Schedule of Investments

September 30, 2024 (Unaudited)

Shares	Description	Value
Common Stocks – 96.8%		
Australia – 8.0%		
79,260	AGL Energy Ltd. (Utilities)	$ 647,588
470,365	ANZ Group Holdings Ltd. (Banks)	9,885,158
132,198	Brambles Ltd. (Commercial & Professional Services)	1,735,203
5,266	Cochlear Ltd. (Health Care Equipment & Services)	1,024,766
151,408	Commonwealth Bank of Australia (Banks)	14,122,711
228,257	Computershare Ltd. (Commercial & Professional Services)	3,979,174
589,663	Fortescue Ltd. (Materials)	8,316,951
11,681	Goodman Group REIT (Equity Real Estate Investment Trusts (REITs))	297,971
565,924	Insurance Australia Group Ltd. (Insurance)	2,876,056
49,936	JB Hi-Fi Ltd. (Consumer Discretionary Distribution & Retail)	2,748,314
421,272	National Australia Bank Ltd. (Banks)	10,906,865
667,320	Northern Star Resources Ltd. (Materials)	7,309,993
12,969	Pro Medicus Ltd. (Health Care Equipment & Services)	1,596,284
746,900	Scentre Group REIT (Equity Real Estate Investment Trusts (REITs))	1,877,630
2,037,873	Telstra Group Ltd. (Telecommunication Services)	5,454,429
373,019	Westpac Banking Corp. (Banks)	8,151,405
		80,930,498
Austria – 0.3%		
46,689	Erste Group Bank AG (Banks)	2,558,489
Belgium – 0.8%		
44,821	Colruyt Group NV (Consumer Staples Distribution & Retail)	2,086,505
6,878	D’ieteren Group (Consumer Discretionary Distribution & Retail)	1,456,437
16,541	Fagron (Health Care Equipment & Services)	342,233
25,183	UCB SA (Pharmaceuticals, Biotechnology & Life Sciences)	4,545,963
		8,431,138
China – 1.1%		
248,432	Prosus NV (Consumer Discretionary Distribution & Retail)*	10,857,048
Denmark – 3.8%		
15,439	Genmab A/S (Pharmaceuticals, Biotechnology & Life Sciences)*	3,742,936
32,161	Jyske Bank A/S (Banks)	2,503,118

Shares	Description	Value
Common Stocks – (continued)		
Denmark – (continued)		
1,930	NKT A/S (Capital Goods)*	$ 182,628
231,824	Novo Nordisk A/S, Class B (Pharmaceuticals, Biotechnology & Life Sciences)	27,496,997
28,823	Pandora A/S (Consumer Durables & Apparel)	4,750,551
12,409	Scandinavian Tobacco Group A/S (Food, Beverage & Tobacco)[(a)]	190,493
7,632	Vestas Wind Systems A/S (Capital Goods)*	167,932
		39,034,655
France – 11.1%		
66,429	Air Liquide SA (Materials)	12,828,127
63,224	Airbus SE (Capital Goods)	9,253,238
12,825	Capgemini SE (Software & Services)	2,768,927
2,419	Christian Dior SE (Consumer Durables & Apparel)	1,752,173
100,989	Cie de Saint-Gobain SA (Capital Goods)	9,210,457
55,311	Danone SA (Food, Beverage & Tobacco)	4,028,828
12,738	Dassault Aviation SA (Capital Goods)	2,630,249
16,549	Dassault Systemes (Software & Services)	657,340
25,924	Eiffage SA (Capital Goods)	2,503,370
330,452	Engie SA (Utilities)	5,714,248
44,108	EssilorLuxottica SA (Health Care Equipment & Services)	10,450,268
2,962	Hermes International SCA (Consumer Durables & Apparel)	7,293,505
95,008	Klepierre SA REIT (Equity Real Estate Investment Trusts (REITs))	3,113,033
67,487	Legrand SA (Capital Goods)	7,774,902
2,349	LVMH Moet Hennessy Louis Vuitton SE (Consumer Durables & Apparel)	1,801,393
72,358	Publicis Groupe SA (Media & Entertainment)	7,918,601
82,118	Rexel SA (Capital Goods)	2,380,331
42,906	Safran SA (Capital Goods)	10,096,775
71,226	SCOR SE (Insurance)	1,593,336
18,775	Thales SA (Capital Goods)	2,983,937
191,443	Veolia Environnement SA (Utilities)	6,302,936
		113,055,974
Georgia – 0.2%		
5,186	Bank of Georgia Group PLC (Banks)	254,803
49,396	TBC Bank Group PLC (Banks)	1,750,060
		2,004,863
Germany – 10.4%		
41,047	Allianz SE (Insurance)	13,501,153
57,970	BASF SE (Materials)	3,072,580

