

Portfolio of Investments

| Investments in Securities    | Coupon % | Maturity | Shares/Par | Value (\$)    | % of Net Assets |
|------------------------------|----------|----------|------------|---------------|-----------------|
| 3M                           |          |          | 640,915    | 102,661,765   | 0.331%          |
| Abbott Laboratories          |          |          | 1,969,380  | 214,327,625   | 0.691%          |
| AbbVie                       |          |          | 1,961,527  | 171,810,150   | 0.554%          |
| Abiomed                      |          |          | 49,750     | 13,783,735    | 0.044%          |
| Accenture                    |          |          | 707,806    | 159,957,078   | 0.515%          |
| Activision Blizzard          |          |          | 859,881    | 69,607,367    | 0.224%          |
| Adobe                        |          |          | 533,979    | 261,879,321   | 0.844%          |
| Advance Auto Parts           |          |          | 76,356     | 11,720,646    | 0.038%          |
| Advanced Micro Devices       |          |          | 1,306,123  | 107,089,025   | 0.345%          |
| AES                          |          |          | 741,660    | 13,431,463    | 0.043%          |
| Aflac                        |          |          | 734,383    | 26,694,822    | 0.086%          |
| Agilent Technologies         |          |          | 344,272    | 34,750,816    | 0.112%          |
| AIMCO, REIT                  |          |          | 167,433    | 5,645,841     | 0.018%          |
| Air Products & Chemicals     |          |          | 245,877    | 73,236,923    | 0.236%          |
| Akamai Technologies          |          |          | 182,118    | 20,131,324    | 0.065%          |
| Alaska Air Group             |          |          | 139,970    | 5,127,101     | 0.017%          |
| Albemarle                    |          |          | 120,200    | 10,731,456    | 0.035%          |
| Alexandria Real Estate, REIT |          |          | 129,499    | 20,719,840    | 0.067%          |
| Alexion Pharmaceuticals      |          |          | 245,051    | 28,041,186    | 0.090%          |
| Align Technology             |          |          | 80,109     | 26,224,482    | 0.085%          |
| Allegion                     |          |          | 101,323    | 10,021,858    | 0.032%          |
| Alliant Energy               |          |          | 279,384    | 14,430,184    | 0.046%          |
| Allstate                     |          |          | 347,691    | 32,731,631    | 0.105%          |
| Alphabet Class A             |          |          | 334,202    | 489,806,451   | 1.578%          |
| Alphabet Class C             |          |          | 326,570    | 479,927,272   | 1.546%          |
| Altria Group                 |          |          | 2,066,252  | 79,839,977    | 0.257%          |
| Amazon.com                   |          |          | 473,485    | 1,490,876,424 | 4.804%          |
| Amcor                        |          |          | 1,733,736  | 19,157,783    | 0.062%          |
| Ameren                       |          |          | 274,044    | 21,671,400    | 0.070%          |
| American Airlines            |          |          | 566,329    | 6,960,183     | 0.022%          |
| American Electric Power      |          |          | 552,901    | 45,188,599    | 0.146%          |
| American Express             |          |          | 725,852    | 72,766,663    | 0.234%          |
| American International Group |          |          | 958,985    | 26,400,857    | 0.085%          |
| American Tower, REIT         |          |          | 493,145    | 119,207,941   | 0.384%          |
| American Water Works         |          |          | 202,998    | 29,410,350    | 0.095%          |
| Ameriprise Financial         |          |          | 134,026    | 20,654,747    | 0.067%          |
| AmerisourceBergen            |          |          | 163,743    | 15,869,972    | 0.051%          |
| AMETEK                       |          |          | 253,858    | 25,233,485    | 0.081%          |
| Amgen                        |          |          | 651,166    | 165,500,351   | 0.533%          |
| Amphenol                     |          |          | 332,103    | 35,956,792    | 0.116%          |
| Analog Devices               |          |          | 411,570    | 48,046,682    | 0.155%          |
| Ansys                        |          |          | 95,569     | 31,273,044    | 0.101%          |
| Anthem                       |          |          | 279,511    | 75,073,859    | 0.242%          |
| Aon                          |          |          | 257,587    | 53,140,198    | 0.171%          |
| A.O. Smith                   |          |          | 152,667    | 8,060,818     | 0.026%          |
| Apache                       |          |          | 418,318    | 3,961,471     | 0.013%          |
| Apple                        |          |          | 17,878,385 | 2,070,495,767 | 6.672%          |
| Applied Materials            |          |          | 1,017,077  | 60,465,228    | 0.195%          |
| Aptiv                        |          |          | 301,848    | 27,673,425    | 0.089%          |
| Archer-Daniels-Midland       |          |          | 617,960    | 28,728,960    | 0.093%          |
| Arista Networks              |          |          | 60,741     | 12,569,135    | 0.041%          |
| Arthur J. Gallagher          |          |          | 213,401    | 22,530,878    | 0.073%          |
| Assurant                     |          |          | 67,543     | 8,193,641     | 0.026%          |
| Atmos Energy                 |          |          | 138,465    | 13,235,869    | 0.043%          |
| AT&T                         |          |          | 7,920,433  | 225,811,545   | 0.728%          |
| Autodesk                     |          |          | 244,439    | 56,467,853    | 0.182%          |
| Automatic Data Processing    |          |          | 477,629    | 66,624,469    | 0.215%          |
| AutoZone                     |          |          | 26,009     | 30,629,239    | 0.099%          |
| AvalonBay Communities, REIT  |          |          | 156,007    | 23,298,085    | 0.075%          |
| Avery Dennison               |          |          | 92,856     | 11,870,711    | 0.038%          |
| Baker Hughes                 |          |          | 729,034    | 9,688,862     | 0.031%          |
| Ball                         |          |          | 362,656    | 30,143,967    | 0.097%          |
| Bank of America              |          |          | 8,477,693  | 204,227,624   | 0.658%          |
| Bank of New York Mellon      |          |          | 905,745    | 31,103,283    | 0.100%          |
| Baxter International         |          |          | 562,620    | 45,245,900    | 0.146%          |

