

Quarterly Holdings Report
for
Fidelity® Variable Insurance Products
Investment and Income Portfolio
September 30, 2010

Schedule of Investments as of December 31, 2020 (Unaudited)

Showing Percentage of Net Assets

Investment	Shares	Value (\$)
COMMUNICATION SERVICES - 2.8%		
Diversified Telecommunication Services - 0.7%		
Anerix, Inc. (a)	589	21,039
AST SpaceMobile, Inc. (a)(b)	1,332	9,617
ATN International, Inc.	346	13,345
Bandwidth, Inc. (a)	772	9,187
Cogent Communications Group, Inc.	1,394	72,711
Consolidated Communications Holdings, Inc. (a)	2,487	10,346
EchoStar Holding Corp. Class A (a)	1,218	20,060
Frontier Communications Parent, Inc. (a)	6,804	159,418
Globalstar, Inc. (a)(b)	22,023	35,017
IDT Corp. Class B (a)	578	14,352
Iridium Communications, Inc. (a)	4,183	185,600
Liberty Global PLC:		
Class A (a)	5,588	87,117
Class C (a)	9,857	162,641
Liberty Latin America Ltd.:		
Class A (a)	649	4,017
Class C (a)	5,652	34,760
Lumen Technologies, Inc. (b)	30,372	221,108
Ooma, Inc. (a)	696	8,561
Radius Global Infrastructure, Inc. (a)	2,375	22,373
		<u>1,091,269</u>
Entertainment - 0.6%		
AMC Entertainment Holdings, Inc. Class A (a)(b)	26,580	185,263
Cinedigm Corp. (a)(b)	4,568	1,803
Cinemark Holdings, Inc. (a)	3,507	42,470
Genius Brands International, Inc. (a)	8,673	5,216
Lions Gate Entertainment Corp.:		
Class A (a)(b)	2,333	17,334
Class B (a)	3,665	25,472
Live Nation Entertainment, Inc. (a)	4,473	340,127
Madison Square Garden Entertainment Corp. (a)(b)	836	36,859
Madison Square Garden Sports Corp. (a)	558	76,256
Marcus Corp. (b)	701	9,737
Playstudios, Inc. Class A (a)	2,754	9,611
Playtika Holding Corp. (a)(b)	3,407	31,992
Scipaly Corp. (A Shares) (a)	771	9,067
Skillz, Inc. (a)	8,714	8,888
Warner Music Group Corp. Class A	3,779	87,711
World Wrestling Entertainment, Inc. Class A (b)	1,409	98,870
		<u>986,676</u>
Interactive Media & Services - 0.4%		
Angi, Inc. (a)	2,342	6,909
Bumble, Inc. (a)	2,378	51,103
CarGurus, Inc. Class A (a)	2,889	40,937
Cars.com, Inc. (a)	2,081	23,932
Eventbrite, Inc. (a)(b)	2,638	16,039
EverQuote, Inc. Class A (a)(b)	714	4,869
fuboTV, Inc. (a)(b)	5,939	21,083
IAC, Inc. (a)	2,754	152,517
Izea Worldwide, Inc. (a)(b)	1,976	1,407
Liberty TripAdvisor Holdings, Inc. (a)	2,025	2,207
MediaAlpha, Inc. Class A (a)(b)	719	6,291
Nextdoor Holdings, Inc. (a)(b)	3,207	8,948
QuinStreet, Inc. (a)	1,674	17,577

Investment	Shares	Value (\$)
COMMUNICATION SERVICES - continued		
Interactive Media & Services - continued		
Shutterstock, Inc.	771	38,681
TripAdvisor, Inc. (a)	3,275	72,312
TrueCar, Inc. (a)	2,395	3,616
Vimeo, Inc. (a)	5,278	21,112
Yelp, Inc. (a)	2,183	74,026
Ziff Davis, Inc. (a)	1,549	106,076
		<u>669,642</u>
Media - 1.0%		
Advantage Solutions, Inc. Class A (a)	3,299	7,027
Alice U.S.A., Inc. Class A (a)	7,433	43,334
AMC Networks, Inc. Class A (a)	963	19,549
Audacy, Inc. Class A (a)	3,378	1,304
Boston Omaha Corp. (a)(b)	584	13,455
Cable One, Inc.	161	137,341
Cardlytics, Inc. (a)	1,073	10,086
Clear Channel Outdoor Holdings, Inc. (a)	15,626	21,408
DISH Network Corp. Class A (a)	8,206	113,489
E.W. Scripps Co. Class A (a)	1,937	21,830
Entravision Communication Corp. Class A	1,868	7,416
Gannett Co., Inc. (a)	4,943	7,563
Gray Television, Inc.	2,889	41,370
iHeartMedia, Inc. (a)	3,666	26,872
John Wiley & Sons, Inc. Class A	1,422	53,410
Lee Enterprises, Inc. (a)	153	2,693
Loyalty Ventures, Inc. (a)	569	688
Magnite, Inc. (a)	3,742	24,585
National CineMedia, Inc. (b)	1,721	1,121
News Corp.:		
Class A	12,736	192,441
Class B	3,900	60,138
Nexstar Broadcasting Group, Inc. Class A	1,317	219,741
PubMatic, Inc. (a)	1,408	23,415
Scholastic Corp.	996	30,637
Sinclair Broadcast Group, Inc. Class A	1,477	26,719
Sirius XM Holdings, Inc. (b)	29,259	167,069
Stagwell, Inc. (a)(b)	2,454	17,055
TechTarget, Inc. (a)	875	51,800
TEGNA, Inc.	7,167	148,214
The New York Times Co. Class A	5,460	156,975
Thryv Holdings, Inc. (a)	569	12,990
WideOpenWest, Inc. (a)	1,753	21,509
		<u>1,683,244</u>
Wireless Telecommunication Services - 0.1%		
Gogo, Inc. (a)	2,274	27,561
KORE Group Holdings, Inc. (a)	970	1,853
NII Holdings, Inc. (a)(c)	1,280	333
Shenandoah Telecommunications Co.	1,668	28,389
Telephone & Data Systems, Inc.	3,236	44,980
U.S. Cellular Corp. (a)	492	12,807
		<u>115,923</u>
TOTAL COMMUNICATION SERVICES		<u>4,546,754</u>

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	Shares	Value (\$)
CONSUMER DISCRETIONARY - 12.0%		
Auto Components - 1.1%		
Adient PLC (a)	3,100	86,025
American Axle & Manufacturing Holdings, Inc. (a)	3,778	25,804
Autoliv, Inc.	2,568	171,106
BorgWarner, Inc.	7,816	245,422
Cooper-Standard Holding, Inc. (a)	501	2,926
Dana, Inc.	4,695	53,664
Dorman Products, Inc. (a)	925	75,961
Fox Factory Holding Corp. (a)	1,381	109,209
Garrett Motion, Inc. (a)(b)	1,842	10,407
Gentex Corp.	7,657	182,543
Gentherm, Inc. (a)	1,087	54,057
Holley, Inc. (a)(b)	1,326	5,370
LCI Industries	832	84,415
Lear Corp.	1,952	233,635
Luminar Technologies, Inc. (a)(b)	7,192	52,394
Madine Manufacturing Co. (a)	1,641	21,235
Motorcar Parts of America, Inc. (a)	615	9,360
Patrick Industries, Inc.	727	31,872
QuantumScape Corp. Class A (a)(b)	8,434	70,930
Standard Motor Products, Inc.	614	19,955
Stoneridge, Inc. (a)	911	15,441
Tenneco, Inc. (a)	2,462	42,814
The Goodyear Tire & Rubber Co. (a)	9,223	93,060
Visteon Corp. (a)	917	97,257
XL Fleet Corp. (Class A) (a)	3,044	2,709
XPEL, Inc. (a)	548	35,313
		<u>1,832,884</u>
Automobiles - 0.4%		
Arcimoto, Inc. (a)(b)	910	1,256
Canoo, Inc. (a)(b)	4,657	8,732
Faraday Future Intelligent Electric, Inc. (a)(b)	4,670	2,971
Fisker, Inc. (a)(b)	4,673	35,281
Harley-Davidson, Inc.	4,809	167,738
Lordstown Motors Corp. Class A (a)(b)	4,331	7,926
Rivian Automotive, Inc. (b)	5,253	172,876
Thor Industries, Inc. (b)	1,799	125,894
Winnebago Industries, Inc.	1,074	57,148
Workhorse Group, Inc. (a)(b)	5,184	14,878
		<u>594,700</u>
Distributors - 0.3%		
Funko, Inc. (a)	896	18,117
LKQ Corp.	8,474	399,549
		<u>417,666</u>
Diversified Consumer Services - 1.0%		
2U, Inc. (a)	2,586	16,163
ADT, Inc.	7,513	56,272
Adtalem Global Education, Inc. (a)	1,476	53,800
American Public Education, Inc. (a)	650	5,941
Bright Horizons Family Solutions, Inc. (a)	1,943	112,014
Carriage Services, Inc.	428	13,764
Chegg, Inc. (a)	4,124	86,893
Courseera, Inc. (a)	2,736	29,494
Duolingo, Inc. (a)	669	63,709
European Wax Center, Inc. (b)	563	10,387

