

# Country Exposure Summary - Net Assets

Report ID: IACS0020  
Base Currency: USD  
Status: PRELIMINARY

NM8F14453702 - SSGA R1000 INDEX

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
UNITED STATES	983,644,664.27 983,644,664.27	0.00 0.00	983,644,664.27 983,644,664.27	96.63	96.63
IRELAND	21,319,922.46 21,319,922.46	0.00 0.00	21,319,922.46 21,319,922.46	2.09	2.09
BERMUDA	2,756,488.00 2,756,488.00	0.00 0.00	2,756,488.00 2,756,488.00	0.27	0.27
SWITZERLAND	2,676,418.42 2,676,418.42	0.00 0.00	2,676,418.42 2,676,418.42	0.26	0.26
CURACAO	1,842,436.90 1,842,436.90	0.00 0.00	1,842,436.90 1,842,436.90	0.18	0.18
JERSEY C I	1,581,705.75 1,581,705.75	0.00 0.00	1,581,705.75 1,581,705.75	0.16	0.16
NETHERLANDS	1,024,858.00 1,024,858.00	0.00 0.00	1,024,858.00 1,024,858.00	0.10	0.10
LUXEMBOURG	737,338.00 737,338.00	0.00 0.00	737,338.00 737,338.00	0.07	0.07
UNITED KINGDOM	528,171.00 528,171.00	0.00 0.00	528,171.00 528,171.00	0.05	0.05
LIBERIA	435,370.00 435,370.00	0.00 0.00	435,370.00 435,370.00	0.04	0.04
PANAMA	350,705.28 350,705.28	0.00 0.00	350,705.28 350,705.28	0.03	0.03
GUERNSEY CI	296,064.00 296,064.00	0.00 0.00	296,064.00 296,064.00	0.03	0.03
CANADA	276,838.80 276,838.80	0.00 0.00	276,838.80 276,838.80	0.03	0.03
BRITISH VIRGIN ISLANDS	144,760.00 144,760.00	0.00 0.00	144,760.00 144,760.00	0.01	0.01
PUERTO RICO	117,380.00 117,380.00	0.00 0.00	117,380.00 117,380.00	0.01	0.01
ISRAEL	106,488.00 106,488.00	0.00 0.00	106,488.00 106,488.00	0.01	0.01
CAYMAN ISLANDS	82,852.00 82,852.00	0.00 0.00	82,852.00 82,852.00	0.01	0.01
<b>BASE TOTAL:</b>	<b>1,017,922,460.88</b>	<b>0.00</b>	<b>1,017,922,460.88</b>	<b>100.00</b>	<b>100.00</b>

**Country Exposure  
Summary - Net Assets**

NM8F17128602 - DFA SMALL VALUE

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
UNITED STATES	268.55	0.00	268.55	100.00	100.00
	268.55	0.00	268.55		
<b>BASE TOTAL:</b>	<b>268.55</b>	<b>0.00</b>	<b>268.55</b>	<b>100.00</b>	<b>100.00</b>

**Country Exposure  
Summary - Net Assets**

NM8F17128802 - HARVEST MLP

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
UNITED STATES	435,915.53	0.00	435,915.53	100.00	100.00
	435,915.53	0.00	435,915.53		
<b>BASE TOTAL:</b>	<b>435,915.53</b>	<b>0.00</b>	<b>435,915.53</b>	<b>100.00</b>	<b>100.00</b>

**Country Exposure  
Summary - Net Assets**

Report ID: IACS0020  
Base Currency: USD  
Status: PRELIMINARY

NM8F17129402 - PRINCIPAL

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
EURO CURRENCY GEOGRAPHIC	254,055.51 278,965.67	0.00 0.00	254,055.51 278,965.67	52.16	52.16
SWITZERLAND	104,959.88 117,214.68	0.00 0.00	104,959.88 117,214.68	21.92	21.92
CANADA	64,820.65 47,889.33	0.00 0.00	64,820.65 47,889.33	8.95	8.95
JAPAN	4,818,847.00 35,095.90	0.00 0.00	4,818,847.00 35,095.90	6.56	6.56
DENMARK	178,984.37 26,366.20	0.00 0.00	178,984.37 26,366.20	4.93	4.93
SWEDEN	150,693.56 14,601.31	0.00 0.00	150,693.56 14,601.31	2.73	2.73
NORWAY	66,876.40 6,227.92	0.00 0.00	66,876.40 6,227.92	1.16	1.16
UNITED KINGDOM	3,679.59 4,607.03	0.00 0.00	3,679.59 4,607.03	0.86	0.86
UNITED STATES	2,830.89 2,830.89	0.00 0.00	2,830.89 2,830.89	0.53	0.53
AUSTRALIA	1,545.02 1,027.06	0.00 0.00	1,545.02 1,027.06	0.19	0.19
<b>BASE TOTAL:</b>	<b>534,825.99</b>	<b>0.00</b>	<b>534,825.99</b>	<b>100.00</b>	<b>100.00</b>

**Country Exposure  
Summary - Net Assets**

Report ID: IACS0020  
Base Currency: USD  
Status: PRELIMINARY

NM8F17129502 - RUSSELL TRANSITION

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
UNITED STATES	827,815.10 827,815.10	0.00 0.00	827,815.10 827,815.10	51.21	51.21
DENMARK	3,846,266.35 566,593.95	0.00 0.00	3,846,266.35 566,593.95	35.05	35.05
INDIA	17,888,324.67 218,586.81	0.00 0.00	17,888,324.67 218,586.81	13.52	13.52
CHINA	24,903.36 3,594.49	0.00 0.00	24,903.36 3,594.49	0.22	0.22
VIETNAM	192,600.00 8.21	0.00 0.00	192,600.00 8.21	0.00	0.00
TUNISIA	2.40 0.79	0.00 0.00	2.40 0.79	0.00	0.00
SOUTH AFRICA	10.88 0.59	0.00 0.00	10.88 0.59	0.00	0.00
UNITED KINGDOM	0.20 0.25	0.00 0.00	0.20 0.25	0.00	0.00
KUWAIT	0.07 0.23	0.00 0.00	0.07 0.23	0.00	0.00
<b>BASE TOTAL:</b>	<b>1,616,600.42</b>	<b>0.00</b>	<b>1,616,600.42</b>	<b>100.00</b>	<b>100.00</b>

**Country Exposure  
Summary - Net Assets**

Report ID: IACS0020  
Base Currency: USD  
Status: PRELIMINARY

NM8F17129602 - MFS INTL EQ

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
FRANCE	36,712,152.20	0.00	36,712,152.20	18.01	18.01
	40,311,778.73	0.00	40,311,778.73		
SWITZERLAND	31,700,294.14	0.00	31,700,294.14	15.95	15.95
	35,703,779.16	0.00	35,703,779.16		
JAPAN	4,304,626,652.00	0.00	4,304,626,652.00	14.01	14.01
	31,353,235.03	0.00	31,353,235.03		
GERMANY	22,204,803.08	0.00	22,204,803.08	10.89	10.89
	24,381,984.01	0.00	24,381,984.01		
UNITED KINGDOM	17,724,141.84	0.00	17,724,141.84	9.91	9.91
	22,191,560.33	0.00	22,191,560.33		
IRELAND	13,258,607.17	0.00	13,258,607.17	6.60	6.60
	14,766,538.94	0.00	14,766,538.94		
CANADA	14,318,008.77	0.00	14,318,008.77	4.73	4.73
	10,578,115.90	0.00	10,578,115.90		
EURO CURRENCY GEOGRAPHIC	7,183,498.49	0.00	7,183,498.49	3.52	3.52
	7,887,884.96	0.00	7,887,884.96		
SPAIN	6,070,544.17	0.00	6,070,544.17	2.98	2.98
	6,665,761.03	0.00	6,665,761.03		
NETHERLANDS	5,710,893.95	0.00	5,710,893.95	2.80	2.80
	6,270,847.11	0.00	6,270,847.11		
SOUTH KOREA	6,754,297,483.20	0.00	6,754,297,483.20	2.25	2.25
	5,046,526.13	0.00	5,046,526.13		
TAIWAN	4,449,764.28	0.00	4,449,764.28	1.99	1.99
	4,449,764.28	0.00	4,449,764.28		
AUSTRALIA	6,191,451.52	0.00	6,191,451.52	1.84	1.84
	4,115,767.40	0.00	4,115,767.40		
DENMARK	24,389,949.96	0.00	24,389,949.96	1.60	1.60
	3,592,886.38	0.00	3,592,886.38		
SWEDEN	27,081,585.44	0.00	27,081,585.44	1.17	1.17
	2,624,044.79	0.00	2,624,044.79		
BERMUDA	927,586.32	0.00	927,586.32	0.52	0.52
	1,161,384.45	0.00	1,161,384.45		
PORTUGAL	885,837.96	0.00	885,837.96	0.43	0.43
	972,694.37	0.00	972,694.37		
BRAZIL	918,473.46	0.00	918,473.46	0.41	0.41
	918,473.46	0.00	918,473.46		