|                                  |           |             |        |
|----------------------------------|-----------|-------------|--------|
| Becton, Dickinson & Company      | 322,547   | 75,050,236  | 0.242% |
| Berkshire Hathaway               | 2,204,424 | 469,410,047 | 1.513% |
| Best Buy                         | 255,666   | 28,453,069  | 0.092% |
| Biogen                           | 175,962   | 49,916,900  | 0.161% |
| Bio-Rad Laboratories             | 24,058    | 12,400,937  | 0.040% |
| BlackRock                        | 157,673   | 88,856,619  | 0.286% |
| Boeing                           | 590,523   | 97,589,831  | 0.314% |
| Booking Holdings                 | 45,505    | 77,844,493  | 0.251% |
| Borg-Warner                      | 230,947   | 8,946,887   | 0.029% |
| Boston Properties, REIT          | 158,039   | 12,690,532  | 0.041% |
| Boston Scientific                | 1,592,821 | 60,861,690  | 0.196% |
| Bristol-Myers Squibb             | 2,505,234 | 151,040,558 | 0.487% |
| Broadcom                         | 447,296   | 162,958,879 | 0.525% |
| Broadridge Financial Solutions   | 128,582   | 16,972,824  | 0.055% |
| Brown-Forman                     | 204,206   | 15,380,796  | 0.050% |
| Cabot Oil & Gas                  | 436,519   | 7,577,970   | 0.024% |
| Cadence Design Systems           | 310,554   | 33,114,373  | 0.107% |
| Campbell Soup                    | 218,016   | 10,545,434  | 0.034% |
| Capital One Financial            | 507,423   | 36,463,417  | 0.117% |
| Cardinal Health                  | 326,818   | 15,344,105  | 0.049% |
| CarMax                           | 182,809   | 16,801,975  | 0.054% |
| Carnival                         | 505,794   | 7,677,953   | 0.025% |
| Carrier Global                   | 905,857   | 27,664,873  | 0.089% |
| Catalent                         | 183,889   | 15,751,932  | 0.051% |
| Caterpillar                      | 602,508   | 89,864,068  | 0.290% |
| Cboe Global Markets              | 120,861   | 10,604,344  | 0.034% |
| CBRE Group                       | 368,951   | 17,329,628  | 0.056% |
| CDW Corp/DE                      | 159,605   | 19,077,586  | 0.061% |
| Celanese                         | 132,264   | 14,211,767  | 0.046% |
| Centene                          | 642,941   | 37,502,749  | 0.121% |
| CenterPoint Energy               | 574,156   | 11,109,919  | 0.036% |
| CenturyLink                      | 1,099,045 | 11,089,364  | 0.036% |
| Cerner                           | 338,645   | 24,480,647  | 0.079% |
| CF Industries                    | 241,592   | 7,419,290   | 0.024% |
| Charles Schwab                   | 1,287,822 | 46,657,791  | 0.150% |
| Charter Communications           | 166,474   | 103,936,377 | 0.335% |
| Chevron                          | 2,076,791 | 149,528,952 | 0.482% |
| Chipotle Mexican Grill           | 31,133    | 38,720,423  | 0.125% |
| C.H. Robinson Worldwide          | 150,630   | 15,392,880  | 0.050% |
| Chubb                            | 502,159   | 58,310,703  | 0.188% |
| Church & Dwight                  | 276,010   | 25,864,897  | 0.083% |
| Cigna                            | 407,252   | 68,992,561  | 0.222% |
| Cincinnati Financial             | 164,826   | 12,851,483  | 0.041% |
| Cintas                           | 94,883    | 31,579,909  | 0.102% |
| Cisco Systems                    | 4,708,001 | 185,448,159 | 0.598% |
| Citigroup                        | 2,316,213 | 99,851,942  | 0.322% |
| Citizens Financial               | 475,937   | 12,031,687  | 0.039% |
| Citrix Systems                   | 129,923   | 17,891,696  | 0.058% |
| Clorox                           | 140,808   | 29,593,617  | 0.095% |
| CME Group                        | 399,014   | 66,759,032  | 0.215% |
| CMS Energy                       | 321,924   | 19,769,353  | 0.064% |
| Coca-Cola                        | 4,299,109 | 212,247,011 | 0.684% |
| Cognizant Technology Solutions   | 600,867   | 41,712,187  | 0.134% |
| Colgate-Palmolive                | 953,831   | 73,588,062  | 0.237% |
| Comcast                          | 5,070,062 | 234,541,068 | 0.756% |
| Comerica                         | 158,241   | 6,052,718   | 0.020% |
| Conagra Brands                   | 548,125   | 19,573,544  | 0.063% |
| Concho Resources                 | 219,644   | 9,690,693   | 0.031% |
| ConocoPhillips                   | 1,193,856 | 39,206,231  | 0.126% |
| Consolidated Edison              | 373,663   | 29,070,981  | 0.094% |
| Constellation Brands             | 186,407   | 35,325,991  | 0.114% |
| Cooper Companies                 | 54,377    | 18,331,574  | 0.059% |
| Copart                           | 228,854   | 24,066,287  | 0.078% |
| Corning                          | 843,492   | 27,337,576  | 0.088% |
| Corteva                          | 830,919   | 23,938,776  | 0.077% |
| Costco Wholesale                 | 491,114   | 174,345,470 | 0.562% |
| Crown Castle International, REIT | 466,430   | 77,660,595  | 0.250% |
| CSX                              | 850,291   | 66,042,102  | 0.213% |
| Cummins                          | 164,555   | 34,747,434  | 0.112% |
| CVS Health                       | 1,455,434 | 84,997,346  | 0.274% |
| Danaher                          | 702,313   | 151,229,058 | 0.487% |
| Darden Restaurants               | 147,019   | 14,810,694  | 0.048% |