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	Shares	Value (\$)
CONSUMER DISCRETIONARY – continued		
Diversified Consumer Services – continued		
Frontdoor, Inc. (a)	2,697	54,992
Graham Holdings Co.	128	68,861
Grand Canyon Education, Inc. (a)	1,057	86,938
H&R Block, Inc.	5,208	221,548
Laureate Education, Inc. Class A	4,541	47,908
Nerdy, Inc. Class A (a)(b)	1,838	3,878
OneSpaWorld Holdings Ltd. (a)	2,056	17,270
Perdoceo Education Corp. (a)	2,303	23,721
PowerSchool Holdings, Inc. (a)	1,347	22,481
Rover Group, Inc. Class A (a)(b)	2,704	9,031
Service Corp. International	5,182	299,209
Strategic Education, Inc.	755	46,365
Stride, Inc. (a)	1,398	58,758
Terminix Global Holdings, Inc. (a)	3,952	151,322
The Beachbody Co., Inc. (a)(b)	2,992	3,022
Vivint Smart Home, Inc. Class A (a)	1,365	8,982
WW International, Inc. (a)	1,828	7,184
Xpresspa Group, Inc. (a)(b)	3,484	2,665
		<u>1,582,572</u>
Hotels, Restaurants & Leisure - 2.6%		
Accel Entertainment, Inc. (a)	1,836	14,339
ARAMARK Holdings Corp.	8,373	261,238
Bally's Corp. (a)	916	18,100
BJ's Restaurants, Inc. (a)	750	17,888
Bloomin' Brands, Inc.	2,641	48,410
Bluegreen Vacations Holding Corp. Class A	398	6,575
Boyd Gaming Corp.	2,612	124,462
Brinker International, Inc. (a)	1,445	36,096
Century Casinos, Inc. (a)	977	6,409
Choice Hotels International, Inc. (b)	1,074	117,624
Churchill Downs, Inc.	1,118	205,880
Chuy's Holdings, Inc. (a)	650	15,067
Cracker Barrel Old Country Store, Inc. (b)	761	70,453
Dave & Buster's Entertainment, Inc. (a)	1,274	39,532
Denny's Corp. (a)	1,963	18,472
Dine Brands Global, Inc.	552	35,085
DraftKings Holdings, Inc. (a)(b)	11,732	177,622
Drive Shack, Inc. (a)(b)	2,650	1,643
Dutch Bros, Inc. (b)	907	28,253
El Pollo Loco Holdings, Inc. (a)	551	4,915
Everi Holdings, Inc. (a)	3,022	49,017
F45 Training Holdings, Inc. (a)	583	1,801
First Watch Restaurant Group, Inc. (b)	278	4,025
Full House Resorts, Inc. (a)	1,021	5,738
GAN Ltd. (a)	1,156	2,566
Golden Entertainment, Inc. (a)	661	23,062
Hilton Grand Vacations, Inc. (a)	2,911	95,743
Hyatt Hotels Corp. Class A (a)	1,670	135,203
Inspired Entertainment, Inc. (a)	815	7,196
Jack in the Box, Inc.	688	50,960
Krispy Kreme, Inc. (b)	1,024	11,807
Kura Sushi U.S.A., Inc. Class A (a)	149	10,963
Life Time Group Holdings, Inc. (b)	1,233	12,022
Light & Wonder, Inc. Class A (a)	3,131	134,257

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	Shares	Value (\$)
CONSUMER DISCRETIONARY – continued		
Hotels, Restaurants & Leisure – continued		
Lindblad Expeditions Holdings (a)	1,033	6,983
Lottery.Com, Inc. (a) (b)	1,047	236
Marriott Vacations Worldwide Corp.	1,353	164,877
Membership Collective Group, Inc. Class A (a) (b)	1,114	5,258
Monarch Casino & Resort, Inc. (a)	427	23,972
Noodles & Co. (a)	1,265	5,946
Norwegian Cruise Line Holdings Ltd. (a) (b)	13,707	155,712
Papa John's International, Inc.	1,042	72,950
Penn Entertainment, Inc. (a)	5,352	147,234
Planet Fitness, Inc. (a)	2,774	159,949
Playa Hotels & Resorts NV (a)	4,465	25,986
PlayAGS, Inc. (a)	974	5,162
Portillo's, Inc.	711	14,000
RCI Hospitality Holdings, Inc.	253	16,531
Red Robin Gourmet Burgers, Inc. (a)	460	3,096
Red Rock Resorts, Inc.	1,730	59,270
Rush Street Interactive, Inc. (a)	1,923	7,077
Ruth's Hospitality Group, Inc.	1,019	17,180
SeaWorld Entertainment, Inc. (a)	1,546	70,358
Shake Shack, Inc. Class A (a)	1,291	58,069
Six Flags Entertainment Corp. (a) (b)	2,551	45,153
Texas Roadhouse, Inc. Class A	2,227	194,328
The Cheesecake Factory, Inc. (b)	1,613	47,229
The ONE Group Hospitality, Inc. (a) (b)	742	4,927
Travel+Leisure Co.	2,792	95,263
Vail Resorts, Inc.	1,325	285,723
Wendy's Co.	5,581	104,309
Wingstop, Inc.	977	122,535
Wyndham Hotels & Resorts, Inc.	3,005	184,357
Wynn Resorts Ltd. (a)	3,448	217,327
Xponential Fitness, Inc. (a)	509	9,294
		<u>4,122,714</u>
Household Durables - 1.6%		
Aterian, Inc. (a) (b)	1,819	2,256
Bassett Furniture Industries, Inc.	282	4,422
Beazer Homes U.S.A., Inc. (a)	964	9,322
Cavco Industries, Inc. (a)	279	57,407
Century Communities, Inc.	955	40,855
Cricut, Inc. (a) (b)	1,508	13,964
Dream Finders Homes, Inc. (a) (b)	549	5,819
Ethan Allen Interiors, Inc.	710	15,009
GoPro, Inc. Class A (a)	4,248	20,943
Green Brick Partners, Inc. (a)	1,529	32,690
Helen of Troy Ltd. (a)	781	75,320
Hooker Furnishings Corp.	342	4,614
Hovnanian Enterprises, Inc. Class A (a)	165	5,891
Installed Building Products, Inc.	758	61,390
iRobot Corp. (a) (b)	888	50,021
KB Home	2,836	73,509
La-Z-Boy, Inc.	1,432	32,320
Leggett & Platt, Inc.	4,349	144,474
LGI Homes, Inc. (a) (b)	684	55,657
Lovesac (a)	434	8,845
M.D.C. Holdings, Inc.	1,867	51,193

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	Shares	Value (\$)
CONSUMER DISCRETIONARY – continued		
Household Durables – continued		
M/I Homes, Inc. (a)	936	33,911
Meritage Homes Corp. (a)	1,202	84,465
Mohawk Industries, Inc. (a)	1,682	153,382
Newell Brands, Inc.	12,018	166,930
PulteGroup, Inc.	7,761	291,038
Purple Innovation, Inc. (a)	2,520	10,206
Skyline Champion Corp. (a)	1,731	91,518
Snap One Holdings Corp. (a)	515	5,222
Sonos, Inc. (a)	4,193	58,283
Taylor Morrison Home Corp. (a)	3,909	91,158
Tempur Sealy International, Inc.	5,747	138,733
Toll Brothers, Inc.	3,598	151,116
TopBuild Corp. (a)	1,071	176,479
Traeger, Inc. (a)	672	1,895
TRI Pointe Homes, Inc. (a)	3,382	51,102
Tupperware Brands Corp. (a) (b)	1,443	9,452
Universal Electronics, Inc. (a)	424	8,340
Vizio Holding Corp. (a)	1,234	10,785
VOXX International Corp. (a) (b)	443	3,371
Vuzix Corp. (a) (b)	1,846	10,688
Weber, Inc. (b)	675	4,435
Whirlpool Corp.	1,836	247,511
ZAGG, Inc. rights (a) (c)	548	49
		<u>2,565,990</u>
Internet & Direct Marketing Retail - 181p-16 -10.834s (a)(c)		

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	Shares	Value (\$)
CONSUMER DISCRETIONARY – continued		
Leisure Products - 0.6%		
Acushnet Holdings Corp.	1,108	48,187
American Outdoor Brands, Inc. (a)(b)	451	3,955
AMMO, Inc. (a)(b)	2,717	7,961
Brunswick Corp.	2,475	161,989
Clarus Corp. (b)	853	11,487
JAKKS Pacific, Inc. (a)	235	4,543
Johnson Outdoors, Inc. Class A	247	12,674
Latham Group, Inc. (a)	963	3,457
Malibu Boats, Inc. Class A (a)	678	32,537
MasterCraft Boat Holdings, Inc. (a)	581	10,952
Mattel, Inc. (a)	11,507	217,943
Nautilus, Inc. (a)	958	1,562
Peloton Interactive, Inc. Class A (a)(b)	10,063	69,737
Polaris, Inc. (b)	1,826	174,657
Smith & Wesson Brands, Inc.	1,480	15,348
Solo Brands, Inc. Class A	416	1,581
Sturm, Ruger & Co., Inc.	591	30,017
Topgolf Callaway Brands Corp. (a)	3,802	73,227
Vista Outdoor, Inc. (a)	1,842	44,797
YETI Holdings, Inc. (a)	2,828	80,655
		<u>1,007,266</u>
Multiline Retail - 0.3%		
Big Lots, Inc. (b)	970	15,142
Dillard's, Inc. Class A (b)	122	33,277
Franchise Group, Inc.	903	21,943
Kohl's Corp.	4,204	105,731
Macy's, Inc.	9,312	145,919
Nordstrom, Inc. (b)	3,651	61,081
Ollie's Bargain Outlet Holdings, Inc. (a)	1,907	98,401
		<u>481,494</u>
Specialty Retail - 2.6%		
Abercrombie & Fitch Co. Class A (a)	1,605	24,958
Academy Sports & Outdoors, Inc.	2,791	117,724
Advance Auto Parts, Inc.	1,995	311,898
America's Car Mart, Inc. (a)	186	11,350
American Eagle Outfitters, Inc.	5,056	49,195
Arko Corp.	2,110	19,813
Asbury Automotive Group, Inc. (a)	724	109,396
AutoNation, Inc. (a)	1,162	118,373
Barnes & Noble Education, Inc. (a)	963	2,311
Bath & Body Works, Inc.	7,794	254,084
Bed Bath & Beyond, Inc. (a)(b)	2,617	15,938
Big 5 Sporting Goods Corp. (b)	716	7,690
Boot Barn Holdings, Inc. (a)	977	57,115
Brilliant Earth Group, Inc. Class A	302	1,730
Build-A-Bear Workshop, Inc.	463	6,172
Caleres, Inc.	1,262	30,566
Camping World Holdings, Inc. (b)	1,268	32,106
CarLatz, Inc. Class A (a)	2,363	709
Carvana Co. Class A (a)(b)	3,251	65,995
Chico's FAS, Inc. (a)	4,091	19,800
Citi Trends, Inc. (a)	299	4,637
Conn's, Inc. (a)(b)	576	4,078
Designer Brands, Inc. Class A	2,006	30,712