**Country Exposure  
Summary - Net Assets**

Report ID: IACS0020  
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Status: PRELIMINARY

NM8F17129602 - MFS INTL EQ

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
ISRAEL	672,275.25	0.00	672,275.25	0.30	0.30
	672,275.25	0.00	672,275.25		
UNITED STATES	182,459.64	0.00	182,459.64	0.08	0.08
	182,459.64	0.00	182,459.64		
NORWAY	142,259.87	0.00	142,259.87	0.01	0.01
	13,248.08	0.00	13,248.08		
<b>BASE TOTAL:</b>	<b>223,861,009.43</b>	<b>0.00</b>	<b>223,861,009.43</b>	<b>100.00</b>	<b>100.00</b>

**Country Exposure  
Summary - Net Assets**

NM8F17129702 - KBI EAFE

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
EURO CURRENCY GEOGRAPHIC	194,118.10	0.00	194,118.10	55.81	55.81
	213,151.39	0.00	213,151.39		
SWITZERLAND	142,551.86	0.00	142,551.86	41.69	41.69
	159,195.78	0.00	159,195.78		
NORWAY	101,073.05	0.00	101,073.05	2.46	2.46
	9,412.52	0.00	9,412.52		
UNITED STATES	139.07	0.00	139.07	0.04	0.04
	139.07	0.00	139.07		
<b>BASE TOTAL:</b>	<b>381,898.76</b>	<b>0.00</b>	<b>381,898.76</b>	<b>100.00</b>	<b>100.00</b>



**Country Exposure  
Summary - Net Assets**

Report ID: IACS0020  
Base Currency: USD  
Status: PRELIMINARY

NM8F17129802 - NTGI ACWI X US

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
EURO CURRENCY GEOGRAPHIC	214,240.61	0.00	214,240.61	86.57	86.57
	235,246.90	0.00	235,246.90		
NORWAY	262,640.89	0.00	262,640.89	9.00	9.00
	24,458.67	0.00	24,458.67		
DENMARK	80,218.94	0.00	80,218.94	4.35	4.35
	11,817.06	0.00	11,817.06		
RUSSIA	16,668.75	0.00	16,668.75	0.08	0.08
	210.33	0.00	210.33		
UNITED STATES	6.59	0.00	6.59	0.00	0.00
	6.59	0.00	6.59		
AUSTRALIA	3.01	0.00	3.01	0.00	0.00
	2.00	0.00	2.00		
JAPAN	20.00	0.00	20.00	0.00	0.00
	0.15	0.00	0.15		
HONG KONG	0.68	0.00	0.68	0.00	0.00
	0.09	0.00	0.09		
SOUTH AFRICA	0.02	0.00	0.02	0.00	0.00
	0.00	0.00	0.00		
CANADA	-0.07	0.00	-0.07	-0.00	-0.00
	-0.05	0.00	-0.05		
<b>BASE TOTAL:</b>	<b>271,741.74</b>	<b>0.00</b>	<b>271,741.74</b>	<b>100.00</b>	<b>100.00</b>

# Country Exposure Summary - Net Assets

Report ID: IACS0020  
Base Currency: USD  
Status: PRELIMINARY

NM8F17129902 - SCHRODERS

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
EURO CURRENCY GEOGRAPHIC	58,257.87	0.00	58,257.87	37.40	37.40
	63,970.05	0.00	63,970.05		
SWITZERLAND	35,622.23	0.00	35,622.23	23.26	23.26
	39,781.36	0.00	39,781.36		
JAPAN	4,889,175.00	0.00	4,889,175.00	20.82	20.82
	35,608.11	0.00	35,608.11		
UNITED KINGDOM	12,341.00	0.00	12,341.00	9.03	9.03
	15,451.54	0.00	15,451.54		
DENMARK	75,680.27	0.00	75,680.27	6.52	6.52
	11,148.47	0.00	11,148.47		
NORWAY	50,582.18	0.00	50,582.18	2.75	2.75
	4,710.51	0.00	4,710.51		
AUSTRALIA	526.64	0.00	526.64	0.20	0.20
	350.08	0.00	350.08		
UNITED STATES	2.18	0.00	2.18	0.00	0.00
	2.18	0.00	2.18		
<b>BASE TOTAL:</b>	<b>171,022.30</b>	<b>0.00</b>	<b>171,022.30</b>	<b>100.00</b>	<b>100.00</b>

# Country Exposure Summary - Net Assets

NM8F17953402 - PARAMETRIC BNDS PLUS

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
UNITED STATES	41,628,645.60	0.00	41,628,645.60	100.00	100.00
	41,628,645.60	0.00	41,628,645.60		
<b>BASE TOTAL:</b>	<b>41,628,645.60</b>	<b>0.00</b>	<b>41,628,645.60</b>	<b>100.00</b>	<b>100.00</b>

**Country Exposure  
Summary - Net Assets**

Report ID: IACS0020  
Base Currency: USD  
Status: PRELIMINARY

NM8F20067102 - PIMCO COMMODITIES

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
UNITED KINGDOM	128.39	0.00	128.39	57.83	57.83
	160.75	0.00	160.75		
EURO CURRENCY GEOGRAPHIC	65.39	0.00	65.39	25.83	25.83
	71.80	0.00	71.80		
UNITED STATES	41.75	0.00	41.75	15.02	15.02
	41.75	0.00	41.75		
JAPAN	505.00	0.00	505.00	1.32	1.32
	3.68	0.00	3.68		
CANADA	0.07	0.00	0.07	0.02	0.02
	0.05	0.00	0.05		
DENMARK	-0.31	0.00	-0.31	-0.02	-0.02
	-0.05	0.00	-0.05		
<b>BASE TOTAL:</b>	<b>277.98</b>	<b>0.00</b>	<b>277.98</b>	<b>100.00</b>	<b>100.00</b>

**Country Exposure  
Summary - Net Assets**

Report ID: IACS0020  
Base Currency: USD  
Status: PRELIMINARY

NM8F26658602 - ACADIAN INTL EQUITY

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
JAPAN	5,800,065,293.00	0.00	5,800,065,293.00	15.57	15.57
	42,248,098.34	0.00	42,248,098.34		
AUSTRALIA	50,869,809.91	0.00	50,869,809.91	12.47	12.47
	33,815,706.77	0.00	33,815,706.77		
UNITED KINGDOM	26,639,836.68	0.00	26,639,836.68	10.85	10.85
	29,421,175.12	0.00	29,421,175.12		
GERMANY	24,957,790.02	0.00	24,957,790.02	10.10	10.10
	27,404,901.32	0.00	27,404,901.32		
FRANCE	18,666,119.68	0.00	18,666,119.68	7.56	7.56
	20,496,332.72	0.00	20,496,332.72		
SWITZERLAND	18,019,175.85	0.00	18,019,175.85	7.43	7.43
	20,154,017.82	0.00	20,154,017.82		
DENMARK	131,697,099.75	0.00	131,697,099.75	7.15	7.15
	19,400,315.17	0.00	19,400,315.17		
NETHERLANDS	14,162,939.73	0.00	14,162,939.73	5.64	5.64
	15,290,637.20	0.00	15,290,637.20		
CANADA	18,338,639.00	0.00	18,338,639.00	5.00	5.00
	13,566,119.02	0.00	13,566,119.02		
ISRAEL	15,727,466.49	0.00	15,727,466.49	3.39	3.39
	9,185,061.32	0.00	9,185,061.32		
NORWAY	68,020,997.75	0.00	68,020,997.75	2.34	2.34
	6,334,518.41	0.00	6,334,518.41		
SINGAPORE	10,155,949.65	0.00	10,155,949.65	2.33	2.33
	6,316,093.43	0.00	6,316,093.43		
SPAIN	4,685,083.48	0.00	4,685,083.48	1.90	1.90
	5,144,455.92	0.00	5,144,455.92		
HONG KONG	39,069,949.45	0.00	39,069,949.45	1.84	1.84
	4,998,224.26	0.00	4,998,224.26		
AUSTRIA	3,479,098.10	0.00	3,479,098.10	1.41	1.41
	3,820,223.66	0.00	3,820,223.66		
ITALY	3,314,604.35	0.00	3,314,604.35	1.34	1.34
	3,639,601.32	0.00	3,639,601.32		
SWEDEN	33,170,907.50	0.00	33,170,907.50	1.18	1.18
	3,214,063.91	0.00	3,214,063.91		
PORTUGAL	2,205,686.18	0.00	2,205,686.18	0.89	0.89
	2,421,953.71	0.00	2,421,953.71		