|  |           |             |        |
|--|-----------|-------------|--------|
| DaVita                                 | 84,422    | 7,230,744   | 0.023% |
| Deere                                  | 348,443   | 77,225,422  | 0.249% |
| Delta Air Lines                        | 714,606   | 21,852,651  | 0.070% |
| Dentsply Sirona                        | 241,091   | 10,542,909  | 0.034% |
| Devon Energy                           | 435,353   | 4,118,439   | 0.013% |
| Dexcom                                 | 105,379   | 43,440,385  | 0.140% |
| Diamondback Energy                     | 178,049   | 5,362,836   | 0.017% |
| Digital Realty Trust, REIT             | 298,977   | 43,877,865  | 0.141% |
| Discover Financial                     | 344,068   | 19,880,249  | 0.064% |
| Discovery Inc -                        | 177,449   | 3,863,065   | 0.012% |
| Discovery Inc -                        | 341,631   | 6,695,968   | 0.022% |
| DISH Network                           | 276,526   | 8,027,550   | 0.026% |
| Dollar General                         | 277,151   | 58,096,393  | 0.187% |
| Dollar Tree                            | 262,922   | 24,015,295  | 0.077% |
| Dominion Energy                        | 934,327   | 73,746,430  | 0.238% |
| Domino's Pizza                         | 43,891    | 18,665,964  | 0.060% |
| Dover                                  | 161,708   | 17,519,445  | 0.056% |
| Dow                                    | 822,910   | 38,717,916  | 0.125% |
| D. R. Horton                           | 372,958   | 28,206,814  | 0.091% |
| DTE Energy                             | 213,544   | 24,566,102  | 0.079% |
| Duke Energy                            | 816,333   | 72,294,450  | 0.233% |
| Duke Realty, REIT                      | 412,267   | 15,212,652  | 0.049% |
| DuPont de Nemours                      | 819,459   | 45,463,585  | 0.146% |
| Dxc Technology                         | 288,246   | 5,145,191   | 0.017% |
| Eastman Chemical                       | 152,101   | 11,882,130  | 0.038% |
| Eaton                                  | 445,871   | 45,492,218  | 0.147% |
| eBay                                   | 739,702   | 38,538,474  | 0.124% |
| Ecolab                                 | 275,704   | 55,096,687  | 0.178% |
| Edison International                   | 419,955   | 21,350,512  | 0.069% |
| Edwards Lifesciences                   | 691,649   | 55,207,423  | 0.178% |
| Electronic Arts                        | 321,115   | 41,876,607  | 0.135% |
| Eli Lilly And                          | 882,790   | 130,670,576 | 0.421% |
| Emerson Electric                       | 664,533   | 43,573,429  | 0.140% |
| Entergy                                | 222,270   | 21,900,263  | 0.071% |
| EOG Resources                          | 646,836   | 23,247,286  | 0.075% |
| Equifax                                | 134,941   | 21,172,243  | 0.068% |
| Equinix, REIT                          | 98,472    | 74,851,521  | 0.241% |
| Equity Residential, REIT               | 382,847   | 19,651,537  | 0.063% |
| Essex Property Trust, REIT             | 73,205    | 14,698,832  | 0.047% |
| Estee Lauder                           | 250,872   | 54,752,814  | 0.176% |
| E*TRADE Financial                      | 247,337   | 12,379,217  | 0.040% |
| Etsy                                   | 133,686   | 16,260,228  | 0.052% |
| Everest Reinsurance Holdings           | 44,975    | 8,884,362   | 0.029% |
| Evergy                                 | 256,424   | 13,031,468  | 0.042% |
| Eversource Energy                      | 373,524   | 31,207,930  | 0.101% |
| Exelon                                 | 1,083,483 | 38,745,352  | 0.125% |
| Expedia                                | 151,540   | 13,894,703  | 0.045% |
| Expeditors International of Washington | 186,327   | 16,866,320  | 0.054% |
| Extra Space Storage, REIT              | 143,944   | 15,400,569  | 0.050% |
| ExxonMobil                             | 4,702,922 | 161,451,312 | 0.520% |
| F5 Networks                            | 67,643    | 8,304,531   | 0.027% |
| Facebook                               | 2,673,871 | 700,286,815 | 2.256% |
| Fastenal                               | 637,113   | 28,727,425  | 0.093% |
| Federal Realty Investment Trust, REIT  | 79,113    | 5,810,059   | 0.019% |
| FedEx                                  | 268,295   | 67,481,558  | 0.217% |
| Fidelity National Information Services | 689,388   | 101,484,807 | 0.327% |
| Fifth Third Bancorp                    | 803,198   | 17,124,181  | 0.055% |
| FirstEnergy                            | 609,652   | 17,503,109  | 0.056% |
| First Republic Bank                    | 189,958   | 20,716,819  | 0.067% |
| Fiserv                                 | 618,486   | 63,734,982  | 0.205% |
| FleetCor Technologies                  | 92,948    | 22,130,919  | 0.071% |
| FLIR Systems                           | 146,790   | 5,262,422   | 0.017% |
| Flowserve                              | 146,714   | 4,003,825   | 0.013% |
| FMC                                    | 141,853   | 15,023,651  | 0.048% |
| Ford Motor                             | 4,345,542 | 28,941,310  | 0.093% |
| Fortinet                               | 150,186   | 17,693,413  | 0.057% |
| Fortive                                | 377,629   | 28,779,106  | 0.093% |
| Fortune Brands Home & Security         | 153,692   | 13,297,432  | 0.043% |
| Fox                                    | 379,411   | 10,559,008  | 0.034% |
| Fox                                    | 175,315   | 4,903,561   | 0.016% |
| Franklin Resources                     | 295,913   | 6,021,830   | 0.019% |
| Freeport-McMoRan                       | 1,615,634 | 25,268,516  | 0.081% |

