

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
AbbVie			113,100	11,104,158	1.961%
Akzo Nobel			12,709	1,141,779	0.202%
Alaska Air Group			45,216	1,639,532	0.290%
Altria Group			17,400	682,950	0.121%
Ameren			21,900	1,540,884	0.272%
American International Group			329,196	10,264,331	1.812%
Anthem			33,152	8,718,313	1.539%
Applied Materials			104,926	6,342,777	1.120%
AT&T			40,007	1,209,412	0.214%
Axa	7.25	5/15/21	1,288,000	1,162,052	0.205%
Bank of America			58,775	1,395,906	0.246%
Becton Dickinson And			51,169	2,679,761	0.473%
Becton, Dickinson & Company			31,808	7,610,700	1.344%
Boeing			45,942	8,421,169	1.487%
Bristol-Myers Squibb			19,700	1,158,360	0.205%
Bunge Limited			37,900	1,558,827	0.275%
CenterPoint Energy			109,100	2,036,897	0.360%
CF Industries			255,300	7,184,142	1.269%
Chevron			17,910	1,598,109	0.282%
Chubb			100,559	12,732,781	2.248%
Cisco Systems			187,778	8,757,966	1.546%
Comcast			233,572	9,104,637	1.608%
Conagra Brands			261,426	9,194,352	1.623%
Corning			42,500	1,100,750	0.194%
CVS Health			152,817	9,928,520	1.753%
DuPont de Nemours			224,223	11,912,968	2.104%
Edison International			112,649	6,117,967	1.080%
Emerson Electric			58,400	3,622,552	0.640%
Enbridge			170,680	5,192,086	0.917%
EOG Resources			33,500	1,697,110	0.300%
Equitable Holdings			202,874	3,913,439	0.691%
Equity Residential, REIT			114,700	6,746,654	1.191%
ExxonMobil			125,202	5,599,033	0.989%
Fifth Third Bancorp			418,241	8,063,686	1.424%
Flowserve			14,295	407,693	0.072%
Fox			234,233	6,286,814	1.110%
Franklin Resources			106,640	2,236,241	0.395%
GE			1,600,900	10,934,147	1.931%
General Motors			37,900	958,870	0.169%
Gilead Sciences			80,400	6,185,976	1.092%
GlaxoSmithKline			132,747	2,681,440	0.473%
GlaxoSmithKline, ADR			31,200	1,272,648	0.225%
Halliburton			246,100	3,194,378	0.564%
Hess			19,771	1,024,336	0.181%
International Paper			220,553	7,765,671	1.371%
Johnson Controls International			83,220	2,841,131	0.502%
Johnson & Johnson			71,896	10,110,734	1.785%
JPMorgan Chase			80,258	7,549,067	1.333%
Kimberly-Clark			70,200	9,922,770	1.752%
Kohl's			108,730	2,258,322	0.399%
L3Harris Technologies			44,007	7,466,668	1.318%
Las Vegas Sands			112,101	5,105,080	0.901%
Loews			200,110	6,861,772	1.212%
Marsh & McLennan			15,898	1,706,968	0.301%
Mattel			285,440	2,760,205	0.487%
McDonald's			7,100	1,309,737	0.231%
Medtronic			88,711	8,134,799	1.436%
Merck			28,500	2,203,905	0.389%
MetLife			276,100	10,083,172	1.780%
MGM Resorts International			40,300	677,040	0.120%
Microsoft			41,691	8,484,535	1.498%
Mondelez International			12,400	634,012	0.112%
Morgan Stanley			252,299	12,186,042	2.152%
News Corp			475,600	5,640,616	0.996%
NextEra Energy			43,435	1,844,194	0.326%

NextEra Energy		18,967	4,555,304	0.804%
Nielsen Holdings		265,331	3,942,819	0.696%
NiSource		463,938	10,549,950	1.863%
Northern Trust		12,200	967,948	0.171%
nVent Electric		38,000	711,740	0.126%
NXP Semiconductors		14,200	1,619,368	0.286%
Occidental Petroleum		121,300	2,219,790	0.392%
PACCAR		38,293	2,866,231	0.506%
Pfizer		258,631	8,457,234	1.493%
Philip Morris International		146,100	10,235,766	1.807%
Pioneer Natural Resources		18,200	1,778,140	0.314%
PNC Financial Services Group		33,800	3,556,098	0.628%
PPG Industries		12,046	1,277,599	0.226%
Qualcomm		182,212	16,619,557	2.935%
Raymond James Financial		49,100	3,379,553	0.597%
Rayonier, REIT		178,661	4,429,006	0.782%
REI - SECURITY LENDING COLLATERAL		923,647	9,236,467	1.631%
Royal Caribbean Cruises		9,000	452,700	0.080%
Sempra Energy		33,601	3,291,057	0.581%
Sempra Energy		9,767	949,136	0.168%
Sempra Energy		34,688	4,066,474	0.718%
SL Green Realty, REIT		74,734	3,683,639	0.650%
Snap-On		22,800	3,158,028	0.558%
Southern		57,257	2,501,451	0.442%
Southern Company		287,903	14,927,771	2.636%
State Street		124,100	7,886,555	1.393%
Stericycle		80,702	4,517,698	0.798%
Targa Resources		182,323	3,659,223	0.646%
TC Energy		199,550	8,552,713	1.510%
TE Connectivity		12,700	1,035,685	0.183%
Texas Instruments		48,442	6,150,681	1.086%
Total		301,846	11,638,650	2.055%
Total, ADR		35,600	1,369,176	0.242%
TRP Government Reserve	0.14	15,097,292	15,097,292	2.666%
Tyson Foods		172,089	10,275,434	1.814%
UPS		104,679	11,638,211	2.055%
Verizon Communications		74,321	4,097,317	0.723%
Volkswagen		15,175	2,306,591	0.407%
Wal-Mart		28,600	3,425,708	0.605%
Walt Disney		39,016	4,350,674	0.768%
Wells Fargo		590,169	15,108,326	2.668%
Western Digital		16,199	715,186	0.126%
Weyerhaeuser, REIT		370,706	8,326,057	1.470%
Willis Towers Watson		8,330	1,640,594	0.290%
Zimmer Biomet Holdings		22,600	2,697,536	0.476%
Total Investments in Securities			575,785,675	

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
S&P500 EMINI FUT 9/20	30	9/18/2020	4,635,300	105,646	0.818%

Total Futures Contracts **105,646**

NET ASSETS **566,330,592**

NET ASSET VALUE PER SHARE

Equity Income Portfolio Shares **21.73**
(\$370,173,928 / 17,032,178 Shares Outstanding)

Equity Income Portfolio-II Shares **21.64**
(\$196,156,664 / 9,063,022 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.