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	Shares	Value (\$)
CONSUMER DISCRETIONARY – continued		
Specialty Retail – continued		
Destination XL Group, Inc. (a)(b)	1,075	5,827
Dick's Sporting Goods, Inc.	1,897	198,502
EVgo, Inc. Class A (a)(b)	2,208	17,465
Express, Inc. (a)	2,035	2,218
Five Below, Inc. (a)	1,816	250,009
Floor & Decor Holdings, Inc. Class A (a)	3,464	243,381
Foot Locker, Inc.	2,733	85,078
GameStop Corp. Class A (a)(b)	8,084	203,151
Gap, Inc.	6,907	56,706
Genesco, Inc. (a)	414	16,278
Group 1 Automotive, Inc.	543	77,578
GrowGeneration Corp. (a)(b)	1,640	5,740
Guess?, Inc.	1,141	16,738

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	Shares	Value (\$)
CONSUMER DISCRETIONARY – continued		
Textiles, Apparel & Luxury Goods - 1.2%		
Allbirds, Inc. Class A (b)	2,917	8,868
Capri Holdings Ltd. (a)	4,825	185,473
Carter's, Inc. (b)	1,317	86,303
Columbia Sportswear Co. (b)	1,097	73,828
Crocs, Inc. (a)	2,017	138,487
Deckers Outdoor Corp. (a)	891	278,536
Fossil Group, Inc. (a)	1,395	4,771
G-III Apparel Group Ltd. (a)	1,386	20,721
Hanesbrands, Inc. (b)	11,416	79,455
Kontoor Brands, Inc.	1,527	51,322
Levi Strauss & Co. Class A (b)	3,187	46,116
Mavado Group, Inc.	509	14,344
Oxford Industries, Inc. (b)	503	45,159
PLBY Group, Inc. (a)(b)	681	2,744
PVH Corp.	2,212	99,098
Ralph Lauren Corp. (b)	1,512	128,414
Rocky Brands, Inc.	203	4,072
Samsonite International SA (a)(d)	45,300	108,648
Skechers U.S.A., Inc. Class A (sub. vtg.) (a)	4,410	139,885
Steven Madden Ltd.	2,469	65,848
Tapestry, Inc.	8,227	233,894
Under Armour, Inc.:		
Class A (sub. vtg.) (a)	7,346	48,851
Class C (non-vtg.) (a)	5,376	32,041
Unifi, Inc. (a)(b)	490	4,660
Vera Bradley, Inc. (a)	635	1,911
Wolverine World Wide, Inc.	2,662	40,968
		<u>1,944,417</u>
TOTAL CONSUMER DISCRETIONARY		<u>19,320,636</u>

CONSUMER STAPLES - 3.8%

Beverages - 0.4%

Alkaline Water Co., Inc. (a)(b)	3,141	1,059
Boston Beer Co., Inc. Class A (a)	309	100,008
Celsius Holdings, Inc. (a)(b)	1,257	113,985
Coca-Cola Bottling Co. Consolidated	150	61,760
Duckhorn Portfolio, Inc. (a)	1,011	14,589
MGP Ingredients, Inc. (b)	410	43,526
Molson Coors Beverage Co. Class B	6,150	295,139
National Beverage Corp. (b)	778	29,984
The Vita Coco Co., Inc. (b)	368	4,192
Vintage Wine Estates, Inc. (a)(b)	896	2,482
		<u>666,724</u>

Food & Staples Retailing - 1.0%

Albertsons Companies, Inc.	3,474	86,364
Andersons, Inc.	1,040	32,271
BJ's Wholesale Club Holdings, Inc. (a)	4,403	320,582
Blue Apron Holdings, Inc.:		
warrants 11/4/28 (a)	341	81
warrants 11/4/28 (a)	341	34
warrants 11/4/28 (a)	341	15
Class A (a)(b)	966	5,583
Casey's General Stores, Inc.	1,209	244,847
Chefs' Warehouse Holdings (a)	1,085	31,432

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	Shares	Value (\$)
CONSUMER STAPLES – continued		
Food & Staples Retailing – continued		
Grocery Outlet Holding Corp. (a)	2,858	95,143
Ingles Markets, Inc. Class A	468	37,070
Performance Food Group Co. (a)	5,062	217,413
PriceSmart, Inc.	794	45,726
Rite Aid Corp. (a)(b)	1,915	9,479
SpartanNash Co.	1,190	34,534
Sprouts Farmers Market LLC (a)	3,577	99,262
U.S. Foods Holding Corp. (a)	7,315	193,409
United Natural Foods, Inc. (a)	1,901	65,337
Weis Markets, Inc.	538	38,327
		<u>1,556,909</u>
Food Products - 1.8%		
Alico, Inc.	131	3,699
AppHarvest, Inc. (a)(b)	1,831	3,607
B&G Foods, Inc. Class A (b)	2,262	37,300
Benson Hill, Inc. (a)	4,411	12,086
Beyond Meat, Inc. (a)(b)	1,989	28,184
Bunge Ltd.	4,956	409,217
Cal-Maine Foods, Inc.	1,226	68,153
Calavo Growers, Inc.	563	17,875
Campbell Soup Co. (b)	6,587	310,379
Darling Ingredients, Inc. (a)	5,278	349,140
Flowers Foods, Inc.	6,481	160,016
Fresh Del Monte Produce, Inc.	1,067	24,797
Freshpet, Inc. (a)(b)	1,569	78,591
Hostess Brands, Inc. Class A (a)	4,500	104,580
Ingredion, Inc.	2,160	173,923
J&J Snack Foods Corp.	490	63,440
John B. Sanfilippo & Son, Inc.	288	21,810
Lamb Weston Holdings, Inc.	4,709	364,382
Lancaster Colony Corp.	648	97,381
Landec Corp. (a)	763	6,783
Mission Produce, Inc. (a)	1,183	17,106
Pilgrim's Pride Corp. (a)	1,576	36,280
Post Holdings, Inc. (a)	1,820	149,076
Seaboard Corp.	8	27,221
Seneca Foods Corp. Class A (a)	195	9,836
Sovos Brands, Inc.	817	11,634
Tattooed Chef, Inc. (a)(b)	1,571	7,824
The Hain Celestial Group, Inc. (a)	2,945	49,712
The Simply Good Foods Co. (a)	2,897	92,675
Tootsie Roll Industries, Inc.	590	19,635
TreeHouse Foods, Inc. (a)	1,830	77,629
Utz Brands, Inc. Class A (b)	2,189	33,054
Vital Farms, Inc. (a)	813	9,732
Whole Earth Brands, Inc. Class A (a)	1,344	5,161
		<u>2,881,918</u>
Household Products - 0.2%		
Central Garden & Pet Co. (a)	345	12,434
Central Garden & Pet Co. Class A (non-vtg.) (a)	1,270	43,383
Energizer Holdings, Inc.	2,141	53,825
Reynolds Consumer Products, Inc. (b)	1,760	45,778
Spectrum Brands Holdings, Inc.	1,335	52,105

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	Shares	Value (\$)
CONSUMER STAPLES – continued		
Household Products – continued		
WD-40 Co. (b)	447	<u>78,556</u>
		<u>286,081</u>
Personal Products - 0.3%		
BellRing Brands, Inc. (a)	3,565	73,475
Coty, Inc. Class A (a)	11,256	71,138
Edgewell Personal Care Co.	1,718	64,253
elf Beauty, Inc. (a)	1,567	58,951
Herbalife Nutrition Ltd. (a)	3,123	62,116
Inter Parfums, Inc.	586	44,220
MediFast, Inc.	378	40,960
Nu Skin Enterprises, Inc. Class A	1,643	54,827
The Beauty Health Co. (a)	3,193	37,645
The Honest Co., Inc. (a)	760	2,660
USANA Health Sciences, Inc. (a)	376	21,075
Veru, Inc. (a)(b)	2,005	<u>23,098</u>
		<u>554,418</u>
Tobacco - 0.1%		
22nd Century Group, Inc. (a)	5,067	4,699
Turning Point Brands, Inc.	464	9,851
Universal Corp.	808	37,200
Vector Group Ltd.	4,288	<u>37,777</u>
		<u>89,527</u>
TOTAL CONSUMER STAPLES		<u>6,035,577</u>