# Country Exposure Summary - Net Assets

Report ID: IACS0020  
Base Currency: USD  
Status: PRELIMINARY

NM8F26658602 - ACADIAN INTL EQUITY

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
EURO CURRENCY GEOGRAPHIC	1,086,381.00	0.00	1,086,381.00	0.44	0.44
	1,193,010.20	0.00	1,193,010.20		
LUXEMBOURG	836,387.55	0.00	836,387.55	0.34	0.34
	918,395.35	0.00	918,395.35		
UNITED STATES	807,189.03	0.00	807,189.03	0.30	0.30
	807,189.03	0.00	807,189.03		
FINLAND	353,422.46	0.00	353,422.46	0.14	0.14
	388,075.53	0.00	388,075.53		
JERSEY C I	307,991.03	0.00	307,991.03	0.14	0.14
	385,620.17	0.00	385,620.17		
CHINA	2,750,800.00	0.00	2,750,800.00	0.13	0.13
	350,427.08	0.00	350,427.08		
BELGIUM	218,078.25	0.00	218,078.25	0.09	0.09
	239,460.82	0.00	239,460.82		
NEW ZEALAND	165,091.29	0.00	165,091.29	0.04	0.04
	103,155.64	0.00	103,155.64		
BERMUDA	13,948.76	0.00	13,948.76	0.01	0.01
	17,464.54	0.00	17,464.54		
<b>BASE TOTAL:</b>	<b>271,274,297.78</b>	<b>0.00</b>	<b>271,274,297.78</b>	<b>100.00</b>	<b>100.00</b>

# Country Exposure Summary - Net Assets

NM8F32337902 - SECURITY CAP BETA

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
UNITED STATES	0.54	0.00	0.54	100.00	100.00
	0.54	0.00	0.54		
<b>BASE TOTAL:</b>	<b>0.54</b>	<b>0.00</b>	<b>0.54</b>	<b>100.00</b>	<b>100.00</b>

# Country Exposure Summary - Net Assets

NM8F32338102 - SECURITY CAP ALPHA

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
UNITED STATES	561.07	0.00	561.07	100.00	100.00
	561.07	0.00	561.07		
<b>BASE TOTAL:</b>	<b>561.07</b>	<b>0.00</b>	<b>561.07</b>	<b>100.00</b>	<b>100.00</b>



# Country Exposure Summary - Net Assets

NM8F39105902 - GENERAL FD APPR 13TH

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
UNITED STATES	339.89	0.00	339.89	100.00	100.00
	339.89	0.00	339.89		
<b>BASE TOTAL:</b>	<b>339.89</b>	<b>0.00</b>	<b>339.89</b>	<b>100.00</b>	<b>100.00</b>

**Country Exposure  
Summary - Net Assets**

NM8F41335802 - KAR SMCAP CORE

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
UNITED STATES	260,640,373.46	0.00	260,640,373.46	96.38	96.38
	260,640,373.46	0.00	260,640,373.46		
UNITED KINGDOM	9,803,487.17	0.00	9,803,487.17	3.62	3.62
	9,803,487.17	0.00	9,803,487.17		
<b>BASE TOTAL:</b>	<u><u>270,443,860.63</u></u>	<u><u>0.00</u></u>	<u><u>270,443,860.63</u></u>	<u><u>100.00</u></u>	<u><u>100.00</u></u>

**Country Exposure  
Summary - Net Assets**

Report ID: IACS0020  
Base Currency: USD  
Status: PRELIMINARY

NM8F41337502 - PINEBRIDGE HY

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
UNITED STATES	825,875,079.42	0.00	825,875,079.42	53.82	53.82
	829,290,652.52	0.00	829,290,652.52		
UNITED KINGDOM	69,555,398.62	0.00	69,555,398.62	5.02	5.02
	77,369,184.66	0.00	77,369,184.66		
LUXEMBOURG	72,907,738.98	0.00	72,907,738.98	4.85	4.85
	74,726,875.01	0.00	74,726,875.01		
NETHERLANDS	47,991,865.73	0.00	47,991,865.73	3.24	3.24
	49,982,126.61	0.00	49,982,126.61		
CANADA	45,971,243.52	0.00	45,971,243.52	2.98	2.98
	45,971,243.52	0.00	45,971,243.52		
TURKEY	43,304,920.05	0.00	43,304,920.05	2.81	2.81
	43,304,920.05	0.00	43,304,920.05		
MEXICO	42,822,827.32	0.00	42,822,827.32	2.78	2.78
	42,822,827.32	0.00	42,822,827.32		
FRANCE	37,250,050.55	0.00	37,250,050.55	2.53	2.53
	38,997,738.05	0.00	38,997,738.05		
CAYMAN ISLANDS	34,642,350.71	0.00	34,642,350.71	2.25	2.25
	34,642,350.71	0.00	34,642,350.71		
COLOMBIA	24,862,887.74	0.00	24,862,887.74	1.61	1.61
	24,862,887.74	0.00	24,862,887.74		
MAURITIUS	21,712,946.56	0.00	21,712,946.56	1.41	1.41
	21,712,946.56	0.00	21,712,946.56		
PANAMA	21,225,416.95	0.00	21,225,416.95	1.39	1.39
	21,470,077.67	0.00	21,470,077.67		
BERMUDA	21,395,562.35	0.00	21,395,562.35	1.39	1.39
	21,395,562.35	0.00	21,395,562.35		
ARGENTINA	11,496,008.40	0.00	11,496,008.40	0.75	0.75
	11,496,008.40	0.00	11,496,008.40		
BRITISH VIRGIN ISLANDS	10,524,893.76	0.00	10,524,893.76	0.68	0.68
	10,524,893.76	0.00	10,524,893.76		
AUSTRALIA	10,180,038.73	0.00	10,180,038.73	0.66	0.66
	10,180,038.73	0.00	10,180,038.73		
BRAZIL	9,976,411.00	0.00	9,976,411.00	0.65	0.65
	9,976,411.00	0.00	9,976,411.00		
NIGERIA	9,804,203.20	0.00	9,804,203.20	0.64	0.64
	9,804,203.20	0.00	9,804,203.20		

**Country Exposure  
Summary - Net Assets**

Report ID: IACS0020  
Base Currency: USD  
Status: PRELIMINARY

NM8F41337502 - PINEBRIDGE HY

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
GERMANY	8,821,551.45 9,686,504.56	0.00 0.00	8,821,551.45 9,686,504.56	0.63	0.63
EURO CURRENCY GEOGRAPHIC	8,427,536.78 9,253,856.74	0.00 0.00	8,427,536.78 9,253,856.74	0.60	0.60
SINGAPORE	9,041,130.28 9,041,130.28	0.00 0.00	9,041,130.28 9,041,130.28	0.59	0.59
PERU	8,969,149.29 8,969,149.29	0.00 0.00	8,969,149.29 8,969,149.29	0.58	0.58
SPAIN	7,972,286.13 8,753,968.78	0.00 0.00	7,972,286.13 8,753,968.78	0.57	0.57
EGYPT	8,379,532.00 8,379,532.00	0.00 0.00	8,379,532.00 8,379,532.00	0.54	0.54
CHILE	8,216,480.95 8,216,480.95	0.00 0.00	8,216,480.95 8,216,480.95	0.53	0.53
DOMINICAN REPUBLIC	7,980,374.64 7,980,374.64	0.00 0.00	7,980,374.64 7,980,374.64	0.52	0.52
COTE D'IVOIRE	7,721,641.74 7,721,641.74	0.00 0.00	7,721,641.74 7,721,641.74	0.50	0.50
ANGOLA	7,430,364.80 7,430,364.80	0.00 0.00	7,430,364.80 7,430,364.80	0.48	0.48
LIBERIA	6,763,740.97 6,763,740.97	0.00 0.00	6,763,740.97 6,763,740.97	0.44	0.44
SWEDEN	5,524,301.30 6,065,959.04	0.00 0.00	5,524,301.30 6,065,959.04	0.39	0.39
SOUTH AFRICA	5,364,429.80 5,364,429.80	0.00 0.00	5,364,429.80 5,364,429.80	0.35	0.35
IRELAND	4,113,428.80 4,832,233.35	0.00 0.00	4,113,428.80 4,832,233.35	0.31	0.31
ITALY	3,726,181.00 4,091,533.04	0.00 0.00	3,726,181.00 4,091,533.04	0.27	0.27
INDIA	4,065,114.05 4,065,114.05	0.00 0.00	4,065,114.05 4,065,114.05	0.26	0.26
HONG KONG	4,031,520.00 4,031,520.00	0.00 0.00	4,031,520.00 4,031,520.00	0.26	0.26
ISRAEL	3,996,607.50 3,996,607.50	0.00 0.00	3,996,607.50 3,996,607.50	0.26	0.26