|                                    |           |             |        |
|------------------------------------|-----------|-------------|--------|
| Gap                                | 233,081   | 3,969,369   | 0.013% |
| Garmin                             | 162,916   | 15,454,212  | 0.050% |
| Gartner                            | 99,253    | 12,401,662  | 0.040% |
| GE                                 | 9,745,868 | 60,716,758  | 0.196% |
| General Dynamics                   | 258,649   | 35,804,781  | 0.115% |
| General Mills                      | 681,748   | 42,050,217  | 0.135% |
| General Motors                     | 1,399,684 | 41,416,650  | 0.133% |
| Genuine Parts                      | 159,800   | 15,208,166  | 0.049% |
| Gilead Sciences                    | 1,393,955 | 88,084,016  | 0.284% |
| Global Payments                    | 332,999   | 59,133,962  | 0.191% |
| Globe Life                         | 109,190   | 8,724,281   | 0.028% |
| Goldman Sachs                      | 382,676   | 76,906,396  | 0.248% |
| Halliburton                        | 991,092   | 11,942,659  | 0.038% |
| Hanesbrands                        | 396,082   | 6,238,292   | 0.020% |
| Hartford Financial Services        | 396,244   | 14,605,554  | 0.047% |
| Hasbro                             | 142,553   | 11,791,984  | 0.038% |
| HCA Healthcare                     | 292,870   | 36,515,032  | 0.118% |
| Healthpeak Properties, REIT        | 603,545   | 16,386,247  | 0.053% |
| Henry Schein                       | 159,357   | 9,367,004   | 0.030% |
| Hershey Foods                      | 165,645   | 23,743,554  | 0.077% |
| Hess                               | 292,572   | 11,974,972  | 0.039% |
| Hewlett Packard Enterprise         | 1,432,915 | 13,426,414  | 0.043% |
| Hilton Worldwide Holdings          | 311,426   | 26,570,866  | 0.086% |
| HollyFrontier                      | 168,061   | 3,312,482   | 0.011% |
| Hologic                            | 289,711   | 19,257,090  | 0.062% |
| Home Depot                         | 1,196,728 | 332,343,333 | 1.071% |
| Honeywell International            | 780,825   | 128,531,603 | 0.414% |
| Hormel Foods                       | 315,214   | 15,410,812  | 0.050% |
| Host Hotels & Resorts, REIT        | 782,154   | 8,439,442   | 0.027% |
| Howmet Aerospace                   | 431,642   | 7,217,054   | 0.023% |
| HP                                 | 1,522,559 | 28,913,395  | 0.093% |
| Humana                             | 147,403   | 61,008,628  | 0.197% |
| Huntington Bancshares              | 1,127,649 | 10,340,541  | 0.033% |
| Huntington Ingalls Industries      | 44,766    | 6,300,815   | 0.020% |
| IBM                                | 989,917   | 120,443,201 | 0.388% |
| IDEX                               | 84,218    | 15,362,205  | 0.050% |
| IDEXX Laboratories                 | 95,085    | 37,378,864  | 0.120% |
| IHS Markit                         | 417,882   | 32,807,916  | 0.106% |
| Illinois Tool Works                | 320,699   | 61,962,254  | 0.200% |
| Illumina                           | 162,389   | 50,191,192  | 0.162% |
| Incyte                             | 203,690   | 18,279,141  | 0.059% |
| Ingersoll-Rand                     | 391,190   | 13,926,364  | 0.045% |
| Intel                              | 4,728,810 | 244,857,782 | 0.789% |
| Intercontinental Exchange          | 622,482   | 62,279,324  | 0.201% |
| International Flavors & Fragrances | 117,827   | 14,427,916  | 0.046% |
| International Paper                | 441,165   | 17,884,829  | 0.058% |
| Interpublic Group                  | 442,530   | 7,376,975   | 0.024% |
| Intuit                             | 291,626   | 95,131,317  | 0.307% |
| Intuitive Surgical                 | 130,213   | 92,391,332  | 0.298% |
| Invesco                            | 426,766   | 4,869,400   | 0.016% |
| IPG Photonics                      | 39,329    | 6,684,750   | 0.022% |
| IQVIA Holdings                     | 212,285   | 33,462,485  | 0.108% |
| Iron Mountain, REIT                | 322,823   | 8,648,428   | 0.028% |
| Jack Henry & Associates            | 84,869    | 13,798,851  | 0.044% |
| Jacobs Engineering Group           | 143,110   | 13,276,315  | 0.043% |
| J.B. Hunt Transport Services       | 93,944    | 11,872,643  | 0.038% |
| J.M. Smucker                       | 127,574   | 14,737,348  | 0.047% |
| Johnson Controls International     | 828,465   | 33,842,795  | 0.109% |
| Johnson & Johnson                  | 2,927,112 | 435,788,435 | 1.404% |
| JPMorgan Chase                     | 3,388,221 | 326,184,036 | 1.051% |
| Juniper Networks                   | 376,360   | 8,091,740   | 0.026% |
| Kansas City Southern               | 105,581   | 19,092,212  | 0.062% |
| Kellogg                            | 280,465   | 18,115,234  | 0.058% |
| KeyCorp                            | 1,088,412 | 12,984,755  | 0.042% |
| Keysight Technologies              | 206,867   | 20,434,322  | 0.066% |
| Kimberly-Clark                     | 378,826   | 55,937,447  | 0.180% |
| Kimco Realty, REIT                 | 474,799   | 5,346,237   | 0.017% |
| Kinder Morgan                      | 2,175,752 | 26,827,022  | 0.086% |
| KLA                                | 172,581   | 33,435,843  | 0.108% |
| Kraft Heinz                        | 701,149   | 20,999,413  | 0.068% |
| Kroger                             | 861,355   | 29,208,548  | 0.094% |
| L3Harris Technologies              | 240,114   | 40,780,962  | 0.131% |

