

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
3M			684,598	112,547,911	0.383%
Abbott Laboratories			2,091,245	174,974,469	0.595%
AbbVie			1,755,746	132,945,087	0.452%
Abiomed			54,257	9,651,778	0.033%
Accenture			756,103	145,436,412	0.494%
Activision Blizzard			913,751	48,355,703	0.164%
Adobe			577,270	159,470,838	0.542%
Advance Auto Parts			87,633	14,494,498	0.049%
Advanced Micro Devices			1,290,704	37,417,509	0.127%
AES			781,993	12,777,766	0.043%
Affiliated Managers Group			65,227	5,436,670	0.018%
Aflac			889,244	46,525,246	0.158%
Agilent Technologies			375,779	28,795,945	0.098%
AIMCO, REIT			176,731	9,214,754	0.031%
Air Products & Chemicals			260,456	57,784,768	0.196%
Akamai Technologies			188,821	17,254,463	0.059%
Alaska Air Group			146,901	9,535,344	0.032%
Albemarle			125,941	8,755,418	0.030%
Alexandria Real Estate, REIT			135,175	20,822,357	0.071%
Alexion Pharmaceuticals			262,842	25,742,745	0.088%
Align Technology			86,724	15,690,106	0.053%
Allegion			111,670	11,574,596	0.039%
Allergan			390,028	65,637,812	0.223%
Alliance Data Systems			45,303	5,804,673	0.020%
Alliant Energy			273,900	14,771,427	0.050%
Allstate			395,991	43,036,302	0.146%
Alphabet Class A			353,973	432,250,589	1.470%
Alphabet Class C			361,470	440,631,930	1.498%
Altria Group			2,213,277	90,523,029	0.308%
Amazon.com			494,039	857,607,240	2.916%
Amcor			1,938,834	18,903,632	0.064%
Ameren			290,864	23,283,663	0.079%
American Airlines			470,713	12,695,130	0.043%
American Electric Power			583,687	54,685,635	0.186%
American Express			810,121	95,821,112	0.326%
American International Group			1,036,980	57,759,786	0.196%
American Tower, REIT			524,006	115,873,447	0.394%
American Water Works			214,373	26,631,558	0.091%
Ameriprise Financial			155,705	22,904,206	0.078%
AmerisourceBergen			185,299	15,255,667	0.052%
AMETEK			270,903	24,874,313	0.085%
Amgen			713,039	137,980,177	0.469%
Amphenol			353,137	34,077,721	0.116%
Analog Devices			438,995	49,048,911	0.167%
Ansys			99,715	22,072,912	0.075%
Anthem			305,184	73,274,678	0.249%
Aon			283,760	54,927,423	0.187%
A.O. Smith			156,800	7,480,928	0.025%
Apache			446,949	11,441,894	0.039%
Apple			5,050,866	1,131,242,458	3.846%
Applied Materials			1,111,351	55,456,415	0.189%
Aptiv			306,262	26,773,424	0.091%
Archer-Daniels-Midland			655,240	26,910,707	0.091%
Arconic			468,321	12,176,346	0.041%
Arista Networks			63,249	15,111,451	0.051%
Arthur J. Gallagher			213,700	19,141,109	0.065%
Assurant			69,100	8,694,162	0.030%
Atmos Energy			141,586	16,125,230	0.055%
AT&T			8,663,488	327,826,386	1.115%
Autodesk			260,592	38,489,438	0.131%
Automatic Data Processing			516,081	83,305,795	0.283%
AutoZone			29,288	31,766,351	0.108%
AvalonBay Communities, REIT			166,888	35,935,993	0.122%
Avery Dennison			100,297	11,390,730	0.039%
Baker Hughes A Ge			733,367	17,014,114	0.058%