# Country Exposure Summary - Net Assets

Report ID: IACS0020  
Base Currency: USD  
Status: PRELIMINARY

NM8F41337502 - PINEBRIDGE HY

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
JERSEY C I	3,501,628.20 3,844,962.85	0.00 0.00	3,501,628.20 3,844,962.85	0.25	0.25
PARAGUAY	3,789,447.10 3,789,447.10	0.00 0.00	3,789,447.10 3,789,447.10	0.25	0.25
COSTA RICA	3,632,353.56 3,632,353.56	0.00 0.00	3,632,353.56 3,632,353.56	0.24	0.24
GUATEMALA	3,487,795.13 3,487,795.13	0.00 0.00	3,487,795.13 3,487,795.13	0.23	0.23
NORWAY	2,744,431.25 3,013,522.73	0.00 0.00	2,744,431.25 3,013,522.73	0.20	0.20
GIBRALTAR	2,706,000.00 2,971,323.30	0.00 0.00	2,706,000.00 2,971,323.30	0.19	0.19
JORDAN	2,869,564.00 2,869,564.00	0.00 0.00	2,869,564.00 2,869,564.00	0.19	0.19
SERBIA	2,635,880.00 2,635,880.00	0.00 0.00	2,635,880.00 2,635,880.00	0.17	0.17
OMAN	2,306,725.56 2,306,725.56	0.00 0.00	2,306,725.56 2,306,725.56	0.15	0.15
ECUADOR	2,194,827.90 2,194,827.90	0.00 0.00	2,194,827.90 2,194,827.90	0.14	0.14
GABON	1,843,100.00 1,843,100.00	0.00 0.00	1,843,100.00 1,843,100.00	0.12	0.12
INDONESIA	1,442,091.14 1,442,091.14	0.00 0.00	1,442,091.14 1,442,091.14	0.09	0.09
VIETNAM	1,171,400.93 1,171,400.93	0.00 0.00	1,171,400.93 1,171,400.93	0.08	0.08
SENEGAL	781,191.00 781,191.00	0.00 0.00	781,191.00 781,191.00	0.05	0.05
AUSTRIA	674,450.00 674,450.00	0.00 0.00	674,450.00 674,450.00	0.04	0.04
BELGIUM	505,890.00 555,492.51	0.00 0.00	505,890.00 555,492.51	0.04	0.04
ROMANIA	430,612.00 430,612.00	0.00 0.00	430,612.00 430,612.00	0.03	0.03
<b>BASE TOTAL:</b>	<b>1,540,819,829.10</b>	<b>0.00</b>	<b>1,540,819,829.10</b>	<b>100.00</b>	<b>100.00</b>

**Country Exposure  
Summary - Net Assets**

Report ID: IACS0020  
Base Currency: USD  
Status: PRELIMINARY

NM8F45623402 - BLACKROCK US AGG BD

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
UNITED STATES	1,729,019,994.11	0.00	1,729,019,994.11	93.50	93.50
	1,729,019,994.11	0.00	1,729,019,994.11		
SUPRANATIONAL GEOGRAPHIC FOCUS	21,212,010.00	0.00	21,212,010.00	1.15	1.15
	21,212,010.00	0.00	21,212,010.00		
CANADA	19,746,210.60	0.00	19,746,210.60	1.07	1.07
	19,746,210.60	0.00	19,746,210.60		
UNITED KINGDOM	17,776,766.90	0.00	17,776,766.90	0.96	0.96
	17,776,766.90	0.00	17,776,766.90		
JAPAN	13,021,774.56	0.00	13,021,774.56	0.70	0.70
	13,021,774.56	0.00	13,021,774.56		
GERMANY	5,303,845.55	0.00	5,303,845.55	0.29	0.29
	5,303,845.55	0.00	5,303,845.55		
MEXICO	5,229,019.95	0.00	5,229,019.95	0.28	0.28
	5,229,019.95	0.00	5,229,019.95		
NETHERLANDS	4,707,627.08	0.00	4,707,627.08	0.25	0.25
	4,707,627.08	0.00	4,707,627.08		
SOUTH KOREA	3,151,542.00	0.00	3,151,542.00	0.17	0.17
	3,151,542.00	0.00	3,151,542.00		
INDONESIA	2,627,259.15	0.00	2,627,259.15	0.14	0.14
	2,627,259.15	0.00	2,627,259.15		
PHILIPPINES	2,615,670.00	0.00	2,615,670.00	0.14	0.14
	2,615,670.00	0.00	2,615,670.00		
AUSTRALIA	1,969,218.25	0.00	1,969,218.25	0.11	0.11
	1,969,218.25	0.00	1,969,218.25		
SPAIN	1,836,822.00	0.00	1,836,822.00	0.10	0.10
	1,836,822.00	0.00	1,836,822.00		
IRELAND	1,782,695.98	0.00	1,782,695.98	0.10	0.10
	1,782,695.98	0.00	1,782,695.98		
NORWAY	1,701,326.90	0.00	1,701,326.90	0.09	0.09
	1,701,326.90	0.00	1,701,326.90		
CHILE	1,675,245.00	0.00	1,675,245.00	0.09	0.09
	1,675,245.00	0.00	1,675,245.00		
PANAMA	1,605,446.05	0.00	1,605,446.05	0.09	0.09
	1,605,446.05	0.00	1,605,446.05		
PERU	1,547,164.36	0.00	1,547,164.36	0.08	0.08
	1,547,164.36	0.00	1,547,164.36		

**Country Exposure  
Summary - Net Assets**

Report ID: IACS0020  
Base Currency: USD  
Status: PRELIMINARY

NM8F45623402 - BLACKROCK US AGG BD

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
ITALY	1,538,795.00 1,538,795.00	0.00 0.00	1,538,795.00 1,538,795.00	0.08	0.08
SWITZERLAND	1,473,737.45 1,473,737.45	0.00 0.00	1,473,737.45 1,473,737.45	0.08	0.08
CAYMAN ISLANDS	1,290,611.49 1,290,611.49	0.00 0.00	1,290,611.49 1,290,611.49	0.07	0.07
FRANCE	1,238,892.20 1,238,892.20	0.00 0.00	1,238,892.20 1,238,892.20	0.07	0.07
POLAND	1,228,151.25 1,228,151.25	0.00 0.00	1,228,151.25 1,228,151.25	0.07	0.07
AUSTRIA	1,199,695.00 1,199,695.00	0.00 0.00	1,199,695.00 1,199,695.00	0.06	0.06
LUXEMBOURG	975,626.70 975,626.70	0.00 0.00	975,626.70 975,626.70	0.05	0.05
SWEDEN	937,460.00 937,460.00	0.00 0.00	937,460.00 937,460.00	0.05	0.05
URUGUAY	773,099.80 773,099.80	0.00 0.00	773,099.80 773,099.80	0.04	0.04
ISRAEL	704,022.00 704,022.00	0.00 0.00	704,022.00 704,022.00	0.04	0.04
BERMUDA	542,597.00 542,597.00	0.00 0.00	542,597.00 542,597.00	0.03	0.03
SINGAPORE	379,992.90 379,992.90	0.00 0.00	379,992.90 379,992.90	0.02	0.02
JERSEY C I	291,800.30 291,800.30	0.00 0.00	291,800.30 291,800.30	0.02	0.02
HUNGARY	113,462.00 113,462.00	0.00 0.00	113,462.00 113,462.00	0.01	0.01
<b>BASE TOTAL:</b>	<b>1,849,217,581.53</b>	<b>0.00</b>	<b>1,849,217,581.53</b>	<b>100.00</b>	<b>100.00</b>