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

Shares	Description	Value
Common Stocks – (continued)		
Germany – (continued)		
66,452	CECONOMY AG (Consumer Discretionary Distribution & Retail)*	$ 241,992
84,941	E.ON SE (Utilities)	1,264,937
10,971	Fresenius Medical Care AG (Health Care Equipment & Services)	466,177
186,703	Fresenius SE & Co. KGaA (Health Care Equipment & Services)*	7,122,858
14,058	GEA Group AG (Capital Goods)	689,497
27,193	Hannover Rueck SE (Insurance)	7,762,504
57,406	Knorr-Bremse AG (Capital Goods)	5,115,156
19,307	MTU Aero Engines AG (Capital Goods)	6,033,984
19,390	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen (Insurance)	10,684,758
6,485	Nemetschek SE (Software & Services)	674,051
1,094	Rheinmetall AG (Capital Goods)	594,727
83,568	SAP SE (Software & Services)	19,114,739
8,646	Scout24 SE (Media & Entertainment)[(a)]	744,402
56,398	Siemens AG (Capital Goods)	11,409,771
252,862	Siemens Energy AG (Capital Goods)*	9,335,644
33,501	Symrise AG (Materials)	4,636,191
19,969	Talanx AG (Insurance)	1,683,284
30,667	Zalando SE (Consumer Discretionary Distribution & Retail)*[(a)]	1,013,604
		105,162,009
Hong Kong – 1.9%		
1,495,200	AIA Group Ltd. (Insurance)	13,057,369
265,500	Sun Hung Kai Properties Ltd. (Real Estate Management & Development)	2,876,653
98,500	Swire Pacific Ltd., Class A (Capital Goods)	839,941
3,749,000	WH Group Ltd. (Food, Beverage & Tobacco)[(a)]	2,952,710
		19,726,673
Ireland – 0.0%		
73,446	Greencore Group PLC (Food, Beverage & Tobacco)*	180,676
Italy – 4.4%		
49,268	Azimut Holding SpA (Financial Services)	1,274,228
4,870	Banca Generali SpA (Financial Services)	218,456
507,944	Banca Mediolanum SpA (Financial Services)	6,416,016
Italy – (continued)		
599,354	Banca Monte dei Paschi di Siena SpA (Banks)	$ 3,463,896
981,229	Banco BPM SpA (Banks)	6,629,627
22,617	Credito Emiliano SpA (Banks)	256,195
67,620	Leonardo SpA (Capital Goods)	1,513,424
112,352	Prysmian SpA (Capital Goods)	8,174,572
306,223	UniCredit SpA (Banks)	13,443,697
270,219	Unipol Gruppo SpA (Insurance)	3,216,169
		44,606,280
Japan – 22.1%		
88,300	Bic Camera, Inc. (Consumer Discretionary Distribution & Retail)	977,525
57,400	Brother Industries Ltd. (Technology Hardware & Equipment)	1,125,754
159,000	Central Japan Railway Co. (Transportation)	3,671,321
8,700	Chubu Electric Power Co., Inc. (Utilities)	102,244
53,900	Coca-Cola Bottlers Japan Holdings, Inc. (Food, Beverage & Tobacco)	748,927
10,200	Dai Nippon Printing Co. Ltd. (Commercial & Professional Services)	182,124
191,400	Dai-ichi Life Holdings, Inc. (Insurance)	4,966,325
198,600	Daiwa House Industry Co. Ltd. (Real Estate Management & Development)	6,251,130
85,600	Daiwa Securities Group, Inc. (Financial Services)	607,132
34,800	DCM Holdings Co. Ltd. (Consumer Discretionary Distribution & Retail)	384,537
27,700	DIC Corp. (Materials)	627,899
22,500	EDION Corp. (Consumer Discretionary Distribution & Retail)	287,706
44,300	Eisai Co. Ltd. (Pharmaceuticals, Biotechnology & Life Sciences)	1,651,280
182,300	ENEOS Holdings, Inc. (Energy)	998,123
4,200	Fast Retailing Co. Ltd. (Consumer Discretionary Distribution & Retail)	1,393,548
263,600	Food & Life Cos. Ltd. (Consumer Services)	5,296,642
11,100	Fuji Corp. (Capital Goods)	178,319
49,700	Fuji Oil Holdings, Inc. (Food, Beverage & Tobacco)	1,099,152
14,000	Fujitsu Ltd. (Software & Services)	287,832
23,400	H.U. Group Holdings, Inc. (Health Care Equipment & Services)	433,876
23,200	Heiwa Corp. (Consumer Services)	344,329

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

Shares	Description	Value
Common Stocks – (continued)		
Japan – (continued)		
47,400	Hokuriku Electric Power Co. (Utilities)	$ 305,109
428,100	Honda Motor Co. Ltd. (Automobiles & Components)	4,570,543
607,200	Hulic Co. Ltd. (Real Estate Management & Development)	6,180,987
94,600	Japan Post Holdings Co. Ltd. (Insurance)	907,134
36,300	JGC Holdings Corp. (Capital Goods)	318,412
17,200	Joshin Denki Co. Ltd. (Consumer Discretionary Distribution & Retail)	324,693
23,000	Kagome Co. Ltd. (Food, Beverage & Tobacco)	515,381
8,400	Kaken Pharmaceutical Co. Ltd. (Pharmaceuticals, Biotechnology & Life Sciences)	224,667
30,100	Kawasaki Heavy Industries Ltd. (Capital Goods)	1,233,773
32,900	KDDI Corp. (Telecommunication Services)	1,054,034
49,900	Kewpie Corp. (Food, Beverage & Tobacco)	1,246,534
212,200	Kikkoman Corp. (Food, Beverage & Tobacco)	2,414,102
263,600	Kirin Holdings Co. Ltd. (Food, Beverage & Tobacco)	4,017,229
349,100	Kobe Steel Ltd. (Materials)	4,183,826
6,200	Komeri Co. Ltd. (Consumer Discretionary Distribution & Retail)	160,512
5,300	Kura Sushi, Inc. (Consumer Services)	139,068
1,400	Lasertec Corp. (Semiconductors & Semiconductor Equipment)	233,417
6,100	Life Corp. (Consumer Staples Distribution & Retail)	154,750
49,900	Lintec Corp. (Materials)	1,154,004
140,700	Marubeni Corp. (Capital Goods)	2,324,624
40,300	Marusan Securities Co. Ltd. (Financial Services)	259,949
16,800	Mitsubishi Corp. (Capital Goods)	349,102
218,000	Mitsubishi Electric Corp. (Capital Goods)	3,536,166
94,900	Mitsubishi Estate Co. Ltd. (Real Estate Management & Development)	1,498,878
939,800	Mitsubishi HC Capital, Inc. (Financial Services)	6,674,579
53,800	Mitsubishi Shokuhin Co. Ltd. (Consumer Staples Distribution & Retail)	1,986,376
195,300	Mitsui Fudosan Co. Ltd. (Real Estate Management & Development)	1,840,284