ENERGY - 4.4%
Energy Equipment & Services - 0.9%

Archrock, Inc.	4,453	28,588
Bristow Group, Inc. (a)	767	18,017
Cactus, Inc.	1,988	76,399
Championx Corp.	6,664	130,414
Core Laboratories NV (b)	1,563	21,069
DMC Global, Inc. (a)	605	9,668
Dril-Quip, Inc. (a)	1,097	21,413
Expro Group Holdings NV (a)(b)	955	12,167
Exterran Corp. (a)	708	2,945
Helix Energy Solutions Group, Inc. (a)	4,603	17,768
Helmerich & Payne, Inc.	3,442	127,251
Liberty Oilfield Services, Inc. Class A (a)	3,617	45,864
Nabors Industries Ltd. (a)	283	28,710
Newpark Resources, Inc. (a)	3,093	7,794
Nextier Oilfield Solutions, Inc. (a)	5,277	39,050
Noble Corp. PLC (a)	2,132	63,065
NOV, Inc.	12,835	207,670
Oceaneering International, Inc. (a)	3,239	25,782
Oil States International, Inc. (a)	1,991	7,745
Patterson-UTI Energy, Inc.	7,073	82,613
ProPetro Holding Corp. (a)	2,881	23,192
RPC, Inc.	2,304	15,967
Select Energy Services, Inc. Class A (a)	2,272	15,836
Solaris Oilfield Infrastructure, Inc. Class A	945	8,845
TechnipFMC PLC (a)	13,895	117,552
TETRA Technologies, Inc. (a)	4,015	14,414
Tidewater, Inc. (a)	1,351	29,317
Transocean Ltd. (United States) (a)(b)	20,487	50,603

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	Shares	Value (\$)
ENERGY – continued		
Energy Equipment & Services – continued		
U.S. Silica Holdings, Inc. (a)	2,504	27,419
Valaris Ltd. (a)	2,134	104,438
Weatherford International PLC (a)	2,147	<u>69,327</u>
		<u>1,450,902</u>
Oil, Gas & Consumable Fuels - 3.5%		
Aemetis, Inc. (a)(b)	1,045	6,395
Alto Ingredients, Inc. (a)	2,479	9,024
American Resources Corp. (a)(b)	1,538	4,106
Amplify Energy Corp. (a)(b)	1,337	8,784
Antero Resources Corp. (a)	9,244	282,219
APA Corp.	11,048	377,731
Arch Resources, Inc. (b)	505	59,893
Archaea Energy, Inc. (a)(b)	1,819	32,760
Berry Corp.	2,165	16,238
Brigham Minerals, Inc. Class A	1,716	42,334
California Resources Corp.	2,540	97,612
Callon Petroleum Co. (a)	1,556	54,476
Centrus Energy Corp. Class A (a)(b)	354	14,507
Chesapeake Energy Corp. (b)	3,697	348,294
Chord Energy Corp.	687	93,961
Civitas Resources, Inc.	2,362	135,555
Clean Energy Fuels Corp. (a)	5,612	29,968
CNX Resources Corp. (a)	6,367	98,880
Comstock Resources, Inc. (a)	2,969	51,334
CONSOL Energy, Inc.	1,045	67,214
Continental Resources, Inc.	1,889	126,204
Crescent Energy, Inc. Class A (b)	892	12,015
CVR Energy, Inc.	938	27,183
Delek U.S. Holdings, Inc.	2,312	62,748
Denbury, Inc. (a)	1,647	142,070
DT Midstream, Inc.	3,151	163,505
Earthstone Energy, Inc. (a)(b)	1,627	20,045
EQT Corp.	9,655	393,441
Equitrans Midstream Corp.	13,288	99,394
Gevo, Inc. (a)(b)	6,465	14,740
Green Plains, Inc. (a)(b)	1,761	51,192
Gulfport Energy Corp. (a)(b)	388	34,257
HF Sinclair Corp.	4,883	262,901
International Seaways, Inc.	1,349	47,390
Kosmos Energy Ltd. (a)	14,867	76,862
Laredo Petroleum, Inc. (a)	482	30,294
Magnolia Oil & Gas Corp. Class A	4,969	98,436
Matador Resources Co.	3,628	177,482
Murphy Oil Corp.	4,770	167,761
National Energy Services Reunited Corp. (a)	1,176	6,985
New Fortress Energy, Inc.	1,354	59,183
Nextdecade Corp. (a)(b)	779	4,690
Northern Oil & Gas, Inc.	2,150	58,932
Par Pacific Holdings, Inc. (a)	1,520	24,943
PBF Energy, Inc. Class A (a)	3,116	109,559
PDC Energy, Inc.	3,120	180,305
Peabody Energy Corp. (a)(b)	3,477	86,299
Permian Resource Corp. Class A (a)	6,068	41,262
Range Resources Corp. (a)	8,469	213,927

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Shares Value (\$)

ENERGY – continued

Oil, Gas & Consumable Fuels – continued

Ranger Oil Corp.	672	21,134
Rex American Resources Corp. (a)	521	14,546
Ring Energy, Inc. (a) (b)	2,887	6,698
SandRidge Energy, Inc. (a)	991	16,163
SilverBow Resources, Inc. (a)	325	8,736
Sitio Royalties Corp. (b)	298	6,589
SM Energy Co.	3,981	149,725
Southwestern Energy Co. (a)	36,467	223,178
Talos Energy, Inc. (a)	1,382	23,010
Teekay Corp. (a)	2,240	8,042
Teekay Tankers Ltd. (a)	921	25,364
Tellurian, Inc. (a) (b)	15,251	36,450
Texas Pacific Land Corp. (b)	202	359,000
Uranium Energy Corp. (a) (b)	9,340	32,690
VAALCO Energy, Inc.	1,658	7,229
Vertex Energy, Inc. (a) (b)	1,581	9,850
W&T Offshore, Inc. (a)	2,944	17,252
World Fuel Services Corp.	2,066	48,427
		<u>5,639,373</u>
		<u>7,090,275</u>

TOTAL ENERGY

FINANCIALS - 16.4%

Banks - 6.7%

1st Source Corp.	542	25,095
Amerant Bancorp, Inc. Class A	772	19,176
Ameris Bancorp	2,166	96,842
Associated Banc-Corp.	4,898	98,352
Atlantic Union Bankshares Corp.	2,455	74,583
Banc of California, Inc.	1,682	26,862
BancFirst Corp.	618	55,292
Bancorp, Inc., Delaware (a)	1,871	41,125
Bank of Hawaii Corp.	1,317	100,250
Bank of Marin Bancorp	531	15,903
Bank OZK	3,695	146,174
BankUnited, Inc.	2,674	91,371
Banner Corp.	1,120	66,170
Berkshire Hills Bancorp, Inc.	1,545	42,179
BOK Financial Corp.	980	87,083
Brookline Bancorp, Inc., Delaware	2,460	28,659
Byline Bancorp, Inc.	758	15,350
Cadence Bank	6,009	152,689
Camden National Corp.	483	20,576
Cathay General Bancorp	2,458	94,535
CBTX, Inc.	598	17,492
Central Pacific Financial Corp.	887	

6,009

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Shares Value (\$)

FINANCIALS – continued

Banks – continued

Midland States Bancorp, Inc.	659	15,533
National Bank Holdings Corp.	991	36,657
NBT Bancorp, Inc.	1,393	52,864
Nicolet Bankshares, Inc. (a)	368	25,922
Northwest Bancshares, Inc. (b)	4,107	55,486
OceanFirst Financial Corp.	1,951	36,367
OFG Bancorp	1,601	40,233
Old National Bancorp, Indiana	9,559	157,437
Old Second Bancorp, Inc.	1,312	17,122
Origin Bancorp, Inc.	704	27,083
Pacific Premier Bancorp, Inc.	3,123	96,688
PacWest Bancorp	3,864	87,326
Park National Corp. (b)	473	58,879
Pathward Financial, Inc.	981	32,334
Peapack-Gladstone Financial Corp.	556	18,709
Peoples Bancorp, Inc.	787	22,768
Pinnacle Financial Partners, Inc.	2,502	202,912
Popular, Inc.	2,501	180,222
Preferred Bank, Los Angeles	433	28,245
Premier Financial Corp.	1,138	29,247
Prosperity Bancshares, Inc.	3,008	200,573
QCR Holdings, Inc.	537	27,355
Renasant Corp.	1,837	57,461
Republic First Bancorp, Inc. (a) (b)	1,485	4,203
S&T Bancorp, Inc.	1,285	37,663
Sandy Spring Bancorp, Inc.	1,487	52,432
Seacoast Banking Corp., Florida	2,009	60,732
ServisFirst Bancshares, Inc.	1,596	127,680
Silvergate Capital Corp. (a)	1,035	77,987
Simmons First National Corp. Class A	4,156	90,559
Southside Bancshares, Inc.	1,054	37,269
Southstate Corp.	2,465	195,031
Stock Yards Bancorp, Inc.	878	59,713
Synovus Financial Corp.	4,760	178,548
Texas Capital Bancshares, Inc. (a)	1,658	97,872
Tompkins Financial Corp.	378	27,450
TowneBank	2,168	58,167
Trico Bancshares	1,003	44,784
Triumph Bancorp, Inc. (a)	780	42,393
Trustmark Corp.	2,006	61,444
UMB Financial Corp.	1,409	118,765
Umpqua Holdings Corp.	7,111	121,527
United Bankshares, Inc., West Virginia (b)	4,425	158,194
United Community Bank, Inc.	3,427	113,434

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Shares Value (\$)

FINANCIALS – continued

Capital Markets – continued

Virtus Investment Partners, Inc.	233	37,168
WisdomTree Investments, Inc.	3,656	17,110
		<u>4,693,663</u>