Ball	399,356	29,077,110	0.099%
Bank of America	9,960,733	290,554,582	0.988%
Bank of New York Mellon	1,030,822	46,603,463	0.158%
Baxter International	607,046	53,098,314	0.181%
BB&T	913,646	48,761,287	0.166%
Becton, Dickinson & Company	320,624	81,105,047	0.276%
Berkshire Hathaway	2,331,434	484,984,901	1.649%
Best Buy	277,497	19,144,518	0.065%
Biogen	219,306	51,058,823	0.174%
BlackRock	140,771	62,733,188	0.213%
Boeing	635,604	241,828,254	0.822%
Booking Holdings	50,546	99,202,085	0.337%
Borg-Warner	251,554	9,227,001	0.031%
Boston Properties, REIT	170,915	22,160,839	0.075%
Boston Scientific	1,651,657	67,205,923	0.228%
Bristol-Myers Squibb	1,937,953	98,273,597	0.334%
Broadcom	468,234	129,265,360	0.439%
Broadridge Financial Solutions	137,948	17,164,870	0.058%
Brown-Forman	216,414	13,586,471	0.046%
Cabot Oil & Gas	503,853	8,852,697	0.030%
Cadence Design Systems	331,050	21,875,784	0.074%
Campbell Soup	200,376	9,401,642	0.032%
Capital One Financial	558,423	50,805,325	0.173%
Capri Holdings	176,900	5,866,004	0.020%
Cardinal Health	354,230	16,716,114	0.057%
CarMax	200,700	17,661,600	0.060%
Carnival	466,446	20,388,355	0.069%
Caterpillar	668,447	84,431,541	0.287%
Cboe Global Markets	134,470	15,451,948	0.053%
CBRE Group	385,893	20,456,188	0.070%
CBS	389,078	15,707,079	0.053%
CDW Corp/DE	172,065	21,205,291	0.072%
Celanese	148,703	18,184,890	0.062%
Celgene	837,078	83,121,845	0.283%
Centene	494,702	21,400,809	0.073%
CenterPoint Energy	598,029	18,048,515	0.061%
CenturyLink	1,148,304	14,330,834	0.049%
Cerner	381,385	25,999,015	0.088%
CF Industries	269,298	13,249,462	0.045%
Charles Schwab	1,395,329	58,366,612	0.198%
Charter Communications	192,235	79,223,888	0.269%
Chevron	2,253,465	267,260,949	0.909%
Chipotle Mexican Grill	28,878	24,271,093	0.083%
C.H. Robinson Worldwide	162,392	13,767,594	0.047%
Chubb	542,951	87,654,009	0.298%
Church & Dwight	294,600	22,165,704	0.075%
Cigna	449,690	68,258,445	0.232%
Cimarex Energy	114,991	5,512,669	0.019%
Cincinnati Financial	180,962	21,112,837	0.072%
Cintas	101,082	27,100,084	0.092%
Cisco Systems	5,044,090	249,228,487	0.847%
Citigroup	2,685,996	185,548,604	0.631%
Citizens Financial	537,945	19,027,115	0.065%
Citrix Systems	148,703	14,352,814	0.049%
Clorox	151,360	22,987,043	0.078%
CME Group	425,111	89,842,959	0.305%
CMS Energy	341,306	21,826,519	0.074%
Coca-Cola	4,551,016	247,757,311	0.842%
Cognizant Technology Solutions	656,211	39,546,556	0.134%
Colgate-Palmolive	1,020,794	75,038,567	0.255%
Comcast	5,368,048	241,991,604	0.823%
Comerica	183,093	12,082,307	0.041%
Conagra Brands	577,811	17,727,241	0.060%
Concho Resources	236,059	16,028,406	0.054%
ConocoPhillips	1,319,028	75,158,215	0.256%
Consolidated Edison	382,545	36,139,026	0.123%
Constellation Brands	199,433	41,338,472	0.141%
Cooper Companies	57,877	17,189,469	0.058%
Copart	236,180	18,972,339	0.065%
Corning	932,003	26,580,726	0.090%
Corteva	900,613	25,217,164	0.086%
Costco Wholesale	520,245	149,887,787	0.510%

