

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Abbott Laboratories			30,900	2,585,403	0.276%
AbbVie			108,935	8,248,558	0.881%
Accenture			32,072	6,169,049	0.659%
Activision Blizzard			39,898	2,111,402	0.225%
Agilent Technologies			31,605	2,421,891	0.259%
Air Products & Chemicals			11,062	2,454,215	0.262%
Alaska Air Group			20,233	1,313,324	0.140%
Alexion Pharmaceuticals			14,336	1,404,068	0.150%
Allergan			8,660	1,457,391	0.156%
Ally Financial			45,955	1,523,868	0.163%
Alphabet Class A			9,582	11,700,963	1.250%
Alphabet Class C			17,002	20,725,438	2.213%
Altice USA			26,698	765,699	0.082%
Altria Group			78,185	3,197,767	0.342%
Amazon.com			17,886	31,048,486	3.316%
American International Group			107,433	5,984,018	0.639%
American Tower, REIT			11,464	2,535,034	0.271%
American Water Works			7,461	926,880	0.099%
Ameriprise Financial			6,466	951,149	0.102%
AmerisourceBergen			3,576	294,412	0.031%
Amgen			24,795	4,798,080	0.512%
Amphenol			49,992	4,824,228	0.515%
Analog Devices			11,600	1,296,068	0.138%
Anthem			11,937	2,866,074	0.306%
Apple			149,883	33,569,296	3.585%
Applied Materials			115,094	5,743,191	0.613%
Aptiv			28,926	2,528,711	0.270%
Aqua America			22,391	1,003,789	0.107%
Atmos Energy			12,194	1,388,775	0.148%
AT&T			220,640	8,349,018	0.892%
AutoZone			1,392	1,509,791	0.161%
AvalonBay Communities, REIT			11,866	2,555,106	0.273%
Avery Dennison			13,007	1,477,205	0.158%
AXA Equitable Holdings			111,921	2,480,169	0.265%
Bank of America			151,538	4,420,363	0.472%
Becton, Dickinson & Company			27,642	6,992,320	0.747%
Berkshire Hathaway			55,148	11,471,887	1.225%
Biogen			6,668	1,552,444	0.166%
BioMarin Pharmaceutical			5,845	393,953	0.042%
Boeing			35,593	13,542,069	1.446%
Booking Holdings			2,804	5,503,158	0.588%
BP, ADR			23,781	903,440	0.096%
Bristol-Myers Squibb			38,500	1,952,335	0.209%
Broadcom			14,759	4,074,517	0.435%
Bunge Limited			10,593	599,776	0.064%
Burlington Stores			4,936	986,312	0.105%
Cabot Oil & Gas			26,447	464,674	0.050%
Campbell Soup			30,299	1,421,629	0.152%
Capital One Financial			17,354	1,578,867	0.169%
Cboe Global Markets			21,347	2,452,984	0.262%
CDW Corp/DE			8,600	1,059,864	0.113%
Centene			41,115	1,778,635	0.190%
CenterPoint Energy			34,900	1,053,282	0.112%
Charles Schwab			89,205	3,731,445	0.399%
Charter Communications			6,821	2,811,071	0.300%
Chevron			27,080	3,211,688	0.343%
Chubb			39,457	6,369,938	0.680%
Cigna			33,617	5,102,724	0.545%
Cisco Systems			199,354	9,850,081	1.052%
Citigroup			143,841	9,936,536	1.061%
CME Group			8,401	1,775,467	0.190%
Coca-Cola			88,850	4,836,994	0.517%
Cognizant Technology Solutions			43,819	2,640,752	0.282%
Comcast			284,802	12,838,874	1.371%
Conagra Brands			129,351	3,968,489	0.424%