Consumer Finance - 0.6%

Atlanticus Holdings Corp. (a)	166	4,354
Bread Financial Holdings, Inc.	1,630	51,264
Credit Acceptance Corp. (a)(b)	245	107,310
CURO Group Holdings Corp.	768	3,080
Encore Capital Group, Inc. (a)(b)	794	36,111
Enova International, Inc. (a)	1,037	30,353
EZCORP, Inc. (non-vtg.) Class A (a)	1,817	14,009
FirstCash Holdings, Inc.	1,289	94,548
Green Dot Corp. Class A (a)	1,806	34,278
Katapult Holdings, Inc. (a)(b)	1,787	1,716
LendingClub Corp. (a)	3,383	37,382
LendingTree, Inc. (a)	340	8,112
Medallion Financial Corp. (b)	629	4,416
MoneyLion, Inc. (a)(b)	2,841	2,536
Navient Corp.	4,837	71,056
Nelnet, Inc. Class A	654	51,790
NerdWallet, Inc. (b)	238	2,111
OneMain Holdings, Inc.	3,482	102,789
Oportun Financial Corp. (a)	729	3,186
PRA Group, Inc. (a)	1,294	42,521
PROG Holdings, Inc. (a)	1,800	26,964
Regional Management Corp.	271	7,599
SLM Corp.	8,810	123,252
SoFi Technologies, Inc. (a)(b)	23,971	116,978
Sunlight Financial Holdings, Inc. Class A (a)(b)	1,117	1,385
Upstart Holdings, Inc. (a)(b)	1,676	34,844
World Acceptance Corp. (a)(b)	119	11,522
		<u>1,025,466</u>

Diversified Financial Services - 0.4%

A-Mark Precious Metals, Inc.	571	16,211
Acacia Research Corp. (a)	1,483	5,991
Cannae Holdings, Inc. (a)	2,629	54,315
Equitable Holdings, Inc.	11,569	304,843
Jackson Financial, Inc.	2,819	78,227
Voya Financial, Inc.	3,332	201,586
		<u>661,173</u>

Insurance - 4.1%

Alleghany Corp. (a)	439	368,483
AMBAC Financial Group, Inc. (a)	1,422	18,131
American Equity Investment Life Holding Co.	2,525	94,157
American Financial Group, Inc.	2,167	266,389
Amerisafe, Inc.	617	28,832
Argo Group International Holdings, Ltd.	1,123	21,629
Assurant, Inc.	1,766	256,547

Shares Value (\$)

FINANCIALS – continued

Mortgage Real Estate Investment Trusts –
continued

Armour Residential REIT, Inc. (b)	3,336	16,246
Blackstone Mortgage Trust, Inc.	5,566	129,910
BrightSpire Capital, Inc. (b)	3,067	19,353
Broadmark Realty Capital, Inc. (b)	4,388	22,423

chedule of investments (audited – continued)

Continued

	Shares	Value (\$)
HEALTH CARE – continued		
Biotechnology – continued		
BioCryst Pharmaceuticals, Inc. (a)(b)	6,073	76,520
Biohaven Pharmaceutical Holding Co. Ltd. (a)	2,064	312,015
BioXcel Therapeutics, Inc. (a)(b)	664	7,848
bluebird bio, Inc. (a)(b)	2,300	14,559
Blueprint Medicines Corp. (a)	1,951	128,551
BridgeBio Pharma, Inc. (a)(b)	3,463	34,422
C4 Therapeutics, Inc. (a)	1,195	10,480
Cardiff Oncology, Inc. (a)(b)	1,360	2,094
CareDx, Inc. (a)	1,703	28,985
Caribou Biosciences, Inc. (a)	729	7,691
Catalyst Pharmaceutical Partners, Inc. (a)	3,127	40,119
Cel-Sci Corp. (a)(b)	1,586	4,901
Celldex Therapeutics, Inc. (a)	1,539	43,261
Century Therapeutics, Inc. (a)	439	4,342
Cerevel Therapeutics Holdings (a)	1,848	52,224
Checkpoint Therapeutics, Inc. (a)(b)	2,108	2,192
ChemoCentryx, Inc. (a)	1,630	84,206

Shares Value (\$)

HEALTH CARE – continued

Biotechnology – continued

MiMedx Group, Inc. (a)	2,485	7,132
Mirati Therapeutics, Inc. (a)	1,636	114,44.6877 -58.769291 cm/RO DoQq1 029.33826Inc. (a)

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Shares Value (\$)

HEALTH CARE – continued

Health Care Equipment & Supplies – continued

Beyond Air, Inc. (a)	742	5,520
BioLife Solutions, Inc. (a)	1,017	23,137
Bioventus, Inc. (a)(b)	769	5,383
Butterfly Network, Inc. Class A (a)(b)	4,284	20,135
Cardiovascular Systems, Inc. (a)	1,304	18,073
Cerus Corp. (a)	5,656	20,362
ClearPoint Neuro, Inc. (a)(b)	517	5,356
Co-Diagnostics, Inc. (a)(b)	993	3,188
CONMED Corp. (b)	968	77,605
CryoPort, Inc. (a)(b)	1,622	39,512
Cutera, Inc. (a)(b)	554	25,262
DarioHealth Corp. (a)(b)	802	3,713
Dentsply Sirona, Inc.	7,041	199,612
Eargo, Inc. (a)	558	586
Enovis Corp. (a)	1,543	71,086

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	Shares	Value (\$)
HEALTH CARE – continued		
Health Care Providers & Services – continued		
Henry Schein, Inc. (a)	4,506	296,360
Hims & Hers Health, Inc. (a)(b)	3,972	22,164
InfuSystems Holdings, Inc. (a)	700	4,893
Invitae Corp. (a)(b)	6,781	16,681
LHC Group, Inc. (a)	1,008	164,969
Modivcare, Inc. (a)	407	40,570
National Healthcare Corp.	448	28,376
National Research Corp. Class A	448	17,830
Oak Street Health, Inc. (a)(b)	4,576	112,204
Opko Health, Inc. (a)(b)	13,085	24,731
Option Care Health, Inc. (a)	4,530	142,559
Owens & Minor, Inc.	2,493	60,081
Patterson Companies, Inc.	2,841	68,241
Pediatric Medical Group, Inc. (a)	2,830	46,723
Pennant Group, Inc. (a)	856	8,911
PetIQ, Inc. Class A (a)	847	5,844
Premier, Inc.	3,848	130,601
Privia Health Group, Inc. (a)	901	30,688
Progyny, Inc. (a)	2,323	86,090
R1 Rcm, Inc. (a)	4,395	81,439
RadNet, Inc. (a)	1,552	31,583
Select Medical Holdings Corp.	3,385	74,809
Sema4 Holdings Corp. Class A (a)(b)	8,244	7,234
Surgery Partners, Inc. (a)	1,192	27,893
Talkspace, Inc. Class A (a)	2,839	2,924
Tenet Healthcare Corp. (a)	3,522	181,665
The Ensign Group, Inc.	1,722	136,899
The Joint Corp. (a)	507	7,965
U.S. Physical Therapy, Inc.	431	32,765
Universal Health Services, Inc. Class B	2,194	193,467
		<u>4,157,482</u>
Health Care Technology - 0.5%		
Allscripts Healthcare Solutions, Inc. (a)	3,808	57,996
American Well Corp. (a)	6,396	22,962
Certara, Inc. (a)	3,424	45,471
Change Healthcare, Inc. (a)	8,231	226,270
Computer Programs & Systems, Inc. (a)	470	13,104
Definitive Healthcare Corp. (b)	872	13,551
Doximity, Inc. (a)(b)	3,046	92,050
Evolent Health, Inc. (a)	2,730	98,089
GoodRx Holdings, Inc. (a)(b)	2,280	10,648
Health Catalyst, Inc. (a)	1,763	17,101
HealthStream, Inc. (a)	768	16,328
iCAD, Inc. (a)	651	1,367
MultiPlan Corp. Class A (a)(b)	7,838	22,417
Nextgen Healthcare, Inc. (a)	1,865	33,011
OptimizeRx Corp. (a)	573	8,492
Phreesia, Inc. (a)	1,708	43,520
Schrodinger, Inc. (a)	1,566	39,119
Sharecare, Inc. Class A (a)(b)	9,477	18,006
Simulations Plus, Inc. (b)	527	25,581
Tabula Rasa HealthCare, Inc. (a)	683	3,278
UpHealth, Inc. (a)(b)	2,229	1,186
		<u>809,547</u>

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	Shares	Value (\$)
HEALTH CARE – continued		
Life Sciences Tools & Services - 0.8%		
10X Genomics, Inc. (a)	3,078	87,661
Adaptive Biotechnologies Corp. (a)	3,513	25,013
Azenta, Inc.	2,458	105,350
Berkeley Lights, Inc. (a)	1,277	3,652
Bio-Rad Laboratories, Inc. Class A (a)	709	295,752
BioNano Genomics, Inc. (a)(b)	9,276	16,975
Bruker Corp.	3,275	173,772
ChromaDex, Inc. (a)	1,535	1,888
Codexis, Inc. (a)	1,924	11,659
Frontage Holdings Corp. (a)(d)	24,000	6,308
Inotiv, Inc. (a)(b)	516	8,695
Maravai LifeSciences Holdings, Inc. (a)	3,578	91,346
Medpace Holdings, Inc. (a)	883	138,781
Nanostring Technologies, Inc. (a)	1,546	19,742
Nautilus Biotechnology, Inc. (a)(b)	1,540	3,265
NeoGenomics, Inc. (a)	4,117	35,447
Pacific Biosciences of California, Inc. (a)(b)	7,368	42,771
Personalis, Inc. (a)	1,027	3,050
Quanterix Corp. (a)	1,059	11,670
Quantum-Si, Inc. (a)	2,934	8,069
Science 37 Holdings, Inc. (a)	1,544	2,486
Seer, Inc. (a)	1,178	9,118
SomaLogic, Inc. Class A (a)	4,611	13,372
Sotera Health Co. (a)	3,247	22,145
Standard BioTools, Inc. (a)	2,172	2,389
Syneos Health, Inc. (a)	3,356	158,235
		<u>1,298,611</u>
Pharmaceuticals - 1.4%		
9 Meters Biopharma, Inc. (a)	8,048	1,730
Aclaris Therapeutics, Inc. (a)	1,683	26,490
Adamis Pharmaceuticals Corp. (a)(b)	5,021	997
Aerie Pharmaceuticals, Inc. (a)	1,548	23,421
Amneal Pharmaceuticals, Inc. (a)	3,398	6,864
Amphastar Pharmaceuticals, Inc. (a)	1,243	34,928
Ampio Pharmaceuticals, Inc. (a)(b)	5,021	304
ANI Pharmaceuticals, Inc. (a)	420	13,499
Arvinas Holding Co. LLC (a)	1,434	63,799
Atea Pharmaceuticals, Inc. (a)	1,814	10,322
Athira Pharma, Inc. (a)	945	2,807
Axsome Therapeutics, Inc. (a)(b)	1,006	44,888
Cara Therapeutics, Inc. (a)(b)	1,422	13,310
Cassava Sciences, Inc. (a)(b)	1,246	52,108
Citius Pharmaceuticals, Inc. (a)(b)	4,140	5,009
Clearside Biomedical, Inc. (a)	1,619	1,829
Collegium Pharmaceutical, Inc. (a)	1,095	17,542
Corcept Therapeutics, Inc. (a)(b)	3,139	80,484
CymaBay Therapeutics, Inc. (a)	2,592	9,072
DICE Therapeutics, Inc.	385	7,808
Edgewise Therapeutics, Inc. (a)	351	3,454
Esperion Therapeutics, Inc. (a)(b)	2,020	13,534
Evolus, Inc. (a)(b)	1,202	9,676
Eyepoint Pharmaceuticals, Inc. (a)	750	5,933
Fulcrum Therapeutics, Inc. (a)	1,047	8,470
Harmony Biosciences Holdings, Inc. (a)	766	33,926