Coty	394,760	4,148,928	0.014%
Crown Castle International, REIT	491,772	68,361,226	0.232%
CSX	949,024	65,738,892	0.224%
Cummins	187,606	30,517,868	0.104%
CVS Health	1,537,678	96,981,351	0.330%
Danaher	759,120	109,639,702	0.373%
Darden Restaurants	149,052	17,620,927	0.060%
DaVita	119,556	6,823,061	0.023%
Deere	375,046	63,262,759	0.215%
Delta Air Lines	704,728	40,592,333	0.138%
Dentsply Sirona	278,856	14,865,813	0.051%
Devon Energy	496,858	11,954,403	0.041%
Diamondback Energy	185,600	16,687,296	0.057%
Digital Realty Trust, REIT	243,603	31,622,105	0.108%
Discover Financial	387,442	31,417,672	0.107%
Discovery Inc -	179,000	4,766,770	0.016%
Discovery Inc -	446,751	10,999,010	0.037%
DISH Network	257,470	8,772,003	0.030%
Dollar General	303,352	48,214,767	0.164%
Dollar Tree	281,894	32,181,019	0.109%
Dominion Energy	977,249	79,196,259	0.269%
Dover	173,533	17,276,945	0.059%
Dow	890,096	42,413,074	0.144%
D. R. Horton	403,328	21,259,419	0.072%
DTE Energy	216,718	28,814,825	0.098%
Duke Energy	866,138	83,027,989	0.282%
Duke Realty, REIT	422,225	14,342,983	0.049%
DuPont de Nemours	890,361	63,491,643	0.216%
Dxc Technology	313,554	9,249,843	0.031%
Eastman Chemical	162,625	12,006,604	0.041%
Eaton	504,376	41,938,864	0.143%
eBay	937,445	36,541,606	0.124%
Ecolab	301,273	59,664,105	0.203%
Edison International	419,993	31,675,872	0.108%
Edwards Lifesciences	248,025	54,543,178	0.185%
Electronic Arts	350,972	34,332,081	0.117%
Eli Lilly	1,010,144	112,964,404	0.384%
Emerson Electric	726,563	48,578,002	0.165%
Entergy	227,307	26,676,750	0.091%
EOG Resources	689,248	51,155,987	0.174%
Equifax	143,648	20,206,964	0.069%
Equinix, REIT	99,524	57,405,443	0.195%
Equity Residential, REIT	414,484	35,753,390	0.122%
Essex Property Trust, REIT	77,783	25,407,817	0.086%
Estee Lauder	259,433	51,614,195	0.175%
E*TRADE Financial	290,559	12,694,523	0.043%
Everest Reinsurance Holdings	49,314	13,121,962	0.045%
Evergy	290,993	19,368,494	0.066%
Eversource Energy	380,951	32,559,882	0.111%
Exelon	1,155,712	55,832,447	0.190%
Expedia	160,414	21,561,246	0.073%
Expeditors International of Washington	199,376	14,811,643	0.050%
Extra Space Storage, REIT	152,002	17,756,874	0.060%
ExxonMobil	5,014,875	354,100,324	1.204%
F5 Networks	70,992	9,968,697	0.034%
Facebook	2,860,382	509,376,827	1.732%
Fastenal	680,270	22,224,421	0.076%
Federal Realty Investment Trust, REIT	87,000	11,844,180	0.040%
FedEx	285,886	41,616,425	0.141%
Fidelity National Information Services	722,909	95,973,399	0.326%
Fifth Third Bancorp	851,943	23,326,199	0.079%
FirstEnergy	642,039	30,965,541	0.105%
First Republic Bank	195,661	18,920,419	0.064%
Fiserv	674,986	69,921,800	0.238%
FleetCor Technologies	102,503	29,395,810	0.100%
FLIR Systems	162,900	8,566,911	0.029%
Flowserve	157,727	7,367,428	0.025%
FMC	156,535	13,724,989	0.047%
Ford Motor	4,659,559	42,681,560	0.145%
Fortinet	172,544	13,244,477	0.045%
Fortive	351,803	24,119,614	0.082%
Fortune Brands Home & Security	166,355	9,099,619	0.031%