Concho Resources	27,803	1,887,824	0.202%
ConocoPhillips	33,924	1,932,990	0.206%
Cooper Companies	1,798	534,006	0.057%
Corteva	9,174	256,872	0.027%
CoStar Group	886	525,575	0.056%
Costco Wholesale	17,875	5,149,966	0.550%
Crown Castle International, REIT	4,893	680,176	0.073%
Cummins	5,346	869,634	0.093%
CVS Health	59,660	3,762,756	0.402%
Danaher	14,043	2,028,230	0.217%
Darden Restaurants	8,149	963,375	0.103%
Delta Air Lines	38,318	2,207,117	0.236%
DISH Network	7,511	255,900	0.027%
Dollar General	16,538	2,628,550	0.281%
Dollar Tree	11,060	1,262,610	0.135%
Dow	42,235	2,012,498	0.215%
DuPont de Nemours	52,094	3,714,823	0.397%
Edison International	39,526	2,981,051	0.318%
Elanco Animal Health	110,501	2,938,222	0.314%
Electronic Arts	30,731	3,006,106	0.321%
Eli Lilly	15,337	1,715,137	0.183%
Entergy	23,741	2,786,244	0.298%
EOG Resources	18,611	1,381,308	0.148%
Equifax	6,700	942,489	0.101%
Equinix, REIT	1,964	1,132,835	0.121%
Equity Residential, REIT	23,363	2,015,292	0.215%
E*TRADE Financial	17,000	742,730	0.079%
Eversource Energy	31,632	2,703,587	0.289%
ExxonMobil	140,671	9,932,779	1.061%
Facebook	117,262	20,882,017	2.230%
Ferrari	17,544	2,703,355	0.289%
Fidelity National Information Services	42,814	5,683,987	0.607%
Fifth Third Bancorp	178,290	4,881,580	0.521%
First Republic Bank	23,918	2,312,871	0.247%
Fiserv	13,400	1,388,106	0.148%
FleetCor Technologies	11,499	3,297,683	0.352%
FLIR Systems	9,588	504,233	0.054%
Flowserve	49,183	2,297,338	0.245%
FNF	12,445	552,682	0.059%
Fortive	65,957	4,522,012	0.483%
Fortune Brands Home & Security	19,934	1,090,390	0.116%
Garrett Motion	3,133	31,205	0.003%
GE	719,482	6,432,169	0.687%
Gilead Sciences	32,335	2,049,392	0.219%
Global Payments	23,518	3,739,362	0.399%
Halliburton	113,238	2,134,536	0.228%
HCA Healthcare	19,615	2,362,038	0.252%
Hess	16,674	1,008,444	0.108%
Hilton Worldwide Holdings	20,212	1,881,939	0.201%
Hologic	31,527	1,591,798	0.170%
Home Depot	36,583	8,487,988	0.907%
Honeywell International	35,109	5,940,443	0.634%
Illinois Tool Works	5,832	912,650	0.097%
Incyte	5,743	426,303	0.046%
Intercontinental Exchange	48,251	4,452,120	0.475%
International Flavors & Fragrances	5,559	682,034	0.073%
International Paper	18,651	779,985	0.083%
Intuit	11,758	3,126,923	0.334%
Intuitive Surgical	11,992	6,474,841	0.692%
JBG SMITH Properties, REIT	10,390	407,392	0.044%
J.B. Hunt Transport Services	27,473	3,039,887	0.325%
Johnson & Johnson	89,659	11,600,081	1.239%
JPMorgan Chase	135,227	15,914,866	1.700%
Juniper Networks	46,266	1,145,084	0.122%
Kansas City Southern	9,908	1,317,863	0.141%
Keurig Dr Pepper	48,908	1,336,167	0.143%
KeyCorp	16,924	301,924	0.032%
Keysight Technologies	4,848	471,468	0.050%
Kimberly-Clark	22,776	3,235,331	0.346%
KKR	33,407	896,978	0.096%
Kontoor Brands	2,254	79,115	0.008%
L3Harris Technologies	19,081	3,981,060	0.425%

Lam Research	8,365	1,933,235	0.206%
Liberty Broadband	34,874	3,650,262	0.390%
Linde	32,921	6,377,456	0.681%
Lowe's	22,999	2,528,970	0.270%
Magna International	52,239	2,785,906	0.298%
Marathon Petroleum	39,908	2,424,411	0.259%
Marriott	17,257	2,146,253	0.229%
Marsh & McLennan	29,838	2,985,292	0.319%
Marvell Technology Group	32,484	811,125	0.087%
MasterCard	40,780	11,074,625	1.183%
McDonald's	39,387	8,456,783	0.903%
McKesson	10,685	1,460,212	0.156%
Medtronic	25,427	2,761,881	0.295%
Merck	74,839	6,299,947	0.673%
MetLife	70,266	3,313,745	0.354%
MGM Resorts International	55,632	1,542,119	0.165%
Microchip Technology	33,615	3,123,170	0.334%
Micron Technology	144,796	6,204,509	0.663%
Microsoft	296,623	41,239,496	4.404%
Mondelez International	91,940	5,086,121	0.543%
Monster Beverage	35,688	2,072,045	0.221%
Morgan Stanley	66,425	2,834,355	0.303%
Motorola Solutions	19,616	3,342,763	0.357%
Netflix	22,572	6,040,719	0.645%
NextEra Energy	39,887	9,293,272	0.993%
Nike	68,450	6,428,824	0.687%
NiSource	83,119	2,486,920	0.266%
Northrop Grumman	13,689	5,130,500	0.548%
NVIDIA	43,252	7,528,876	0.804%
NVR	382	1,420,028	0.152%
NXP Semiconductors	12,193	1,330,500	0.142%
Occidental Petroleum	66,774	2,969,440	0.317%
Oracle	48,238	2,654,537	0.284%
O'Reilly Automotive	7,219	2,876,844	0.307%
PACCAR	65,340	4,574,453	0.489%
Packaging Corporation of America	2,925	310,343	0.033%
Paycom Software	2,200	460,878	0.049%
PayPal Holdings	26,177	2,711,675	0.290%
PepsiCo	70,399	9,651,703	1.031%
Pfizer	259,367	9,319,056	0.995%
Philip Morris International	92,978	7,059,820	0.754%
Pioneer Natural Resources	9,122	1,147,274	0.123%
PNC Financial Services Group	13,355	1,871,837	0.200%
PPG Industries	15,759	1,867,599	0.199%
Procter & Gamble	91,186	11,341,715	1.211%
Progressive	23,533	1,817,924	0.194%
Prologis, REIT	52,888	4,507,115	0.481%
Public Storage, REIT	8,079	1,981,536	0.212%
Qualcomm	77,200	5,888,816	0.629%
Raymond James Financial	15,183	1,251,990	0.134%
Regency Centers, REIT	15,099	1,049,230	0.112%
Regeneron Pharmaceuticals	1,109	307,637	0.033%
Restaurant Brands International	29,390	2,090,805	0.223%
Roper Technologies	14,010	4,995,966	0.534%
Ross Stores	33,187	3,645,592	0.389%
Royal Caribbean Cruises	9,938	1,076,584	0.115%
RPM	12,018	826,959	0.088%
Salesforce.com	58,201	8,639,356	0.923%
Schlumberger	31,802	1,086,674	0.116%
Sealed Air	16,169	671,175	0.072%
Sempra Energy	46,226	6,823,420	0.729%
Sherwin-Williams	3,508	1,928,944	0.206%
Simon Property Group, REIT	7,641	1,189,322	0.127%
SL Green Realty, REIT	10,475	856,331	0.091%
Snap-On	5,823	911,532	0.097%
Southern Company	53,445	3,301,298	0.353%
S&P Global	5,176	1,268,016	0.135%
Starbucks	23,845	2,108,375	0.225%
State Street	20,289	1,200,906	0.128%
Stryker	21,286	4,604,162	0.492%
Symantec	240,786	5,689,773	0.608%
Synchrony Financial	46,602	1,588,662	0.170%