|   |           |               |        |
|---|-----------|---------------|--------|
| Laboratory Corporation of America       | 107,625   | 20,262,559    | 0.065% |
| Lamb Weston Holdings                    | 162,571   | 10,773,580    | 0.035% |
| Lam Research                            | 161,869   | 53,700,041    | 0.173% |
| Las Vegas Sands                         | 368,675   | 17,202,376    | 0.055% |
| L Brands                                | 264,041   | 8,399,144     | 0.027% |
| Leggett & Platt                         | 150,210   | 6,184,146     | 0.020% |
| Leidos Holdings                         | 147,651   | 13,163,087    | 0.042% |
| Lennar                                  | 308,789   | 25,221,886    | 0.081% |
| Lincoln National                        | 204,030   | 6,392,260     | 0.021% |
| Linde                                   | 584,372   | 139,156,504   | 0.448% |
| Live Nation Entertainment               | 158,335   | 8,531,090     | 0.027% |
| LKQ Corporation                         | 312,280   | 8,659,524     | 0.028% |
| Lockheed Martin                         | 273,731   | 104,915,618   | 0.338% |
| Loews                                   | 270,536   | 9,401,126     | 0.030% |
| Lowe's                                  | 840,394   | 139,387,749   | 0.449% |
| Lyondellbasell Industries               | 284,908   | 20,083,165    | 0.065% |
| Marathon Oil                            | 851,530   | 3,482,758     | 0.011% |
| Marathon Petroleum                      | 730,385   | 21,429,496    | 0.069% |
| MarketAxess Holdings                    | 42,410    | 20,424,232    | 0.066% |
| Marriott                                | 297,479   | 27,540,606    | 0.089% |
| Marsh & McLennan                        | 564,015   | 64,692,521    | 0.208% |
| Martin Marietta Materials               | 69,179    | 16,281,969    | 0.052% |
| Masco                                   | 289,926   | 15,983,620    | 0.052% |
| MasterCard                              | 982,445   | 332,233,426   | 1.071% |
| Maxim Integrated Products               | 299,883   | 20,275,090    | 0.065% |
| McCormick                               | 137,712   | 26,729,899    | 0.086% |
| McDonald's                              | 827,144   | 181,549,837   | 0.585% |
| McKesson                                | 179,508   | 26,734,126    | 0.086% |
| Medtronic                               | 1,494,924 | 155,352,502   | 0.501% |
| Merck                                   | 2,811,118 | 233,182,238   | 0.751% |
| MetLife                                 | 859,355   | 31,942,225    | 0.103% |
| Mettler-Toledo International            | 26,830    | 25,911,073    | 0.083% |
| MGM Resorts International               | 458,686   | 9,976,421     | 0.032% |
| Microchip Technology                    | 273,903   | 28,146,272    | 0.091% |
| Micron Technology                       | 1,235,918 | 58,038,709    | 0.187% |
| Microsoft                               | 8,416,613 | 1,770,266,212 | 5.704% |
| Mid-America Apartment Communities, REIT | 125,409   | 14,541,174    | 0.047% |
| Mohawk Industries                       | 67,939    | 6,630,167     | 0.021% |
| Molson Coors Beverage                   | 214,285   | 7,191,405     | 0.023% |
| Mondelez International                  | 1,589,438 | 91,313,213    | 0.294% |
| Monster Beverage                        | 409,132   | 32,812,386    | 0.106% |
| Moody's                                 | 179,698   | 52,085,465    | 0.168% |
| Morgan Stanley                          | 1,331,788 | 64,391,950    | 0.207% |
| Mosaic                                  | 385,525   | 7,043,542     | 0.023% |
| Motorola Solutions                      | 188,932   | 29,626,427    | 0.095% |
| MSCI                                    | 92,673    | 33,063,873    | 0.107% |
| M&T Bank                                | 141,512   | 13,031,840    | 0.042% |
| Mylan                                   | 581,817   | 8,628,346     | 0.028% |
| Nasdaq                                  | 126,909   | 15,573,003    | 0.050% |
| National Oilwell Varco                  | 447,010   | 4,049,911     | 0.013% |
| NetApp                                  | 250,327   | 10,974,336    | 0.035% |
| Netflix                                 | 490,624   | 245,326,719   | 0.790% |
| Newell Brands                           | 417,489   | 7,164,111     | 0.023% |
| Newmont                                 | 894,698   | 56,768,588    | 0.183% |
| News Corp                               | 439,333   | 6,159,449     | 0.020% |
| News Corp                               | 141,624   | 1,979,904     | 0.006% |
| NextEra Energy                          | 544,537   | 151,141,690   | 0.487% |
| Nielsen Holdings                        | 404,731   | 5,739,086     | 0.018% |
| Nike                                    | 1,384,479 | 173,807,494   | 0.560% |
| NiSource                                | 431,059   | 9,483,298     | 0.031% |
| Noble Energy                            | 528,712   | 4,520,488     | 0.015% |
| Norfolk Southern                        | 283,923   | 60,756,683    | 0.196% |
| Northern Trust                          | 232,592   | 18,135,198    | 0.058% |
| Northrop Grumman                        | 172,272   | 54,350,093    | 0.175% |
| NortonLifeLock                          | 606,884   | 12,647,463    | 0.041% |
| Norwegian Cruise Line Holdings          | 305,420   | 5,225,736     | 0.017% |
| NRG Energy                              | 271,530   | 8,346,832     | 0.027% |
| Nucor                                   | 332,533   | 14,917,430    | 0.048% |
| NVIDIA                                  | 686,296   | 371,437,121   | 1.197% |
| NVR                                     | 3,842     | 15,687,347    | 0.051% |
| Occidental Petroleum                    | 937,853   | 9,387,909     | 0.030% |
| Old Dominion Freight Line               | 105,891   | 19,157,800    | 0.062% |