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	Shares	Value (\$)
HEALTH CARE – continued		
Pharmaceuticals – continued		
Innoviva, Inc. (a)	2,036	23,638
Intra-Cellular Therapies, Inc. (a)	2,839	132,099
Jazz Pharmaceuticals PLC (a)	2,034	271,112
KemPharm, Inc. (a)(b)	999	6,234
Liquidia Technologies, Inc. (a)	1,571	8,546
Marinus Pharmaceuticals, Inc. (a)	1,187	7,894
Nektar Therapeutics (a)	5,935	18,992
NGM Biopharmaceuticals, Inc. (a)	1,274	16,664
NRX Pharmaceuticals, Inc. (a)(b)	1,074	795
Nuvation Bio, Inc. (a)(b)	3,948	8,844
Ocular Therapeutix, Inc. (a)	2,600	10,790
Omeros Corp. (a)(b)	2,140	6,741
Organon & Co.	8,280	193,752
Pacira Biosciences, Inc. (a)	1,489	79,200
Paratek Pharmaceuticals, Inc. (a)(b)	1,327	3,410
Perrigo Co. PLC	4,395	156,726
Phathom Pharmaceuticals, Inc. (a)(b)	488	5,407
Phibro Animal Health Corp. Class A	634	8,426
Pliant Therapeutics, Inc. (a)(b)	716	14,957
PLx Pharma PLC (a)(b)	812	528
Prestige Brands Holdings, Inc. (a)	1,647	82,070
Provention Bio, Inc. (a)	1,535	6,908
Reata Pharmaceuticals, Inc. (a)(b)	906	22,768
Relmada Therapeutics, Inc. (a)	907	33,577
Revance Therapeutics, Inc. (a)	2,191	59,157
Royalty Pharma PLC	11,791	473,762
SCYNEXIS, Inc. (a)(b)	1,313	3,151
Seelos Therapeutics, Inc. (a)(b)	3,758	3,871
SIGA Technologies, Inc.	1,172	12,072
Supernus Pharmaceuticals, Inc. (a)	1,752	59,305
Theravance Biopharma, Inc. (a)	1,739	17,633
Theseus Pharmaceuticals, Inc.	314	1,821
Tricida, Inc. (a)(b)	1,017	10,658
Ventyx Biosciences, Inc.	326	11,381
Xeris Biopharma Holdings, Inc. (a)(b)	4,085	6,373
Xeris Biopharma Holdings, Inc. rights (a)(c)	1,262	229
Zynerba Pharmaceuticals, Inc. (a)(b)	1,046	766
		<u>2,272,461</u>
TOTAL HEALTH CARE		<u>20,815,913</u>

INDUSTRIALS - 16.6%

Aerospace & Defense - 1.4%

AAR Corp. (a)	1,085	38,865
Aerojet Rocketdyne Holdings, Inc. (a)	2,450	97,976
AeroVironment, Inc. (a)	758	63,187
AerSale Corp. (a)	551	10,216
Archer Aviation, Inc. Class A (a)(b)	4,221	11,017
Astra Space, Inc. Class A (a)(b)	3,750	2,291
Astronics Corp. (a)	827	6,500
Axon Enterprise, Inc. (a)	2,324	269,003
BWX Technologies, Inc.	2,979	150,052
Byrna Technologies, Inc. (a)(b)	453	2,129
Cadre Holdings, Inc.	185	4,451
Curtiss-Wright Corp.	1,255	174,646

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	Shares	Value (\$)
INDUSTRIALS – continued		
Aerospace & Defense – continued		
Ducommun, Inc. (a)	355	14,079
Hexcel Corp.	2,746	142,023
Howmet Aerospace, Inc.	12,269	379,480
Huntington Ingalls Industries, Inc.	1,305	289,058
Kaman Corp.	905	25,277
Kratos Defense & Security Solutions, Inc. (a)	4,127	41,930
Maxar Technologies, Inc.	2,426	45,415
Mercury Systems, Inc. (a)	1,889	76,693
Momentum, Inc. Class A (a)(b)	1,531	2,097
Moog, Inc. Class A	950	66,833
National Presto Industries, Inc.	177	11,514
Park Aerospace Corp.	699	7,717
Parsons Corp. (a)	857	33,594
Rocket Lab U.S.A., Inc. Class A (a)(b)	4,867	19,809
Spirit AeroSystems Holdings, Inc. Class A	3,437	75,339
Triumph Group, Inc. (a)	2,075	17,824
V2X, Inc. (a)	376	13,310
Virgin Galactic Holdings, Inc. (a)(b)	5,968	28,109
Woodward, Inc.	1,985	159,316
		<u>2,279,750</u>

Air Freight & Logistics - 0.2%

Air Transport Services Group, Inc. (a)	1,893	45,602
Atlas Air Worldwide Holdings, Inc. (a)	855	81,712
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	Shares	Value (\$)
INDUSTRIALS – continued		
Building Products – continued		
Griffon Corp.	1,565	46,199
Hayward Holdings, Inc. (a)(b)	1,969	17,465
Insteel Industries, Inc.	631	16,740
Janus International Group, Inc. (a)	1,806	16,110
Jeld-Wen Holding, Inc. (a)	2,779	24,316
Lennox International, Inc.	1,079	240,261
Masonite International Corp. (a)	740	52,755
Owens Corning	3,169	249,115
PGT Innovations, Inc. (a)	1,970	41,291
Quanex Building Products Corp.	1,060	19,250
Resideo Technologies, Inc. (a)	4,768	90,878
Simpson Manufacturing Co. Ltd.	1,415	110,936
Tecnoglass, Inc. (b)	684	14,357
The AZEK Co., Inc. (a)	3,670	60,995
Trex Co., Inc. (a)	3,707	162,886
UFP Industries, Inc.	2,050	147,928
View, Inc. Class A (a)(b)	1,855	2,486
Zurn Elkay Water Solutions Cor	4,116	<u>100,842</u>
		<u>3,496,964</u>
Commercial Services & Supplies - 1.3%		
ABM Industries, Inc.	2,184	83,494
ACCO Brands Corp.	3,138	15,376
ACV Auctions, Inc. Class A (a)	3,663	26,337
Aqua Metals, Inc. (a)(b)	2,228	1,683
Aris Water Solution, Inc. Class A (b)	614	7,835
Aurora Innovation, Inc. (a)(b)	9,076	20,058
Brady Corp. Class A	1,576	65,766
BrightView Holdings, Inc. (a)	1,423	11,299
Casella Waste Systems, Inc. Class A (a)	1,652	126,196
Cimpress PLC (a)	626	15,324
Clean Harbors, Inc. (a)	1,635	179,817
CoreCivic, Inc. (a)	3,997	35,333
Deluxe Corp.	1,441	23,993
Driven Brands Holdings, Inc. (a)	1,807	50,560
Ennis, Inc.	859	17,292
Harsco Corp. (a)	2,609	9,758
Healthcare Services Group, Inc. (b)	2,456	29,693
Heritage-Crystal Clean, Inc. (a)	529	15,643
HNI Corp.	1,396	37,008
IAA, Inc. (a)	4,384	139,630
Interface, Inc.	1,924	17,297
KAR Auction Services, Inc. (a)(b)	3,979	44,445
Kimball International, Inc. Class B	1,170	7,359
Matthews International Corp. Class A	987	22,119
Millerknoll, Inc.	2,489	38,828
Montrose Environmental Group, Inc. (a)(b)	886	29,814
MSA Safety, Inc.	1,197	130,808
Pitney Bowes, Inc.	5,201	12,118
Rollins, Inc.	7,398	256,563
SP Plus Corp. (a)	734	22,989
Steelcase, Inc. Class A	2,923	19,058
Stericycle, Inc. (a)	3,011	126,793
Tetra Tech, Inc.	1,755	225,570
The Brink's Co.	1,538	74,501