# Country Exposure Summary - Net Assets

Report ID: IACS0020  
Base Currency: USD  
Status: PRELIMINARY

NM8F46989902 - ALLNCE BERNSTEIN GCE

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
UNITED STATES	165,856,644.66	0.00	165,856,644.66	61.01	61.01
	165,856,644.66	0.00	165,856,644.66		
UNITED KINGDOM	13,007,527.93	0.00	13,007,527.93	5.95	5.95
	16,162,875.02	0.00	16,162,875.02		
JAPAN	2,089,971,267.00	0.00	2,089,971,267.00	5.60	5.60
	15,222,289.66	0.00	15,222,289.66		
FRANCE	13,521,427.29	0.00	13,521,427.29	5.46	5.46
	14,847,203.24	0.00	14,847,203.24		
SWITZERLAND	10,385,872.28	0.00	10,385,872.28	4.27	4.27
	11,598,494.93	0.00	11,598,494.93		
IRELAND	11,490,468.57	0.00	11,490,468.57	4.23	4.23
	11,490,468.57	0.00	11,490,468.57		
NETHERLANDS	8,408,469.81	0.00	8,408,469.81	3.40	3.40
	9,232,920.28	0.00	9,232,920.28		
SOUTH KOREA	7,464,893,698.40	0.00	7,464,893,698.40	2.05	2.05
	5,577,453.53	0.00	5,577,453.53		
CHINA	37,061,985.00	0.00	37,061,985.00	1.74	1.74
	4,721,362.18	0.00	4,721,362.18		
HONG KONG	23,955,824.54	0.00	23,955,824.54	1.12	1.12
	3,051,755.70	0.00	3,051,755.70		
GERMANY	2,254,420.27	0.00	2,254,420.27	0.91	0.91
	2,475,466.18	0.00	2,475,466.18		
SWEDEN	24,928,524.34	0.00	24,928,524.34	0.89	0.89
	2,415,425.96	0.00	2,415,425.96		
CURACAO	2,237,504.60	0.00	2,237,504.60	0.82	0.82
	2,237,504.60	0.00	2,237,504.60		
DENMARK	12,503,251.89	0.00	12,503,251.89	0.68	0.68
	1,841,855.50	0.00	1,841,855.50		
SPAIN	1,545,547.78	0.00	1,545,547.78	0.62	0.62
	1,697,088.74	0.00	1,697,088.74		
BRAZIL	8,119,936.00	0.00	8,119,936.00	0.60	0.60
	1,628,318.53	0.00	1,628,318.53		
CANADA	2,110,293.95	0.00	2,110,293.95	0.57	0.57
	1,559,080.90	0.00	1,559,080.90		
CAYMAN ISLANDS	235,648.00	0.00	235,648.00	0.09	0.09
	235,648.00	0.00	235,648.00		



**Country Exposure  
Summary - Net Assets**

Report ID: IACS0020  
Base Currency: USD  
Status: PRELIMINARY

NM8F46989902 - ALLNCE BERNSTEIN GCE

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
EURO CURRENCY GEOGRAPHIC	15,802.67	0.00	15,802.67	0.01	0.01
	17,426.94	0.00	17,426.94		
<b>BASE TOTAL:</b>	<b>271,869,283.12</b>	<b>0.00</b>	<b>271,869,283.12</b>	<b>100.00</b>	<b>100.00</b>

# Country Exposure Summary - Net Assets

Report ID: IACS0020  
Base Currency: USD  
Status: PRELIMINARY

NM8F47186702 - BLACKROCK GLB FI

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
UNITED STATES	288,850.30	0.00	288,850.30	66.51	66.51
	288,850.30	0.00	288,850.30		
UNITED KINGDOM	96,043.95	0.00	96,043.95	27.69	27.69
	120,251.83	0.00	120,251.83		
POLAND	38,002.30	0.00	38,002.30	2.09	2.09
	9,070.40	0.00	9,070.40		
CZECH REPUBLIC	173,005.88	0.00	173,005.88	1.85	1.85
	8,050.41	0.00	8,050.41		
AUSTRALIA	10,625.00	0.00	10,625.00	1.63	1.63
	7,062.97	0.00	7,062.97		
EURO CURRENCY GEOGRAPHIC	996.47	0.00	996.47	0.25	0.25
	1,094.17	0.00	1,094.17		
COLOMBIA	30,622.00	0.00	30,622.00	0.00	0.00
	6.52	0.00	6.52		
INDONESIA	0.38	0.00	0.38	0.00	0.00
	0.00	0.00	0.00		
JAPAN	-15,550.00	0.00	-15,550.00	-0.03	-0.03
	-113.25	0.00	-113.25		
<b>BASE TOTAL:</b>	<b>434,273.35</b>	<b>0.00</b>	<b>434,273.35</b>	<b>100.00</b>	<b>100.00</b>

**Country Exposure  
Summary - Net Assets**

Report ID: IACS0020  
Base Currency: USD  
Status: PRELIMINARY

NM8F52876302 - PIMCO TIPS

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
UNITED STATES	200,139.39 200,139.39	0.00 0.00	200,139.39 200,139.39	434.00	434.00
UNITED KINGDOM	-202,184.67 171,125.83	0.00 0.00	-202,184.67 171,125.83	371.09	371.09
JAPAN	789,475.26 22,929.23	0.00 0.00	789,475.26 22,929.23	49.72	49.72
ISRAEL	1,740.95 479.66	0.00 0.00	1,740.95 479.66	1.04	1.04
NORWAY	-0.27 -0.03	0.00 0.00	-0.27 -0.03	-0.00	-0.00
SWEDEN	-0.34 -0.03	0.00 0.00	-0.34 -0.03	-0.00	-0.00
AUSTRALIA	-0.26 -0.18	0.00 0.00	-0.26 -0.18	-0.00	-0.00
SINGAPORE	-0.36 -0.27	0.00 0.00	-0.36 -0.27	-0.00	-0.00
CANADA	-0.44 -0.33	0.00 0.00	-0.44 -0.33	-0.00	-0.00
EURO CURRENCY GEOGRAPHIC	-229,236.16 -348,558.48	0.00 0.00	-229,236.16 -348,558.48	-755.85	-755.85
<b>BASE TOTAL:</b>	<b>46,114.79</b>	<b>0.00</b>	<b>46,114.79</b>	<b>100.00</b>	<b>100.00</b>

**Country Exposure  
Summary - Net Assets**

Report ID: IACS0020  
Base Currency: USD  
Status: PRELIMINARY

NM8F59817702 - PARAMETRIC RM OVLY

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
UNITED STATES	200,166,145.77 200,166,145.77	0.00 0.00	200,166,145.77 200,166,145.77	100.47	100.47
JAPAN	-22,737,856.00 -165,601.08	0.00 0.00	-22,737,856.00 -165,601.08	-0.08	-0.08
UNITED KINGDOM	-268,733.86 -336,468.23	0.00 0.00	-268,733.86 -336,468.23	-0.17	-0.17
EURO CURRENCY GEOGRAPHIC	-403,451.21 -439,605.87	0.00 0.00	-403,451.21 -439,605.87	-0.22	-0.22
<b>BASE TOTAL:</b>	<u><u>199,224,470.59</u></u>	<u><u>0.00</u></u>	<u><u>199,224,470.59</u></u>	<u><u>100.00</u></u>	<u><u>100.00</u></u>

**Country Exposure  
Summary - Net Assets**

Report ID: IACS0020  
Base Currency: USD  
Status: PRELIMINARY

NM8F68087502 - PARAMETRIC RA OVLY

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
UNITED STATES	111,938,351.26	0.00	111,938,351.26	99.09	99.09
	111,938,351.26	0.00	111,938,351.26		
CANADA	1,379,932.77	0.00	1,379,932.77	0.90	0.90
	1,019,491.52	0.00	1,019,491.52		
EURO CURRENCY GEOGRAPHIC	92,675.02	0.00	92,675.02	0.09	0.09
	102,106.13	0.00	102,106.13		
GERMANY	42,143.39	0.00	42,143.39	0.04	0.04
	46,275.54	0.00	46,275.54		
UNITED KINGDOM	-144,683.08	0.00	-144,683.08	-0.13	-0.13
	-144,683.08	0.00	-144,683.08		
<b>BASE TOTAL:</b>	<b>112,961,541.37</b>	<b>0.00</b>	<b>112,961,541.37</b>	<b>100.00</b>	<b>100.00</b>