Synopsys			16,650	2,285,213	0.244%
Tapestry			39,272	1,023,036	0.109%
Targa Resources			20,214	811,996	0.087%
TC Energy			47,220	2,445,524	0.261%
TD Ameritrade Holding			53,264	2,487,429	0.266%
Textron			48,728	2,385,723	0.255%
Thermo Fisher Scientific			19,090	5,560,344	0.594%
TJX			38,308	2,135,288	0.228%
T-Mobile US			9,813	772,970	0.083%
Total, ADR			53,273	2,770,196	0.296%
TransUnion			21,913	1,777,363	0.190%
TRP Treasury Reserve	2.04		352,106	352,106	0.038%
Tyson Foods			27,311	2,352,570	0.251%
Ulta Beauty			3,213	805,338	0.086%
Union Pacific			14,267	2,310,969	0.247%
United Airlines Holdings			23,215	2,052,438	0.219%
UnitedHealth Group			28,491	6,191,664	0.661%
United Technologies			8,033	1,096,665	0.117%
UPS			47,689	5,714,096	0.610%
U.S. Bancorp			8,900	492,526	0.053%
U.S. Treasury Bill	2.05	11/7/19	235,000	234,586	0.025%
VeriSign			5,873	1,107,824	0.118%
Verizon Communications			103,059	6,220,641	0.664%
Vertex Pharmaceuticals			19,678	3,333,847	0.356%
V. F.			20,747	1,846,276	0.197%
Visa			81,302	13,984,757	1.494%
VMware			14,543	2,182,323	0.233%
Vornado Realty Trust, REIT			11,244	715,905	0.076%
Voya Financial			34,924	1,901,263	0.203%
Wabtec			26,613	1,912,410	0.204%
Wal-Mart			34,893	4,141,101	0.442%
Walt Disney			46,073	6,004,233	0.641%
Waste Connections			25,471	2,343,332	0.250%
WellCare Health Plans			3,578	927,310	0.099%
Wells Fargo			237,243	11,966,537	1.278%
Westlake Chemical			11,602	760,163	0.081%
Weyerhaeuser, REIT			73,063	2,023,845	0.216%
Willis Towers Watson			20,907	4,034,424	0.431%
Wynn Resorts			8,926	970,435	0.104%
Xilinx			7,802	748,212	0.080%
Yum! Brands			18,480	2,096,186	0.224%
Zoetis			26,300	3,276,717	0.350%
<b>Total Investments in Securities</b>				<b>933,588,774</b>	

<b>Futures Contracts</b>	<b>Contracts</b>	<b>Expiration</b>	<b>Contract Value</b>	<b>Unrealized G/L</b>	<b>% of Net Assets</b>
S&P500 EMINI FUT 12/19	14	12/20/2019	2,084,950	(10,601)	0.223%

**Total Futures Contracts** (10,601)

**NET ASSETS** 936,330,621

**NET ASSET VALUE PER SHARE**

**Institutional U.S. Structured Research Fund Shares** 13.27  
(\$936,330,621 / 70,566,153 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.