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	Shares	Value (\$)
INDUSTRIALS – continued		
Commercial Services & Supplies – continued		
The GEO Group, Inc. (a)	4,113	31,670
UniFirst Corp.	498	83,779
Viad Corp. (a)	665	21,001
VSE Corp.	344	<u>12,178</u>
		<u>2,088,985</u>
Construction & Engineering - 1.3%		
AECOM	4,603	314,707
Ameresco, Inc. Class A (a)(b)	1,018	67,677
API Group Corp. (a)	6,724	89,227
Arcosa, Inc.	1,578	90,230
Argan, Inc.	463	14,895
Comfort Systems U.S.A., Inc.	1,175	114,363
Construction Partners, Inc. Class A (a)	1,358	35,620
Dycom Industries, Inc. (a)	966	92,282
EMCOR Group, Inc.	1,667	192,505
Fluor Corp. (a)	4,634	115,340
Granite Construction, Inc.	1,485	37,704
Great Lakes Dredge & Dock Corp. (a)	2,223	16,850
IES Holdings, Inc. (a)	296	8,176
Infrastructure and Energy Alternatives, Inc. (a)	988	13,378
MasTec, Inc. (a)	1,867	118,555
Matrix Service Co. (a)	770	3,188
MDU Resources Group, Inc.	6,619	181,030
MYR Group, Inc. (a)	557	47,195
Northwest Pipe Co. (a)	300	8,430
NVS Global, Inc. (a)	390	48,290
Orbital Infrastructure Group I (a)(b)	3,649	1,733
Primoris Services Corp.	1,774	28,828
Sterling Construction Co., Inc. (a)	1,012	21,728
Tutor Perini Corp. (a)	1,397	7,711
Valmont Industries, Inc.	695	186,691
Willscot Mobile Mini Holdings (a)	7,258	<u>292,715</u>
		<u>2,149,048</u>
Electrical Equipment - 1.6%		
Acuity Brands, Inc.	1,132	178,256
Advent Technologies Holdings, Inc. Class A (a)(b)	1,109	3,394
American Superconductor Corp. (a)(b)	995	4,358
Array Technologies, Inc. (a)	4,371	72,471
Atkore, Inc. (a)	1,412	109,868
AZZ, Inc.	794	28,989
Babcock & Wilcox Enterprises, Inc. (a)	1,843	11,758
Beam Global (a)(b)	356	4,343
Blink Charging Co. (a)(b)	1,179	20,892
Bloom Energy Corp. Class A (a)	5,309	106,127
ChargePoint Holdings, Inc. Class A (a)(b)	5,827	86,007
Encore Wire Corp.	646	74,639
Energous Corp. (a)	2,363	2,434
EnerSys	1,360	79,111
Enovix Corp. (a)(b)	3,431	62,907
Eos Energy Enterprises, Inc. (a)(b)	1,196	1,997
ESS Tech, Inc. Class A (a)	1,782	7,288
Fluence Energy, Inc. (b)	1,124	16,399
FTC Solar, Inc. (a)(b)	707	2,093
FuelCell Energy, Inc. (a)(b)	12,050	41,091

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Shares Value (\$)

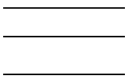
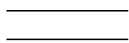
INDUSTRIALS – continued

Electrical Equipment – continued

GrafTech International Ltd.	6,545	28,209
Hubbell, Inc. Class B	1,753	390,919
KULR Technology Group, Inc. (a)(b)	1,813	2,321
Nuvve Holding Corp. (a)	384	538
nVent Electric PLC	5,442	172,022
Ocean Power Technologies, Inc. (a)(b)	1,795	1,472
Powell Industries, Inc.	318	6,703
Regal Rexnord Corp.	2,190	307,388
Romeo Power, Inc. (a)	3,014	1,206
Sensata Technologies, Inc. PLC	5,140	191,619
Shoals Technologies Group, Inc. (a)	3,673	79,153
Stem, Inc. (a)(b)	4,389	58,549
SunPower Corp. (a)(b)	2,732	62,945
Sunrun, Inc. (a)	6,868	189,488
Thermon Group Holdings, Inc. (a)	1,062	16,365
TPI Composites, Inc. (a)	1,203	13,570
Vertiv Holdings Co.	10,001	97,210
Vicor Corp. (a)	710	41,989
		<u>2,576,088</u>

Machinery - 3.6%

AGCO Corp.	1,998	192,148
AgEagle Aerial Systems, Inc. (a)(b)	2,473	1,149
Agriify Corp. (a)(b)	660	287
Alamo Group, Inc.	328	40,105
Albany International Corp. Class A	1,027	80,958
Allison Transmission Holdings, Inc.	3,159	106,648
Altra Industrial Motion Corp.	2,136	71,812
Astec Industries, Inc.	739	23,049
Barnes Group, Inc.	1,535	44,331
Berkshire Grey, Inc. Class A (a)(b)	1,229	2,089
Blue Bird Corp. (a)	607	5,068
Chart Industries, Inc. (a)(b)	1,172	216,058



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Shares Value (\$)

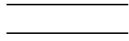
INFORMATION TECHNOLOGY – continued

Communications Equipment – continued

Infinera Corp. (a)(b)	7,132	34,519
Inseego Corp. (a)(b)	2,856	5,912
Juniper Networks, Inc.	10,528	274,991
Lantronix, Inc. (a)	747	3,593
Lumentum Holdings, Inc. (a)	2,250	154,283
NETGEAR, Inc. (a)	951	19,058
NetScout Systems, Inc. (a)	2,408	75,419
Ondas Holdings, Inc. (a)(b)	1,192	4,410
Ribbon Communications, Inc. (a)	3,828	8,498
ViaSat, Inc. (a)	2,435	73,610
Viavi Solutions, Inc. (a)	7,412	<u>96,727</u>
		<u>1,376,808</u>

Electronic Equipment & Components - 2.0%

908 Devices, Inc. (a)(b)	579	9,525
Advanced Energy Industries, Inc.	1,231	95,292
Aeva Technologies, Inc. (a)	3,218	6,018
AEye, Inc. Class A (a)(b)	3,112	3,454
Akoustis Technologies, Inc. (a)(b)	1,774	5,269
Alpine 4 Holdings, Inc. (a)	4,884	2,711
Arlo Technologies, Inc. (a)	2,837	13,164
Arrow Electronics, Inc. (a)	2,158	198,946
Avnet, Inc.	3,186	115,078
Badger Meter, Inc.	959	88,602
Belden, Inc.	1,445	86,729
Benchmark Electronics, Inc.	1,112	27,555
Cognex Corp.	5,433	10,834,203



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Shares Value (\$)

MATERIALS – continued

Chemicals – continued

Ecovyst, Inc. (a)	1,822	15,378
Element Solutions, Inc.	7,138	116,135
Flotek Industries, Inc. (a)	1,931	1,931
FutureFuel Corp.	720	4,349
Ginkgo Bioworks Holdings, Inc. Class A (a)(b)	31,463	98,165
H.B. Fuller Co. (b)	1,734	104,213
Hawkins, Inc.	597	23,277
Huntsman Corp.	6,509	159,731
Ingevity Corp. (a)	1,268	76,879
Innospec, Inc.	814	69,735
Intrepid Potash, Inc. (a)	314	12,425
Koppers Holdings, Inc.	679	14,110
Kronos Worldwide, Inc.	717	6,697
Livent Corp. (a)(b)	5,285	161,985
Loop Industries, Inc. (a)(b)	909	3,936
LSB Industries, Inc. (a)	999	14,236
Mativ, Inc.		

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	Shares	Value (\$)
REAL ESTATE – continued		
Equity Real Estate Investment Trusts (REITs) – continued		
Alexander & Baldwin, Inc.	2,466	40,886
Alexanders, Inc.	73	15,254
American Assets Trust, Inc.	1,780	45,782
American Homes 4 Rent Class A	9,672	317,338
Americold Realty Trust	8,809	216,701
Apartment Income (REIT) Corp.	5,147	198,777
Apartment Investment & Management Co. Class A (a)	4,999	36,493
Apple Hospitality (REIT), Inc.	6,990	98,279
Armada Hoffer Properties, Inc.	2,221	23,054
Ashford Hospitality Trust, Inc. (a)	1,214	8,267
Bluerock Residential Growth (REIT), Inc.	949	25,386
Braemar Hotels & Resorts, Inc.	2,025	8,708
Brandywine Realty Trust (SBI)	5,736	38,718
Brixmor Property Group, Inc.	9,823	181,431
Broadstone Net Lease, Inc. (b)	5,582	86,688
Camden Property Trust (SBI)	3,484	416,164
CareTrust (REIT), Inc.	3,189	57,753
CBL & Associates Properties, Inc. (b)	818	20,949
Centerspace	514	34,602
Chatham Lodging Trust (a)	1,559	15,387
City Office REIT, Inc. (b)	1,442	14,377
Community Healthcare Trust, Inc.	818	26,790
Corporate Office Properties Trust (SBI)	3,702	85,997
Cousins Properties, Inc.	4,913	114,719
CTO Realty Growth, Inc.	577	10,813
CubeSmart	7,346	294,281
DiamondRock Hospitality Co. (a)	6,937	52,097
Diversified Healthcare Trust (SBI)	8,305	8,223
Douglas Emmett, Inc.	5,795	103,904
Easterly Government Properties, Inc.	3,011	47,483
EastGroup Properties, Inc.	1,365	197,024
Empire State Realty Trust, Inc.	4,405	28,897
EPR Properties	2,459	88,180
Equity Commonwealth (a)	3,701	90,156
Equity Lifestyle Properties, Inc.	5,657	355,486
Essential Properties Realty Trust, Inc.	4,364	84,880
Farmland Partners, Inc.	1,052	13,329
Federal Realty Investment Trust (SBI)	2,346	211,422
First Industrial Realty Trust, Inc.	4,326	193,848
Four Corners Property Trust, Inc.	2,686	64,974
Franklin Street Properties Corp.	3,198	8,411
Gaming & Leisure Properties	7,679	339,719
Getty Realty Corp.	1,369	36,812
Gladstone Commercial Corp.	1,279	19,825
Gladstone Land Corp.	1,028	18,607
Global Medical REIT, Inc.	2,028	17,279
Global Net Lease, Inc.	3,447	36,711
Healthcare Trust of America, Inc.	7,497	156,312
Hersha Hospitality Trust (a)	1,063	8,483
Highwoods Properties, Inc. (SBI)	3,479	93,794
Hudson Pacific Properties, Inc.	4,792	52,472
Independence Realty Trust, Inc.	7,242	121,159
Indus Realty Trust, Inc.	245	12,831