|                                   |           |             |        |
|-----------------------------------|-----------|-------------|--------|
| Omnicom                           | 239,631   | 11,861,735  | 0.038% |
| ONEOK                             | 491,610   | 12,772,028  | 0.041% |
| Oracle                            | 2,151,285 | 128,431,715 | 0.414% |
| O'Reilly Automotive               | 82,603    | 38,086,591  | 0.123% |
| Otis Worldwide                    | 452,067   | 28,218,022  | 0.091% |
| PACCAR                            | 385,755   | 32,897,186  | 0.106% |
| Packaging Corporation of America  | 105,819   | 11,539,562  | 0.037% |
| Parker-Hannifin                   | 143,013   | 28,937,250  | 0.093% |
| Paychex                           | 355,026   | 28,320,424  | 0.091% |
| Paycom Software                   | 54,087    | 16,837,283  | 0.054% |
| PayPal Holdings                   | 1,305,137 | 257,151,143 | 0.829% |
| Pentair                           | 187,447   | 8,579,449   | 0.028% |
| Peoples United Financial          | 482,706   | 4,976,699   | 0.016% |
| PepsiCo                           | 1,539,635 | 213,393,411 | 0.688% |
| PerkinElmer                       | 124,964   | 15,684,232  | 0.051% |
| Perrigo                           | 154,368   | 7,087,035   | 0.023% |
| Pfizer                            | 6,177,264 | 226,705,589 | 0.730% |
| Philip Morris International       | 1,731,478 | 129,843,535 | 0.418% |
| Phillips 66                       | 484,728   | 25,128,300  | 0.081% |
| Pinnacle West Capital             | 125,695   | 9,370,562   | 0.030% |
| Pioneer Natural Resources         | 181,562   | 15,612,516  | 0.050% |
| PNC Financial Services Group      | 470,078   | 51,666,273  | 0.166% |
| PPG Industries                    | 261,462   | 31,919,281  | 0.103% |
| PPL                               | 850,993   | 23,155,520  | 0.075% |
| Principal Financial Group         | 283,434   | 11,413,887  | 0.037% |
| Procter & Gamble                  | 2,768,113 | 384,740,026 | 1.240% |
| Progressive                       | 650,403   | 61,573,652  | 0.198% |
| Prologis, REIT                    | 821,183   | 82,627,433  | 0.266% |
| Prudential Financial              | 438,535   | 27,855,743  | 0.090% |
| Public Service Enterprise         | 562,531   | 30,888,577  | 0.100% |
| Public Storage, REIT              | 169,140   | 37,670,861  | 0.121% |
| Pulte Group                       | 283,502   | 13,123,308  | 0.042% |
| PVH                               | 79,541    | 4,743,825   | 0.015% |
| Qorvo                             | 128,420   | 16,567,464  | 0.053% |
| Qualcomm                          | 1,254,802 | 147,665,099 | 0.476% |
| Quanta Services                   | 154,895   | 8,187,750   | 0.026% |
| Quest Diagnostics                 | 150,354   | 17,214,029  | 0.055% |
| Ralph Lauren                      | 53,848    | 3,660,049   | 0.012% |
| Raymond James Financial           | 133,760   | 9,732,378   | 0.031% |
| Raytheon Technologies             | 1,700,466 | 97,844,814  | 0.315% |
| Realty Income, REIT               | 381,986   | 23,205,650  | 0.075% |
| Regency Centers, REIT             | 175,717   | 6,680,760   | 0.022% |
| Regeneron Pharmaceuticals         | 116,322   | 65,114,729  | 0.210% |
| Regions Financial                 | 1,063,733 | 12,264,841  | 0.040% |
| REI - SECURITY LENDING COLLATERAL | 5,509,754 | 55,097,537  | 0.178% |
| Republic Services                 | 232,582   | 21,711,530  | 0.070% |
| ResMed                            | 161,830   | 27,742,517  | 0.089% |
| Robert Half International         | 129,491   | 6,855,254   | 0.022% |
| Rockwell Automation               | 128,535   | 28,365,104  | 0.091% |
| Rollins                           | 156,993   | 8,507,451   | 0.027% |
| Roper Technologies                | 116,363   | 45,976,185  | 0.148% |
| Ross Stores                       | 394,431   | 36,808,301  | 0.119% |
| Royal Caribbean Cruises           | 193,113   | 12,500,204  | 0.040% |
| Salesforce.com                    | 1,012,593 | 254,484,873 | 0.820% |
| SBA Communications, REIT          | 124,230   | 39,564,770  | 0.127% |
| Schlumberger                      | 1,558,267 | 24,246,635  | 0.078% |
| Seagate Technology                | 245,032   | 12,072,727  | 0.039% |
| Sealed Air                        | 175,255   | 6,801,647   | 0.022% |
| Sempra Energy                     | 321,075   | 38,002,437  | 0.122% |
| ServiceNow                        | 213,570   | 103,581,450 | 0.334% |
| Sherwin-Williams                  | 90,643    | 63,154,604  | 0.203% |
| Simon Property Group, REIT        | 343,593   | 22,223,595  | 0.072% |
| Skyworks Solutions                | 185,152   | 26,939,616  | 0.087% |
| SL Green Realty, REIT             | 81,270    | 3,768,490   | 0.012% |
| Snap-On                           | 60,116    | 8,844,867   | 0.029% |
| Southern Company                  | 1,177,767 | 63,858,527  | 0.206% |
| Southwest Airlines                | 660,847   | 24,781,763  | 0.080% |
| S&P Global                        | 268,384   | 96,779,270  | 0.312% |
| Stanley Black & Decker            | 172,384   | 27,960,685  | 0.090% |
| Starbucks                         | 1,299,615 | 111,662,921 | 0.360% |
| State Street                      | 389,869   | 23,130,928  | 0.075% |
| STERIS                            | 94,239    | 16,603,969  | 0.054% |