Fox	419,201	13,219,504	0.045%
Fox	195,733	6,173,419	0.021%
Franklin Resources	359,800	10,383,828	0.035%
Freeport-McMoRan	1,751,486	16,761,721	0.057%
Gap	259,901	4,511,881	0.015%
Garmin	171,782	14,548,218	0.049%
Gartner	107,437	15,362,417	0.052%
GE	10,316,630	92,230,672	0.314%
General Dynamics	278,181	50,832,014	0.173%
General Mills	708,069	39,028,763	0.133%
General Motors	1,493,849	55,989,461	0.190%
Genuine Parts	167,124	16,643,879	0.057%
Gilead Sciences	1,510,726	95,749,814	0.326%
Global Payments	356,740	56,721,660	0.193%
Globe Life	114,169	10,932,823	0.037%
Goldman Sachs	384,766	79,735,058	0.271%
Halliburton	1,035,542	19,519,967	0.066%
Hanesbrands	429,648	6,582,207	0.022%
Harley-Davidson	185,864	6,685,528	0.023%
Hartford Financial Services	432,684	26,224,977	0.089%
Hasbro	139,798	16,592,625	0.056%
HCA Healthcare	313,317	37,729,633	0.128%
HCP, REIT	555,900	19,806,717	0.067%
Helmerich & Payne	136,600	5,473,562	0.019%
Henry Schein	177,234	11,254,359	0.038%
Hershey Foods	177,118	27,451,519	0.093%
Hess	305,352	18,467,689	0.063%
Hewlett Packard Enterprise	1,596,553	24,219,709	0.082%
Hilton Worldwide Holdings	346,106	32,225,930	0.110%
HollyFrontier	181,000	9,708,840	0.033%
Hologic	315,300	15,919,497	0.054%
Home Depot	1,303,154	302,357,791	1.028%
Honeywell International	854,892	144,647,726	0.492%
Hormel Foods	321,576	14,062,518	0.048%
Host Hotels & Resorts, REIT	879,884	15,213,194	0.052%
HP	1,802,841	34,109,752	0.116%
H&R Block	254,894	6,020,596	0.020%
Humana	160,413	41,012,792	0.139%
Huntington Bancshares	1,242,859	17,735,598	0.060%
Huntington Ingalls Industries	46,694	9,889,322	0.034%
IBM	1,050,113	152,707,432	0.519%
IDEX	88,539	14,509,771	0.049%
IDEXX Laboratories	101,945	27,721,904	0.094%
IHS Markit	476,904	31,895,340	0.108%
Illinois Tool Works	354,939	55,544,404	0.189%
Illumina	174,757	53,164,575	0.181%
Incyte	214,000	15,885,220	0.054%
Ingersoll-Rand	282,086	34,755,816	0.118%
Intel	5,267,228	271,420,259	0.923%
Intercontinental Exchange	670,279	61,846,643	0.210%
International Flavors & Fragrances	120,847	14,826,718	0.050%
International Paper	480,449	20,092,377	0.068%
Interpublic Group	450,238	9,707,131	0.033%
Intuit	308,305	81,990,632	0.279%
Intuitive Surgical	137,231	74,095,134	0.252%
Invesco	486,207	8,236,347	0.028%
IPG Photonics	42,324	5,739,134	0.020%
IQVIA Holdings	216,613	32,357,650	0.110%
Iron Mountain, REIT	336,140	10,887,575	0.037%
Jack Henry & Associates	91,802	13,400,338	0.046%
Jacobs Engineering Group	161,106	14,741,199	0.050%
J.B. Hunt Transport Services	100,970	11,172,331	0.038%
J.M. Smucker	135,680	14,927,514	0.051%
Johnson Controls International	952,428	41,802,065	0.142%
Johnson & Johnson	3,135,755	405,703,982	1.379%
JPMorgan Chase	3,801,779	447,431,371	1.521%
Juniper Networks	415,037	10,272,166	0.035%
Kansas City Southern	115,304	15,336,585	0.052%
Kellogg	294,036	18,921,217	0.064%
KeyCorp	1,197,550	21,364,292	0.073%
Keysight Technologies	223,726	21,757,354	0.074%
Kimberly-Clark	408,645	58,048,022	0.197%