Shares	Description	Value
Common Stocks – (continued)		
Japan – (continued)		
212,100	Mitsui OSK Lines Ltd. (Transportation)	$ 7,343,034
160,900	Modec, Inc. (Energy)	3,862,325
418,200	MS&AD Insurance Group Holdings, Inc. (Insurance)	9,829,451
67,800	NEC Corp. (Software & Services)	6,547,200
34,800	Nexon Co. Ltd. (Media & Entertainment)	691,542
146,900	NGK Insulators Ltd. (Capital Goods)	1,932,048
39,900	Nichirei Corp. (Food, Beverage & Tobacco)	1,236,325
45,800	Nippon Kayaku Co. Ltd. (Materials)	400,111
4,205,200	Nippon Telegraph & Telephone Corp. (Telecommunication Services)	4,311,109
194,900	Nippon Yusen KK (Transportation)	7,158,981
5,000	Nisshin Oillio Group Ltd. (The) (Food, Beverage & Tobacco)	184,253
71,000	Nitto Denko Corp. (Materials)	1,194,807
99,900	Nomura Real Estate Holdings, Inc. (Real Estate Management & Development)	2,691,615
119,200	Oji Holdings Corp. (Materials)	477,541
86,700	Otsuka Holdings Co. Ltd. (Pharmaceuticals, Biotechnology & Life Sciences)	4,924,484
79,800	PHC Holdings Corp. (Health Care Equipment & Services)	590,493
1,013,000	Rakuten Group, Inc. (Consumer Discretionary Distribution & Retail)*	6,536,291
300,800	Santen Pharmaceutical Co. Ltd. (Pharmaceuticals, Biotechnology & Life Sciences)	3,651,511
61,400	SCREEN Holdings Co. Ltd. (Semiconductors & Semiconductor Equipment)	4,317,737
128,100	Sekisui Chemical Co. Ltd. (Consumer Durables & Apparel)	2,002,939
213,700	Sekisui House Ltd. (Consumer Durables & Apparel)	5,933,528
67,600	Shikoku Electric Power Co., Inc. (Utilities)	601,424
11,800	Shimamura Co. Ltd. (Consumer Discretionary Distribution & Retail)	644,584
453,300	Shionogi & Co. Ltd. (Pharmaceuticals, Biotechnology & Life Sciences)	6,497,687
1,370,000	SoftBank Corp. (Telecommunication Services)	1,788,659
50,400	SoftBank Group Corp. (Telecommunication Services)	2,989,538
125,300	Sojitz Corp. (Capital Goods)	2,968,815

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

Shares	Description	Value
Common Stocks – (continued)		
Japan – (continued)		
218,000	Sompo Holdings, Inc. (Insurance)	$ 4,913,895
38,200	Sumitomo Corp. (Capital Goods)	857,821
409,100	Sumitomo Electric Industries Ltd. (Automobiles & Components)	6,642,839
286,300	Sumitomo Mitsui Trust Holdings, Inc. (Banks)	6,852,573
77,100	Sumitomo Realty & Development Co. Ltd. (Real Estate Management & Development)	2,609,877
144,300	T&D Holdings, Inc. (Insurance)	2,544,125
22,800	Toho Holdings Co. Ltd. (Health Care Equipment & Services)	724,638
173,900	Tokai Tokyo Financial Holdings, Inc. (Financial Services)	590,977
166,600	Tokio Marine Holdings, Inc. (Insurance)	6,143,283
428,600	Tokyo Century Corp. (Financial Services)	4,827,865
8,000	Tokyo Electron Ltd. (Semiconductors & Semiconductor Equipment)	1,426,686
20,300	Tokyo Tatemono Co. Ltd. (Real Estate Management & Development)	326,053
780,700	Tokyu Fudosan Holdings Corp. (Real Estate Management & Development)	5,431,840
6,400	Toyo Seikan Group Holdings Ltd. (Materials)	100,730
25,100	Toyota Motor Corp. (Automobiles & Components)	451,148
111,900	Trend Micro, Inc. (Software & Services)	6,644,102
18,000	UACJ Corp. (Materials)	643,842
6,700	Valor Holdings Co. Ltd. (Consumer Staples Distribution & Retail)	103,197
20,700	West Japan Railway Co. (Transportation)	393,122
163,800	Yamada Holdings Co. Ltd. (Consumer Discretionary Distribution & Retail)	513,595
59,600	Yamazaki Baking Co. Ltd. (Food, Beverage & Tobacco)	1,180,940
		224,655,038
Netherlands – 3.4%		
32,851	Aegon Ltd. (Insurance)	211,006
25,283	ASML Holding NV (Semiconductors & Semiconductor Equipment)	21,031,944
1,624	Euronext NV (Financial Services)[a]	176,281
231,887	Koninklijke Ahold Delhaize NV (Consumer Staples Distribution & Retail)	8,009,624
Netherlands – (continued)		
9,682	NSI NV REIT (Equity Real Estate Investment Trusts (REITs))	$ 222,017
31,405	Wolters Kluwer NV (Commercial & Professional Services)	5,297,139
		34,948,011
Norway – 1.3%		
249,322	Aker BP ASA (Energy)	5,336,243
73,646	Kongsberg Gruppen ASA (Capital Goods)	7,193,700
28,601	Pexip Holding ASA (Software & Services)	105,222
		12,635,165
Singapore – 1.0%		
142,288	Hafnia Ltd. (Energy)	1,010,357
75,700	Keppel Ltd. (Capital Goods)	388,846
557,600	Oversea-Chinese Banking Corp. Ltd. (Banks)	6,527,253
72,201	Seatrium Ltd. (Capital Goods)*	100,013
98,300	United Overseas Bank Ltd. (Banks)	2,453,762
		10,480,231
South Africa – 0.0%		
949,822	Pan African Resources PLC (Materials)	402,547
Spain – 1.3%		
215,532	Industria de Diseno Textil SA (Consumer Discretionary Distribution & Retail)	12,765,210
Sweden – 3.0%		
122,654	AAK AB (Food, Beverage & Tobacco)	4,021,917
110,522	Alfa Laval AB (Capital Goods)	5,313,454
12,860	Ambea AB (Health Care Equipment & Services)[a]	113,814
182,782	Essity AB, Class B (Household & Personal Products)	5,703,473
31,123	Evolution AB (Consumer Services)[a]	3,061,043
158,538	H & M Hennes & Mauritz AB, Class B (Consumer Discretionary Distribution & Retail)	2,700,158
45,980	Saab AB, Class B (Capital Goods)	979,858
185,452	Swedbank AB, Class A (Banks)	3,936,342
615,708	Telefonaktiebolaget LM Ericsson, Class B (Technology Hardware & Equipment)	4,652,569
		30,482,628
Switzerland – 5.5%		
202,270	ABB Ltd. (Capital Goods)	11,734,822
1,381	Baloise Holding AG (Insurance)	282,406

