			3,200	197,468	0.029%	
Tohoku Electric Power			17,300	163,584	0.024%	
Tokio Marine Holdings			25,600	1,218,333	0.180%	
Tokyo Century			2,200	148,234	0.022%	
Tokyo Electric Power			58,000	193,884	0.029%	
Tokyo Electron			6,100	2,651,265	0.391%	
Tokyo Gas			15,400	343,093	0.051%	
Tokyu			20,100	268,057	0.040%	
Tokyu Fudosan Holdings			21,600	128,426	0.019%	
Toppan Printing			9,500	161,056	0.024%	
Toray Industries			56,300	363,485	0.054%	
Toshiba			16,400	555,095	0.082%	
Tosoh			10,500	201,101	0.030%	
Total			101,404	4,727,431	0.697%	
TOTO			5,400	332,348	0.049%	
Toyoda Gosei			2,700	71,180	0.010%	
Toyo Suisan Kaisha			3,300	138,498	0.020%	
Toyota Industries			5,700	509,349	0.075%	
Toyota Motor			85,358	6,642,562	0.980%	
Toyota Tsusho			8,300	349,517	0.052%	
TPG Telecom			13,415	64,811	0.010%	
Transurban			110,827	1,126,691	0.166%	
Treasury Wine Estates			26,476	208,685	0.031%	
Trend Micro Japan			5,400	271,070	0.040%	
TRP Government Reserve		0.04	678,057	678,057	0.100%	
Tryg			13,169	310,379	0.046%	
Tsuruha			1,500	193,557	0.029%	
Ubisoft Entertainment			3,682	279,853	0.041%	
UBS			148,442	2,296,619	0.339%	
UCB			5,120	486,727	0.072%	
Umicore			7,643	405,495	0.060%	
Unibail-Rodamco-Westfield			4,349	347,478	0.051%	
Unibail-Rodamco-Westfield			26,273	107,508	0.016%	
Unicharm			16,400	688,645	0.102%	
UniCredit			86,058	909,017	0.134%	
Unilever			47,314	2,640,112	0.389%	
Unilever			59,145	3,302,113	0.487%	
Uniper			8,150	295,219	0.044%	
United Internet			4,281	171,865	0.025%	
United Mizrahi Bank			5,628	146,754	0.022%	
United Overseas Bank			46,720	900,856	0.133%	
United Overseas Land			17,352	102,043	0.015%	
United Urban Investment			108	145,349	0.021%	
United Utilities			27,357	349,579	0.052%	
UPM-Kymmene			21,611	776,651	0.115%	
USS			8,800	172,597	0.025%	
U.S. Treasury Bill		0.06	12/30/21	520,000	519,803	0.077%
Valeo			8,759	297,170	0.044%	
Venture			11,100	165,750	0.024%	
Veolia Environnement			21,820	559,782	0.083%	
Verbund			2,732	198,450	0.029%	
Vestas Wind Systems			7,974	1,644,931	0.243%	
Vicinity Centres			156,011	197,222	0.029%	
Vifor Pharma			1,866	253,948	0.037%	
Vinci			20,864	2,136,929	0.315%	
Vivendi			33,601	1,102,907	0.163%	
Vodafone			1,084,059	1,976,864	0.292%	
Voestalpine			4,656	192,818	0.028%	