Kimco Realty, REIT	480,231	10,027,223	0.034%
Kinder Morgan	2,319,720	47,809,429	0.163%
KLA	191,233	30,492,102	0.104%
Kohl's	200,368	9,950,275	0.034%
Kraft Heinz	731,209	20,426,323	0.069%
Kroger	944,499	24,349,184	0.083%
L3Harris Technologies	260,588	54,369,080	0.185%
Laboratory Corporation of America	117,249	19,697,832	0.067%
Lamb Weston Holdings	168,300	12,238,776	0.042%
Lam Research	171,729	39,688,289	0.135%
L Brands	253,354	4,963,205	0.017%
Leggett & Platt	145,524	5,957,753	0.020%
Leidos Holdings	165,254	14,192,014	0.048%
Lennar	329,939	18,427,093	0.063%
Lincoln National	246,687	14,880,160	0.051%
Linde	643,458	124,650,684	0.424%
LKQ Corporation	372,952	11,729,340	0.040%
Lockheed Martin	293,764	114,585,586	0.390%
Loews	314,295	16,179,907	0.055%
Lowe's	926,140	101,838,354	0.346%
Lyondellbasell Industries	306,925	27,460,580	0.093%
Macerich Company, REIT	126,600	3,999,294	0.014%
Macy's	372,984	5,796,171	0.020%
Marathon Oil	972,508	11,932,673	0.041%
Marathon Petroleum	788,815	47,920,511	0.163%
MarketAxess Holdings	44,773	14,663,158	0.050%
Marriott	329,550	40,986,134	0.139%
Marsh & McLennan	606,449	60,675,222	0.206%
Martin Marietta Materials	74,316	20,370,016	0.069%
Masco	340,718	14,201,126	0.048%
MasterCard	1,063,203	288,734,039	0.982%
Maxim Integrated Products	326,500	18,907,615	0.064%
McCormick	145,805	22,789,322	0.077%
McDonald's	905,128	194,340,033	0.661%
McKesson	225,865	30,866,711	0.105%
Medtronic	1,586,081	172,280,118	0.586%
Merck	3,045,823	256,397,380	0.872%
MetLife	946,414	44,632,884	0.152%
Mettler-Toledo International	28,878	20,341,663	0.069%
MGM Resorts International	610,753	16,930,073	0.058%
Microchip Technology	278,911	25,913,621	0.088%
Micron Technology	1,316,546	56,413,996	0.192%
Microsoft	9,072,099	1,261,293,924	4.288%
Mid-America Apartment Communities, REIT	134,972	17,547,710	0.060%
Mohawk Industries	70,283	8,720,012	0.030%
Molson Coors Brewing	228,055	13,113,163	0.045%
Mondelez International	1,707,069	94,435,057	0.321%
Monster Beverage	468,292	27,189,034	0.092%
Moody's	193,188	39,570,698	0.135%
Morgan Stanley	1,513,624	64,586,336	0.220%
Mosaic	431,477	8,845,279	0.030%
Motorola Solutions	195,564	33,326,061	0.113%
MSCI	100,729	21,933,740	0.075%
M&T Bank	162,600	25,685,922	0.087%
Mylan	614,618	12,157,144	0.041%
Nasdaq	138,800	13,789,780	0.047%
National Oilwell Varco	461,454	9,782,825	0.033%
Nektar Therapeutics	217,917	3,969,358	0.013%
NetApp	287,965	15,121,042	0.051%
Netflix	517,799	138,573,368	0.471%
Newell Brands	460,499	8,620,541	0.029%
Newmont Goldcorp	973,989	36,933,663	0.126%
News Corp	458,449	6,381,610	0.022%
News Corp	150,300	2,148,539	0.007%
NextEra Energy	581,120	135,395,149	0.460%
Nielsen Holdings	415,949	8,838,916	0.030%
Nike	1,486,707	139,631,521	0.475%
NiSource	446,476	13,358,562	0.045%
Noble Energy	551,900	12,395,674	0.042%
Nordstrom	134,056	4,513,666	0.015%
Norfolk Southern	315,084	56,607,991	0.192%
Northern Trust	259,290	24,196,943	0.082%