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

Shares	Description	Value
Common Stocks – (continued)		
Switzerland – (continued)		
10	Chocoladefabriken Lindt & Spruengli AG (Food, Beverage & Tobacco)	$ 1,273,706
11	Chocoladefabriken Lindt & Spruengli AG (Food, Beverage & Tobacco)	141,899
13,595	Lonza Group AG (Pharmaceuticals, Biotechnology & Life Sciences)	8,627,165
165,453	Novartis AG (Pharmaceuticals, Biotechnology & Life Sciences)	19,050,653
5,325	Sandoz Group AG (Pharmaceuticals, Biotechnology & Life Sciences)	221,908
13,535	Sika AG (Materials)	4,486,386
338,982	UBS Group AG (Financial Services)	10,489,476
		56,308,421
United Kingdom – 11.9%		
59,181	Associated British Foods PLC (Food, Beverage & Tobacco)	1,849,565
18,003	AstraZeneca PLC (Pharmaceuticals, Biotechnology & Life Sciences)	2,804,624
1,722	AstraZeneca PLC ADR (Pharmaceuticals, Biotechnology & Life Sciences)	134,161
665,010	Aviva PLC (Insurance)	4,307,113
246,605	BAE Systems PLC (Capital Goods)	4,094,155
429,305	Barratt Developments PLC (Consumer Durables & Apparel)	2,754,253
29,116	Beazley PLC (Insurance)	297,338
299,227	Compass Group PLC (Consumer Services)	9,593,124
282,059	Currys PLC (Consumer Discretionary Distribution & Retail)*	337,315
7,293	DCC PLC (Capital Goods)	497,889
58,037	Galliford Try Holdings PLC (Capital Goods)	238,985
124,467	IG Group Holdings PLC (Financial Services)	1,531,769
269,146	Imperial Brands PLC (Food, Beverage & Tobacco)	7,829,208
34,895	Informa PLC (Media & Entertainment)	383,759
199,869	Investec PLC (Financial Services)	1,521,213
14,264	Keller Group PLC (Capital Goods)	308,175
54,398	Lancashire Holdings Ltd. (Insurance)	499,637
956,006	M&G PLC (Financial Services)	2,651,823
1,371,593	Marks & Spencer Group PLC (Consumer Staples Distribution & Retail)	6,844,874
75,916	Mears Group PLC (Commercial & Professional Services)	383,655

Shares	Description	Value
Common Stocks – (continued)		
United Kingdom – (continued)		
29,163	Mitchells & Butlers PLC (Consumer Services)*	$ 115,833
580,523	Mitie Group PLC (Commercial & Professional Services)	920,945
302,240	National Grid PLC (Utilities)	4,177,867
1,727,470	NatWest Group PLC (Banks)	7,997,076
50,570	Next PLC (Consumer Discretionary Distribution & Retail)	6,624,494
37,181	Paragon Banking Group PLC (Financial Services)	386,161
13,174	Pearson PLC (Consumer Services)	179,093
66,949	Pearson PLC ADR (Consumer Services)	908,498
278,541	Persimmon PLC (Consumer Durables & Apparel)	6,129,541
36,236	RELX PLC (Commercial & Professional Services)	1,710,931
1,907,590	Rolls-Royce Holdings PLC (Capital Goods)*	13,500,956
8,999	Sage Group PLC (The) (Software & Services)	123,612
171,105	Smiths Group PLC (Capital Goods)	3,845,250
316,675	SSE PLC (Utilities)	7,981,607
2,523,753	Taylor Wimpey PLC (Consumer Durables & Apparel)	5,551,456
1,616,523	Tesco PLC (Consumer Staples Distribution & Retail)	7,761,429
157,978	TP ICAP Group PLC (Financial Services)	499,509
21,213	Unilever PLC (Household & Personal Products)	1,375,309
127,990	Vistry Group PLC (Consumer Durables & Apparel)*	2,238,290
		120,890,492
United States – 5.3%		
440,581	GSK PLC (Pharmaceuticals, Biotechnology & Life Sciences)	8,970,680
40,474	GSK PLC ADR (Pharmaceuticals, Biotechnology & Life Sciences)	1,654,577
57,904	Nestle SA (Food, Beverage & Tobacco)	5,818,914
63,483	Roche Holding AG (Pharmaceuticals, Biotechnology & Life Sciences)	20,315,655
72,983	Sanofi SA (Pharmaceuticals, Biotechnology & Life Sciences)	8,403,218
243,461	Shell PLC (Energy)	8,042,593
		53,205,637
TOTAL COMMON STOCKS (Cost $758,893,860)		983,321,683

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

Shares	Description	Rate	Value
Preferred Stock – 0.8%			
Germany – 0.8%			
82,078	Henkel AG & Co. KGaA (Household & Personal Products)		
(Cost $6,152,055)		2.19%	$ 7,715,323
TOTAL INVESTMENTS – 97.6% (Cost $765,045,915)			$ 991,037,006
OTHER ASSETS IN EXCESS OF LIABILITIES – 2.4%			24,720,913
NET ASSETS – 100.0%			$ 1,015,757,919

The percentage shown for each investment category reflects the value of investments in that category as a percentage of net assets.