Volkswagen	7,617	2,132,157	0.314%
Volkswagen	1,233	447,316	0.066%
Volvo	57,454	1,455,024	0.215%
Vonovia	21,899	1,431,084	0.211%
Wartsila	16,743	175,514	0.026%
Washington H Soul Pattinson	3,829	92,178	0.014%
Welcia Holdings	3,600	123,515	0.018%
Wendel	1,059	131,422	0.019%
Wesfarmers	45,943	1,845,008	0.272%
West Japan Railway	6,500	360,658	0.053%
Westpac Banking	146,346	2,714,565	0.400%
Wharf Real Estate Investment	68,100	382,952	0.056%
WH Group	388,000	315,223	0.046%
Whitbread	8,172	385,763	0.057%
William Morrison Supermarkets	97,381	244,920	0.036%
Wilmar International	77,100	311,379	0.046%
WiseTech Global	5,903	131,353	0.019%
Wix.com	2,200	614,284	0.091%
Wolters Kluwer	11,055	960,181	0.142%
Woodside Petroleum	38,671	706,825	0.104%
Woolworths	51,181	1,593,993	0.235%
Worldline SA/France	9,668	809,375	0.119%
WPP	49,614	632,255	0.093%
Wynn Macau	54,400	105,837	0.016%
Xero	4,970	481,026	0.071%
Xinyi Glass Holdings	74,000	243,097	0.036%
Yakult Honsha	5,100	258,051	0.038%
Yamada Holdings	26,000	140,510	0.021%
Yamaha	5,900	321,510	0.047%
Yamaha Motor	11,200	275,638	0.041%
Yamato	12,500	343,266	0.051%
Yamazaki Baking	4,700	75,988	0.011%
Yara International	6,992	364,245	0.054%
Yaskawa Electric	9,600	479,638	0.071%
Yokogawa Electric	8,700	160,713	0.024%
Zalando	6,144	602,036	0.089%
Z Holdings	107,500	536,231	0.079%
ZOZO	4,400	130,347	0.019%
Zurich Insurance Group	6,092	2,593,070	0.382%

Total Investments in Securities	692,423,390
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Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
MSCI EAFE FUT 06/21	56	6/18/2021	6,137,600	(33,197)	0.905%

Total Futures Contracts	(33,197)
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NET ASSETS **677,996,338**

NET ASSET VALUE PER SHARE

International Equity Index Fund Shares **15.71**

(\$677,875,401 / 43,147,868 Shares Outstanding)

International Equity Index Fund - Z Class Shares **15.73**

(\$120,937 / 7,686 Shares Outstanding)

- ADR American Depository Receipts
- ADS American Depository Shares
- AR Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
- ARM Adjustable Rate Mortgage
- BAN Bond Anticipation Note
- CDA Community Development Administration
- CLN Credit Linked Note
- CMO Collateralized Mortgage Obligation
- COP Certificate of Participation
- DOT Department of Transportation
- EFA Educational Facility Authority
- ETC Equipment Trust Certificate
- FDR Fiduciary Depository Receipt
- FRN Floating Rate Note
- GDR Global Depository Receipts
- GDS Global Depository Shares

GO	General Obligation
HDA	Housing Development Authority
HEFA	Health & Education Facility Authority
HFA	Health Facility Authority
HFC	Housing Finance Corp
HFFA	Health Facility Financing Authority
HHEFA	Health & Higher Education Facility Authority
IDA	Industrial Development Authority/Agency
IDB	Industrial Development Bond
IDC	Industrial Development Corp
IDRB	Industrial Development Revenue Bond
IO	Interest Only security for which the fund receives interest on notional principal (par)
PCR	Pollution Control Revenue
PFA	Public Finance Authority
PIK	Payment-in-kind
PTC	Pass-Through Certificate
RAC	Revenue Anticipation Certificate
RAN	Revenue Anticipation Note
RAW	Revenue Anticipation Warrant
REIT	Real Estate Investment Trust
RIB	Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end
STEP	Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)
TAN	Tax Anticipation Note
TAW	Tax Anticipation Warrant
TBA	To Be Announced purchase commitment
TDFA	Trade & Deposit Facility Agreement
TECP	Tax-Exempt Commercial Paper
TRAN	Tax Revenue Anticipation Note
VR	Variable Rate; rate shown is effective rate at period end
VRDN	Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

Important Information

The portfolio data contained herein is for informational purposes only and does not constitute a recommendation or an offer for a particular security or investment. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document do not conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. The holdings are not audited and the information may differ in certain respects, such as derivatives exposure and security name, from the information found in the complete list of portfolio investments in the semiannual and annual shareholder reports and Form N-Q.