Northrop Grumman	187,093	70,120,585	0.238%
Norwegian Cruise Line Holdings	252,441	13,068,871	0.044%
NRG Energy	319,725	12,661,110	0.043%
Nucor	362,395	18,449,529	0.063%
NVIDIA	722,565	125,776,890	0.428%
NVR	4,109	15,274,591	0.052%
Occidental Petroleum	1,061,001	47,182,714	0.160%
Omnicom	255,666	20,018,648	0.068%
ONEOK	492,322	36,279,208	0.123%
Oracle	2,617,730	144,053,682	0.490%
O'Reilly Automotive	91,978	36,654,153	0.125%
PACCAR	411,459	28,806,245	0.098%
Packaging Corporation of America	112,713	11,958,849	0.041%
Parker-Hannifin	152,506	27,544,109	0.094%
Paychex	379,849	31,440,102	0.107%
PayPal Holdings	1,392,869	144,287,300	0.491%
Pentair	184,254	6,964,801	0.024%
Peoples United Financial	450,400	7,042,004	0.024%
PepsiCo	1,661,657	227,813,175	0.775%
PerkinElmer	131,600	11,208,372	0.038%
Perrigo	149,114	8,333,981	0.028%
Pfizer	6,579,840	236,413,651	0.804%
Philip Morris International	1,843,864	140,004,594	0.476%
Phillips 66	533,312	54,611,149	0.186%
Pinnacle West Capital	130,519	12,669,479	0.043%
Pioneer Natural Resources	198,952	25,022,193	0.085%
PNC Financial Services Group	536,203	75,154,212	0.256%
PPG Industries	280,059	33,189,792	0.113%
PPL	860,917	27,110,276	0.092%
Principal Financial Group	309,008	17,656,717	0.060%
Procter & Gamble	2,972,947	369,775,148	1.257%
Progressive	692,241	53,475,617	0.182%
Prologis, REIT	749,412	63,864,891	0.217%
Prudential Financial	479,460	43,127,427	0.147%
Public Service Enterprise	601,529	37,342,920	0.127%
Public Storage, REIT	178,446	43,767,450	0.149%
Pulte Group	300,030	10,966,097	0.037%
PVH	84,781	7,480,228	0.025%
Qorvo	145,800	10,809,612	0.037%
Qualcomm	1,439,845	109,831,377	0.373%
Quanta Services	177,600	6,713,280	0.023%
Quest Diagnostics	159,779	17,101,146	0.058%
Ralph Lauren	62,197	5,937,948	0.020%
Raymond James Financial	150,692	12,426,062	0.042%
Raytheon	331,152	64,968,711	0.221%
Realty Income, REIT	376,797	28,892,794	0.098%
Regency Centers, REIT	194,922	13,545,130	0.046%
Regeneron Pharmaceuticals	92,059	25,537,167	0.087%
Regions Financial	1,217,385	19,259,031	0.065%
REI - SECURITY LENDING COLLATERAL	18,018,886	180,188,860	0.613%
Republic Services	256,906	22,235,214	0.076%
ResMed	171,200	23,130,832	0.079%
Robert Half International	133,162	7,411,797	0.025%
Rockwell Automation	140,756	23,196,589	0.079%
Rollins	168,699	5,747,575	0.020%
Roper Technologies	121,940	43,483,804	0.148%
Ross Stores	430,751	47,317,997	0.161%
Royal Caribbean Cruises	205,600	22,272,648	0.076%
Salesforce.com	1,042,745	154,785,068	0.526%
SBA Communications, REIT	135,555	32,689,088	0.111%
Schlumberger	1,651,185	56,420,991	0.192%
Seagate Technology	292,500	15,733,575	0.053%
Sealed Air	173,097	7,185,256	0.024%
Sempra Energy	326,630	48,213,854	0.164%
Sherwin-Williams	96,620	53,128,439	0.181%
Simon Property Group, REIT	366,945	57,114,989	0.194%
Skyworks Solutions	205,198	16,261,942	0.055%
SL Green Realty, REIT	97,400	7,962,450	0.027%
Snap-On	65,918	10,318,804	0.035%
Southern Company	1,230,321	75,996,928	0.258%
Southwest Airlines	579,229	31,284,158	0.106%
S&P Global	291,087	71,310,493	0.242%