* Non-income producing security.
(a) Exempt from registration under Rule 144A of the Securities Act of 1933.

Investment Abbreviations:
ADR —American Depositary Receipt
PLC —Public Limited Company
REIT —Real Estate Investment Trust

Sector Name	% of Market Value
Financials	23.1%
Industrials	18.7
Health Care	14.7
Consumer Discretionary	12.3
Consumer Staples	8.4
Information Technology	7.0
Materials	5.0
Real Estate	3.5
Utilities	2.7
Communication Services	2.6
Energy	2.0
TOTAL INVESTMENTS	100.0%

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION

FUTURES CONTRACTS — At September 30, 2024, the Portfolio had the following futures contracts:

Description	Number of Contracts	Expiration Date	Notional Amount	Unrealized Appreciation/ (Depreciation)
Long position contracts:				
EURO STOXX 50 Index	63	12/20/24	$ 3,527,463	$ 119,690
FTSE 100 Index	12	12/20/24	1,329,757	(8,479)
Hang Seng Index	3	10/30/24	410,569	56,595
MSCI Singapore Index	4	10/29/24	106,874	(46)
SPI 200 Index	4	12/19/24	574,235	8,190
TOPIX Index	10	12/12/24	1,842,060	80,479
Total Futures Contracts				$ 256,429

Schedule of Investments

September 30, 2024 (Unaudited)

Shares	Description	Value
Common Stocks – 98.4%		
Aerospace & Defense – 1.2%		
3,982	Curtiss-Wright Corp.	$ 1,308,844
16,693	HEICO Corp., Class A	3,401,366
12,658	Hexcel Corp.	782,644
111,232	Howmet Aerospace, Inc.	11,151,008
12,408	Lockheed Martin Corp.	7,253,221
86,880	Rocket Lab USA, Inc.*	845,342
149,820	RTX Corp.	18,152,191
		42,894,616
Automobile Components – 0.2%		
70,754	Autoliv, Inc. (Sweden)	6,606,301
11,750	Fox Factory Holding Corp.*	487,625
108,396	Goodyear Tire & Rubber Co. (The)*	959,305
		8,053,231
Automobiles – 1.2%		
97,923	General Motors Co.	4,390,867
146,333	Tesla, Inc.*	38,285,103
		42,675,970
Banks – 1.6%		
260,798	Bank of America Corp.	10,348,465
50,591	Bank OZK	2,174,907
4,743	BOK Financial Corp.	496,213
10,418	Cadence Bank	331,813
77,539	Cullen/Frost Bankers, Inc.	8,673,512
11,346	East West Bancorp, Inc.	938,768
40,192	First BanCorp. (Puerto Rico)	850,865
6,380	First Citizens BancShares, Inc., Class A	11,745,261
126,581	Huntington Bancshares, Inc.	1,860,741
18,404	Independent Bank Corp.	1,088,228
35,645	International Bancshares Corp.	2,131,214
40,827	JPMorgan Chase & Co.	8,608,781
5,054	PNC Financial Services Group, Inc. (The)	934,232
86,695	Prosperity Bancshares, Inc.	6,248,109
		56,431,109
Beverages – 0.2%		
4,124	Coca-Cola Consolidated, Inc.	5,428,833
23,763	Primo Water Corp.	600,016
		6,028,849
Biotechnology – 4.0%		
279,233	AbbVie, Inc.	55,142,933
29,001	Alnylam Pharmaceuticals, Inc.*	7,976,145
72,662	Aurinia Pharmaceuticals, Inc. (Canada)*	532,613
11,499	Biogen, Inc.*	2,228,966
254,998	Gilead Sciences, Inc.	21,379,032
30,241	Protagonist Therapeutics, Inc.*	1,360,845
9,575	Regeneron Pharmaceuticals, Inc.*	10,065,623
119,754	TG Therapeutics, Inc.*	2,801,046
76,297	Vertex Pharmaceuticals, Inc.*	35,484,209
		136,971,412
Broadline Retail – 3.7%		
623,356	Amazon.com, Inc.*	116,149,924
34,974	eBay, Inc.	2,277,157
Common Stocks – (continued)		
Broadline Retail – (continued)		
5,605	MercadoLibre, Inc. (Brazil)*	$ 11,501,236
		129,928,317
Building Products – 0.8%		
3,357	AAON, Inc.	362,019
21,989	Johnson Controls International PLC	1,706,566
39,269	Lennox International, Inc.	23,729,864
		25,798,449
Capital Markets – 3.5%		
167,106	CME Group, Inc.	36,871,939
1,862	Coinbase Global, Inc., Class A*	331,753
235,098	Franklin Resources, Inc.	4,737,225
31,838	Interactive Brokers Group, Inc., Class A	4,436,944
107,848	Jefferies Financial Group, Inc.	6,638,044
9,250	LPL Financial Holdings, Inc.	2,151,827
188,821	Morgan Stanley	19,682,701
189,281	Nasdaq, Inc.	13,819,406
190,046	Northern Trust Corp.	17,109,841
4,488	Piper Sandler Cos.	1,273,739
576,185	Robinhood Markets, Inc., Class A*	13,494,253
		120,547,672
Chemicals – 1.4%		
47,477	CF Industries Holdings, Inc.	4,073,526
8,601	Dow, Inc.	469,873
71,308	Element Solutions, Inc.	1,936,725
35,970	FMC Corp.	2,371,862
235,969	Mosaic Co. (The)	6,319,250
16,316	Olin Corp.	782,842
81,377	Sherwin-Williams Co. (The)	31,059,159
		47,013,237
Commercial Services & Supplies – 0.1%		
18,832	Cintas Corp.	3,877,132
78,137	Healthcare Services Group, Inc.*	872,790
		4,749,922
Communications Equipment – 1.1%		
74,650	Arista Networks, Inc.*	28,652,163
133,214	Cisco Systems, Inc.	7,089,649
6,071	Motorola Solutions, Inc.	2,729,704
		38,471,516
Construction & Engineering – 0.3%		
19,697	Comfort Systems USA, Inc.	7,688,724
10,330	Limbach Holdings, Inc.*	782,601
3,893	Sterling Infrastructure, Inc.*	564,563
		9,035,888
Construction Materials – 0.7%		
32,458	Eagle Materials, Inc.	9,336,544
6,646	Martin Marietta Materials, Inc.	3,577,209
76,142	Summit Materials, Inc., Class A*	2,971,822
35,514	Vulcan Materials Co.	8,893,771
		24,779,346
Consumer Finance – 2.2%		
125,798	Ally Financial, Inc.	4,477,151