**Country Exposure  
Summary - Net Assets**

Report ID: IACS0020  
Base Currency: USD  
Status: PRELIMINARY

NM8F68087902 - PARAMETRIC CR OVLY

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
UNITED STATES	297,570,735.31 297,570,735.31	0.00 0.00	297,570,735.31 297,570,735.31	98.45	98.45
EURO CURRENCY GEOGRAPHIC	3,269,998.62 3,692,453.89	0.00 0.00	3,269,998.62 3,692,453.89	1.22	1.22
GERMANY	873,590.92 959,246.50	0.00 0.00	873,590.92 959,246.50	0.32	0.32
UNITED KINGDOM	30,348.35 37,997.64	0.00 0.00	30,348.35 37,997.64	0.01	0.01
<b>BASE TOTAL:</b>	<u><u>302,260,433.34</u></u>	<u><u>0.00</u></u>	<u><u>302,260,433.34</u></u>	<u><u>100.00</u></u>	<u><u>100.00</u></u>

# Country Exposure Summary - Net Assets

NM8F69218402 - GUGGENHEIM HY

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
UNITED STATES	-4,248.21	0.00	-4,248.21	100.00	100.00
	-4,248.21	0.00	-4,248.21		
<b>BASE TOTAL:</b>	<b>-4,248.21</b>	<b>0.00</b>	<b>-4,248.21</b>	<b>100.00</b>	<b>100.00</b>

**Country Exposure  
Summary - Net Assets**

Report ID: IACS0020  
Base Currency: USD  
Status: PRELIMINARY

NM8F70301802 - DFA REIT

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
UNITED KINGDOM	152,442.83 190,865.97	0.00 0.00	152,442.83 190,865.97	64.64	64.64
EURO CURRENCY GEOGRAPHIC	52,669.97 57,834.25	0.00 0.00	52,669.97 57,834.25	19.59	19.59
JAPAN	3,504,540.00 25,523.76	0.00 0.00	3,504,540.00 25,523.76	8.64	8.64
SOUTH AFRICA	125,689.69 6,862.66	0.00 0.00	125,689.69 6,862.66	2.32	2.32
SINGAPORE	8,204.73 6,103.84	0.00 0.00	8,204.73 6,103.84	2.07	2.07
AUSTRALIA	7,747.06 5,149.85	0.00 0.00	7,747.06 5,149.85	1.74	1.74
CANADA	3,559.93 2,630.06	0.00 0.00	3,559.93 2,630.06	0.89	0.89
UNITED STATES	307.58 307.58	0.00 0.00	307.58 307.58	0.10	0.10
<b>BASE TOTAL:</b>	<b>295,277.97</b>	<b>0.00</b>	<b>295,277.97</b>	<b>100.00</b>	<b>100.00</b>



**Country Exposure  
Summary - Net Assets**

NM8F71510302 - BLACKROCK CORE

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
UNITED STATES	13.87	0.00	13.87	100.00	100.00
	13.87	0.00	13.87		
<b>BASE TOTAL:</b>	<u><u>13.87</u></u>	<u><u>0.00</u></u>	<u><u>13.87</u></u>	<u><u>100.00</u></u>	<u><u>100.00</u></u>

# Country Exposure Summary - Net Assets

NM8F71510502 - MANULIFE

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
UNITED STATES	0.30	0.00	0.30	100.00	100.00
	0.30	0.00	0.30		
<b>BASE TOTAL:</b>	<b>0.30</b>	<b>0.00</b>	<b>0.30</b>	<b>100.00</b>	<b>100.00</b>

# Country Exposure Summary - Net Assets

Report ID: IACS0020  
Base Currency: USD  
Status: PRELIMINARY

NM8F71510602 - MACKAY SHIELDS

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
UNITED STATES	-1.35	0.00	-1.35	100.00	100.00
	-1.35	0.00	-1.35		
<b>BASE TOTAL:</b>	<b>-1.35</b>	<b>0.00</b>	<b>-1.35</b>	<b>100.00</b>	<b>100.00</b>

**Country Exposure  
Summary - Net Assets**

Report ID: IACS0020  
Base Currency: USD  
Status: PRELIMINARY

NM8F80643902 - LGIMA TAA OVERLAY

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
UNITED STATES	48,072.50	0.00	48,072.50	0.00	0.0
	48,072.50	0.00	48,072.50		
HONG KONG	-0.01	0.00	-0.01	0.00	0.0
	0.00	0.00	0.00		
UNITED KINGDOM	0.00	0.00	0.00	0.00	0.0
	-4,363.09	0.00	-4,363.09		
EURO CURRENCY GEOGRAPHIC	0.00	0.00	0.00	0.00	0.0
	-5,701.95	0.00	-5,701.95		
CZECH REPUBLIC	0.00	0.00	0.00	0.00	0.0
	-16,740.11	0.00	-16,740.11		
SOUTH AFRICA	-5,651.99	0.00	-5,651.99	0.00	0.0
	-21,267.35	0.00	-21,267.35		
<b>BASE TOTAL:</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>100.00</b>	<b>100.00</b>

**Country Exposure  
Summary - Net Assets**

Report ID: IACS0020  
Base Currency: USD  
Status: PRELIMINARY

NM8F90910602 - PARAMETRIC EQ OVLY

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
UNITED STATES	134,726,594.17	0.00	134,726,594.17	100.64	100.64
	134,726,594.17	0.00	134,726,594.17		
CANADA	-1,159,854.26	0.00	-1,159,854.26	-0.64	-0.64
	-856,897.98	0.00	-856,897.98		
<b>BASE TOTAL:</b>	<b>133,869,696.19</b>	<b>0.00</b>	<b>133,869,696.19</b>	<b>100.00</b>	<b>100.00</b>

**Country Exposure  
Summary - Net Assets**

Report ID: IACS0020  
Base Currency: USD  
Status: PRELIMINARY

NM8F96039002 - DWS LISTED INFRA

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
UNITED STATES	27,950,352.50 27,950,352.50	0.00 0.00	27,950,352.50 27,950,352.50	49.75	49.75
CANADA	10,423,832.20 7,701,106.14	0.00 0.00	10,423,832.20 7,701,106.14	13.71	13.71
SPAIN	3,772,322.83 4,142,199.08	0.00 0.00	3,772,322.83 4,142,199.08	7.37	7.37
UNITED KINGDOM	2,929,227.77 3,667,539.63	0.00 0.00	2,929,227.77 3,667,539.63	6.53	6.53
FRANCE	2,794,722.28 3,068,744.80	0.00 0.00	2,794,722.28 3,068,744.80	5.46	5.46
ITALY	2,047,499.70 2,248,257.04	0.00 0.00	2,047,499.70 2,248,257.04	4.00	4.00
AUSTRALIA	3,150,003.10 2,093,964.55	0.00 0.00	3,150,003.10 2,093,964.55	3.73	3.73
HONG KONG	10,934,325.53 1,392,934.32	0.00 0.00	10,934,325.53 1,392,934.32	2.48	2.48
CHINA	9,966,100.00 1,269,591.13	0.00 0.00	9,966,100.00 1,269,591.13	2.26	2.26
JAPAN	96,069,955.00 699,758.54	0.00 0.00	96,069,955.00 699,758.54	1.25	1.25
DENMARK	4,384,761.78 645,919.77	0.00 0.00	4,384,761.78 645,919.77	1.15	1.15
MEXICO	578,439.93 569,518.54	0.00 0.00	578,439.93 569,518.54	1.01	1.01
GERMANY	516,514.45 567,158.69	0.00 0.00	516,514.45 567,158.69	1.01	1.01
LUXEMBOURG	105,674.30 116,035.67	0.00 0.00	105,674.30 116,035.67	0.21	0.21
EURO CURRENCY GEOGRAPHIC	35,906.97 39,427.65	0.00 0.00	35,906.97 39,427.65	0.07	0.07
NEW ZEALAND	19,399.05 11,981.82	0.00 0.00	19,399.05 11,981.82	0.02	0.02
SWITZERLAND	1,313.04 1,466.35	0.00 0.00	1,313.04 1,466.35	0.00	0.00
<b>BASE TOTAL:</b>	<b>56,185,956.22</b>	<b>0.00</b>	<b>56,185,956.22</b>	<b>100.00</b>	<b>100.00</b>