|                               |  |      |            |             |           |        |
|-------------------------------|--|------|------------|-------------|-----------|--------|
| Stryker                       |  |      | 361,673    | 75,361,803  | 0.243%    |        |
| SVB Financial Group           |  |      | 56,958     | 13,705,234  | 0.044%    |        |
| Synchrony Financial           |  |      | 607,316    | 15,893,460  | 0.051%    |        |
| Synopsys                      |  |      | 169,598    | 36,290,580  | 0.117%    |        |
| Sysco                         |  |      | 566,122    | 35,224,111  | 0.114%    |        |
| Take-Two Interactive Software |  |      | 127,261    | 21,026,062  | 0.068%    |        |
| Tapestry                      |  |      | 289,039    | 4,517,680   | 0.015%    |        |
| Target                        |  |      | 556,859    | 87,660,744  | 0.282%    |        |
| TechnipFMC                    |  |      | 478,930    | 3,022,048   | 0.010%    |        |
| TE Connectivity               |  |      | 368,256    | 35,993,341  | 0.116%    |        |
| Teledyne Technologies         |  |      | 40,834     | 12,667,115  | 0.041%    |        |
| Teleflex                      |  |      | 51,852     | 17,651,458  | 0.057%    |        |
| Teradyne                      |  |      | 186,009    | 14,780,275  | 0.048%    |        |
| Texas Instruments             |  |      | 1,018,722  | 145,463,314 | 0.469%    |        |
| Textron                       |  |      | 255,601    | 9,224,640   | 0.030%    |        |
| Thermo Fisher Scientific      |  |      | 439,903    | 194,225,973 | 0.626%    |        |
| The Travelers Companies       |  |      | 281,802    | 30,488,158  | 0.098%    |        |
| Tiffany                       |  |      | 121,015    | 14,019,588  | 0.045%    |        |
| TJX                           |  |      | 1,332,095  | 74,131,087  | 0.239%    |        |
| T-Mobile US                   |  |      | 647,316    | 74,027,058  | 0.239%    |        |
| Tractor Supply                |  |      | 129,703    | 18,591,628  | 0.060%    |        |
| Trane Technologies            |  |      | 266,300    | 32,288,875  | 0.104%    |        |
| Transdigm Group               |  |      | 60,728     | 28,853,087  | 0.093%    |        |
| T. Rowe Price Group           |  |      | 250,831    | 32,161,551  | 0.104%    |        |
| TRP Government Reserve        |  | 0.09 | 19,030,080 | 19,030,080  | 0.061%    |        |
| Truist Financial              |  |      | 1,501,808  | 57,143,794  | 0.184%    |        |
| Twitter                       |  |      | 882,421    | 39,267,735  | 0.127%    |        |
| Tyler Technologies            |  |      | 44,518     | 15,517,194  | 0.050%    |        |
| Tyson Foods                   |  |      | 326,419    | 19,415,402  | 0.063%    |        |
| UDR, REIT                     |  |      | 326,281    | 10,640,023  | 0.034%    |        |
| Ulta Beauty                   |  |      | 63,336     | 14,185,997  | 0.046%    |        |
| Under Armour                  |  |      | 204,198    | 2,293,144   | 0.007%    |        |
| Under Armour                  |  |      | 208,542    | 2,052,053   | 0.007%    |        |
| Union Pacific                 |  |      | 754,975    | 148,631,928 | 0.479%    |        |
| United Airlines Holdings      |  |      | 306,359    | 10,645,975  | 0.034%    |        |
| UnitedHealth Group            |  |      | 1,056,901  | 329,510,025 | 1.062%    |        |
| United Rentals                |  |      | 80,752     | 14,091,224  | 0.045%    |        |
| Universal Health Services     |  |      | 86,629     | 9,271,036   | 0.030%    |        |
| Unum Group                    |  |      | 224,436    | 3,777,258   | 0.012%    |        |
| UPS                           |  |      | 786,548    | 131,062,493 | 0.422%    |        |
| U.S. Bancorp                  |  |      | 1,525,595  | 54,692,581  | 0.176%    |        |
| U.S. Treasury Bill            |  | 0.1  | 12/31/20   | 1,041,000   | 1,040,750 | 0.003% |
| U.S. Treasury Bill            |  | 0.1  | 3/25/21    | 5,639,000   | 5,636,122 | 0.018% |
| Valero Energy                 |  |      | 452,695    | 19,610,747  | 0.063%    |        |
| Varian Medical Systems        |  |      | 101,944    | 17,534,368  | 0.056%    |        |
| Ventas, REIT                  |  |      | 417,898    | 17,535,000  | 0.057%    |        |
| VeriSign                      |  |      | 112,974    | 23,142,724  | 0.075%    |        |
| Verisk Analytics              |  |      | 181,614    | 33,654,890  | 0.108%    |        |
| Verizon Communications        |  |      | 4,599,733  | 273,638,116 | 0.882%    |        |
| Vertex Pharmaceuticals        |  |      | 289,732    | 78,841,872  | 0.254%    |        |
| V. F.                         |  |      | 357,898    | 25,142,335  | 0.081%    |        |
| ViacomCBS                     |  |      | 610,405    | 17,097,444  | 0.055%    |        |
| Visa                          |  |      | 1,874,871  | 374,917,954 | 1.208%    |        |
| Vornado Realty Trust, REIT    |  |      | 178,402    | 6,013,931   | 0.019%    |        |
| Vulcan Materials              |  |      | 148,106    | 20,074,287  | 0.065%    |        |
| Wabtec                        |  |      | 198,424    | 12,278,477  | 0.040%    |        |
| Walgreens Boots Alliance      |  |      | 801,245    | 28,780,720  | 0.093%    |        |
| Wal-Mart                      |  |      | 1,544,311  | 216,064,552 | 0.696%    |        |
| Walt Disney                   |  |      | 2,011,092  | 249,536,295 | 0.804%    |        |
| Waste Management              |  |      | 433,350    | 49,042,220  | 0.158%    |        |
| Waters                        |  |      | 69,372     | 13,574,713  | 0.044%    |        |
| Wec Energy                    |  |      | 351,222    | 34,033,412  | 0.110%    |        |
| Wells Fargo                   |  |      | 4,584,081  | 107,771,744 | 0.347%    |        |
| Welltower, REIT               |  |      | 464,780    | 25,604,730  | 0.083%    |        |
| Western Digital               |  |      | 338,837    | 12,384,492  | 0.040%    |        |
| Western Union                 |  |      | 451,529    | 9,676,266   | 0.031%    |        |
| West Pharmaceutical Services  |  |      | 82,677     | 22,727,907  | 0.073%    |        |
| Westrock                      |  |      | 288,749    | 10,031,140  | 0.032%    |        |
| Weyerhaeuser, REIT            |  |      | 829,452    | 23,655,971  | 0.076%    |        |
| Whirlpool                     |  |      | 69,165     | 12,718,752  | 0.041%    |        |
| Williams Companies            |  |      | 1,346,868  | 26,465,956  | 0.085%    |        |
| Willis Towers Watson          |  |      | 143,639    | 29,994,696  | 0.097%    |        |