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

Shares	Description	Value
Common Stocks – (continued)		
Consumer Finance – (continued)		
234,665	Capital One Financial Corp.	$ 35,136,390
96,351	Discover Financial Services	13,517,082
24,872	Navient Corp.	387,755
131,102	OneMain Holdings, Inc.	6,170,971
337,757	Synchrony Financial	16,847,319
		76,536,668
Consumer Staples Distribution & Retail – 2.6%		
8,547	Casey's General Stores, Inc.	3,211,194
67,314	Costco Wholesale Corp.	59,675,207
183,391	Target Corp.	28,583,321
		91,469,722
Containers & Packaging – 0.1%		
32,406	Berry Global Group, Inc.	2,202,960
54,728	Sealed Air Corp.	1,986,626
		4,189,586
Diversified Consumer Services – 0.5%		
18,852	Bright Horizons Family Solutions, Inc.*	2,641,731
455,414	Coursera, Inc.*	3,615,987
1,587	Graham Holdings Co., Class B	1,304,069
17,838	Grand Canyon Education, Inc.*	2,530,320
14,814	H&R Block, Inc.	941,430
63,661	Service Corp. International	5,024,763
3,840	Strategic Education, Inc.	355,392
		16,413,692
Electric Utilities – 0.5%		
270,149	Xcel Energy, Inc.	17,640,730
Electrical Equipment – 1.3%		
195,946	AMETEK, Inc.	33,645,887
32,308	Emerson Electric Co.	3,533,526
101,799	nVent Electric PLC	7,152,398
		44,331,811
Electronic Equipment, Instruments & Components – 0.5%		
94,239	Keysight Technologies, Inc.*	14,977,404
2,989	Teledyne Technologies, Inc.*	1,308,166
1	Vontier Corp.	34
		16,285,604
Energy Equipment & Services – 0.8%		
334,376	Schlumberger NV	14,027,073
476,743	TechnipFMC PLC (United Kingdom)	12,504,969
		26,532,042
Entertainment – 0.7%		
28,089	Netflix, Inc.*	19,922,685
97,602	ROBLOX Corp., Class A*	4,319,865
		24,242,550
Financial Services – 3.7%		
53,130	Banco Latinoamericano de Comercio Exterior SA, Class E (Panama)	1,726,193
133,530	Berkshire Hathaway, Inc., Class B*	61,458,518
343,965	Equitable Holdings, Inc.	14,456,849
12,041	Euronet Worldwide, Inc.*	1,194,829
193,899	Fiserv, Inc.*	$ 34,833,955
8,978	Merchants Bancorp	403,651
119,426	MGIC Investment Corp.	3,057,305
151,167	Voya Financial, Inc.	11,975,450
		129,106,750
Food Products – 0.1%		
39,594	Darling Ingredients, Inc.*	1,471,313
9,833	Lancaster Colony Corp.	1,736,213
		3,207,526
Ground Transportation – 1.0%		
94,059	CSX Corp.	3,247,857
12,022	Norfolk Southern Corp.	2,987,467
36,542	Ryder System, Inc.	5,327,824
122,521	Uber Technologies, Inc.*	9,208,678
43,995	Union Pacific Corp.	10,843,888
		31,615,714
Health Care Equipment & Supplies – 1.7%		
507,954	Boston Scientific Corp.*	42,566,545
35,822	Intuitive Surgical, Inc.*	17,598,274
		60,164,819
Health Care Providers & Services – 4.2%		
21,748	Cigna Group (The)	7,534,377
71,276	Elevance Health, Inc.	37,063,520
6,544	Encompass Health Corp.	632,412
43,802	HCA Healthcare, Inc.	17,802,447
49,173	HealthEquity, Inc.*	4,024,810
34,579	Humana, Inc.	10,952,553
157,166	LifeStance Health Group, Inc.*	1,100,162
6,269	Molina Healthcare, Inc.*	2,160,047
19,477	Quest Diagnostics, Inc.	3,023,804
16,065	Tenet Healthcare Corp.*	2,670,003
47,957	UnitedHealth Group, Inc.	28,039,499
127,035	Universal Health Services, Inc., Class B	29,092,285
		144,095,919
Health Care REITs – 0.1%		
47,046	Omega Healthcare Investors, Inc. REIT	1,914,772
28,435	Ventas, Inc. REIT	1,823,537
		3,738,309
Hotel & Resort REITs – 0.2%		
115,123	Chatham Lodging Trust REIT	980,848
531,112	Park Hotels & Resorts, Inc. REIT	7,488,679
		8,469,527
Hotels, Restaurants & Leisure – 1.8%		
49,494	Airbnb, Inc., Class A*	6,276,334
558,821	Chipotle Mexican Grill, Inc.*	32,199,266
53,406	International Game Technology PLC	1,137,548
261,983	Life Time Group Holdings, Inc.*	6,397,625
42,721	MGM Resorts International*	1,669,964
11,998	Red Rock Resorts, Inc., Class A	653,171
18,807	Wingstop, Inc.	7,825,216
58,200	Wynn Resorts Ltd.	5,580,216