**Country Exposure  
Summary - Net Assets**

Report ID: IACS0020  
Base Currency: USD  
Status: PRELIMINARY

NM8F96457002 - BLACKROCK TRANSITION

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
EURO CURRENCY GEOGRAPHIC	8,624.94 9,470.63	0.00 0.00	8,624.94 9,470.63	67.76	67.76
UNITED STATES	3,340.71 3,340.71	0.00 0.00	3,340.71 3,340.71	23.90	23.90
DENMARK	4,310.82 635.03	0.00 0.00	4,310.82 635.03	4.54	4.54
RUSSIA	23,020.80 290.48	0.00 0.00	23,020.80 290.48	2.08	2.08
NORWAY	2,577.40 240.02	0.00 0.00	2,577.40 240.02	1.72	1.72
<b>BASE TOTAL:</b>	<b>13,976.87</b>	<b>0.00</b>	<b>13,976.87</b>	<b>100.00</b>	<b>100.00</b>

**Country Exposure  
Summary - Net Assets**

Report ID: IACS0020  
Base Currency: USD  
Status: PRELIMINARY

NM8F96499202 - BLACKROCK LV INTL EQ

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
UNITED STATES	505,629,828.58	0.00	505,629,828.58	53.35	53.35
	505,342,067.93	0.00	505,342,067.93		
JAPAN	13,842,462,549.00	0.00	13,842,462,549.00	10.64	10.64
	100,825,559.75	0.00	100,825,559.75		
CHINA	542,519,007.68	0.00	542,519,007.68	7.59	7.59
	71,868,228.35	0.00	71,868,228.35		
TAIWAN	1,452,277,759.80	0.00	1,452,277,759.80	4.99	4.99
	47,239,916.42	0.00	47,239,916.42		
SWITZERLAND	39,685,333.07	0.00	39,685,333.07	4.68	4.68
	44,318,871.06	0.00	44,318,871.06		
INDIA	3,416,919,667.41	0.00	3,416,919,667.41	4.41	4.41
	41,753,142.20	0.00	41,753,142.20		
HONG KONG	166,740,566.50	0.00	166,740,566.50	2.43	2.43
	22,978,310.23	0.00	22,978,310.23		
CANADA	25,285,594.26	0.00	25,285,594.26	2.06	2.06
	19,532,341.91	0.00	19,532,341.91		
SAUDI ARABIA	51,113,816.41	0.00	51,113,816.41	1.44	1.44
	13,628,532.44	0.00	13,628,532.44		
SINGAPORE	13,753,030.02	0.00	13,753,030.02	1.09	1.09
	10,301,510.83	0.00	10,301,510.83		
IRELAND	9,334,371.44	0.00	9,334,371.44	0.99	0.99
	9,334,371.44	0.00	9,334,371.44		
GERMANY	8,123,487.76	0.00	8,123,487.76	0.94	0.94
	8,919,995.73	0.00	8,919,995.73		
THAILAND	232,189,445.18	0.00	232,189,445.18	0.72	0.72
	6,799,608.80	0.00	6,799,608.80		
NETHERLANDS	4,527,298.29	0.00	4,527,298.29	0.52	0.52
	4,971,199.89	0.00	4,971,199.89		
INDONESIA	68,233,514,676.00	0.00	68,233,514,676.00	0.49	0.49
	4,651,205.76	0.00	4,651,205.76		
MALAYSIA	19,728,774.52	0.00	19,728,774.52	0.47	0.47
	4,422,996.19	0.00	4,422,996.19		
UNITED ARAB EMIRATES	14,698,115.25	0.00	14,698,115.25	0.42	0.42
	4,002,427.69	0.00	4,002,427.69		
FRANCE	3,356,677.46	0.00	3,356,677.46	0.39	0.39
	3,685,799.68	0.00	3,685,799.68		



# Country Exposure Summary - Net Assets

Report ID: IACS0020  
Base Currency: USD  
Status: PRELIMINARY

NM8F96499202 - BLACKROCK LV INTL EQ

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
ISRAEL	8,313,069.55	0.00	8,313,069.55	0.30	0.30
	2,877,728.64	0.00	2,877,728.64		
QATAR	10,118,607.22	0.00	10,118,607.22	0.29	0.29
	2,779,837.15	0.00	2,779,837.15		
KUWAIT	844,718.66	0.00	844,718.66	0.29	0.29
	2,755,565.68	0.00	2,755,565.68		
FINLAND	2,496,046.08	0.00	2,496,046.08	0.29	0.29
	2,740,783.40	0.00	2,740,783.40		
ITALY	1,994,066.83	0.00	1,994,066.83	0.23	0.23
	2,189,585.08	0.00	2,189,585.08		
PHILIPPINES	113,512,435.99	0.00	113,512,435.99	0.22	0.22
	2,049,515.84	0.00	2,049,515.84		
DENMARK	11,969,754.69	0.00	11,969,754.69	0.19	0.19
	1,763,265.94	0.00	1,763,265.94		
RUSSIA	1,200,854.23	0.00	1,200,854.23	0.13	0.13
	1,200,854.06	0.00	1,200,854.06		
NEW ZEALAND	1,915,473.20	0.00	1,915,473.20	0.12	0.12
	1,183,092.02	0.00	1,183,092.02		
CAYMAN ISLANDS	646,192.20	0.00	646,192.20	0.07	0.07
	646,192.20	0.00	646,192.20		
GREECE	582,271.25	0.00	582,271.25	0.07	0.07
	639,362.95	0.00	639,362.95		
EURO CURRENCY GEOGRAPHIC	495,164.10	0.00	495,164.10	0.06	0.06
	543,714.95	0.00	543,714.95		
SWEDEN	4,771,669.36	0.00	4,771,669.36	0.05	0.05
	462,346.42	0.00	462,346.42		
SOUTH KOREA	608,678,734.00	0.00	608,678,734.00	0.05	0.05
	454,781.01	0.00	454,781.01		
CYPRUS	27,855,103.90	0.00	27,855,103.90	0.04	0.04
	351,483.97	0.00	351,483.97		
NORWAY	116,063.56	0.00	116,063.56	0.00	0.00
	10,808.52	0.00	10,808.52		
UNITED KINGDOM	7,952.21	0.00	7,952.21	0.00	0.00
	9,956.56	0.00	9,956.56		
BRAZIL	46,002.18	0.00	46,002.18	0.00	0.00
	9,224.97	0.00	9,224.97		

**Country Exposure  
Summary - Net Assets**

Report ID: IACS0020  
Base Currency: USD  
Status: PRELIMINARY

NM8F96499202 - BLACKROCK LV INTL EQ

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
CZECH REPUBLIC	198,087.15 9,217.49	0.00 0.00	198,087.15 9,217.49	0.00	0.00
AUSTRALIA	13,351.14 8,875.17	0.00 0.00	13,351.14 8,875.17	0.00	0.00
HUNGARY	2,872,859.24 8,486.80	0.00 0.00	2,872,859.24 8,486.80	0.00	0.00
<b>BASE TOTAL:</b>	<b>947,270,765.12</b>	<b>0.00</b>	<b>947,270,765.12</b>	<b>100.00</b>	<b>100.00</b>