|                        |         |            |        |
|------------------------|---------|------------|--------|
| W. R. Berkley          | 153,986 | 9,416,244  | 0.030% |
| W. W. Grainger         | 48,534  | 17,315,475 | 0.056% |
| Wynn Resorts           | 110,087 | 7,905,347  | 0.025% |
| XCEL Energy            | 584,594 | 40,342,832 | 0.130% |
| Xerox Holdings         | 201,681 | 3,785,552  | 0.012% |
| Xilinx                 | 273,378 | 28,496,923 | 0.092% |
| Xylem                  | 202,357 | 17,022,271 | 0.055% |
| Yum! Brands            | 335,168 | 30,600,838 | 0.099% |
| Zebra Technologies     | 58,726  | 14,825,966 | 0.048% |
| Zimmer Biomet Holdings | 231,425 | 31,506,200 | 0.102% |
| Zions Bancorporation   | 186,541 | 5,450,728  | 0.018% |
| Zoetis                 | 528,436 | 87,387,461 | 0.282% |

**Total Investments in Securities** **31,071,445,504**

| <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 12/20   | 305              | 12/18/2020        | 51,118,000            | (17,362)              | 0.165%                 |

**Total Futures Contracts** **(17,362)**

**NET ASSETS** **31,034,407,117**

**NET ASSET VALUE PER SHARE**

**Equity Index 500 Fund Shares** **89.27**  
(\$10,357,128,637 / 116,017,538 Shares Outstanding)

**Equity Index 500 Fund - I Class Shares** **89.27**  
(\$704,630,784 / 7,893,314 Shares Outstanding)

**Equity Index 500 Fund - Z Class Shares** **89.26**  
(\$19,972,647,696 / 223,769,476 Shares Outstanding)

|       |   |
|-------|---|
| ADR   | American Depositary Receipts  |
| ADS   | American Depositary 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 Depositary Receipt  |
| FRN   | Floating Rate Note  |
| GDR   | Global Depositary Receipts  |
| GDS   | Global Depositary 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.