Stanley Black & Decker			181,313	26,183,410	0.089%	
Starbucks			1,432,815	126,689,502	0.431%	
State Street			443,757	26,265,977	0.089%	
Stryker			381,512	82,521,046	0.281%	
SunTrust			519,700	35,755,360	0.122%	
SVB Financial Group			59,745	12,483,718	0.042%	
Symantec			675,576	15,963,861	0.054%	
Synchrony Financial			725,212	24,722,477	0.084%	
Synopsys			178,008	24,431,598	0.083%	
Sysco			610,163	48,446,942	0.165%	
Take-Two Interactive Software			133,661	16,753,070	0.057%	
Tapestry			326,658	8,509,441	0.029%	
Target			605,101	64,691,348	0.220%	
TechnipFMC			500,209	12,075,045	0.041%	
TE Connectivity			400,520	37,320,454	0.127%	
Teleflex			55,251	18,771,527	0.064%	
Texas Instruments			1,109,851	143,437,143	0.488%	
Textron			279,190	13,669,142	0.046%	
Thermo Fisher Scientific			474,130	138,099,845	0.470%	
The Travelers Companies			310,719	46,200,808	0.157%	
Tiffany			128,515	11,904,344	0.040%	
TJX			1,437,538	80,128,368	0.272%	
T-Mobile US			373,972	29,457,774	0.100%	
Tractor Supply			142,500	12,887,700	0.044%	
Transdigm Group			57,153	29,757,853	0.101%	
TripAdvisor			110,250	4,264,470	0.014%	
T. Rowe Price Group			279,423	31,924,078	0.109%	
TRP Government Reserve		2	29,635,250	29,635,250	0.101%	
Twitter			919,111	37,867,373	0.129%	
Tyson Foods			348,778	30,043,737	0.102%	
UDR, REIT			335,933	16,286,032	0.055%	
Ulta Beauty			66,024	16,548,916	0.056%	
Under Armour			217,849	4,343,909	0.015%	
Under Armour			228,892	4,149,812	0.014%	
Union Pacific			837,334	135,631,361	0.461%	
United Airlines Holdings			262,556	23,212,576	0.079%	
UnitedHealth Group			1,126,449	244,799,897	0.832%	
United Rentals			94,581	11,788,576	0.040%	
United Technologies			960,688	131,153,126	0.446%	
Universal Health Services			98,848	14,703,640	0.050%	
Unum Group			250,351	7,440,432	0.025%	
UPS			825,183	98,873,427	0.336%	
U.S. Bancorp			1,705,015	94,355,530	0.321%	
U.S. Treasury Bill		2.05	11/7/19	6,450,000	6,438,631	0.022%
Valero Energy			497,422	42,400,251	0.144%	
Varian Medical Systems			108,114	12,875,296	0.044%	
Ventas, REIT			442,126	32,288,462	0.110%	
VeriSign			122,600	23,126,038	0.079%	
Verisk Analytics			194,331	30,731,504	0.104%	
Verizon Communications			4,898,264	295,659,215	1.005%	
Vertex Pharmaceuticals			303,371	51,397,115	0.175%	
V. F.			387,343	34,469,654	0.117%	
Viacom			423,167	10,168,703	0.035%	
Visa			2,051,920	352,950,759	1.200%	
Vornado Realty Trust, REIT			188,175	11,981,102	0.041%	
Vulcan Materials			156,248	23,630,948	0.080%	
Wabtec			220,359	15,834,998	0.054%	
Walgreens Boots Alliance			919,732	50,870,377	0.173%	
Wal-Mart			1,690,913	200,677,555	0.682%	
Walt Disney			2,141,823	279,122,373	0.949%	
Waste Management			463,389	53,289,735	0.181%	
Waters			82,335	18,379,642	0.062%	
Wec Energy			377,848	35,933,345	0.122%	
WellCare Health Plans			60,500	15,679,785	0.053%	
Wells Fargo			4,764,002	240,296,261	0.817%	
Welltower, REIT			479,040	43,424,976	0.148%	
Western Digital			347,983	20,753,706	0.071%	
Western Union			499,644	11,576,751	0.039%	
Westrock			311,877	11,367,917	0.039%	
Weyerhaeuser, REIT			885,275	24,522,118	0.083%	
Whirlpool			72,308	11,450,695	0.039%	
Williams Companies			1,440,874	34,667,428	0.118%	