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

Shares	Description	Value
Common Stocks – (continued)		
Hotels, Restaurants & Leisure – (continued)		
5,222	Yum! Brands, Inc.	$ 729,566
		62,468,906
Household Durables – 2.3%		
188,174	D.R. Horton, Inc.	35,897,954
214,994	M/I Homes, Inc.*	36,841,372
40,583	PulteGroup, Inc.	5,824,878
		78,564,204
Household Products – 0.0%		
8,185	Procter & Gamble Co. (The)	1,417,642
Industrial REITs – 0.5%		
102,576	First Industrial Realty Trust, Inc. REIT	5,742,204
149,533	LXP Industrial Trust REIT	1,502,807
65,403	Prologis, Inc. REIT	8,259,091
6,896	Rexford Industrial Realty, Inc. REIT	346,938
		15,851,040
Insurance – 2.5%		
20,517	Allstate Corp. (The)	3,891,049
35,396	American Financial Group, Inc.	4,764,302
49,985	Arch Capital Group Ltd.*	5,592,322
41,284	CNO Financial Group, Inc.	1,449,068
17,855	Goosehead Insurance, Inc., Class A*	1,594,451
8,744	Kinsale Capital Group, Inc.	4,070,944
15,650	Marsh & McLennan Cos., Inc.	3,491,359
157,127	Progressive Corp. (The)	39,872,548
6,559	Reinsurance Group of America, Inc.	1,429,009
65,766	Travelers Cos., Inc. (The)	15,397,136
98,163	W R Berkley Corp.	5,568,787
		87,120,975
Interactive Media & Services – 6.1%		
451,486	Alphabet, Inc., Class A	74,878,953
315,000	Alphabet, Inc., Class C	52,664,850
438,928	fuboTV, Inc.*	623,278
141,176	Meta Platforms, Inc., Class A	80,814,789
		208,981,870
IT Services – 1.4%		
5,074	EPAM Systems, Inc.*	1,009,878
52,678	Gartner, Inc.*	26,695,103
77,270	International Business Machines Corp.	17,082,852
13,789	MongoDB, Inc.*	3,727,856
5,663	Perficient, Inc.*	427,443
9,314	VeriSign, Inc.*	1,769,288
		50,712,420
Leisure Products – 0.5%		
189,586	Hasbro, Inc.	13,710,860
60,238	Mattel, Inc.*	1,147,534
132,089	Topgolf Callaway Brands Corp.*	1,450,337
		16,308,731
Life Sciences Tools & Services – 2.0%		
123,311	IQVIA Holdings, Inc.*	29,221,008
67,528	Medpace Holdings, Inc.*	22,540,846

Shares	Description	Value
Common Stocks – (continued)		
Life Sciences Tools & Services – (continued)		
9,338	Mettler-Toledo International, Inc.*	$ 14,004,199
3,494	Thermo Fisher Scientific, Inc.	2,161,283
6,675	West Pharmaceutical Services, Inc.	2,003,568
		69,930,904
Machinery – 1.3%		
5,761	AGCO Corp.	563,771
1	Fortive Corp.	79
97,597	Illinois Tool Works, Inc.	25,577,246
151,534	Mueller Industries, Inc.	11,228,669
66,199	Mueller Water Products, Inc., Class A	1,436,518
15,142	Snap-on, Inc.	4,386,789
17,147	Trinity Industries, Inc.	597,402
		43,790,474
Media – 0.9%		
1,694	Cable One, Inc.	592,544
759	Charter Communications, Inc., Class A*	245,977
37,692	Liberty Broadband Corp., Class C*	2,913,215
538,121	News Corp., Class A	14,330,162
130,537	Trade Desk, Inc. (The), Class A*	14,313,382
		32,395,280
Metals & Mining – 1.5%		
1,106,066	Anglogold Ashanti PLC (United Kingdom)[(a)]	29,454,537
120,574	Carpenter Technology Corp.	19,241,199
35,810	Gatos Silver, Inc.*	540,015
209,660	Hecla Mining Co.	1,398,432
		50,634,183
Multi-Utilities – 0.0%		
3,200	Black Hills Corp.	195,584
Office REITs – 0.1%		
48,088	Cousins Properties, Inc. REIT	1,417,634
1	Vornado Realty Trust REIT	39
		1,417,673
Oil, Gas & Consumable Fuels – 1.5%		
135,360	Antero Midstream Corp.	2,037,168
10,830	Cheniere Energy, Inc.	1,947,667
89,256	EOG Resources, Inc.	10,972,240
88,260	Exxon Mobil Corp.	10,345,837
12,264	Hess Corp.	1,665,451
43,602	Kinder Morgan, Inc.	963,168
14,840	Marathon Petroleum Corp.	2,417,584
8,760	ONEOK, Inc.	798,299
28,683	Scorpio Tankers, Inc. (Monaco)	2,045,098
108,374	Teekay Tankers Ltd., Class A (Canada)	6,312,786
44,424	Valero Energy Corp.	5,998,573
156,754	Williams Cos., Inc. (The)	7,155,820
		52,659,691
Paper & Forest Products – 0.0%		
15,157	Sylvamo Corp.	1,301,228