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	Shares	Value (\$)
REAL ESTATE – continued		
Equity Real Estate Investment Trusts (REITs) – continued		
Industrial Logistics Properties Trust	2,114	11,627
InvenTrust Properties Corp. (b)	2,223	47,417
Iron Mountain, Inc.	9,493	417,407
iStar Financial, Inc.	2,762	25,576
JBG SMITH Properties	3,596	66,814
Kilroy Realty Corp.	3,450	145,280
Kimco Realty Corp.	20,223	372,305
Kite Realty Group Trust	7,201	124,001
Lamar Advertising Co. Class A	2,853	235,344
Life Storage, Inc.	2,760	305,698
LTC Properties, Inc.	1,288	48,236
LXP Industrial Trust (REIT)	9,415	86,241
Medical Properties Trust, Inc.	19,641	232,942
National Health Investors, Inc.	1,499	84,738
National Retail Properties, Inc.	5,759	229,554
National Storage Affiliates Trust	2,765	114,969
Necessity Retail (REIT), Inc./The NETSTREIT Corp.	4,437	26,090
NexPoint Residential Trust, Inc.	1,651	29,404
Office Properties Income Trust	766	35,397
Omega Healthcare Investors, Inc.	1,569	22,044
One Liberty Properties, Inc.	7,687	226,690
Orion Office (REIT), Inc. (b)	543	11,414
Outfront Media, Inc.	1,841	16,109
Paramount Group, Inc.	4,803	72,958
Park Hotels & Resorts, Inc.	5,515	34,358
Pebblebrook Hotel Trust	7,656	86,207
Phillips Edison & Co., Inc.	4,324	62,741
Physicians Realty Trust	3,738	104,851
Piedmont Office Realty Trust, Inc. Class A	7,387	111,100
Plymouth Industrial REIT, Inc.	4,148	43,803
Postal Realty Trust, Inc.	1,357	22,811
Potlatch Corp.	607	8,905
Rayom4tritrnc.	2,282	93,653
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	Shares	Value (\$)
REAL ESTATE – continued		
Equity Real Estate Investment Trusts (REITs) – continued		
The Macerich Co.	7,086	56,263
UMH Properties, Inc.	1,658	26,777
Uniti Group, Inc.	7,808	54,266
Universal Health Realty Income Trust (SBI)	432	18,667
Urban Edge Properties	3,658	48,798
Urstadt Biddle Properties, Inc. Class A (b)	1,018	15,789
Veris Residential, Inc. (a)	2,670	30,358
Vornado Realty Trust	5,249	121,567
Washington REIT (SBI)	2,905	51,012
Whitestone REIT Class B	1,530	12,944
Xenia Hotels & Resorts, Inc. (a)	3,770	51,988
		<u>11,276,416</u>
Real Estate Management & Development - 0.6%		
Anywhere Real Estate, Inc. (a)	3,903	31,653
Cushman & Wakefield PLC (a)	4,944	56,609
Digitalbridge Group, Inc. (a)	4,890	61,174
Doma Holdings, Inc. Class A (a)	5,234	2,300
Douglas Elliman, Inc.	2,268	9,299
eXp World Holdings, Inc. (b)	2,277	25,525
Forestar Group, Inc. (a)	578	6,468
Howard Hughes Corp. (a)	1,260	69,791
Jones Lang LaSalle, Inc. (a)	1,597	241,259
Kennedy-Wilson Holdings, Inc.	3,904	60,356
Marcus & Millichap, Inc.	822	26,945
Newmark Group, Inc.	5,027	40,518
Offerpad Solutions, Inc. (a)(b)	2,123	2,569
Opendoor Technologies, Inc. (a)(b)	12,900	40,119
RE/MAX Holdings, Inc.	656	12,405
Redfin Corp. (a)(b)	3,598	21,012
Seritage Growth Properties (a)	1,234	11,131
The RMR Group, Inc.	493	11,679
The St. Joe Co.	1,088	34,849
WeWork, Inc. (a)(b)	6,823	18,081
Zillow Group, Inc.:		
Class A (a)	2,183	62,499
Class C (a)(b)	4,336	124,053
		<u>970,294</u>
TOTAL REAL ESTATE		<u>12,246,710</u>

UTILITIES - 2.9%

Electric Utilities - 1.0%

Allete, Inc.	1,863	93,243
Avangrid, Inc. (b)	2,270	94,659
Hawaiian Electric Industries, Inc.	3,589	124,395
IDACORP, Inc.	1,653	163,664
MGE Energy, Inc.	1,187	77,903
NRG Energy, Inc.	7,753	296,707
OGE Energy Corp.	6,519	237,683
Otter Tail Corp.	1,362	83,790
Pinnacle West Capital Corp.	3,688	237,913
PNM Resources, Inc.	2,783	127,267
Portland General Electric Co.	2,915	126,686
		<u>1,663,910</u>

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	Shares	Value (\$)
UTILITIES – continued		
Gas Utilities - 0.7%		
Chesapeake Utilities Corp.	581	67,042
National Fuel Gas Co.	2,982	183,542
New Jersey Resources Corp.	3,134	121,286
Northwest Natural Holding Co.	1,123	48,716
ONE Gas, Inc.	1,761	123,957
South Jersey Industries, Inc.	3,949	131,976
Southwest Gas Corp.	2,183	152,264
Spire, Inc.	1,701	106,023
UGI Corp.	6,858	221,719
		<u>1,156,525</u>

Independent Power and Renewable Electricity

Producers - 0.4%

Cleanway Energy, Inc.:		
Class A	1,032	30,036



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Shares Value (\$)

TOTAL MONEY MARKET FUNDS
(Cost \$21,242,206)

21,2 2,206

_____ _____ _____ _____ _____ _____ _____
_____ _____ _____ _____ _____ _____ _____

Amount for Fidelity Securities Lending Cash Central Fund represents the income earned on investing cash collateral, less rebates paid to borrowers and any lending agent fees associated with the loan, plus any premium payments received for lending certain types of securities.

n est ent Valuation

Level 1 — Unadjusted quoted prices in active markets for identical investments

Level 2 — other significant observable inputs (including quoted prices for similar investments, interest rates, prepayment speeds, etc.)

Level 3 — unobservable inputs (including the Fund's own assumptions based on the best information available)

Valuation techniques used to value investments by major category are as follows:

Equity securities, including restricted securities, for which market quotations are readily available, are valued at the last reported sale price or official closing price as reported by a third party pricing service on the primary market or exchange on which they are traded and are categorized as Level 1 in the hierarchy. In the event there were no sales during the day or closing prices are not available, securities are valued at the last quoted bid price or may be valued using the last available price and are generally categorized as Level 2 in the hierarchy. For any foreign equity securities, when market or security specific events arise, comparisons to the valuation of American Depositary

Debt securities, including restricted securities, are valued based on evaluated prices received from third party pricing services or from brokers who make markets in such securities. U.S. Treasury Obligations are valued by pricing services who utilize matrix pricing which considers yield or price of bonds of comparable quality, coupon, maturity and type or by broker-supplied prices. When independent prices are unavailable or unreliable, debt securities may be valued utilizing pricing methodologies which consider similar factors that would be used by third party pricing services. Debt securities are generally categorized as Level 2 in the hierarchy but may be Level 3 depending on the circumstances.

Futures contracts are valued at the settlement price established each day by the board of trade or exchange on which they are traded and are categorized as Level 1 in the hierarchy.

Investments in any open-end mutual funds are valued at their closing net asset value (NAV) each business day and are categorized as Level 1 in the hierarchy.

Changes in valuation techniques may result in transfers in or out of an assigned level within the disclosure hierarchy.

Derivative Instruments

Risk Exposures and the Use of Derivative Instruments: The Fund's investment objectives allow the Fund to enter into various types of derivative contracts. Derivatives are investments whose value is primarily derived from underlying assets, indices or reference rates and may be transacted on an exchange or over-the-counter (OTC). Derivatives may involve a future commitment to buy or sell a specified asset based on specified terms, to exchange future cash flows at periodic intervals based on a notional principal amount, or for one party to make one or more payments upon the occurrence of specified events in exchange for periodic payments from the other party.

The Fund used derivatives to increase returns, to gain exposure to certain types of assets and/or to manage exposure to certain risks as defined below. The success of any strategy involving derivatives depends on analysis of numerous economic factors, and if the strategies for investment do not work as intended, the Fund may not achieve its objectives.

The Fund's use of derivatives increased or decreased its exposure to the following risk(s):

Equity Risk — Equity risk relates to the fluctuations in the value of financial instruments as a result of changes in market prices (other than those arising from interest rate risk or foreign exchange risk), whether caused by factors specific to an individual investment, its issuer, or all factors affecting all instruments traded in a market or market segment.

Futures Contracts: A futures contract is an agreement between two parties to buy or sell a specified underlying instrument for a specified price at a specified future date.

The Fund used futures contracts to manage its exposure to the stock market.

Open futures contracts at period end are presented in the Schedule of Investments under the caption "Futures Contracts". The underlying face amount at value reflects each contract's exposure to the underlying instrument or index at period end. Any securities and/or cash deposited to meet initial margin requirements are identified in the Schedule of Investments.

For additional information on the Fund's significant accounting policies, please refer to the Fund's most recent semiannual or annual shareholder report.

The fund's schedule of investments as of the date on the cover of this report has not been audited. This report is provided for the general information of the fund's shareholders. For more information regarding the fund and its holdings, please see the fund's most recent prospectus and annual report.

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