**Country Exposure  
Summary - Net Assets**

Report ID: IACS0020  
Base Currency: USD  
Status: PRELIMINARY

NM8F96499502 - SSGA ACWI IMI

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
UNITED STATES	374,273,157.72	0.00	374,273,157.72	56.60	56.60
	373,357,006.76	0.00	373,357,006.76		
JAPAN	5,394,388,877.50	0.00	5,394,388,877.50	5.96	5.96
	39,291,354.91	0.00	39,291,354.91		
UNITED KINGDOM	21,849,697.91	0.00	21,849,697.91	3.96	3.96
	26,143,370.90	0.00	26,143,370.90		
CANADA	28,772,087.65	0.00	28,772,087.65	3.25	3.25
	21,409,414.24	0.00	21,409,414.24		
SWITZERLAND	19,180,289.84	0.00	19,180,289.84	3.23	3.23
	21,331,614.19	0.00	21,331,614.19		
FRANCE	17,216,438.17	0.00	17,216,438.17	2.86	2.86
	18,882,260.66	0.00	18,882,260.66		
CHINA	132,286,443.43	0.00	132,286,443.43	2.61	2.61
	17,188,653.10	0.00	17,188,653.10		
GERMANY	12,846,695.12	0.00	12,846,695.12	2.14	2.14
	14,111,631.15	0.00	14,111,631.15		
AUSTRALIA	19,866,854.04	0.00	19,866,854.04	2.05	2.05
	13,534,704.98	0.00	13,534,704.98		
TAIWAN	347,830,135.44	0.00	347,830,135.44	1.72	1.72
	11,314,299.47	0.00	11,314,299.47		
INDIA	855,160,352.47	0.00	855,160,352.47	1.58	1.58
	10,449,653.02	0.00	10,449,653.02		
IRELAND	9,190,337.23	0.00	9,190,337.23	1.42	1.42
	9,373,289.65	0.00	9,373,289.65		
SOUTH KOREA	11,872,010,636.74	0.00	11,872,010,636.74	1.34	1.34
	8,870,287.40	0.00	8,870,287.40		
NETHERLANDS	8,263,302.49	0.00	8,263,302.49	1.29	1.29
	8,514,877.29	0.00	8,514,877.29		
SWEDEN	64,602,673.81	0.00	64,602,673.81	0.95	0.95
	6,259,875.46	0.00	6,259,875.46		
HONG KONG	44,750,513.10	0.00	44,750,513.10	0.89	0.89
	5,853,739.17	0.00	5,853,739.17		
DENMARK	36,641,130.62	0.00	36,641,130.62	0.82	0.82
	5,396,635.57	0.00	5,396,635.57		
SPAIN	3,900,238.99	0.00	3,900,238.99	0.65	0.65
	4,282,657.41	0.00	4,282,657.41		

**Country Exposure  
Summary - Net Assets**

Report ID: IACS0020  
Base Currency: USD  
Status: PRELIMINARY

NM8F96499502 - SSGA ACWI IMI

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
BRAZIL	19,257,958.49	0.00	19,257,958.49	0.59	0.59
	3,866,276.46	0.00	3,866,276.46		
ITALY	3,104,292.13	0.00	3,104,292.13	0.52	0.52
	3,408,668.00	0.00	3,408,668.00		
SAUDI ARABIA	10,645,870.71	0.00	10,645,870.71	0.43	0.43
	2,838,519.30	0.00	2,838,519.30		
EURO CURRENCY GEOGRAPHIC	2,460,437.62	0.00	2,460,437.62	0.41	0.41
	2,701,441.80	0.00	2,701,441.80		
SOUTH AFRICA	47,390,881.39	0.00	47,390,881.39	0.41	0.41
	2,680,712.71	0.00	2,680,712.71		
SINGAPORE	3,306,036.06	0.00	3,306,036.06	0.38	0.38
	2,491,340.22	0.00	2,491,340.22		
FINLAND	4,743,210.85	0.00	4,743,210.85	0.33	0.33
	2,199,163.58	0.00	2,199,163.58		
MEXICO	34,224,778.53	0.00	34,224,778.53	0.29	0.29
	1,909,438.63	0.00	1,909,438.63		
CAYMAN ISLANDS	2,709,556.16	0.00	2,709,556.16	0.27	0.27
	1,802,067.67	0.00	1,802,067.67		
BELGIUM	1,452,210.31	0.00	1,452,210.31	0.24	0.24
	1,590,252.78	0.00	1,590,252.78		
ISRAEL	4,746,268.00	0.00	4,746,268.00	0.24	0.24
	1,551,523.69	0.00	1,551,523.69		
THAILAND	52,744,856.36	0.00	52,744,856.36	0.23	0.23
	1,544,629.99	0.00	1,544,629.99		
BERMUDA	1,439,837.29	0.00	1,439,837.29	0.22	0.22
	1,451,700.59	0.00	1,451,700.59		
NORWAY	15,285,119.07	0.00	15,285,119.07	0.22	0.22
	1,423,349.37	0.00	1,423,349.37		
INDONESIA	20,798,110,986.00	0.00	20,798,110,986.00	0.21	0.21
	1,417,726.75	0.00	1,417,726.75		
MALAYSIA	5,375,001.90	0.00	5,375,001.90	0.19	0.19
	1,229,979.71	0.00	1,229,979.71		
UNITED ARAB EMIRATES	3,619,409.07	0.00	3,619,409.07	0.15	0.15
	997,188.07	0.00	997,188.07		
NEW ZEALAND	1,353,041.71	0.00	1,353,041.71	0.13	0.13
	841,620.77	0.00	841,620.77		

# Country Exposure Summary - Net Assets

Report ID: IACS0020  
Base Currency: USD  
Status: PRELIMINARY

NM8F96499502 - SSGA ACWI IMI

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
QATAR	2,984,841.80	0.00	2,984,841.80	0.12	0.12
	820,011.42	0.00	820,011.42		
CHILE	511,425,247.74	0.00	511,425,247.74	0.11	0.11
	697,911.16	0.00	697,911.16		
RUSSIA	7,198,144.56	0.00	7,198,144.56	0.10	0.10
	655,538.63	0.00	655,538.63		
CURACAO	650,647.70	0.00	650,647.70	0.10	0.10
	650,647.70	0.00	650,647.70		
KUWAIT	195,035.63	0.00	195,035.63	0.10	0.10
	636,227.80	0.00	636,227.80		
POLAND	2,504,331.63	0.00	2,504,331.63	0.09	0.09
	612,313.14	0.00	612,313.14		
AUSTRIA	512,254.39	0.00	512,254.39	0.09	0.09
	562,904.53	0.00	562,904.53		
PHILIPPINES	29,980,170.39	0.00	29,980,170.39	0.08	0.08
	541,304.53	0.00	541,304.53		
JERSEY C I	481,156.46	0.00	481,156.46	0.07	0.07
	482,775.69	0.00	482,775.69		
TURKEY	8,980,755.93	0.00	8,980,755.93	0.07	0.07
	461,604.98	0.00	461,604.98		
LUXEMBOURG	1,414,401.80	0.00	1,414,401.80	0.07	0.07
	441,571.26	0.00	441,571.26		
PORTUGAL	325,587.82	0.00	325,587.82	0.05	0.05
	357,511.69	0.00	357,511.69		
GREECE	164,024.97	0.00	164,024.97	0.03	0.03
	180,107.64	0.00	180,107.64		
HUNGARY	53,998,510.10	0.00	53,998,510.10	0.02	0.02
	159,518.56	0.00	159,518.56		
LIBERIA	152,513.46	0.00	152,513.46	0.02	0.02
	152,513.46	0.00	152,513.46		
CZECH REPUBLIC	3,174,856.97	0.00	3,174,856.97	0.02	0.02
	147,733.60	0.00	147,733.60		
JORDAN	67,399.01	0.00	67,399.01	0.01	0.01
	84,386.93	0.00	84,386.93		
COLOMBIA	362,537,299.05	0.00	362,537,299.05	0.01	0.01
	77,189.98	0.00	77,189.98		

**Country Exposure  
Summary - Net Assets**

Report ID: IACS0020  
Base Currency: USD  
Status: PRELIMINARY

NM8F96499502 - SSGA ACWI IMI

05/01/2023

Country	Gross Exposure Local/Base	Hedge Local/Base	Net/Hedged Exposure Local/Base	Gross Percent	Net Percent
PANAMA	74,971.00 74,971.00	0.00 0.00	74,971.00 74,971.00	0.01	0.01
EGYPT	2,289,987.70 74,109.63	0.00 0.00	2,289,987.70 74,109.63	0.01	0.01
BRITISH VIRGIN ISLANDS	66,114.00 66,114.00	0.00 0.00	66,114.00 66,114.00	0.01	0.01
PUERTO RICO	65,512.00 65,512.00	0.00 0.00	65,512.00 65,512.00	0.01	0.01
MACAU	378,760.00 48,250.60	0.00 0.00	378,760.00 48,250.60	0.01	0.01
ISLE OF MAN	27,061.30 33,882.10	0.00 0.00	27,061.30 33,882.10	0.01	0.01
CYPRUS	17,173.00 17,173.00	0.00 0.00	17,173.00 17,173.00	0.00	0.00
MALTA	171,339.60 16,601.79	0.00 0.00	171,339.60 16,601.79	0.00	0.00
GEORGIA	11,775.00 14,742.89	0.00 0.00	11,775.00 14,742.89	0.00	0.00
PERU	14,721.00 14,721.00	0.00 0.00	14,721.00 14,721.00	0.00	0.00
GIBRALTAR	1,272.00 1,592.61	0.00 0.00	1,272.00 1,592.61	0.00	0.00
<b>BASE TOTAL:</b>	<b>659,660,368.74</b>	<b>0.00</b>	<b>659,660,368.74</b>	<b>100.00</b>	<b>100.00</b>