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

Shares	Description	Value
Common Stocks – (continued)		
Passenger Airlines – 0.1%		
52,440	Alaska Air Group, Inc.*	$ 2,370,812
9,795	Allegiant Travel Co.	539,313
		2,910,125
Personal Care Products – 0.2%		
55,484	elf Beauty, Inc.*	6,049,421
Pharmaceuticals – 2.4%		
196,040	Bristol-Myers Squibb Co.	10,143,110
47,539	Elanco Animal Health, Inc.*	698,348
12,802	Eli Lilly & Co.	11,341,804
304,379	Johnson & Johnson	49,327,661
26,154	Merck & Co., Inc.	2,970,048
48,148	Zoetis, Inc.	9,407,156
		83,888,127
Professional Services – 1.6%		
35,982	Equifax, Inc.	10,573,671
163,147	ExlService Holdings, Inc.*	6,224,058
39,782	FTI Consulting, Inc.*	9,052,792
45,729	Genpact Ltd.	1,793,034
156,109	Parsons Corp.*	16,185,381
137,993	UL Solutions, Inc., Class A	6,803,055
		50,631,991
Real Estate Management & Development – 0.1%		
71,280	CoStar Group, Inc.*	5,377,363
Residential REITs – 0.8%		
1	Apartment Investment and Management Co., Class A REIT*	9
19,800	AvalonBay Communities, Inc. REIT	4,459,950
130,426	Camden Property Trust REIT	16,111,524
42,893	Equity LifeStyle Properties, Inc. REIT	3,059,986
11,780	Equity Residential REIT	877,139
26,742	Mid-America Apartment Communities, Inc. REIT	4,249,304
		28,757,912
Retail REITs – 0.1%		
21,275	Brixmor Property Group, Inc. REIT	592,721
63,218	NNN REIT, Inc. REIT	3,065,441
2	Simon Property Group, Inc. REIT	338
		3,658,500
Semiconductors & Semiconductor Equipment – 7.9%		
121,381	Applied Materials, Inc.	24,525,031
25,132	Axcelis Technologies, Inc.*	2,635,090
386,840	Broadcom, Inc.	66,729,900
3,264	KLA Corp.	2,527,674
4,959	Lam Research Corp.	4,046,941
1,307,951	NVIDIA Corp.	158,837,570
63,128	Texas Instruments, Inc.	13,040,351
		272,342,557
Software – 11.0%		
371,526	ACI Worldwide, Inc.*	18,910,673
52,029	Adobe, Inc.*	26,939,575
367,100	Clear Secure, Inc., Class A	12,165,694

Shares	Description	Value
Common Stocks – (continued)		
Software – (continued)		
34,428	CommVault Systems, Inc.*	$ 5,296,748
42,325	Fortinet, Inc.*	3,282,304
34,876	Intuit, Inc.	21,657,996
9,452	Manhattan Associates, Inc.*	2,659,604
524,636	Microsoft Corp.	225,750,871
181,885	Oracle Corp.	30,993,204
3,825	Palo Alto Networks, Inc.*	1,307,385
24,029	ServiceNow, Inc.*	21,491,297
1,599	SPS Commerce, Inc.*	310,478
8,354	Varonis Systems, Inc.*	472,001
43,289	Zscaler, Inc.*	7,399,822
		378,637,652
Specialized REITs – 0.1%		
5,206	CubeSmart REIT	280,239
9,634	Lamar Advertising Co., Class A REIT	1,287,102
		1,567,341
Specialty Retail – 1.6%		
62,402	Abercrombie & Fitch Co., Class A*	8,730,040
785	Asbury Automotive Group, Inc.*	187,293
122,977	Best Buy Co., Inc.	12,703,524
17,213	CarMax, Inc.*	1,331,942
80,872	Chewy, Inc., Class A*	2,368,741
91,859	Lowe's Cos., Inc.	24,880,010
39,680	Ross Stores, Inc.	5,972,237
1	Victoria's Secret & Co.*	25
		56,173,812
Technology Hardware, Storage & Peripherals – 8.5%		
1,069,447	Apple, Inc.	249,181,151
334,473	Dell Technologies, Inc., Class C	39,648,430
42,942	NetApp, Inc.	5,303,766
5,355	Seagate Technology Holdings PLC	586,533
		294,719,880
Textiles, Apparel & Luxury Goods – 1.0%		
50,176	Birkenstock Holding PLC (Luxembourg)*	2,473,175
23,412	Deckers Outdoor Corp.*	3,733,043
170,151	Figs, Inc., Class A*	1,163,833
58,375	G-III Apparel Group Ltd.*	1,781,605
217,205	Levi Strauss & Co., Class A	4,735,069
31,116	Ralph Lauren Corp.	6,032,459
188,219	Skechers USA, Inc., Class A*	12,595,616
		32,514,800
Tobacco – 0.1%		
259,243	Vector Group Ltd.	3,867,906
Trading Companies & Distributors – 0.3%		
6,318	Ferguson Enterprises, Inc.	1,254,565
42,034	FTAI Aviation Ltd.	5,586,319
5,515	United Rentals, Inc.	4,465,661
		11,306,545

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

Shares	Description	Value
Common Stocks – (continued)		
Wireless Telecommunication Services – 0.0%		
30,785	Telephone and Data Systems, Inc.	$ 715,751
TOTAL INVESTMENTS BEFORE SECURITIES LENDING REINVESTMENT VEHICLE (Cost $1,746,784,181)		3,398,290,991

Shares	Dividend Rate	Value
Securities Lending Reinvestment Vehicle – 0.1%[(b)]		
Goldman Sachs Financial Square Government Fund – Institutional Shares		
4,534,125	5.220%	4,534,125
(Cost $4,534,125)		
TOTAL INVESTMENTS – 98.5% (Cost $1,751,318,306)		$ 3,402,825,116
OTHER ASSETS IN EXCESS OF LIABILITIES – 1.5%		52,875,006
NET ASSETS – 100.0%		$ 3,455,700,122

The percentage shown for each investment category reflects the value of investments in that category as a percentage of net assets.

* Non-income producing security.
(a) All or a portion of security is on loan.
(b) Represents an affiliated issuer.

Investment Abbreviations:
PLC —Public Limited Company
REIT —Real Estate Investment Trust

ADDITIONAL INVESTMENT INFORMATION

FUTURES CONTRACTS — At September 30, 2024, the Portfolio had the following futures contracts:

Description	Number of Contracts	Expiration Date	Notional Amount	Unrealized Appreciation/ (Depreciation)
Long position contracts:				
Russell 2000 E-Mini Index	17	12/20/24	$ 1,911,820	$ 36,399
S&P 500 E-Mini Index	65	12/20/24	18,896,313	401,387
Total Futures Contracts				$ 437,786