Willis Towers Watson	152,726	29,471,536	0.100%
W. W. Grainger	53,416	15,872,564	0.054%
Wynn Resorts	110,554	12,019,431	0.041%
XCEL Energy	605,275	39,276,295	0.134%
Xerox Holdings	233,011	6,969,359	0.024%
Xilinx	304,239	29,176,520	0.099%
Xylem	215,740	17,177,219	0.058%
Yum! Brands	363,815	41,267,535	0.140%
Zimmer Biomet Holdings	240,074	32,954,958	0.112%
Zions Bancorporation	212,628	9,466,199	0.032%
Zoetis	566,226	70,546,097	0.240%

Total Investments in Securities			29,571,990,497
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Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
S&P500 EMINI FUT 12/19	384	12/20/2019	57,187,200	(575,702)	0.194%

Total Futures Contracts				(575,702)	
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NET ASSETS **29,411,970,935**

NET ASSET VALUE PER SHARE

Equity Index 500 Fund Shares **79.26**
(\$24,090,759,251 / 303,936,634 Shares Outstanding)

Equity Index 500 Fund - I Class Shares **79.28**
(\$5,321,211,684 / 67,119,398 Shares Outstanding)

- ADR American Depository Receipts
- ADS American Depository Shares
- AR Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
- ARM Adjustable Rate Mortgage
- BAN Bond Anticipation Note
- CDA Community Development Administration
- CLN Credit Linked Note
- CMO Collateralized Mortgage Obligation
- COP Certificate of Participation
- DOT Department of Transportation
- EFA Educational Facility Authority
- ETC Equipment Trust Certificate
- FDR Fiduciary Depository Receipt
- FRN Floating Rate Note
- GDR Global Depository Receipts
- GDS Global Depository Shares
- GO General Obligation
- HDA Housing Development Authority
- HEFA Health & Education Facility Authority
- HFA Health Facility Authority
- HFC Housing Finance Corp
- HFFA Health Facility Financing Authority
- HHEFA Health & Higher Education Facility Authority
- IDA Industrial Development Authority/Agency
- IDB Industrial Development Bond
- IDC Industrial Development Corp
- IDRB Industrial Development Revenue Bond
- IO Interest Only security for which the fund receives interest on notional principal (par)
- PCR Pollution Control Revenue
- PFA Public Finance Authority
- PIK Payment-in-kind
- PTC Pass-Through Certificate
- RAC Revenue Anticipation Certificate
- RAN Revenue Anticipation Note
- RAW Revenue Anticipation Warrant
- REIT Real Estate Investment Trust
- RIB Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end
- STEP Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)
- TAN Tax Anticipation Note
- TAW Tax Anticipation Warrant
- TBA To Be Announced purchase commitment
- TDFA Trade & Deposit Facility Agreement
- TECP Tax-Exempt Commercial Paper
- TRAN Tax Revenue Anticipation Note
- VR Variable Rate; rate shown is effective rate at period end
- VRDN Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

Important Information

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